E-MAC DE 2006-II Investor Report November 2019

Cashflow analysis for the period Total interest received Interest received on transaction accounts Net Post Foreclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available 807,152 (15,399) 224,658 4,200,000 5,216,411 Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes PDL Repayment Redemption Class F-Notes Deferred Purchase Price Instalment Total funds distributed 4,893 83,285 10,588 10,588 280,612 (944) 195,211 8,820 433,946 1,016,411 Available after distribution of funds Γ 4,200,000 Undrawn Liquidity Facility Reduction Liq. Fac. Max. Amount Liquidity Facility Standby Ledger * Reserve account funding 4.200.000 Available liquidity С 4,200,000 Net cashflow Г Outstanding unpaid Subordinated swap amounts not paid by the transaction: Unpaid Swap Subordinated Amount 2,857,299 Claimed subrogation amount CMIS Investments B.V. 2,038,764 Total 4,896,083

Collateral

Starting current balance 1 August 2019 To be disbursed per 1 August 2019 Starting principal balance 1 August 2019 Principal (p)repayments Loans re-assigned to Seller Reserved for new mortgage receivables Further Advances bought (incl. amounts to be disbursed) Losses for the period	77,814,535 77,814,535 (2,855,065) - - - - - - - - - - - - - - - - - - -
Ending principal balance	74,850,423
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	74,850,423

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,117,543	109,047	433,946	4,792,644
Class E	9,800,000	-	-	9,800,000
Total	14,917,543	109,047	433,946	14,592,644

Performance

Last period	This period	Since issue
13.27%	12.25%	15.31%
	12 279/	

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		50,739,733	67.8%	469	71.1%
1 - 30	51,613	10,350,035	13.8%	85	12.9%
31 - 60	18,450	1,977,576	2.6%	17	2.6%
61 - 90	9,037	754,736	1.0%	7	1.1%
91 - 120	22,218	1,429,150	1.9%	10	1.5%
121-150	10,808	492,317	0.7%	3	0.5%
> 151	1,450,570	9,106,876	12.2%	69	10.5%
Total	1,562,696	74,850,423	100.0%	660	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	170,026	109,047	151,610	63,872,452

* Note: As a result of the downgrade of the ratings of Royal Bank of Scotland NV by Moody's, on the 20th of July 2012 the Issuer has made a Liquidity Facility Standby Drawing.

On September 28, 2017 Deutsche Bank was downgraded as GIC Provider, As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to the transaction as Transaction Account Bank. The Collection Account remains with the GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is transferred to the Operating Account at the Issuer Account Bank. All other Transaction Accounts are transferred to ABN AMRO Bank N.V.

Summary - Total Portfolio

	Characteristics							
	Amounts to be disbursed	-						
Nom Name Name Name Name Name 113,07 115,07 310,07 Name Name 200 1 300,07 Name Name 113,07 113,07 113,07 Name Name 113,07 113,07 113,07 Name 113,07 113,07 113,07 Name 113,07 113,07 113,07 Name Name Name 113,07 Name Name Name 113,07 Name Name Name 110,07 Name Name Name 110,07 Name Name Name 110,07 Name Name 100,000 120,000 120,000 Name Name Name 100,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000 120,000	Number of loans							
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Organization Organization<								
Lante Ligner L	Original interest period (months)			240				
Value Value <th< td=""><td>Seasoning (months)</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>	Seasoning (months)							
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Reference (map) Value Approximation of that Manuary of the M					As porcontago of			<u> </u>
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Interest Dry Mb Life Issuance Resemption 4.427,823 0.0% 449 5.2% 96,950 3.68% 221,1 Total 74,80,023 0.0% 47 5.3% 116,860 6.20% 283,9 Total 74,80,023 100,0% 6407 3.87% 280,0 281,0 Interest form Value As percentage of long and size WAC WAM Interest form Value As percentage of long and size WAC WAM Interest form Value As percentage of long and size WAC WAM Interest form Value As percentage of long and size WAC WAM Interest form Value As percentage of long and size WAC WAM Interest form Value As percentage of long and size WAC WAC WAM Interest form Value As percentage of long and size Value Size and long and size Value Size and long and	Appuitu	62 041 022	94 29/	796	99.2%	90.205	2 920/	208.6
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Interest term Value As percentage of total Number of leanparts As renge lean part size WAC WAM 0 - 12 13,767,977 16,4% 163 16,3% 64,466 4,20% 2016 37 - 48 - 0,0%	Interest Only	1,398,544	1.9%	12	1.3%	116,545	5.20%	283.0
Interest term Value Appropring from Number of barryam Intel Average barryation WAC WAM 13.72 13.787.07 13.076.07 13.04% 183 16.3% 64.04% 220% 230.6 13.74 13.767.07 20.0% 183 20.0% 62.08 220% 200% 51.8 20.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.00% 1	Total	74,850,423	100.0%	891	100.0%	84,007	3.87%	299.0
Interest term Value Appropring from Number of barryam Intel Average barryation WAC WAM 13.72 13.787.07 13.076.07 13.04% 183 16.3% 64.04% 220% 230.6 13.74 13.767.07 20.0% 183 20.0% 62.08 220% 200% 51.8 20.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.0% 10.00% 1								
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73 - 84 - 0.0% - 0.0% - 0.0% - 0.0% - 95 - 96 . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 0.0% . 2.28 2.86 2.87% 2.86 2.87% 2.86 2.87% 2.86 2.87% 2.86 2.87% 2.86 2.87% 2.86% 2.87% 2.86% 2.87% 2.86% 2.87% 2.87% 2.87% 2.87% 2.86% 3.87% 2.87% 2.87% 2.87% 2.87% 2.87% 2.86% 2.82% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 2.81% 3.85% 1.81% 3.84% 2.81% 2.81% 2.81% 2.81% 2		35,931,011				81,108		301.8
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6.00% - 0.0%	5.50% - 5.75% 5.75% - 6.00%							
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Interest reset date Value As percentage of total Number of loanparts total Average loan part size WAC WAM 01-Jan-2014 - 31-Dec-2017 4,042,510 5.4% 41 4.6% 98,598 5.22% 249.4 01-Jan-2018 - 31-Dec-2018 - 0.0% - 0.00% <td>Total</td> <td>74,850,423</td> <td>100.0%</td> <td>891</td> <td>100.0%</td> <td>84,007</td> <td>3.87%</td> <td>299.0</td>	Total	74,850,423	100.0%	891	100.0%	84,007	3.87%	299.0
Interest reset date Value As percentage of total Number of loanparts total Average loan part size WAC WAM 01-Jan-2014 - 31-Dec-2017 4,042,510 5.4% 41 4.6% 98,598 5.22% 249.4 01-Jan-2018 - 31-Dec-2018 - 0.0% - 0.00% <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
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01-Jan-2020 - 31-Dec-2020 19,738,084 26,% 223 25,0% 88,512 3,92% 303,1 01-Jan-2021 - 31-Dec-2021 33,041,460 44,1% 421 47,3% 78,483 3,58% 305,5 01-Jan-2022 - 31-Dec-2022 6,485,632 8,7% 72 8,1% 90,081 3,73% 309,0 01-Jan-2023 - 31-Dec-2023 950,454 1,3% 14 1,6% 67,890 3,59% 325,5 01-Jan-2024 - 31-Dec-2024 196,429 0,3% 4 0,4% 49,107 3,49% 168,8 01-Jan-2025 - 31-Dec-2025 - 0,0% - 0,0% - 0,00% - 01-Jan-2027 - 31-Dec-2026 1,385,596 1,9% 13 1,5% 106,584 5,21% 229,6 01-Jan-2027 - 31-Dec-2027 746,150 1,0% 7 0,8% 106,593 5,45% 198,5 01-Jan-2028 - 31-Dec-2111 - 0,0% - 0,0% - 0,00% -	01-Jan-2019 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2019	8,263,909						300.2
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01-Jan-2023 - 31-Dec-2023 950,454 1.% 14 1.6% 67,890 3.59% 325.5 01-Jan-2024 - 31-Dec-2025 196,429 0.3% 4 0.4% 49,107 3.49% 168.8 01-Jan-2025 - 31-Dec-2025 0.0% - 0.0% - 0.00% - 01-Jan-2024 - 31-Dec-2025 1.9% 13 1.5% 106,584 5.21% 229.6 01-Jan-2024 - 31-Dec-2027 746,150 1.0% 7 0.8% 106,593 5.4% 198.5 01-Jan-2028 - 31-Dec-2027 746,150 1.0% 7 0.0% - 0.00% -	01-Jan-2021 - 31-Dec-2021							
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rotai 14,800,423 100.0% 891 100.0% 84,007 3.87% 2990		7/ 050 /				04.007		
	I OTAI	74,850,423	100.0%	891	100.0%	84,007	3.87%	299.0

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	88,900	0.1%	2	0.2%	44,450	5.40%	(45.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	256,426	0.3%	6	0.7%	42,738	5.41%	20.4
01-Jan-2022 - 31-Dec-2023	633,785	0.8%	10	1.1%	63,378	4.72%	35.1
01-Jan-2024 - 31-Dec-2025	285,920	0.4%	6	0.7%	47,653	4.46%	60.3
01-Jan-2026 - 31-Dec-2027	641,175	0.9%	12	1.3%	53,431	4.28%	90.3
01-Jan-2028 - 31-Dec-2029	255,499	0.3%	5	0.6%	51,100	4.24%	110.0
01-Jan-2030 - 31-Dec-2031	918,498	1.2%	16	1.8%	57,406	4.46%	134.6
01-Jan-2032 - 31-Dec-2033	1,537,497	2.1%	16	1.8%	96,094	4.19%	157.1
01-Jan-2034 - 31-Dec-2035	2,346,306	3.1%	33	3.7%	71,100	3.59%	183.5
01-Jan-2036 - 31-Dec-2037	4,351,191	5.8%	46	5.2%	94,591	3.89%	205.0
01-Jan-2038 - 31-Dec-2039	2,715,630	3.6%	32	3.6%	84,863	4.67%	233.9
01-Jan-2040 - 31-Dec-2041	6,650,253	8.9%	66	7.4%	100,761	5.01%	256.9
01-Jan-2042 - 31-Dec-2043	12,812,292	17.1%	136	15.3%	94,208	4.38%	278.5
01-Jan-2044 - 31-Dec-2045	9,565,865	12.8%	115	12.9%	83,181	3.76%	306.2
01-Jan-2046 - 31-Dec-2047	9,204,549	12.3%	115	12.9%	80,040	3.75%	324.1
01-Jan-2048 - 31-Dec-2137	22,586,637	30.2%	275	30.9%	82,133	3.15%	386.9
Total	74,850,423	100.0%	891	100.0%	84,007	3.87%	299.0

	As percentage of								
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM		
0% - 60%	1,471,205	2.0%	39	5.9%	37,723	4.35%	142.1		
60% - 70%	958,801	1.3%	9	1.4%	106,533	4.35%	252.4		
70% - 80%	3,835,057	5.1%	39	5.9%	98,335	3.97%	235.9		
80% - 90%	9,993,228	13.4%	81	12.3%	123,373	4.01%	292.6		
90% - 100%	29,246,593	39.1%	250	37.9%	116,986	3.74%	324.1		
100% - 110%	21,750,439	29.1%	187	28.3%	116,313	3.68%	312.1		
110% - 120%	6,804,279	9.1%	50	7.6%	136,086	4.57%	243.9		
120% - 130%	790,822	1.1%	5	0.8%	158,164	3.90%	215.2		
130% - >	-	0.0%	-	0.0%	-	0.00%	-		
Total	74.850.423	100.0%	660	100.0%	113.410	3.87%	299.0		

				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	9,134,572	12.2%	62	9.4%	147,332	3.90%	307.0
Bayern	7,448,398	10.0%	55	8.3%	135,425	3.79%	290.8
Berlin	5,547,119	7.4%	48	7.3%	115,565	3.80%	310.3
Brandenburg	3,003,518	4.0%	23	3.5%	130,588	4.10%	274.0
Bremen	162,846	0.2%	2	0.3%	81,423	4.09%	350.6
Hamburg	74,633	0.1%	1	0.2%	74,633	3.30%	369.0
Hamburg/Niedersachsen	-	0.0%		0.0%	-	0.00%	-
Hessen	3,081,303	4.1%	27	4.1%	114,122	4.05%	317.1
Mecklenburg-Vorpommern	436,987	0.6%	5	0.8%	87,397	4.10%	259.9
Niedersachsen	6,036,345	8.1%	53	8.0%	113,893	3.80%	312.9
Nordrhein-Westfalen	14,335,764	19.2%	116	17.6%	123,584	3.97%	291.5
Rheinland-Pfalz	4,279,129	5.7%	39	5.9%	109,721	4.21%	296.6
Saarland	1,952,518	2.6%	17	2.6%	114,854	3.71%	303.4
Sachsen	12,252,822	16.4%	136	20.6%	90,094	3.73%	298.0
Sachsen-Anhalt	4,754,137	6.4%	56	8.5%	84,895	3.73%	300.5
Schleswig-Holstein	1,583,792	2.1%	13	2.0%	121,830	3.86%	291.5
Thüringen	766,541	1.0%	7	1.1%	109,506	3.39%	283.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	74.850.423	100.0%	660	100.0%	113.410	3.87%	299.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	34,854,236	46.6%	249	37.7%	139,977	99.2%	0.8%
Hochhaus/appartement	31,546,773	42.1%	355	53.8%	88,864	26.2%	73.8%
Mehrfamilienhaus	3,524,201	4.7%	23	3.5%	153,226	100.0%	0.0%
Zweifamilienhaus	4,801,340	6.4%	32	4.8%	150,042	93.8%	6.3%
Laden/wohnhaus	123,873	0.2%	1	0.2%	123,873	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	74,850,423	100.0%	660	100.0%	113,410	59.7%	40.3%

				As percentage of			
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100.000	23,496,536	31.4%	338	51.2%	69,516	3.73%	287.2
100.000 - 150.000	19.724.441	26.4%	164	24.8%	120.271	3.79%	311.1
150,000 - 200,000	15,672,458	20.9%	91	13.8%	172,225	4.00%	295.3
200,000 - 250,000	12,129,218	16.2%	54	8.2%	224,615	4.06%	305.1
250,000 - 300,000	2,130,555	2.8%	8	1.2%	266,319	3.56%	314.7
300,000 - 350,000	973,099	1.3%	3	0.5%	324,366	4.57%	285.0
350,000 - 400,000	724,115	1.0%	2	0.3%	362,058	4.20%	299.1
400,000 - 450,000	· · · · ·	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	74,850,423	100.0%	660	100.0%	113,410	3.87%	299.0

Summary - East Germany

Characteristics

Amounts to	be disbursed	

Number of loans Number of loans parts	275 363			
	Weighted average	Minimum	Maximum	
Loan size	97.313	11.107	369.000	
Loan part size	73,722	9,924	369,000	
Coupon	3.78%	2.70%	5.79%	
Remaining maturity (months)	297.3	1	565	
Remaining interest period (months)	13.8	1	89	
Original interest period (months)	41.2	6	240	
Seasoning (months)	161.2	143.9	175.0	
Loan to Foreclosure Value	99.0%	15.4%	129.1%	
	Value As %	of number of loans	As % Outstan	ding principal amount
Investment properties	18,665,460.74	76.4%		69.75%
Owner occupied	8,095,662.63	23.6%		30.25%

-

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	23,107,259	86.3%	329	90.6%	70,235	3.75%	311.0
Interest Only With Life Insurance Redemption	2,243,867	8.4%	22	6.1%	101,994	3.68%	229.8
Interest Only With Building Savings Account Redemption	1,175,998	4.4%	10	2.8%	117,600	4.22%	166.1
Interest Only	234,000	0.9%	2	0.6%	117,000	5.58%	245.0
Total	26,761,123	100.0%	363	100.0%	73,722	3.78%	297.3

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	7,040,435	26.3%	87	24.0%	80,925	4.20%	280.3
13 - 24	5,369,276	20.1%	75	20.7%	71,590	2.70%	343.2
25 - 36		0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,440,932	50.2%	188	51.8%	71,494	3.91%	293.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	737,701	2.8%	9	2.5%	81,967	5.10%	215.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	172,779	0.6%	4	1.1%	43,195	5.02%	176.5
Total	26,761,123	100.0%	363	100.0%	73,722	3.78%	297.3

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	22,535,856	84.2%	313	86.2%	72,000	3.51%	306.5
4.50% - 4.75%	48,801	0.2%	1	0.3%	48,801	4.74%	156.0
4.75% - 5.00%	350,518	1.3%	7	1.9%	50,074	4.97%	235.9
5.00% - 5.25%	2,839,637	10.6%	31	8.5%	91,601	5.16%	262.7
5.25% - 5.50%	623,688	2.3%	8	2.2%	77,961	5.38%	207.1
5.50% - 5.75%	112,900	0.4%	1	0.3%	112,900	5.62%	204.0
5.75% - 6.00%	249,724	0.9%	2	0.6%	124,862	5.79%	235.0
6.00% - 6.25%	· -	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	26.761.123	100.0%	363	100.0%	73.722	3.78%	297.3

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	603,603	2.3%	8	2.2%	75,450	5.57%	195.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	3,762,075	14.1%	49	13.5%	76,777	4.10%	284.3
01-Jan-2020 - 31-Dec-2020	9,209,321	34.4%	112	30.9%	82,226	3.93%	295.1
01-Jan-2021 - 31-Dec-2021	10,173,294	38.0%	155	42.7%	65,634	3.52%	307.8
01-Jan-2022 - 31-Dec-2022	2,257,763	8.4%	25	6.9%	90,311	3.41%	317.0
01-Jan-2023 - 31-Dec-2023	418,142	1.6%	8	2.2%	52,268	3.63%	300.3
01-Jan-2024 - 31-Dec-2024	117,429	0.4%	3	0.8%	39,143	3.60%	221.1
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	182,900	0.7%	2	0.6%	91,450	3.46%	267.4
01-Jan-2027 - 31-Dec-2027	36,597	0.1%	1	0.3%	36,597	4.80%	71.0
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	26,761,123	100.0%	363	100.0%	73,722	3.78%	297.3

I M-touite	Mah.a	As percentage of total	Number of Income	As percentage of	A	14/4.0	WAM
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	-	0.0%		0.0%		0.00%	-
01-Jan-2016 - 31-Dec-2017	88,900	0.3%	2	0.6%	44,450	5.40%	(45.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%		0.00%	(10.0)
01-Jan-2020 - 31-Dec-2021		0.0%		0.0%		0.00%	
01-Jan-2022 - 31-Dec-2023	198,692	0.7%	4	1.1%	49,673	4.09%	45.2
01-Jan-2024 - 31-Dec-2025	47,038	0.2%	2	0.6%	23,519	4.56%	68.7
01-Jan-2026 - 31-Dec-2027	190,743	0.7%	3	0.8%	63,581	3.38%	86.8
01-Jan-2028 - 31-Dec-2029	73,219	0.3%	2	0.6%	36,610	4.53%	117.8
01-Jan-2030 - 31-Dec-2031	248,926	0.9%	5	1.4%	49,785	4.00%	138.3
01-Jan-2032 - 31-Dec-2033	620,149	2.3%	6	1.7%	103,358	3.71%	158.2
01-Jan-2034 - 31-Dec-2035	1,315,116	4.9%	18	5.0%	73,062	3.61%	183.5
01-Jan-2036 - 31-Dec-2037	1,827,334	6.8%	21	5.8%	87,016	3.65%	203.0
01-Jan-2038 - 31-Dec-2039	647,833	2.4%	8	2.2%	80,979	4.33%	230.4
01-Jan-2040 - 31-Dec-2041	2,001,550	7.5%	24	6.6%	83,398	4.76%	259.2
01-Jan-2042 - 31-Dec-2043	4,199,593	15.7%	59	16.3%	71,180	4.34%	275.8
01-Jan-2044 - 31-Dec-2045	4,085,056	15.3%	54	14.9%	75,649	3.80%	306.9
01-Jan-2046 - 31-Dec-2047	3,912,783	14.6%	54	14.9%	72,459	3.87%	323.2
01-Jan-2048 - 31-Dec-2137	7,304,191	27.3%	101	27.8%	72,319	3.12%	387.8
Total	26,761,123	100.0%	363	100.0%	73,722	3.78%	297.3
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	532,870	2.0%	14	5.1%	38,062	3.86%	171.7
60% - 70%	209,358	0.8%	3	1.1%	69,786	5.04%	234.0
70% - 80%	1,627,286	6.1%	17	6.2%	95,723	3.39%	201.7
80% - 90%	1,333,377	5.0%	16	5.8%	83,336	3.60%	253.5
90% - 100%	9,680,253	36.2%	100	36.4%	96,803	3.75%	328.1
100% - 110%	10,971,322	41.0%	100	38.2%	104,489	3.73%	305.3
110% - 120%	2,293,758	8.6%	19	6.9%	120,724	4.33%	261.6
120% - 130%	112,900	0.4%	1	0.4%	112,900	5.62%	204.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	26,761,123	100.0%	275	100.0%	97,313	3.78%	297.3
	20,101,120	1001070	2.0	100.070	01,010	0.1070	20110
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,547,119	20.7%	48	17.5%	115,565	3.80%	310.3
Brandenburg	3,003,518	11.2%	23	8.4%	130,588	4.10%	274.0
Mecklenburg-Vorpommern	436,987	1.6%	5	1.8%	87,397	4.10%	259.9
Sachsen	12,252,822	45.8%	136	49.5%	90,094	3.73%	298.0
Sachsen-Anhalt	4,754,137	17.8%	56	20.4%	84,895	3.73%	300.5
Thüringen	766,541	2.9%	7	2.5%	109,506	3.39%	283.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	26,761,123	100.0%	275	100.0%	97,313	3.78%	297.3
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,838,103	21.8%	44	16.0%	132,684	97.73%	2.27%
Hochhaus/appartement	19,796,327	74.0%	222	80.7%	89,173	6.76%	93.24%
Mehrfamilienhaus	235,366	0.9%	2	0.7%	117,683	100.00%	0.00%
Zweifamilienhaus	891,327	3.3%	7	2.5%	127,332	71.43%	28.57%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%		0.0%		0.00%	0.00%
Total	26,761,123	100.0%	275	100.0%	97,313	23.64%	76.36%
				As percentage of			
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	13,120,782	49.0%	183	66.5%	71,698	3.64%	298.6
100,000 - 150,000	7,276,698	27.2%	60	21.8%	121,278	3.67%	313.0
	3.264.157	12.2%	19	6.9%	171,798	4.11%	274.4
150 000 - 200 000		12.270		4.4%	227,541	4.11%	274.4 290.2
150,000 - 200,000		10.2%	10			4.20 /0	230.2
200,000 - 250,000	2,730,487	10.2%	12			0.009/	
200,000 - 250,000 250,000 - 300,000		0.0%	- 12	0.0%	-	0.00%	-
200,000 - 250,000 250,000 - 300,000 300,000 - 350,000	2,730,487	0.0% 0.0%	-	0.0% 0.0%	-	0.00%	-
200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000	2,730,487	0.0% 0.0% 1.4%	12 - - 1	0.0% 0.0% 0.4%	369,000	0.00% 4.20%	- - 195.0
200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000	2,730,487	0.0% 0.0% 1.4% 0.0%	-	0.0% 0.0% 0.4% 0.0%	-	0.00% 4.20% 0.00%	
200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000	2,730,487	0.0% 0.0% 1.4%	-	0.0% 0.0% 0.4%	369,000	0.00% 4.20%	
200,000 - 250,000 250,000 - 300,000 350,000 - 400,000 350,000 - 400,000 400,000 - 450,000	2,730,487	0.0% 0.0% 1.4% 0.0% 0.0%	-	0.0% 0.0% 0.4% 0.0% 0.0%	369,000	0.00% 4.20% 0.00% 0.00%	
200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000	2,730,487 - 369,000 -	0.0% 0.0% 1.4% 0.0% 0.0% 0.0%	-	0.0% 0.0% 0.4% 0.0% 0.0%	- 369,000 -	0.00% 4.20% 0.00% 0.00% 0.00%	
200,000 - 250,000 250,000 - 300,000 350,000 - 360,000 350,000 - 400,000 450,000 - 500,000 450,000 - 500,000 500,000 - 550,000	2,730,487 - 369,000 -	0.0% 0.0% 1.4% 0.0% 0.0% 0.0%	-	0.0% 0.0% 0.4% 0.0% 0.0% 0.0%	- 369,000 -	0.00% 4.20% 0.00% 0.00% 0.00% 0.00%	
200,000 - 250,000 250,000 - 300,000 350,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 550,000 550,000 - 650,000	2,730,487 - 369,000 -	0.0% 0.0% 1.4% 0.0% 0.0% 0.0% 0.0% 0.0%	-	0.0% 0.4% 0.0% 0.0% 0.0% 0.0% 0.0%	- 369,000 -	0.00% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	
200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 300,000 - 400,000 450,000 - 500,000 550,000 - 650,000 550,000 - 650,000 600,000 - 650,000 600,000 - 650,000	2,730,487 - 369,000 -	0.0% 0.0% 1.4% 0.0% 0.0% 0.0% 0.0% 0.0%	-	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 369,000 -	0.00% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	
200,000 - 250,000 250,000 - 360,000 350,000 - 400,000 450,000 - 400,000 450,000 - 560,000 550,000 - 550,000 550,000 - 600,000 600,000 - 650,000 650,000 - 700,000	2,730,487 - 369,000 -	0.0% 0.0% 1.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	-	$\begin{array}{c} 0.0\% \\ 0.0\% \\ 0.4\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \\ 0.0\% \end{array}$	- 369,000 -	0.00% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
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