

**E-MAC DE 2006-II Investor Report May 2023**

**Cashflow analysis for the period**

Total interest received	343,886	
Interest received on transaction accounts	42,740	
Post Foreclosure Proceeds	203,593	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	179,535	
Total funds available		4,969,754
Company management expenses	2,165	
MPT fee	67,099	
Administration fee	12,100	
Post Foreclosure Fee	74,278	
Third party fees	64,593	
Liquidity Facility Commitment fee	1,218	
Repayment funded Liquidity Facility loan previous period	-	
Other amounts due and payable to Liquidity Facility provider	9,989	
Payments under hedging arrangements	325,055	
Interest on the Notes	213,258	
PDL Repayment	-	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		769,754
Available after distribution of funds		4,200,000
Undrawn Liquidity Facility	4,200,000	
Reduction Liq. Fac. Max. Amount	-	
Liquidity Facility Standby Ledger	-	
Reserve account funding	-	
Available liquidity		4,200,000
Net cashflow		-

**\* Note:**

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	2,670,615
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,709,378

**Liquidity Facility**

Undrawn Liquidity Facility start period	4,200,000
Repayment funded Liquidity Facility loan previous period	-
Liquidity available	4,200,000
Liquidity Facility Drawing this period	-
Undrawn Liquidity Facility	4,200,000
Of which Stand-By Drawing	-

**Collateral**

Starting current balance 1 February 2023	40,300,237
To be disbursed per 1 February 2023	-
Starting principal balance 1 February 2023	40,300,237
Principal (p)repayments	(1,729,984)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(43,917)
Ending principal balance	38,526,336
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	38,526,336

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	2,113,266	43,917	213,258	1,943,926
Class E	9,800,000	-	-	9,800,000
Total	11,913,266	43,917	213,258	11,743,926

**Performance**

	Last period	This period	Since issue
Prepayment rate	11.60%	14.02%	15.69%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	31,231,128	81.1%	304
1 - 30	8,366	1,671,864	4.3%	17
31 - 60	1,872	210,807	0.5%	4
61 - 90	7,330	436,202	1.1%	5
91 - 120	3,643	209,752	0.5%	2
121-150	3,219	132,084	0.3%	1
> 151	901,417	4,634,501	12.0%	33
Total	925,846	38,526,336	100.0%	366

	Last period	This period	Net Recovered	Total
Aggregate principal losses	28,464	43,917	113,340	63,264,291

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	366		
Number of loans parts	495		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	105,263	16,071	355,115
Loan part size	77,831	3,543	278,016
Coupon	4.07%	2.70%	6.32%
Remaining maturity (months)	258.0	18	531
Remaining interest period (months)	10.9	1	58
Original interest period (months)	44.2	3	240
Seasoning (months)	202.5	185.8	217.0
Loan to Lending Value	90.6%	0.1%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	10,640,715.83	37.4%	27.62%
Owner occupied	27,885,620.66	62.6%	72.38%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	31,742,338	82.4%	434	87.7%	73,139	4.05%	261.8
Interest Only With Life Insurance Redemption	2,757,661	7.2%	28	5.7%	98,488	3.59%	205.9
Interest Only With Building Savings Account Redemption	2,654,300	6.9%	21	4.2%	126,395	4.13%	275.4
Interest Only	1,372,037	3.6%	12	2.4%	114,336	5.22%	240.7
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>495</b>	<b>100.0%</b>	<b>77,831</b>	<b>4.07%</b>	<b>258.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,166,521	26.4%	128	25.9%	79,426	5.39%	229.2
13 - 24	12,235,823	31.8%	162	32.7%	75,530	3.21%	291.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,300,411	31.9%	164	33.1%	75,003	3.42%	266.4
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	2,565,558	6.7%	28	5.7%	91,627	5.29%	208.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,258,024	3.3%	13	2.6%	96,771	5.49%	182.3
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>495</b>	<b>100.0%</b>	<b>77,831</b>	<b>4.07%</b>	<b>258.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	8,772,460	22.8%	110	22.2%	79,750	2.72%	310.3
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	11,392,341	29.6%	148	29.9%	76,975	3.31%	269.6
3.50% - 3.75%	1,042,782	2.7%	18	3.6%	57,932	3.59%	269.4
3.75% - 4.00%	78,783	0.2%	1	0.2%	78,783	3.84%	199.0
4.00% - 4.25%	1,425,317	3.7%	24	4.8%	59,388	4.11%	254.2
4.25% - 4.50%	2,377,387	6.2%	27	5.5%	88,051	4.32%	277.0
4.50% - 4.75%	2,124,393	5.5%	23	4.6%	92,365	4.58%	255.3
4.75% - 5.00%	507,825	1.3%	5	1.0%	101,565	4.83%	233.0
5.00% - 5.25%	474,870	1.2%	8	1.6%	59,359	5.07%	187.0
5.25% - 5.50%	1,721,102	4.5%	20	4.0%	86,055	5.31%	196.7
5.50% - 5.75%	2,889,415	7.5%	39	7.9%	74,088	5.62%	202.9
5.75% - 6.00%	960,928	2.5%	11	2.2%	87,357	5.87%	197.9
6.00% - >	4,758,731	12.4%	61	12.3%	78,012	6.16%	202.3
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>495</b>	<b>100.0%</b>	<b>77,831</b>	<b>4.07%</b>	<b>258.0</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	2,696,102	7.0%	30	6.1%	89,870	5.24%	210.1
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2020	649	0.0%	1	0.2%	649	4.20%	272.0
01-Jan-2021 - 31-Dec-2021	319	0.0%	1	0.2%	319	3.30%	68.0
01-Jan-2022 - 31-Dec-2022	306,271	0.8%	4	0.8%	76,568	4.20%	259.0
01-Jan-2023 - 31-Dec-2023	17,574,937	45.6%	225	45.5%	78,111	4.25%	262.4
01-Jan-2024 - 31-Dec-2024	4,293,977	11.1%	62	12.5%	69,258	3.52%	283.4
01-Jan-2025 - 31-Dec-2025	3,345,144	8.7%	37	7.5%	90,409	4.00%	242.5
01-Jan-2026 - 31-Dec-2026	7,795,938	20.2%	104	21.0%	74,961	3.51%	264.9
01-Jan-2027 - 31-Dec-2027	2,342,134	6.1%	27	5.5%	86,746	4.12%	236.8
01-Jan-2028 - 31-Dec-2111	170,866	0.4%	4	0.8%	42,716	6.07%	187.2
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>495</b>	<b>100.0%</b>	<b>77,831</b>	<b>4.07%</b>	<b>258.0</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-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	98,173	0.3%	3	0.6%	32,724	5.21%	20.2
01-Jan-2026 - 31-Dec-2027	130,271	0.3%	5	1.0%	26,054	5.02%	45.1
01-Jan-2028 - 31-Dec-2029	233,918	0.6%	7	1.4%	33,417	4.76%	68.6
01-Jan-2030 - 31-Dec-2031	468,256	1.2%	7	1.4%	66,894	4.00%	97.4
01-Jan-2032 - 31-Dec-2033	815,043	2.1%	14	2.8%	58,217	4.40%	120.5
01-Jan-2034 - 31-Dec-2035	1,296,781	3.4%	22	4.4%	58,945	3.73%	145.4
01-Jan-2036 - 31-Dec-2037	2,109,616	5.5%	28	5.7%	75,343	4.07%	164.4
01-Jan-2038 - 31-Dec-2041	2,817,601	7.3%	43	8.7%	65,526	5.29%	191.7
01-Jan-2040 - 31-Dec-2041	6,034,899	15.7%	79	16.0%	76,391	5.34%	212.1
01-Jan-2042 - 31-Dec-2043	4,155,864	10.8%	48	9.7%	86,580	4.59%	236.1
01-Jan-2044 - 31-Dec-2045	4,509,145	11.7%	56	11.3%	80,520	4.00%	263.2
01-Jan-2046 - 31-Dec-2047	3,790,150	9.8%	42	8.5%	90,242	3.37%	283.7
01-Jan-2048 - 31-Dec-2137	12,066,621	31.3%	141	28.5%	85,579	3.19%	345.7
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>495</b>	<b>100.0%</b>	<b>77,831</b>	<b>4.07%</b>	<b>258.0</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%	1,326,309	3.4%	30	8.2%	44,210	4.42%	128.7
60% - 70%	1,235,754	3.2%	16	4.4%	77,235	3.57%	247.6
70% - 80%	2,998,542	7.8%	29	7.9%	103,398	3.74%	248.1
80% - 90%	12,905,113	33.5%	114	31.1%	113,203	4.07%	263.3
90% - 100%	14,236,782	37.0%	136	37.2%	104,682	3.95%	279.2
100% - 110%	2,574,984	6.7%	18	4.9%	143,055	4.27%	284.2
110% - 120%	2,695,030	7.0%	20	5.5%	134,751	4.91%	191.2
120% - 130%	553,822	1.4%	3	0.8%	184,607	4.16%	178.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>366</b>	<b>100.0%</b>	<b>105,263</b>	<b>4.07%</b>	<b>258.0</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	4,793,697	12.4%	32	8.7%	149,803	4.43%	247.2
Bayern	3,118,306	8.1%	26	7.1%	119,935	4.63%	219.4
Berlin	2,978,682	7.7%	26	7.1%	114,565	4.04%	262.4
Brandenburg	889,194	2.3%	8	2.2%	111,149	3.87%	250.5
Bremen	116,345	0.3%	1	0.3%	116,345	4.65%	319.0
Hamburg	69,699	0.2%	1	0.3%	69,699	2.70%	369.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,959,148	5.1%	20	5.5%	97,957	3.78%	293.0
Mecklenburg-Vorpommern	134,114	0.3%	2	0.5%	67,057	4.67%	168.8
Niedersachsen	3,694,266	9.6%	35	9.6%	105,550	3.95%	273.1
Nordrhein-Westfalen	7,921,722	20.6%	64	17.5%	123,777	4.11%	261.4
Rheinland-Pfalz	2,350,223	6.1%	22	6.0%	106,828	3.65%	287.2
Saarland	1,057,887	2.7%	10	2.7%	105,789	3.45%	275.3
Sachsen	5,946,057	15.4%	73	19.9%	81,453	3.99%	256.6
Sachsen-Anhalt	2,374,007	6.2%	33	9.0%	71,940	4.18%	240.7
Schleswig-Holstein	888,995	2.3%	9	2.5%	98,777	3.43%	224.3
Thüringen	233,995	0.6%	4	1.1%	58,499	3.33%	270.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>366</b>	<b>100.0%</b>	<b>105,263</b>	<b>4.07%</b>	<b>258.0</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	19,020,468	49.4%	149	40.7%	127,654	100.0%	0.0%
Hochhaus/appartement	14,984,812	38.9%	183	50.0%	81,884	25.1%	74.9%
Mehrfamilienhaus	1,815,620	4.7%	13	3.6%	139,663	100.0%	0.0%
Zweifamilienhaus	2,705,436	7.0%	21	5.7%	128,830	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>366</b>	<b>100.0%</b>	<b>105,263</b>	<b>62.6%</b>	<b>37.4%</b>

<b>Loan size</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	13,475,577	35.0%	204	55.7%	66,057	4.00%	243.0
100,000 - 150,000	10,212,347	26.5%	84	23.0%	121,576	4.17%	267.2
150,000 - 200,000	9,581,158	24.9%	56	15.3%	171,092	4.01%	265.8
200,000 - 250,000	3,741,105	9.7%	17	4.6%	220,065	3.94%	275.5
250,000 - 300,000	818,317	2.1%	3	0.8%	272,772	4.76%	179.6
300,000 - 350,000	342,716	0.9%	1	0.3%	342,716	4.74%	240.6
350,000 - 400,000	355,115	0.9%	1	0.3%	355,115	4.27%	361.4
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>38,526,336</b>	<b>100.0%</b>	<b>366</b>	<b>100.0%</b>	<b>105,263</b>	<b>4.07%</b>	<b>258.0</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 146  
Number of loans parts 193

	Weighted average	Minimum	Maximum
Loan size	86,000	17,802	249,724
Loan part size	65,057	3,543	204,985
Coupon	4.02%	2.70%	6.25%
Remaining maturity (months)	253.8	19	522
Remaining interest period (months)	13.7	1	58
Original interest period (months)	36.2	6	240
Seasoning (months)	203.4	188.2	217.0
Loan to Foreclosure Value	92.7%	0.1%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	8,365,522.41	74.7%	66.63%
Owner occupied	4,190,525.91	25.3%	33.37%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	10,996,320	87.6%	175	90.7%	62,836	4.00%	259.2
Interest Only With Life Insurance Redemption	1,210,398	9.6%	14	7.3%	86,457	3.85%	225.5
Interest Only With Building Savings Account Redemption	115,330	0.9%	2	1.0%	57,665	4.22%	143.1
Interest Only	234,000	1.9%	2	1.0%	117,000	5.58%	203.0
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>193</b>	<b>100.0%</b>	<b>65,057</b>	<b>4.02%</b>	<b>253.8</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,646,869	29.0%	55	28.5%	66,307	5.43%	214.5
13 - 24	3,754,760	29.9%	62	32.1%	60,561	3.15%	287.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,677,113	37.2%	70	36.3%	66,816	3.47%	264.2
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	3.5%	5	2.6%	87,769	5.62%	191.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	38,439	0.3%	1	0.5%	38,439	4.74%	114.0
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>193</b>	<b>100.0%</b>	<b>65,057</b>	<b>4.02%</b>	<b>253.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	2,825,922	22.5%	46	23.8%	61,433	2.70%	306.8
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,882,521	30.9%	55	28.5%	70,591	3.31%	271.1
3.50% - 3.75%	471,525	3.8%	11	5.7%	42,866	3.63%	239.4
3.75% - 4.00%	78,783	0.6%	1	0.5%	78,783	3.84%	199.0
4.00% - 4.25%	440,390	3.5%	9	4.7%	48,932	4.12%	257.9
4.25% - 4.50%	794,819	6.3%	10	5.2%	79,482	4.35%	238.9
4.50% - 4.75%	833,776	6.6%	12	6.2%	69,481	4.56%	225.1
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.6%	2	1.0%	38,112	5.04%	231.0
5.25% - 5.50%	424,943	3.4%	5	2.6%	84,989	5.26%	231.8
5.50% - 5.75%	754,096	6.0%	13	6.7%	58,007	5.61%	204.3
5.75% - 6.00%	305,054	2.4%	3	1.6%	101,685	5.80%	180.8
6.00% - >	1,667,996	13.3%	26	13.5%	64,154	6.17%	193.4
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>193</b>	<b>100.0%</b>	<b>65,057</b>	<b>4.02%</b>	<b>253.8</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	3.5%	5	2.6%	87,769	5.62%	191.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2020	649	0.0%	1	0.5%	649	4.20%	272.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	108,269	0.9%	2	1.0%	54,135	4.20%	275.0
01-Jan-2023 - 31-Dec-2023	6,039,609	48.1%	96	49.7%	62,913	4.38%	250.8
01-Jan-2024 - 31-Dec-2024	1,577,197	12.6%	27	14.0%	58,415	3.54%	256.3
01-Jan-2025 - 31-Dec-2025	1,394,284	11.1%	16	8.3%	87,143	3.56%	262.9
01-Jan-2026 - 31-Dec-2026	2,088,756	16.6%	35	18.1%	59,679	3.33%	267.8
01-Jan-2027 - 31-Dec-2027	815,804	6.5%	9	4.7%	90,645	3.77%	258.8
01-Jan-2028 - 31-Dec-2111	92,633	0.7%	2	1.0%	46,317	6.07%	187.9
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>193</b>	<b>100.0%</b>	<b>65,057</b>	<b>4.02%</b>	<b>253.8</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-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	21,345	0.2%	2	1.0%	10,672	5.64%	28.1
01-Jan-2026 - 31-Dec-2027	51,627	0.4%	2	1.0%	25,813	5.32%	39.7
01-Jan-2028 - 31-Dec-2029	60,062	0.5%	2	1.0%	30,031	6.06%	66.1
01-Jan-2030 - 31-Dec-2031	85,265	0.7%	2	1.0%	42,632	4.29%	95.5
01-Jan-2032 - 31-Dec-2033	371,382	3.0%	8	4.1%	46,423	4.65%	122.4
01-Jan-2034 - 31-Dec-2035	439,862	3.5%	9	4.7%	48,874	3.53%	145.0
01-Jan-2036 - 31-Dec-2037	883,999	7.0%	14	7.3%	63,143	3.56%	162.6
01-Jan-2038 - 31-Dec-2039	1,013,812	8.1%	17	8.8%	59,636	5.10%	190.9
01-Jan-2040 - 31-Dec-2041	1,782,074	14.2%	29	15.0%	61,451	5.47%	212.8
01-Jan-2042 - 31-Dec-2043	1,351,614	10.8%	19	9.8%	71,138	4.75%	234.8
01-Jan-2044 - 31-Dec-2045	1,316,934	10.5%	20	10.4%	65,847	4.00%	261.0
01-Jan-2046 - 31-Dec-2047	1,342,573	10.7%	17	8.8%	78,975	3.38%	284.4
01-Jan-2048 - 31-Dec-2137	3,835,500	30.5%	52	26.9%	73,760	3.08%	339.9
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>193</b>	<b>100.0%</b>	<b>65,057</b>	<b>4.02%</b>	<b>253.8</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%	519,391	4.1%	14	9.6%	37,099	4.39%	136.3
60% - 70%	192,023	1.5%	4	2.7%	48,006	3.97%	162.9
70% - 80%	301,819	2.4%	5	3.4%	60,364	3.65%	160.2
80% - 90%	3,424,147	27.3%	38	26.0%	90,109	4.10%	259.6
90% - 100%	6,085,258	48.5%	67	45.9%	90,825	3.85%	275.2
100% - 110%	897,270	7.1%	8	5.5%	112,159	4.03%	284.9
110% - 120%	1,023,241	8.1%	9	6.2%	113,693	4.50%	194.7
120% - 130%	112,900	0.9%	1	0.7%	112,900	5.62%	162.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>146</b>	<b>100.0%</b>	<b>86,000</b>	<b>4.02%</b>	<b>253.8</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,978,682	23.7%	26	17.8%	114,565	4.04%	262.4
Brandenburg	889,194	7.1%	8	5.5%	111,149	3.87%	250.5
Mecklenburg-Vorpommern	134,114	1.1%	2	1.4%	67,057	4.67%	168.8
Sachsen	5,946,057	47.4%	73	50.0%	81,453	3.99%	256.6
Sachsen-Anhalt	2,374,007	18.9%	33	22.6%	71,940	4.18%	240.7
Thüringen	233,995	1.9%	4	2.7%	58,499	3.33%	270.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>146</b>	<b>100.0%</b>	<b>86,000</b>	<b>4.02%</b>	<b>253.8</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	2,859,265	22.8%	23	15.8%	124,316	100.00%	0.00%
Hochhaus/appartement	9,080,719	72.3%	117	80.1%	77,613	6.84%	93.16%
Mehrfamilienhaus	78,783	0.6%	1	0.7%	78,783	100.00%	0.00%
Zweifamilienhaus	537,282	4.3%	5	3.4%	107,456	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>146</b>	<b>100.0%</b>	<b>86,000</b>	<b>25.34%</b>	<b>74.66%</b>

<b>Loan size</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	7,185,472	57.2%	109	74.7%	65,922	3.99%	243.2
100,000 - 150,000	3,058,514	24.4%	25	17.1%	122,341	4.32%	261.1
150,000 - 200,000	1,217,271	9.7%	7	4.8%	173,896	3.76%	263.4
200,000 - 250,000	1,094,791	8.7%	5	3.4%	218,958	3.65%	292.5
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>12,556,048</b>	<b>100.0%</b>	<b>146</b>	<b>100.0%</b>	<b>86,000</b>	<b>4.02%</b>	<b>253.8</b>