

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

**Cashflow analysis for the period**

Total interest received	415,048	
Interest received on transaction accounts	69,907	
Post Foreclosure Proceeds	188,577	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	171,324	
Total funds available		5,044,855
Company management expenses	3,025	
MPT fee	70,149	
Administration fee	12,100	
Post Foreclosure Fee	69,897	
Third party fees	127,009	
Liquidity Facility Commitment fee	1,316	
Repayment funded Liquidity Facility loan previous period	-	
Other amounts due and payable to Liquidity Facility provider	4,345	
Payments under hedging arrangements	428,236	
Interest on the Notes	128,779	
PDL Repayment	-	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		844,855
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	2,650,036
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,688,800

**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 August 2023	36,088,614
To be disbursed per 1 August 2023	-
Starting principal balance 1 August 2023	36,088,614
Principal (p)repayments	(1,850,309)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(76,828)
Ending principal balance	34,161,478
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	34,161,478

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	1,769,083	76,828	128,779	1,717,132
Class E	9,800,000	-	-	9,800,000
Total	11,569,083	76,828	128,779	11,517,132

**Performance**

	Last period	This period	Since issue
Prepayment rate	20.64%	16.94%	15.86%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	22,797,579	66.7%	234
1 - 30	33,437	4,797,590	14.0%	47
31 - 60	13,088	1,123,147	3.3%	13
61 - 90	13,677	758,029	2.2%	8
91 - 120	6,884	308,803	0.9%	3
121-150	15,751	446,307	1.3%	4
> 151	951,929	3,930,024	11.5%	27
Total	1,034,765	34,161,478	100.0%	336

	Last period	This period	Net Recovered	Total
Aggregate principal losses	35,372	76,828	17,636	63,251,328

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	336		
Number of loans parts	454		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	101,671	12,943	355,115
Loan part size	75,246	2,008	278,016
Coupon	4.88%	2.70%	7.77%
Remaining maturity (months)	228.6	13	516
Remaining interest period (months)	12.0	1	59
Original interest period (months)	45.6	6	240
Seasoning (months)	208.5	191.8	223.0
Loan to Lending Value	89.7%	0.1%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	9,456,728.04	37.5%	27.68%
Owner occupied	24,704,749.86	62.5%	72.32%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	28,041,820	82.1%	397	87.4%	70,634	4.82%	232.0
Interest Only With Life Insurance Redemption	2,645,629	7.7%	27	5.9%	97,986	4.95%	191.4
Interest Only With Building Savings Account Redemption	2,105,714	6.2%	18	4.0%	116,984	5.17%	237.5
Interest Only	1,368,315	4.0%	12	2.6%	114,026	5.36%	216.6
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>454</b>	<b>100.0%</b>	<b>75,246</b>	<b>4.88%</b>	<b>228.6</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,083,297	26.6%	122	26.9%	74,453	7.05%	181.8
13 - 24	9,402,781	27.5%	133	29.3%	70,698	4.32%	250.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,538,540	36.7%	164	36.1%	76,455	3.59%	254.7
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	1,908,749	5.6%	22	4.8%	86,761	5.32%	204.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,228,111	3.6%	13	2.9%	94,470	5.49%	177.5
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>454</b>	<b>100.0%</b>	<b>75,246</b>	<b>4.88%</b>	<b>228.6</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	3,390,899	9.9%	48	10.6%	70,644	2.75%	302.8
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	11,338,693	33.2%	149	32.8%	76,099	3.31%	262.6
3.50% - 3.75%	585,250	1.7%	8	1.8%	73,156	3.57%	266.5
3.75% - 4.00%	76,781	0.2%	1	0.2%	76,781	3.84%	193.0
4.00% - 4.25%	1,309,631	3.8%	22	4.8%	59,529	4.12%	248.4
4.25% - 4.50%	597,492	1.7%	10	2.2%	59,749	4.45%	242.7
4.50% - 4.75%	870,493	2.5%	8	1.8%	108,812	4.63%	243.0
4.75% - 5.00%	282,767	0.8%	4	0.9%	70,692	4.84%	217.2
5.00% - 5.25%	393,886	1.2%	6	1.3%	65,648	5.07%	213.7
5.25% - 5.50%	660,014	1.9%	9	2.0%	73,335	5.38%	190.0
5.50% - 5.75%	1,646,986	4.8%	17	3.7%	96,882	5.64%	179.1
5.75% - 6.00%	1,741,857	5.1%	22	4.8%	79,175	5.88%	199.1
6.00% - >	11,266,728	33.0%	150	33.0%	75,112	6.99%	181.1
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>454</b>	<b>100.0%</b>	<b>75,246</b>	<b>4.88%</b>	<b>228.6</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	2,039,293	6.0%	24	5.3%	84,971	5.24%	207.4
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%	266.0
01-Jan-2021 - 31-Dec-2021	319	0.0%	1	0.2%	319	3.30%	62.0
01-Jan-2022 - 31-Dec-2022	306,271	0.9%	4	0.9%	76,568	4.20%	253.0
01-Jan-2023 - 31-Dec-2023	6,276,967	18.4%	85	18.7%	73,847	5.27%	226.3
01-Jan-2024 - 31-Dec-2024	8,531,681	25.0%	122	26.9%	69,932	5.77%	218.6
01-Jan-2025 - 31-Dec-2025	5,984,716	17.5%	72	15.9%	83,121	4.96%	220.3
01-Jan-2026 - 31-Dec-2026	7,808,541	22.9%	105	23.1%	74,367	3.51%	257.3
01-Jan-2027 - 31-Dec-2027	2,296,492	6.7%	27	5.9%	85,055	4.11%	231.7
01-Jan-2028 - 31-Dec-2111	916,549	2.7%	13	2.9%	70,504	6.25%	179.3
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>454</b>	<b>100.0%</b>	<b>75,246</b>	<b>4.88%</b>	<b>228.6</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	21,527	0.1%	2	0.4%	10,764	6.77%	21.1
01-Jan-2026 - 31-Dec-2027	67,951	0.2%	3	0.7%	22,650	4.86%	43.0
01-Jan-2028 - 31-Dec-2029	148,950	0.4%	5	1.1%	29,790	5.48%	59.5
01-Jan-2030 - 31-Dec-2031	472,035	1.4%	8	1.8%	59,004	6.47%	85.1
01-Jan-2032 - 31-Dec-2033	778,456	2.3%	16	3.5%	48,653	4.60%	112.4
01-Jan-2034 - 31-Dec-2035	1,502,264	4.4%	23	5.1%	65,316	4.68%	136.4
01-Jan-2036 - 31-Dec-2037	3,901,361	11.4%	55	12.1%	70,934	6.46%	161.7
01-Jan-2038 - 31-Dec-2039	6,007,874	17.6%	85	18.7%	70,681	6.34%	182.3
01-Jan-2040 - 31-Dec-2041	5,238,558	15.3%	58	12.8%	90,320	5.56%	206.5
01-Jan-2042 - 31-Dec-2043	2,243,897	6.6%	30	6.6%	74,797	4.52%	228.5
01-Jan-2044 - 31-Dec-2045	3,416,312	10.0%	41	9.0%	83,325	4.09%	256.6
01-Jan-2046 - 31-Dec-2047	2,837,533	8.3%	29	6.4%	97,846	3.69%	277.4
01-Jan-2048 - 31-Dec-2137	7,524,761	22.0%	99	21.8%	76,008	3.27%	329.7
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>454</b>	<b>100.0%</b>	<b>75,246</b>	<b>4.88%</b>	<b>228.6</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%	1,135,393	3.3%	29	8.6%	39,151	5.15%	120.0
60% - 70%	1,112,096	3.3%	16	4.8%	69,506	4.89%	172.3
70% - 80%	3,931,299	11.5%	36	10.7%	109,203	4.40%	231.8
80% - 90%	12,172,187	35.6%	117	34.8%	104,036	4.71%	240.4
90% - 100%	10,545,676	30.9%	102	30.4%	103,389	4.95%	241.7
100% - 110%	2,016,671	5.9%	13	3.9%	155,129	5.11%	257.2
110% - 120%	2,695,030	7.9%	20	6.0%	134,751	5.53%	178.9
120% - 130%	553,127	1.6%	3	0.9%	184,376	5.92%	172.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>336</b>	<b>100.0%</b>	<b>101,671</b>	<b>4.88%</b>	<b>228.6</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	4,104,355	12.0%	29	8.6%	141,529	4.97%	222.1
Bayern	2,653,422	7.8%	22	6.5%	120,610	5.31%	211.2
Berlin	2,714,586	7.9%	24	7.1%	113,108	4.20%	245.1
Brandenburg	873,324	2.6%	8	2.4%	109,165	4.20%	231.8
Bremen	115,226	0.3%	1	0.3%	115,226	4.65%	313.0
Hamburg	68,848	0.2%	1	0.3%	68,848	2.70%	363.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,770,143	5.2%	18	5.4%	98,341	4.75%	254.0
Mecklenburg-Vorpommern	129,646	0.4%	2	0.6%	64,823	4.66%	163.2
Niedersachsen	3,245,345	9.5%	32	9.5%	101,417	4.36%	255.2
Nordrhein-Westfalen	7,184,842	21.0%	59	17.6%	121,777	5.16%	217.2
Rheinland-Pfalz	1,886,108	5.5%	20	6.0%	94,305	4.01%	261.3
Saarland	939,398	2.7%	9	2.7%	104,378	5.24%	224.3
Sachsen	5,200,383	15.2%	66	19.6%	78,794	5.42%	222.9
Sachsen-Anhalt	2,326,382	6.8%	33	9.8%	70,496	4.99%	212.0
Schleswig-Holstein	721,254	2.1%	8	2.4%	90,157	3.65%	198.0
Thüringen	228,215	0.7%	4	1.2%	57,054	4.95%	222.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>336</b>	<b>100.0%</b>	<b>101,671</b>	<b>4.88%</b>	<b>228.6</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	16,768,699	49.1%	137	40.8%	122,399	100.0%	0.0%
Hochhaus/appartement	13,478,943	39.5%	169	50.3%	79,757	25.4%	74.6%
Mehrfamilienhaus	1,399,585	4.1%	10	3.0%	139,959	100.0%	0.0%
Zweifamilienhaus	2,514,250	7.4%	20	6.0%	125,712	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>34,161,478</b>	<b>100.0%</b>	<b>336</b>	<b>100.0%</b>	<b>101,671</b>	<b>62.5%</b>	<b>37.5%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	12,761,293	37.4%	196	58.3%	65,109	4.98%	217.7
100,000 - 150,000	9,143,297	26.8%	75	22.3%	121,911	5.04%	234.4
150,000 - 200,000	7,963,837	23.3%	47	14.0%	169,443	4.54%	238.9
200,000 - 250,000	3,053,314	8.9%	14	4.2%	218,094	4.46%	236.8
250,000 - 300,000	541,905	1.6%	2	0.6%	270,952	5.93%	160.0
300,000 - 350,000	342,716	1.0%	1	0.3%	342,716	4.74%	234.6
350,000 - 400,000	355,115	1.0%	1	0.3%	355,115	6.53%	268.5
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>34,161,478</b>	<b>100.0%</b>	<b>336</b>	<b>100.0%</b>	<b>101,671</b>	<b>4.88%</b>	<b>228.6</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 137  
Number of loans parts 180

	Weighted average	Minimum	Maximum
Loan size	63,741	19,519	249,724
Loan part size	63,736	2,008	203,807
Coupon	4.93%	2.70%	7.77%
Remaining maturity (months)	225.9	13	516
Remaining interest period (months)	14.8	1	58
Original interest period (months)	34.7	6	240
Seasoning (months)	209.5	194.3	223.0
Loan to Foreclosure Value	91.4%	0.1%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	7,432,731.77	73.7%	64.79%
Owner occupied	4,039,803.81	26.3%	35.21%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	9,934,458	86.6%	162	90.0%	61,324	4.98%	228.3
Interest Only With Life Insurance Redemption	1,191,212	10.4%	14	7.8%	85,087	4.59%	219.8
Interest Only With Building Savings Account Redemption	112,865	1.0%	2	1.1%	56,433	6.67%	137.5
Interest Only	234,000	2.0%	2	1.1%	117,000	3.79%	197.0
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>180</b>	<b>100.0%</b>	<b>63,736</b>	<b>4.93%</b>	<b>225.9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,863,754	33.7%	59	32.8%	65,487	7.15%	175.0
13 - 24	2,772,265	24.2%	50	27.8%	55,445	4.10%	255.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,610,642	40.2%	67	37.2%	68,816	3.55%	253.5
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	1.7%	63,041	5.39%	183.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	36,751	0.3%	1	0.6%	36,751	4.74%	108.0
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>180</b>	<b>100.0%</b>	<b>63,736</b>	<b>4.93%</b>	<b>225.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	1,219,847	10.6%	22	12.2%	55,448	2.71%	305.4
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,970,591	34.6%	56	31.1%	70,903	3.31%	261.4
3.50% - 3.75%	154,115	1.3%	4	2.2%	38,529	3.64%	196.5
3.75% - 4.00%	76,781	0.7%	1	0.6%	76,781	3.84%	193.0
4.00% - 4.25%	433,332	3.8%	9	5.0%	48,148	4.12%	252.7
4.25% - 4.50%	301,532	2.6%	5	2.8%	60,306	4.47%	227.4
4.50% - 4.75%	261,269	2.3%	4	2.2%	65,317	4.64%	207.2
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.7%	2	1.1%	38,112	5.04%	225.0
5.25% - 5.50%	63,698	0.6%	1	0.6%	63,698	5.26%	231.9
5.50% - 5.75%	203,372	1.8%	2	1.1%	101,686	5.65%	183.1
5.75% - 6.00%	211,279	1.8%	6	3.3%	35,213	5.87%	169.8
6.00% - >	4,500,495	39.2%	68	37.8%	66,184	7.07%	177.6
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>180</b>	<b>100.0%</b>	<b>63,736</b>	<b>4.93%</b>	<b>225.9</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	1.7%	63,041	5.39%	183.8
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	0.6%	649	4.20%	266.0
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%	269.0
01-Jan-2023 - 31-Dec-2023	2,305,525	20.1%	39	21.7%	59,116	5.58%	216.4
01-Jan-2024 - 31-Dec-2024	3,588,545	31.3%	57	31.7%	62,957	5.97%	203.2
01-Jan-2025 - 31-Dec-2025	2,008,924	17.5%	28	15.6%	71,747	4.40%	240.5
01-Jan-2026 - 31-Dec-2026	2,207,886	19.2%	36	20.0%	61,330	3.32%	254.9
01-Jan-2027 - 31-Dec-2027	803,348	7.0%	9	5.0%	89,261	3.76%	253.3
01-Jan-2028 - 31-Dec-2111	260,266	2.3%	5	2.8%	52,053	6.16%	193.4
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>180</b>	<b>100.0%</b>	<b>63,736</b>	<b>4.93%</b>	<b>225.9</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	21,527	0.2%	2	1.1%	10,764	6.77%	21.1
01-Jan-2026 - 31-Dec-2027	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2028 - 31-Dec-2029	39,537	0.3%	1	0.6%	39,537	6.21%	62.0
01-Jan-2030 - 31-Dec-2031	208,963	1.8%	4	2.2%	52,241	6.13%	90.6
01-Jan-2032 - 31-Dec-2033	328,091	2.9%	8	4.4%	41,011	4.84%	116.3
01-Jan-2034 - 31-Dec-2035	305,449	2.7%	6	3.3%	50,908	4.04%	136.4
01-Jan-2036 - 31-Dec-2037	1,784,334	15.6%	29	16.1%	61,529	6.32%	161.0
01-Jan-2038 - 31-Dec-2039	2,409,732	21.0%	36	20.0%	66,937	6.25%	182.4
01-Jan-2040 - 31-Dec-2041	1,498,190	13.1%	21	11.7%	71,342	5.92%	204.8
01-Jan-2042 - 31-Dec-2043	422,072	3.7%	9	5.0%	46,897	4.40%	225.3
01-Jan-2044 - 31-Dec-2045	764,155	6.7%	14	7.8%	54,583	3.72%	253.1
01-Jan-2046 - 31-Dec-2047	920,170	8.0%	12	6.7%	76,681	3.34%	278.1
01-Jan-2048 - 31-Dec-2137	2,770,316	24.1%	38	21.1%	72,903	3.29%	329.2
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>180</b>	<b>100.0%</b>	<b>63,736</b>	<b>4.93%</b>	<b>225.9</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%	426,542	3.7%	14	10.2%	30,467	5.71%	138.4
60% - 70%	214,028	1.9%	4	2.9%	53,507	4.54%	165.8
70% - 80%	457,192	4.0%	8	5.8%	57,149	3.93%	162.9
80% - 90%	4,282,833	37.3%	47	34.3%	91,124	4.78%	240.9
90% - 100%	4,537,340	39.5%	50	36.5%	90,747	5.14%	239.2
100% - 110%	418,460	3.6%	4	2.9%	104,615	3.96%	268.3
110% - 120%	1,023,241	8.9%	9	6.6%	113,693	5.18%	172.1
120% - 130%	112,900	1.0%	1	0.7%	112,900	5.62%	156.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>137</b>	<b>100.0%</b>	<b>83,741</b>	<b>4.93%</b>	<b>225.9</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,714,586	23.7%	24	17.5%	113,108	4.20%	245.1
Brandenburg	873,324	7.6%	8	5.8%	109,165	4.20%	231.8
Mecklenburg-Vorpommern	129,646	1.1%	2	1.5%	64,823	4.66%	163.2
Sachsen	5,200,383	45.3%	66	48.2%	78,794	5.42%	222.9
Sachsen-Anhalt	2,326,382	20.3%	33	24.1%	70,496	4.99%	212.0
Thüringen	228,215	2.0%	4	2.9%	57,054	4.95%	222.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>137</b>	<b>100.0%</b>	<b>83,741</b>	<b>4.93%</b>	<b>225.9</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	2,820,087	24.6%	23	16.8%	122,612	100.00%	0.00%
Hochhaus/appartement	8,049,977	70.2%	108	78.8%	74,537	6.48%	93.52%
Mehrfamilienhaus	76,781	0.7%	1	0.7%	76,781	100.00%	0.00%
Zweifamilienhaus	525,690	4.6%	5	3.6%	105,138	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>11,472,536</b>	<b>100.0%</b>	<b>137</b>	<b>100.0%</b>	<b>83,741</b>	<b>26.28%</b>	<b>73.72%</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	6,570,156	57.3%	103	75.2%	63,788	5.08%	215.1
100,000 - 150,000	2,780,200	24.2%	23	16.8%	120,878	5.34%	228.4
150,000 - 200,000	1,038,302	9.1%	6	4.4%	173,050	3.95%	252.4
200,000 - 250,000	1,083,878	9.4%	5	3.6%	216,776	3.95%	259.5
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>11,472,536</b>	<b>100.0%</b>	<b>137</b>	<b>100.0%</b>	<b>83,741</b>	<b>4.93%</b>	<b>225.9</b>