

**E-MAC DE 2006-II Investor Report August 2021**

**Cashflow analysis for the period**

Total interest received	488,256	
Interest received on transaction accounts	(18,520)	
Post Foreclosure Proceeds	183,802	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
<b>Total funds available</b>		<b>4,853,538</b>
Company management expenses	2,143	
MPT fee	78,955	
Administration fee	10,588	
Post Foreclosure Fee	67,445	
Third party fees	163,067	
Liquidity Facility fee	(4,005)	
Payments under hedging arrangements	109,285	
Interest on the Notes	4,472	
PDL Repayment	221,589	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
<b>Total funds distributed</b>		<b>653,538</b>
<b>Available after distribution of funds</b>		<b>4,200,000</b>
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	-	
Liquidity Facility Standby Ledger *	4,200,000	
Reserve account funding	-	
<b>Available liquidity</b>		<b>4,200,000</b>
<b>Net cashflow</b>		<b>-</b>

**\* Note:**

As a result of the upgrade of the ratings of NatWest Markets (Formerly known as Royal Bank Of Scotland) by Moody's on the 13th of July 2021, NatWest Market now satisfy the minimum ratings for the Liquidity Facility Provider. The Liquidity Facility Standby Drawing that was drawn on July 20, 2012 of which EUR 4,200,000.00 was still outstanding, has been repaid on the 4th of August 2021.

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.

<b>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</b>	
Unpaid Swap Subordinated Amount	2,737,961
Claimed subrogation amount CMIS Investments B.V.	2,038,764
<b>Total</b>	<b>4,776,725</b>

**Collateral**

Starting current balance 1 May 2021	56,868,840
To be disbursed per 1 May 2021	-
Starting principal balance 1 May 2021	56,868,840
Principal (p)repayments	(3,879,312)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(115,378)
<b>Ending principal balance</b>	<b>52,874,150</b>
Balance Reset Participation	-
<b>Total balance E-MAC DE 2006-II</b>	<b>52,874,150</b>

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	-	-	-	-
Class D	3,228,245	115,378	221,589	3,122,035
Class E	9,800,000	-	-	9,800,000
<b>Total</b>	<b>13,028,245</b>	<b>115,378</b>	<b>221,589</b>	<b>12,922,035</b>

**Performance**

	Last period	This period	Since issue
Prepayment rate	22.04%	23.28%	15.61%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	42,889,556	81.1%	405	83.2%
1 - 30	4,735	999,230	1.9%	10	2.1%
31 - 60	11,804	1,393,160	2.6%	14	2.9%
61 - 90	3,937	295,353	0.6%	3	0.6%
91 - 120	6,899	359,528	0.7%	4	0.8%
121-150	6,561	276,271	0.5%	3	0.6%
> 151	1,252,126	6,661,052	12.6%	48	9.9%
<b>Total</b>	<b>1,286,061</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>487</b>	<b>100.0%</b>

	Last period	This period	Net Recovered	Total
Aggregate principal losses	-	115,378	50,973	63,588,289

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	487		
Number of loans parts	651		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	108,571	2,451	355,115
Loan part size	81,220	2,451	278,016
Coupon	3.62%	2.70%	6.37%
Remaining maturity (months)	292.0	3	540
Remaining interest period (months)	10.5	1	75
Original interest period (months)	54.7	3	240
Seasoning (months)	181.5	164.8	196.0
Loan to Lending Value	94.0%	0.2%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	15,335,801.59	37.8%	29.00%
Owner occupied	37,538,348.35	62.2%	71.00%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
Annuity	44,094,220	83.4%	571	87.7%	77,223	3.57%	300.5
Interest Only With Life Insurance Redemption	3,347,516	6.3%	34	5.2%	98,456	3.43%	216.1
Interest Only With Building Savings Account Redemptio	4,033,985	7.6%	34	5.2%	118,647	3.74%	272.3
Interest Only	1,398,429	2.6%	12	1.8%	116,536	5.20%	262.0
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>651</b>	<b>100.0%</b>	<b>81,220</b>	<b>3.62%</b>	<b>292.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
0 - 12	10,200,617	19.3%	122	18.7%	83,612	4.20%	281.4
13 - 24	13,592,894	25.7%	162	24.9%	83,907	2.70%	338.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	21,993,851	41.6%	292	44.9%	75,321	3.35%	294.7
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	2,996,494	5.7%	31	4.8%	96,661	5.35%	229.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,090,293	7.7%	44	6.8%	92,961	5.39%	193.9
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>651</b>	<b>100.0%</b>	<b>81,220</b>	<b>3.62%</b>	<b>292.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
0% - 4.50%	45,787,362	86.6%	576	88.5%	79,492	3.35%	304.8
4.50% - 4.75%	766,580	1.4%	7	1.1%	109,511	4.66%	230.0
4.75% - 5.00%	979,794	1.9%	10	1.5%	97,979	4.85%	232.4
5.00% - 5.25%	946,209	1.8%	14	2.2%	67,586	5.11%	163.2
5.25% - 5.50%	1,479,220	2.8%	15	2.3%	98,615	5.41%	221.3
5.50% - 5.75%	1,546,473	2.9%	14	2.2%	110,462	5.66%	198.9
5.75% - 6.00%	1,078,219	2.0%	13	2.0%	82,940	5.86%	207.7
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	290,293	0.5%	2	0.3%	145,146	6.35%	214.7
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%	-
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>651</b>	<b>100.0%</b>	<b>81,220</b>	<b>3.62%</b>	<b>292.0</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
01-Jan-2014 - 31-Dec-2017	3,090,271	5.8%	32	4.9%	96,571	5.29%	231.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	476,807	0.9%	4	0.6%	119,202	4.11%	288.3
01-Jan-2020 - 31-Dec-2020	116,547	0.2%	3	0.5%	38,849	4.20%	297.4
01-Jan-2021 - 31-Dec-2021	23,482,891	44.4%	309	47.5%	75,996	3.81%	282.5
01-Jan-2022 - 31-Dec-2022	10,306,742	19.5%	125	19.2%	82,454	3.20%	318.5
01-Jan-2023 - 31-Dec-2023	7,933,681	15.0%	92	14.1%	86,236	2.80%	333.1
01-Jan-2024 - 31-Dec-2024	328,768	0.6%	5	0.8%	65,754	3.41%	218.6
01-Jan-2025 - 31-Dec-2025	2,657,677	5.0%	26	4.0%	102,218	3.30%	280.2
01-Jan-2026 - 31-Dec-2026	3,945,481	7.5%	49	7.5%	80,520	3.79%	270.9
01-Jan-2027 - 31-Dec-2027	535,284	1.0%	6	0.9%	89,214	5.67%	193.0
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>651</b>	<b>100.0%</b>	<b>81,220</b>	<b>3.62%</b>	<b>292.0</b>

<b>Legal Maturity</b>	Value	As percentage of total	Number of loanparts	As percentage of 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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	107,451	0.2%	2	0.3%	53,726	5.21%	3.0
01-Jan-2022 - 31-Dec-2023	269,609	0.5%	9	1.4%	29,957	4.42%	10.6
01-Jan-2024 - 31-Dec-2025	174,450	0.3%	4	0.6%	43,612	4.34%	39.3
01-Jan-2026 - 31-Dec-2027	402,792	0.8%	8	1.2%	50,349	4.09%	67.2
01-Jan-2028 - 31-Dec-2029	163,726	0.3%	4	0.6%	40,932	3.82%	90.0
01-Jan-2030 - 31-Dec-2031	548,981	1.0%	10	1.5%	54,898	4.30%	112.0
01-Jan-2032 - 31-Dec-2033	974,520	1.8%	15	2.3%	64,968	3.74%	140.8
01-Jan-2034 - 31-Dec-2035	1,430,856	2.7%	22	3.4%	65,039	3.41%	165.2
01-Jan-2036 - 31-Dec-2037	2,835,887	5.4%	33	5.1%	85,936	3.80%	185.1
01-Jan-2038 - 31-Dec-2039	2,323,898	4.4%	29	4.5%	80,134	4.76%	212.5
01-Jan-2040 - 31-Dec-2041	4,078,956	7.7%	44	6.8%	92,704	4.43%	234.8
01-Jan-2042 - 31-Dec-2043	4,797,962	9.1%	57	8.8%	84,175	4.16%	258.6
01-Jan-2044 - 31-Dec-2045	6,302,015	11.9%	84	12.9%	75,024	3.77%	284.5
01-Jan-2046 - 31-Dec-2047	7,743,158	14.6%	83	12.7%	93,291	3.58%	303.2
01-Jan-2048 - 31-Dec-2137	20,719,890	39.2%	247	37.9%	83,886	3.11%	366.4
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>651</b>	<b>100.0%</b>	<b>81,220</b>	<b>3.62%</b>	<b>292.0</b>

<b>Loan to Foreclosure Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,382,092	2.6%	38	7.8%	36,371	3.76%	164.2
60% - 70%	1,890,721	3.6%	20	4.1%	94,536	3.81%	216.7
70% - 80%	2,982,258	5.6%	31	6.4%	96,202	3.85%	249.8
80% - 90%	10,758,742	20.3%	86	17.7%	125,102	3.45%	302.4
90% - 100%	20,249,220	38.3%	189	38.8%	107,139	3.43%	320.2
100% - 110%	10,085,413	19.1%	85	17.5%	118,652	3.54%	305.7
110% - 120%	4,890,882	9.3%	34	7.0%	143,849	4.62%	226.9
120% - 130%	634,822	1.2%	4	0.8%	158,706	4.05%	197.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>487</b>	<b>100.0%</b>	<b>108,571</b>	<b>3.62%</b>	<b>292.0</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,897,997	13.0%	44	9.0%	156,773	3.56%	297.1
Bayern	4,728,237	8.9%	38	7.8%	124,427	3.64%	274.4
Berlin	3,583,389	6.8%	33	6.8%	108,588	3.54%	312.8
Brandenburg	1,495,423	2.8%	13	2.7%	115,033	3.37%	254.2
Bremen	154,536	0.3%	2	0.4%	77,268	4.04%	335.2
Hamburg	72,225	0.1%	1	0.2%	72,225	3.30%	348.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,360,717	4.5%	23	4.7%	102,640	4.06%	300.5
Mecklenburg-Vorpommern	145,389	0.3%	2	0.4%	72,695	3.13%	213.1
Niedersachsen	4,549,985	8.6%	43	8.8%	105,814	3.51%	307.9
Nordrhein-Westfalen	10,791,297	20.4%	89	18.3%	121,251	3.83%	285.9
Rheinland-Pfalz	2,776,960	5.3%	28	5.7%	99,177	3.64%	305.0
Saarland	1,470,557	2.8%	12	2.5%	122,546	3.62%	276.7
Sachsen	8,618,938	16.3%	98	20.1%	87,948	3.42%	297.8
Sachsen-Anhalt	3,796,868	7.2%	46	9.4%	82,541	3.48%	289.2
Schleswig-Holstein	1,052,893	2.0%	10	2.1%	105,289	4.07%	239.0
Thüringen	378,739	0.7%	5	1.0%	75,748	3.32%	304.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>487</b>	<b>100.0%</b>	<b>108,571</b>	<b>3.62%</b>	<b>292.0</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,949,610	47.2%	190	39.0%	131,314	100.0%	0.0%
Hochhaus/apartement	21,526,535	40.7%	253	52.0%	85,085	27.3%	72.7%
Mehrfamilienhaus	2,611,475	4.9%	17	3.5%	153,616	100.0%	0.0%
Zweifamilienhaus	3,786,530	7.2%	27	5.5%	140,242	100.0%	0.0%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>487</b>	<b>100.0%</b>	<b>108,571</b>	<b>62.2%</b>	<b>37.8%</b>

<b>Loansize</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	17,508,901	33.1%	262	53.8%	66,828	3.54%	277.3
100,000 - 150,000	13,951,371	26.4%	115	23.6%	121,316	3.64%	297.6
150,000 - 200,000	11,459,766	21.7%	67	13.8%	171,041	3.66%	300.6
200,000 - 250,000	8,425,543	15.9%	38	7.8%	221,725	3.63%	303.8
250,000 - 300,000	830,737	1.6%	3	0.6%	276,912	3.63%	240.2
300,000 - 350,000	342,716	0.6%	1	0.2%	342,716	4.74%	261.6
350,000 - 400,000	355,115	0.7%	1	0.2%	355,115	4.20%	386.4
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%	-
<b>Total</b>	<b>52,874,150</b>	<b>100.0%</b>	<b>487</b>	<b>100.0%</b>	<b>108,571</b>	<b>3.62%</b>	<b>292.0</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	197		
Number of loans parts	255		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	91,466	4,354	249,724
Loan part size	70,662	4,354	221,215
Coupon	3.45%	2.70%	5.79%
Remaining maturity (months)	294.8	6	534
Remaining interest period (months)	11.9	1	68
Original interest period (months)	38.8	3	240
Seasoning (months)	182.2	165.0	196.0
Loan to Foreclosure Value	95.9%	0.7%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	12,638,166.93	76.6%	70.14%
Owner occupied	5,380,578.95	23.4%	29.86%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	15,834,626	87.9%	231	90.6%	68,548	3.43%	305.5
Interest Only With Life Insurance Redemption	1,731,784	9.6%	18	7.1%	96,210	3.38%	228.4
Interest Only With Building Savings Account Redemption	218,336	1.2%	4	1.6%	54,584	3.15%	125.6
Interest Only	234,000	1.3%	2	0.8%	117,000	5.58%	224.0
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>70,662</b>	<b>3.45%</b>	<b>294.8</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,515,929	25.1%	60	23.5%	75,265	4.20%	274.8
13 - 24	4,878,729	27.1%	67	26.3%	72,817	2.70%	325.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	8,120,827	45.1%	121	47.5%	67,114	3.35%	293.7
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	438,847	2.4%	5	2.0%	87,769	5.62%	212.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	64,414	0.4%	2	0.8%	32,207	4.76%	101.7
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>70,662</b>	<b>3.45%</b>	<b>294.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	17,515,485	97.2%	248	97.3%	70,627	3.39%	297.6
4.50% - 4.75%	43,809	0.2%	1	0.4%	43,809	4.74%	135.0
4.75% - 5.00%	20,605	0.1%	1	0.4%	20,605	4.80%	30.9
5.00% - 5.25%	76,224	0.4%	2	0.8%	38,112	5.04%	252.0
5.25% - 5.50%	-	0.0%	-	0.0%	-	0.00%	-
5.50% - 5.75%	112,900	0.6%	1	0.4%	112,900	5.62%	183.0
5.75% - 6.00%	249,724	1.4%	2	0.8%	124,862	5.79%	214.0
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%	-
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>70,662</b>	<b>3.45%</b>	<b>294.8</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	438,847	2.4%	5	2.0%	87,769	5.62%	212.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	237,542	1.3%	2	0.8%	118,771	4.20%	298.1
01-Jan-2020 - 31-Dec-2020	649	0.0%	1	0.4%	649	4.20%	293.0
01-Jan-2021 - 31-Dec-2021	8,394,130	46.6%	123	48.2%	68,245	3.71%	284.2
01-Jan-2022 - 31-Dec-2022	3,779,758	21.0%	48	18.8%	78,745	3.05%	318.5
01-Jan-2023 - 31-Dec-2023	2,669,180	14.8%	39	15.3%	68,441	2.84%	319.3
01-Jan-2024 - 31-Dec-2024	109,220	0.6%	3	1.2%	36,407	3.60%	166.1
01-Jan-2025 - 31-Dec-2025	1,321,823	7.3%	14	5.5%	94,416	3.30%	291.4
01-Jan-2026 - 31-Dec-2026	1,046,992	5.8%	19	7.5%	55,105	3.36%	288.9
01-Jan-2027 - 31-Dec-2027	20,605	0.1%	1	0.4%	20,605	4.80%	30.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>70,662</b>	<b>3.45%</b>	<b>294.8</b>

<b>Legal Maturity</b>	Value	As percentage of total	Number of loanparts	As percentage of 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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	10,137	0.1%	2	0.8%	5,069	2.96%	14.5
01-Jan-2024 - 31-Dec-2025	27,622	0.2%	2	0.8%	13,811	4.52%	33.2
01-Jan-2026 - 31-Dec-2027	165,701	0.9%	3	1.2%	55,234	3.39%	62.8
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	113,670	0.6%	3	1.2%	37,890	3.41%	112.9
01-Jan-2032 - 31-Dec-2033	561,059	3.1%	8	3.1%	70,132	3.56%	143.2
01-Jan-2034 - 31-Dec-2035	600,668	3.3%	11	4.3%	54,606	3.18%	165.2
01-Jan-2036 - 31-Dec-2037	1,193,802	6.6%	15	5.9%	79,587	3.42%	183.7
01-Jan-2038 - 31-Dec-2039	585,177	3.2%	8	3.1%	73,147	4.16%	211.2
01-Jan-2040 - 31-Dec-2041	517,017	2.9%	9	3.5%	57,446	3.38%	238.1
01-Jan-2042 - 31-Dec-2043	1,325,395	7.4%	22	8.6%	60,245	3.94%	254.0
01-Jan-2044 - 31-Dec-2045	2,500,905	13.9%	40	15.7%	62,523	3.73%	284.0
01-Jan-2046 - 31-Dec-2047	3,083,305	17.1%	35	13.7%	88,094	3.73%	301.8
01-Jan-2048 - 31-Dec-2137	7,334,286	40.7%	97	38.0%	75,611	3.10%	363.4
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>70,662</b>	<b>3.45%</b>	<b>294.8</b>

<b>Loan to Foreclosure Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	459,544	2.6%	14	7.1%	32,825	3.28%	186.2
60% - 70%	691,110	3.8%	8	4.1%	86,389	3.37%	162.2
70% - 80%	648,617	3.6%	8	4.1%	81,077	3.19%	189.4
80% - 90%	1,442,239	8.0%	17	8.6%	84,838	3.39%	295.2
90% - 100%	7,784,855	43.2%	86	43.7%	90,522	3.34%	316.8
100% - 110%	5,234,392	29.0%	50	25.4%	104,688	3.40%	323.0
110% - 120%	1,645,089	9.1%	13	6.6%	126,545	4.18%	236.3
120% - 130%	112,900	0.6%	1	0.5%	112,900	5.62%	183.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>197</b>	<b>100.0%</b>	<b>91,466</b>	<b>3.45%</b>	<b>294.8</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,583,389	19.9%	33	16.8%	108,588	3.54%	312.8
Brandenburg	1,495,423	8.3%	13	6.6%	115,033	3.37%	254.2
Mecklenburg-Vorpommern	145,389	0.8%	2	1.0%	72,695	3.13%	213.1
Sachsen	8,618,938	47.8%	98	49.7%	87,948	3.42%	297.8
Sachsen-Anhalt	3,796,868	21.1%	46	23.4%	82,541	3.48%	289.2
Thüringen	378,739	2.1%	5	2.5%	75,748	3.32%	304.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>197</b>	<b>100.0%</b>	<b>91,466</b>	<b>3.45%</b>	<b>294.8</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,723,255	20.7%	30	15.2%	124,109	100.00%	0.00%
Hochhaus/appartement	13,639,131	75.7%	161	81.7%	84,715	6.21%	93.79%
Mehrfamilienhaus	84,430	0.5%	1	0.5%	84,430	100.00%	0.00%
Zweifamilienhaus	571,930	3.2%	5	2.5%	114,386	100.00%	0.00%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>197</b>	<b>100.0%</b>	<b>91,466</b>	<b>23.35%</b>	<b>76.65%</b>

<b>Loansize</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	9,398,741	52.2%	137	69.5%	68,604	3.36%	288.6
100,000 - 150,000	4,806,532	26.7%	40	20.3%	120,163	3.48%	305.9
150,000 - 200,000	2,255,523	12.5%	13	6.6%	173,502	3.49%	289.8
200,000 - 250,000	1,557,950	8.6%	7	3.6%	222,564	3.78%	305.4
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
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%	-
<b>Total</b>	<b>18,018,746</b>	<b>100.0%</b>	<b>197</b>	<b>100.0%</b>	<b>91,466</b>	<b>3.45%</b>	<b>294.8</b>