

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

**Cashflow analysis for the period**

Total interest received	481,893	
Interest received on transaction accounts	60,475	
Post Foreclosure Proceeds	202,656	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	170,616	
Total funds available		5,115,640
Company management expenses	706	
MPT fee	68,624	
Administration fee	12,100	
Post Foreclosure Fee	73,814	
Third party fees	120,479	
Liquidity Facility Commitment fee	1,288	
Repayment funded Liquidity Facility loan previous period	-	
Other amounts due and payable to Liquidity Facility provider	-	
Payments under hedging arrangements	23,748	
Interest on the Notes	404,666	
PDL Repayment	210,215	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		915,640
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	2,653,304
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,692,068

**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 May 2023	38,526,336
To be disbursed per 1 May 2023	-
Starting principal balance 1 May 2023	38,526,336
Principal (p)repayments	(2,402,350)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(35,372)
Ending principal balance	36,088,614
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	36,088,614

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	1,943,926	35,372	210,215	1,769,083
Class E	9,800,000	-	-	9,800,000
Total	11,743,926	35,372	210,215	11,569,083

**Performance**

	Last period	This period	Since issue
Prepayment rate	14.02%	20.64%	15.81%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	23,845,088	66.1%	244
1 - 30	34,703	5,617,305	15.6%	51
31 - 60	8,967	1,022,078	2.8%	10
61 - 90	11,940	607,234	1.7%	10
91 - 120	17,768	666,434	1.8%	6
121-150	-	-	0.0%	0
> 151	989,041	4,330,475	12.0%	31
Total	1,062,419	36,088,614	100.0%	352

	Last period	This period	Net Recovered	Total
Aggregate principal losses	43,917	35,372	107,526	63,192,136

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	352		
Number of loans parts	476		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	102,524	14,291	355,115
Loan part size	75,816	2,756	278,016
Coupon	4.46%	2.70%	6.95%
Remaining maturity (months)	241.2	15	528
Remaining interest period (months)	12.3	1	59
Original interest period (months)	44.7	6	240
Seasoning (months)	205.5	188.8	220.0
Loan to Lending Value	90.0%	0.1%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	10,298,275.10	38.1%	28.54%
Owner occupied	25,790,339.37	61.9%	71.46%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	29,754,721	82.4%	417	87.6%	71,354	4.42%	246.2
Interest Only With Life Insurance Redemption	2,739,227	7.6%	28	5.9%	97,830	4.36%	195.7
Interest Only With Building Savings Account Redemption	2,225,129	6.2%	19	4.0%	117,112	4.57%	244.3
Interest Only	1,369,537	3.8%	12	2.5%	114,128	5.36%	219.6
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>476</b>	<b>100.0%</b>	<b>75,816</b>	<b>4.46%</b>	<b>241.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,458,519	26.2%	128	26.9%	73,895	6.25%	198.7
13 - 24	10,702,393	29.7%	148	31.1%	72,313	3.72%	271.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,699,766	35.2%	164	34.5%	77,438	3.52%	260.1
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	1,986,798	5.5%	23	4.8%	86,383	5.31%	200.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,241,138	3.4%	13	2.7%	95,472	5.49%	179.9
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>476</b>	<b>100.0%</b>	<b>75,816</b>	<b>4.46%</b>	<b>241.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	5,825,912	16.1%	78	16.4%	74,691	2.73%	306.2
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	11,523,321	31.9%	150	31.5%	76,822	3.31%	265.1
3.50% - 3.75%	830,433	2.3%	12	2.5%	69,203	3.59%	274.1
3.75% - 4.00%	77,645	0.2%	1	0.2%	77,645	3.84%	196.0
4.00% - 4.25%	1,415,147	3.9%	24	5.0%	58,964	4.11%	251.4
4.25% - 4.50%	601,788	1.7%	10	2.1%	60,179	4.45%	245.7
4.50% - 4.75%	875,630	2.4%	8	1.7%	109,454	4.63%	245.8
4.75% - 5.00%	284,864	0.8%	4	0.8%	71,216	4.84%	219.5
5.00% - 5.25%	471,935	1.3%	7	1.5%	67,419	5.07%	183.9
5.25% - 5.50%	766,139	2.1%	11	2.3%	69,649	5.37%	195.0
5.50% - 5.75%	2,749,086	7.6%	38	8.0%	72,344	5.63%	192.4
5.75% - 6.00%	1,756,262	4.9%	22	4.6%	79,830	5.88%	202.0
6.00% - >	8,910,453	24.7%	111	23.3%	80,274	6.45%	193.4
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>476</b>	<b>100.0%</b>	<b>75,816</b>	<b>4.46%</b>	<b>241.2</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	2,117,342	5.9%	25	5.3%	84,694	5.24%	203.3
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%	269.0
01-Jan-2021 - 31-Dec-2021	319	0.0%	1	0.2%	319	3.30%	65.0
01-Jan-2022 - 31-Dec-2022	306,271	0.8%	4	0.8%	76,568	4.20%	256.0
01-Jan-2023 - 31-Dec-2023	13,903,019	38.5%	188	39.5%	73,952	5.10%	233.4
01-Jan-2024 - 31-Dec-2024	4,076,768	11.3%	61	12.8%	66,832	3.55%	277.6
01-Jan-2025 - 31-Dec-2025	4,754,725	13.2%	55	11.6%	86,450	4.60%	227.8
01-Jan-2026 - 31-Dec-2026	7,964,043	22.1%	106	22.3%	75,132	3.50%	259.9
01-Jan-2027 - 31-Dec-2027	2,315,597	6.4%	27	5.7%	85,763	4.11%	234.3
01-Jan-2028 - 31-Dec-2111	649,881	1.8%	8	1.7%	81,235	6.17%	192.6
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>476</b>	<b>100.0%</b>	<b>75,816</b>	<b>4.46%</b>	<b>241.2</b>

Legal Maturity	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	101,650	0.3%	3	0.6%	33,883	5.50%	17.2
01-Jan-2026 - 31-Dec-2027	97,599	0.3%	4	0.8%	24,400	5.15%	44.6
01-Jan-2028 - 31-Dec-2029	252,021	0.7%	8	1.7%	31,503	5.73%	61.3
01-Jan-2030 - 31-Dec-2031	566,019	1.6%	9	1.9%	62,891	5.03%	91.0
01-Jan-2032 - 31-Dec-2033	816,724	2.3%	15	3.2%	54,448	4.59%	117.5
01-Jan-2034 - 31-Dec-2035	1,390,916	3.9%	23	4.8%	60,475	4.26%	141.0
01-Jan-2036 - 31-Dec-2037	2,134,247	5.9%	29	6.1%	73,595	4.94%	161.3
01-Jan-2038 - 31-Dec-2039	4,756,401	13.2%	66	13.9%	72,067	5.83%	188.0
01-Jan-2040 - 31-Dec-2041	6,818,002	18.9%	84	17.6%	81,167	5.54%	208.8
01-Jan-2042 - 31-Dec-2043	3,156,635	8.7%	41	8.6%	76,991	4.65%	231.0
01-Jan-2044 - 31-Dec-2045	3,472,215	9.6%	42	8.8%	82,672	4.00%	259.6
01-Jan-2046 - 31-Dec-2047	3,236,569	9.0%	35	7.4%	92,473	3.63%	281.1
01-Jan-2048 - 31-Dec-2137	9,289,616	25.7%	117	24.6%	79,398	3.20%	337.8
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>476</b>	<b>100.0%</b>	<b>75,816</b>	<b>4.46%</b>	<b>241.2</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,332,606	3.7%	31	8.8%	42,987	4.96%	124.0
60% - 70%	1,133,492	3.1%	16	4.5%	70,843	4.94%	176.6
70% - 80%	3,653,329	10.1%	35	9.9%	104,381	4.08%	236.7
80% - 90%	12,633,635	35.0%	117	33.2%	107,980	4.28%	254.3
90% - 100%	11,519,067	31.9%	112	31.8%	102,849	4.34%	261.5
100% - 110%	2,567,634	7.1%	18	5.1%	142,646	4.98%	256.9
110% - 120%	2,695,030	7.5%	20	5.7%	134,751	5.09%	183.3
120% - 130%	553,822	1.5%	3	0.9%	184,607	5.92%	175.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>352</b>	<b>100.0%</b>	<b>102,524</b>	<b>4.46%</b>	<b>241.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	4,137,921	11.5%	29	8.2%	142,687	4.74%	229.7
Bayern	2,848,601	7.9%	25	7.1%	113,944	5.01%	214.3
Berlin	2,733,838	7.6%	24	6.8%	113,910	3.89%	255.7
Brandenburg	879,829	2.4%	8	2.3%	109,979	4.20%	233.1
Bremen	115,789	0.3%	1	0.3%	115,789	4.65%	316.0
Hamburg	69,215	0.2%	1	0.3%	69,215	2.70%	366.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,939,746	5.4%	19	5.4%	102,092	3.88%	287.4
Mecklenburg-Vorpommern	131,577	0.4%	2	0.6%	65,788	4.67%	166.0
Niedersachsen	3,448,324	9.6%	34	9.7%	101,421	4.10%	259.3
Nordrhein-Westfalen	7,632,214	21.1%	62	17.6%	123,100	4.79%	234.1
Rheinland-Pfalz	1,920,974	5.3%	20	5.7%	96,049	3.96%	262.4
Saarland	944,841	2.6%	9	2.6%	104,982	3.94%	254.2
Sachsen	5,832,642	16.2%	72	20.5%	81,009	4.73%	236.0
Sachsen-Anhalt	2,347,964	6.5%	33	9.4%	71,150	4.31%	235.2
Schleswig-Holstein	874,549	2.4%	9	2.6%	97,172	3.42%	222.2
Thüringen	230,593	0.6%	4	1.1%	57,648	4.96%	224.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>352</b>	<b>100.0%</b>	<b>102,524</b>	<b>4.46%</b>	<b>241.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	17,448,514	48.3%	142	40.3%	122,877	100.0%	0.0%
Hochhaus/appartement	14,342,848	39.7%	177	50.3%	81,033	24.3%	75.7%
Mehrfamilienhaus	1,619,657	4.5%	12	3.4%	134,971	100.0%	0.0%
Zweifamilienhaus	2,677,595	7.4%	21	6.0%	127,505	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>36,088,614</b>	<b>100.0%</b>	<b>352</b>	<b>100.0%</b>	<b>102,524</b>	<b>61.9%</b>	<b>38.1%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	13,162,451	36.5%	201	57.1%	65,485	4.43%	231.0
100,000 - 150,000	9,970,498	27.6%	82	23.3%	121,591	4.47%	250.3
150,000 - 200,000	8,645,561	24.0%	51	14.5%	169,521	4.35%	250.0
200,000 - 250,000	3,069,672	8.5%	14	4.0%	219,262	4.36%	241.9
250,000 - 300,000	542,600	1.5%	2	0.6%	271,300	5.93%	163.0
300,000 - 350,000	342,716	0.9%	1	0.3%	342,716	4.74%	237.6
350,000 - 400,000	355,115	1.0%	1	0.3%	355,115	6.53%	271.5
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>36,088,614</b>	<b>100.0%</b>	<b>352</b>	<b>100.0%</b>	<b>102,524</b>	<b>4.46%</b>	<b>241.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 143  
Number of loans parts 189

	Weighted average	Minimum	Maximum
Loan size	85,010	15,653	249,724
Loan part size	64,320	2,756	203,807
Coupon	4.43%	2.70%	6.95%
Remaining maturity (months)	239.1	16	519
Remaining interest period (months)	15.2	1	57
Original interest period (months)	34.5	6	240
Seasoning (months)	206.5	191.2	220.0
Loan to Foreclosure Value	92.0%	0.1%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	8,067,855.07	74.8%	66.53%
Owner occupied	4,068,586.02	25.2%	33.47%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	10,608,439	87.3%	171	90.5%	62,038	4.49%	242.9
Interest Only With Life Insurance Redemption	1,200,070	9.9%	14	7.4%	85,719	3.99%	222.9
Interest Only With Building Savings Account Redemption	113,932	0.9%	2	1.1%	56,966	4.20%	140.3
Interest Only	234,000	1.9%	2	1.1%	117,000	3.79%	200.0
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>189</b>	<b>100.0%</b>	<b>64,320</b>	<b>4.43%</b>	<b>239.1</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,877,673	31.9%	61	32.3%	63,568	6.28%	190.6
13 - 24	3,304,760	27.2%	57	30.2%	57,979	3.54%	273.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,747,291	39.1%	67	35.4%	70,855	3.50%	257.8
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	189,124	1.6%	3	1.6%	63,041	5.39%	186.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	37,573	0.3%	1	0.5%	37,573	4.74%	111.0
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>189</b>	<b>100.0%</b>	<b>64,320</b>	<b>4.43%</b>	<b>239.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	2,060,185	16.9%	33	17.5%	62,430	2.71%	305.3
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	4,092,820	33.7%	57	30.2%	71,804	3.31%	263.6
3.50% - 3.75%	263,389	2.2%	5	2.6%	52,678	3.66%	237.3
3.75% - 4.00%	77,645	0.6%	1	0.5%	77,645	3.84%	196.0
4.00% - 4.25%	436,378	3.6%	9	4.8%	48,486	4.12%	255.3
4.25% - 4.50%	304,114	2.5%	5	2.6%	60,823	4.47%	230.4
4.50% - 4.75%	264,315	2.2%	4	2.1%	66,079	4.64%	209.8
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.6%	2	1.1%	38,112	5.04%	228.0
5.25% - 5.50%	164,084	1.3%	3	1.6%	54,695	5.26%	221.9
5.50% - 5.75%	744,946	6.1%	13	6.9%	57,304	5.61%	196.6
5.75% - 6.00%	214,764	1.8%	6	3.2%	35,794	5.87%	172.0
6.00% - >	3,457,577	28.4%	51	27.0%	67,796	6.47%	187.1
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>189</b>	<b>100.0%</b>	<b>64,320</b>	<b>4.43%</b>	<b>239.1</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	189,124	1.6%	3	1.6%	63,041	5.39%	186.8
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%	269.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	108,269	0.9%	2	1.1%	54,135	4.20%	272.0
01-Jan-2023 - 31-Dec-2023	5,304,151	43.6%	83	43.9%	63,905	5.32%	223.9
01-Jan-2024 - 31-Dec-2024	1,560,753	12.8%	27	14.3%	57,806	3.54%	253.5
01-Jan-2025 - 31-Dec-2025	1,705,281	14.0%	24	12.7%	71,053	4.03%	249.3
01-Jan-2026 - 31-Dec-2026	2,316,477	19.1%	37	19.6%	62,607	3.32%	256.9
01-Jan-2027 - 31-Dec-2027	808,214	6.6%	9	4.8%	89,802	3.77%	256.1
01-Jan-2028 - 31-Dec-2111	163,523	1.3%	3	1.6%	54,508	6.08%	191.5
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>189</b>	<b>100.0%</b>	<b>64,320</b>	<b>4.43%</b>	<b>239.1</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	24,822	0.2%	2	1.1%	12,411	6.76%	24.0
01-Jan-2026 - 31-Dec-2027	25,030	0.2%	1	0.5%	25,030	6.02%	41.0
01-Jan-2028 - 31-Dec-2029	127,724	1.1%	4	2.1%	31,931	5.99%	61.3
01-Jan-2030 - 31-Dec-2031	189,800	1.6%	4	2.1%	47,450	6.18%	93.7
01-Jan-2032 - 31-Dec-2033	375,328	3.1%	9	4.8%	41,703	5.06%	119.4
01-Jan-2034 - 31-Dec-2035	309,956	2.5%	6	3.2%	51,659	3.81%	141.9
01-Jan-2036 - 31-Dec-2037	899,932	7.4%	15	7.9%	59,995	3.92%	160.3
01-Jan-2038 - 31-Dec-2039	2,042,679	16.8%	28	14.8%	72,953	5.72%	187.6
01-Jan-2040 - 31-Dec-2041	2,123,818	17.5%	33	17.5%	64,358	5.70%	208.4
01-Jan-2042 - 31-Dec-2043	852,482	7.0%	15	7.9%	56,832	4.74%	229.0
01-Jan-2044 - 31-Dec-2045	771,001	6.3%	14	7.4%	55,071	3.72%	256.1
01-Jan-2046 - 31-Dec-2047	1,104,253	9.1%	14	7.4%	78,875	3.33%	281.7
01-Jan-2048 - 31-Dec-2137	3,309,615	27.2%	44	23.3%	75,219	3.20%	337.4
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>189</b>	<b>100.0%</b>	<b>64,320</b>	<b>4.43%</b>	<b>239.1</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%	499,710	4.1%	14	9.8%	35,694	5.08%	124.9
60% - 70%	265,309	2.2%	5	3.5%	53,062	3.93%	170.5
70% - 80%	412,827	3.4%	7	4.9%	58,975	4.09%	164.3
80% - 90%	3,908,229	32.1%	43	30.1%	90,889	4.44%	249.5
90% - 100%	5,042,787	41.5%	56	39.2%	90,050	4.36%	260.6
100% - 110%	891,439	7.3%	8	5.6%	111,430	4.45%	270.3
110% - 120%	1,023,241	8.4%	9	6.3%	113,693	4.52%	178.9
120% - 130%	112,900	0.9%	1	0.7%	112,900	5.62%	159.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>143</b>	<b>100.0%</b>	<b>85,010</b>	<b>4.43%</b>	<b>239.1</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,733,838	22.5%	24	16.8%	113,910	3.89%	255.7
Brandenburg	879,829	7.2%	8	5.6%	109,979	4.20%	233.1
Mecklenburg-Vorpommern	131,577	1.1%	2	1.4%	65,788	4.67%	166.0
Sachsen	5,832,642	48.0%	72	50.3%	81,009	4.73%	236.0
Sachsen-Anhalt	2,347,964	19.3%	33	23.1%	71,150	4.31%	235.2
Thüringen	230,593	1.9%	4	2.8%	57,648	4.96%	224.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>143</b>	<b>100.0%</b>	<b>85,010</b>	<b>4.43%</b>	<b>239.1</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	2,838,713	23.4%	23	16.1%	123,422	100.00%	0.00%
Hochhaus/appartement	8,709,606	71.6%	114	79.7%	76,400	6.14%	93.86%
Mehrfamilienhaus	77,645	0.6%	1	0.7%	77,645	100.00%	0.00%
Zweifamilienhaus	530,477	4.4%	5	3.5%	106,095	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>12,156,441</b>	<b>100.0%</b>	<b>143</b>	<b>100.0%</b>	<b>85,010</b>	<b>25.17%</b>	<b>74.83%</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	6,958,553	57.2%	107	74.8%	65,033	4.48%	229.2
100,000 - 150,000	2,901,501	23.9%	24	16.8%	120,896	4.51%	251.4
150,000 - 200,000	1,207,647	9.9%	7	4.9%	172,521	4.33%	245.2
200,000 - 250,000	1,088,741	9.0%	5	3.5%	217,748	3.95%	262.4
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>12,156,441</b>	<b>100.0%</b>	<b>143</b>	<b>100.0%</b>	<b>85,010</b>	<b>4.43%</b>	<b>239.1</b>