

**E-MAC DE 2006-II Investor Report February 2024**

**Cashflow analysis for the period**

Total interest received	348,915	
Interest received on transaction accounts	69,085	
Post Foreclosure Proceeds	101,504	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	147,492	
Total funds available		4,866,996
Company management expenses	36,123	
MPT fee	63,490	
Administration fee	12,100	
Post Foreclosure Fee	38,621	
Third party fees	143,892	
Liquidity Facility Commitment fee	1,274	
Repayment funded Liquidity Facility loan previous period	-	
Other amounts due and payable to Liquidity Facility provider	-	
Payments under hedging arrangements	2,115	
Interest on the Notes	405,167	
PDL Repayment	-	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		702,783
Available after distribution of funds		4,164,213
Undrawn Liquidity Facility	4,164,213	
Reduction Liq. Fac. Max. Amount	-	
Liquidity Facility Standby Ledger	-	
Reserve account funding	-	
Available liquidity		4,164,213
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	2,648,597
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,687,361

**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	35,787
Undrawn Liquidity Facility	4,164,213
Of which Stand-By Drawing	-

**Collateral**

Starting current balance 1 November 2023	34,161,478
To be disbursed per 1 November 2023	-
Starting principal balance 1 November 2023	34,161,478
Principal (p)repayments	(1,151,994)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	33,009,484
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	33,009,484

**Principal Deficiency Ledger**

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

**Performance**

	Last period	This period	Since issue
Prepayment rate	16.94%	10.13%	15.82%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	21,073,302	63.8%	219	67.4%
1 - 30	29,977	4,403,673	13.3%	42	12.9%
31 - 60	33,304	2,136,283	6.5%	21	6.5%
61 - 90	10,512	482,769	1.5%	6	1.8%
91 - 120	11,245	449,334	1.4%	5	1.5%
121-150	3,859	100,242	0.3%	1	0.3%
> 151	1,000,927	4,363,881	13.2%	31	9.5%
Total	1,089,824	33,009,484	100.0%	325	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	76,828	-	(47,068)	63,298,396

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	325		
Number of loans parts	442		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	101,568	1,041	355,115
Loan part size	74,682	1,041	278,016
Coupon	5.24%	2.70%	8.08%
Remaining maturity (months)	217.3	10	447
Remaining interest period (months)	11.5	1	59
Original interest period (months)	46.5	6	240
Seasoning (months)	211.5	194.8	226.0
Loan to Lending Value	89.2%	0.1%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	8,944,625.05	36.6%	27.10%
Owner occupied	24,064,858.62	63.4%	72.90%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	27,199,488	82.4%	388	87.8%	70,102	5.17%	220.8
Interest Only With Life Insurance Redemption	2,409,192	7.3%	25	5.7%	96,368	5.16%	175.2
Interest Only With Building Savings Account Redemption	2,035,489	6.2%	17	3.8%	119,735	5.90%	226.9
Interest Only	1,365,315	4.1%	12	2.7%	113,776	5.63%	206.9
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>442</b>	<b>100.0%</b>	<b>74,682</b>	<b>5.24%</b>	<b>217.3</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	8,929,199	27.1%	117	26.5%	76,318	7.57%	170.7
13 - 24	8,217,469	24.9%	119	26.9%	69,054	5.03%	227.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,742,159	38.6%	171	38.7%	74,516	3.69%	249.9
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	1,905,749	5.8%	22	5.0%	86,625	5.32%	201.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,214,907	3.7%	13	2.9%	93,454	5.49%	175.0
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>442</b>	<b>100.0%</b>	<b>74,682</b>	<b>5.24%</b>	<b>217.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	1,194,965	3.6%	14	3.2%	85,355	2.83%	309.6
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	11,239,493	34.0%	149	33.7%	75,433	3.31%	259.7
3.50% - 3.75%	444,982	1.3%	7	1.6%	63,569	3.57%	255.7
3.75% - 4.00%	75,910	0.2%	1	0.2%	75,910	3.84%	190.0
4.00% - 4.25%	1,302,543	3.9%	22	5.0%	59,207	4.12%	245.5
4.25% - 4.50%	593,147	1.8%	10	2.3%	59,315	4.45%	239.8
4.50% - 4.75%	865,297	2.6%	8	1.8%	108,162	4.63%	240.2
4.75% - 5.00%	280,644	0.9%	4	0.9%	70,161	4.84%	214.9
5.00% - 5.25%	390,886	1.2%	6	1.4%	65,148	5.07%	210.8
5.25% - 5.50%	653,717	2.0%	9	2.0%	72,635	5.38%	187.8
5.50% - 5.75%	1,639,369	5.0%	17	3.8%	96,433	5.64%	176.1
5.75% - 6.00%	1,727,528	5.2%	22	5.0%	78,524	5.88%	196.3
6.00% - >	12,601,003	38.2%	173	39.1%	72,838	7.30%	174.0
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>442</b>	<b>100.0%</b>	<b>74,682</b>	<b>5.24%</b>	<b>217.3</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	2,036,293	6.2%	24	5.4%	84,846	5.24%	204.4
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%	263.0
01-Jan-2021 - 31-Dec-2021	319	0.0%	1	0.2%	319	3.30%	59.0
01-Jan-2022 - 31-Dec-2022	306,271	0.9%	4	0.9%	76,568	4.20%	250.0
01-Jan-2023 - 31-Dec-2023	315,798	1.0%	5	1.1%	63,160	5.52%	209.1
01-Jan-2024 - 31-Dec-2024	11,985,696	36.3%	162	36.7%	73,986	6.48%	198.9
01-Jan-2025 - 31-Dec-2025	6,988,245	21.2%	92	20.8%	75,959	5.20%	212.7
01-Jan-2026 - 31-Dec-2026	7,743,145	23.5%	105	23.8%	73,744	3.51%	254.5
01-Jan-2027 - 31-Dec-2027	2,274,814	6.9%	27	6.1%	84,252	4.11%	229.1
01-Jan-2028 - 31-Dec-2111	1,358,255	4.1%	21	4.8%	64,679	6.38%	186.3
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>442</b>	<b>100.0%</b>	<b>74,682</b>	<b>5.24%</b>	<b>217.3</b>

<b>Legal Maturity</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of loanparts</b>	<b>As percentage of total</b>	<b>Average loan part size</b>	<b>WAC</b>	<b>WAM</b>
01-Jan-2024 - 31-Dec-2025	17,996	0.1%	2	0.5%	8,998	7.87%	16.5
01-Jan-2026 - 31-Dec-2027	84,495	0.3%	4	0.9%	21,124	5.55%	37.6
01-Jan-2028 - 31-Dec-2029	251,688	0.8%	6	1.4%	41,948	6.61%	60.6
01-Jan-2030 - 31-Dec-2031	398,350	1.2%	8	1.8%	49,794	6.68%	81.0
01-Jan-2032 - 31-Dec-2033	902,415	2.7%	19	4.3%	47,496	5.18%	110.8
01-Jan-2034 - 31-Dec-2035	1,700,727	5.2%	26	5.9%	65,413	5.35%	133.8
01-Jan-2036 - 31-Dec-2037	5,731,456	17.4%	75	17.0%	76,419	7.11%	159.6
01-Jan-2038 - 31-Dec-2039	4,401,330	13.3%	67	15.2%	65,691	6.42%	178.7
01-Jan-2040 - 31-Dec-2041	5,099,440	15.4%	59	13.3%	86,431	5.63%	203.8
01-Jan-2042 - 31-Dec-2043	2,524,406	7.6%	29	6.6%	87,048	5.03%	226.6
01-Jan-2044 - 31-Dec-2045	3,195,768	9.7%	39	8.8%	81,943	4.13%	252.6
01-Jan-2046 - 31-Dec-2047	2,471,784	7.5%	26	5.9%	95,069	3.71%	273.4
01-Jan-2048 - 31-Dec-2137	6,229,627	18.9%	82	18.6%	75,971	3.42%	320.9
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>442</b>	<b>100.0%</b>	<b>74,682</b>	<b>5.24%</b>	<b>217.3</b>

<b>Loan to Foreclosure Value Loans</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
0% - 60%	1,145,146	3.5%	27	8.3%	42,413	5.36%	113.4
60% - 70%	1,139,179	3.5%	18	5.5%	63,288	4.98%	159.7
70% - 80%	4,566,798	13.8%	40	12.3%	114,170	4.63%	228.5
80% - 90%	11,877,533	36.0%	117	36.0%	101,517	5.04%	234.0
90% - 100%	9,207,033	27.9%	89	27.4%	103,450	5.48%	220.4
100% - 110%	1,926,345	5.8%	12	3.7%	160,529	5.94%	240.7
110% - 120%	2,595,030	7.9%	19	5.8%	136,581	5.74%	174.4
120% - 130%	552,421	1.7%	3	0.9%	184,140	5.92%	169.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>325</b>	<b>100.0%</b>	<b>101,568</b>	<b>5.24%</b>	<b>217.3</b>

<b>Province</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
Baden-Württemberg	4,070,922	12.3%	29	8.9%	140,377	5.16%	215.2
Bayern	2,437,264	7.4%	20	6.2%	121,863	5.47%	210.7
Berlin	2,694,040	8.2%	24	7.4%	112,252	4.26%	241.1
Brandenburg	866,754	2.6%	8	2.5%	108,344	4.20%	228.9
Bremen	114,656	0.3%	1	0.3%	114,656	4.65%	310.0
Hamburg	68,412	0.2%	1	0.3%	68,412	6.50%	200.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,756,690	5.3%	18	5.5%	97,594	5.24%	238.3
Mecklenburg-Vorpommern	127,692	0.4%	2	0.6%	63,846	4.66%	160.4
Niedersachsen	3,222,171	9.8%	32	9.8%	100,693	4.73%	240.7
Nordrhein-Westfalen	7,147,178	21.7%	59	18.2%	121,139	5.79%	203.2
Rheinland-Pfalz	1,863,459	5.6%	20	6.2%	93,173	4.46%	242.8
Saarland	933,213	2.8%	9	2.8%	103,690	5.24%	221.3
Sachsen	4,652,684	14.1%	58	17.8%	80,219	5.88%	204.9
Sachsen-Anhalt	2,197,687	6.7%	32	9.8%	68,678	5.41%	196.6
Schleswig-Holstein	631,701	1.9%	8	2.5%	78,963	3.76%	198.1
Thüringen	224,959	0.7%	4	1.2%	56,240	4.81%	222.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>325</b>	<b>100.0%</b>	<b>101,568</b>	<b>5.24%</b>	<b>217.3</b>

<b>Property type</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>Owner Occupied</b>	<b>Investment Property</b>
Einfamilienhaus	16,321,515	49.4%	135	41.5%	120,900	100.0%	0.0%
Hochhaus/appartement	12,809,599	38.8%	160	49.2%	80,060	25.6%	74.4%
Mehrfamilienhaus	1,389,238	4.2%	10	3.1%	138,924	100.0%	0.0%
Zweifamilienhaus	2,489,132	7.5%	20	6.2%	124,457	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>33,009,484</b>	<b>100.0%</b>	<b>325</b>	<b>100.0%</b>	<b>101,568</b>	<b>63.4%</b>	<b>36.6%</b>

<b>Loansize</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
0 - 100,000	12,152,513	36.8%	188	57.8%	64,641	5.33%	206.2
100,000 - 150,000	9,148,069	27.7%	75	23.1%	121,974	5.31%	223.8
150,000 - 200,000	7,631,938	23.1%	45	13.8%	169,599	4.99%	228.9
200,000 - 250,000	2,837,933	8.6%	13	4.0%	218,303	4.83%	220.4
250,000 - 300,000	541,199	1.6%	2	0.6%	270,599	5.93%	157.0
300,000 - 350,000	342,716	1.0%	1	0.3%	342,716	4.74%	231.6
350,000 - 400,000	355,115	1.1%	1	0.3%	355,115	7.86%	233.1
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>33,009,484</b>	<b>100.0%</b>	<b>325</b>	<b>100.0%</b>	<b>101,568</b>	<b>5.24%</b>	<b>217.3</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 128  
Number of loans parts 171

	Weighted average	Minimum	Maximum
Loan size	84,092	16,748	249,724
Loan part size	62,946	1,249	201,422
Coupon	5.21%	2.70%	8.08%
Remaining maturity (months)	214.1	10	368
Remaining interest period (months)	14.7	1	59
Original interest period (months)	36.4	6	240
Seasoning (months)	212.6	197.3	226.0
Loan to Foreclosure Value	90.8%	0.1%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	6,932,204.90	73.4%	64.40%
Owner occupied	3,831,611.56	26.6%	35.60%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	9,514,747	88.4%	156	91.2%	60,992	5.28%	217.4
Interest Only With Life Insurance Redemption	963,287	8.9%	12	7.0%	80,274	4.84%	191.3
Interest Only With Building Savings Account Redemption	51,762	0.5%	1	0.6%	51,782	5.86%	117.0
Interest Only	234,000	2.2%	2	1.2%	117,000	3.79%	194.0
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>171</b>	<b>100.0%</b>	<b>62,946</b>	<b>5.21%</b>	<b>214.1</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,479,390	32.3%	53	31.0%	65,649	7.58%	165.8
13 - 24	2,344,353	21.8%	43	25.1%	54,520	4.82%	221.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,715,030	43.8%	71	41.5%	66,409	3.65%	248.2
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	189,124	1.8%	3	1.8%	63,041	5.39%	180.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	35,920	0.3%	1	0.6%	35,920	4.74%	105.0
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>171</b>	<b>100.0%</b>	<b>62,946</b>	<b>5.21%</b>	<b>214.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	512,904	4.8%	7	4.1%	73,272	2.72%	276.6
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,937,641	36.6%	56	32.7%	70,315	3.31%	258.5
3.50% - 3.75%	152,716	1.4%	4	2.3%	38,179	3.64%	194.1
3.75% - 4.00%	75,910	0.7%	1	0.6%	75,910	3.84%	190.0
4.00% - 4.25%	430,464	4.0%	9	5.3%	47,829	4.12%	250.0
4.25% - 4.50%	298,921	2.8%	5	2.9%	59,784	4.47%	224.4
4.50% - 4.75%	258,187	2.4%	4	2.3%	64,547	4.64%	204.7
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.7%	2	1.2%	38,112	5.04%	222.0
5.25% - 5.50%	63,218	0.6%	1	0.6%	63,218	5.26%	228.9
5.50% - 5.75%	202,650	1.9%	2	1.2%	101,325	5.65%	180.0
5.75% - 6.00%	207,743	1.9%	6	3.5%	34,624	5.87%	167.6
6.00% - >	4,547,239	42.2%	74	43.3%	61,449	7.34%	169.4
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>171</b>	<b>100.0%</b>	<b>62,946</b>	<b>5.21%</b>	<b>214.1</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	1.8%	3	1.8%	63,041	5.39%	180.8
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%	263.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	108,269	1.0%	2	1.2%	54,135	4.20%	266.0
01-Jan-2023 - 31-Dec-2023	265,544	2.5%	4	2.3%	66,386	5.76%	199.6
01-Jan-2024 - 31-Dec-2024	4,528,652	42.1%	71	41.5%	63,784	6.53%	185.7
01-Jan-2025 - 31-Dec-2025	2,284,013	21.2%	36	21.1%	63,445	4.67%	228.5
01-Jan-2026 - 31-Dec-2026	2,190,604	20.4%	36	21.1%	60,850	3.32%	251.9
01-Jan-2027 - 31-Dec-2027	796,047	7.4%	9	5.3%	88,450	3.76%	250.4
01-Jan-2028 - 31-Dec-2111	400,915	3.7%	9	5.3%	44,546	6.33%	184.0
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>171</b>	<b>100.0%</b>	<b>62,946</b>	<b>5.21%</b>	<b>214.1</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-2024 - 31-Dec-2025	17,996	0.2%	2	1.2%	8,998	7.87%	16.5
01-Jan-2026 - 31-Dec-2027	21,216	0.2%	1	0.6%	21,216	7.55%	30.0
01-Jan-2028 - 31-Dec-2029	37,538	0.3%	1	0.6%	37,538	6.21%	59.0
01-Jan-2030 - 31-Dec-2031	133,305	1.2%	3	1.8%	44,435	6.25%	82.9
01-Jan-2032 - 31-Dec-2033	394,586	3.7%	9	5.3%	43,843	5.15%	113.4
01-Jan-2034 - 31-Dec-2035	567,194	5.3%	11	6.4%	51,563	5.81%	132.8
01-Jan-2036 - 31-Dec-2037	2,315,379	21.5%	34	19.9%	68,099	6.82%	159.6
01-Jan-2038 - 31-Dec-2039	1,712,203	15.9%	30	17.5%	57,073	6.20%	177.6
01-Jan-2040 - 31-Dec-2041	1,287,610	12.0%	19	11.1%	67,769	5.79%	202.4
01-Jan-2042 - 31-Dec-2043	385,392	3.6%	7	4.1%	55,056	4.55%	222.4
01-Jan-2044 - 31-Dec-2045	757,248	7.0%	14	8.2%	54,089	3.72%	250.1
01-Jan-2046 - 31-Dec-2047	813,447	7.6%	10	5.8%	81,345	3.72%	274.1
01-Jan-2048 - 31-Dec-2137	2,320,701	21.6%	30	17.5%	77,357	3.40%	317.8
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>171</b>	<b>100.0%</b>	<b>62,946</b>	<b>5.21%</b>	<b>214.1</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%	352,258	3.3%	11	8.6%	32,023	5.68%	125.6
60% - 70%	294,723	2.7%	6	4.7%	49,120	4.29%	149.6
70% - 80%	401,085	3.7%	6	4.7%	66,847	4.72%	180.8
80% - 90%	4,463,012	41.5%	49	38.3%	91,082	4.87%	237.5
90% - 100%	3,887,160	36.1%	44	34.4%	88,345	5.69%	216.8
100% - 110%	329,439	3.1%	3	2.3%	109,813	4.30%	217.8
110% - 120%	923,241	8.6%	8	6.3%	115,405	5.43%	164.1
120% - 130%	112,900	1.0%	1	0.8%	112,900	5.62%	153.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>128</b>	<b>100.0%</b>	<b>84,092</b>	<b>5.21%</b>	<b>214.1</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,694,040	25.0%	24	18.8%	112,252	4.26%	241.1
Brandenburg	866,754	8.1%	8	6.3%	108,344	4.20%	228.9
Mecklenburg-Vorpommern	127,692	1.2%	2	1.6%	63,846	4.66%	160.4
Sachsen	4,652,684	43.2%	58	45.3%	80,219	5.88%	204.9
Sachsen-Anhalt	2,197,687	20.4%	32	25.0%	68,678	5.41%	196.6
Thüringen	224,959	2.1%	4	3.1%	56,240	4.81%	222.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>128</b>	<b>100.0%</b>	<b>84,092</b>	<b>5.21%</b>	<b>214.1</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	2,741,906	25.5%	22	17.2%	124,632	100.00%	0.00%
Hochhaus/appartement	7,426,147	69.0%	100	78.1%	74,261	6.00%	94.00%
Mehrfamilienhaus	75,910	0.7%	1	0.8%	75,910	100.00%	0.00%
Zweifamilienhaus	519,854	4.8%	5	3.9%	103,971	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>10,763,816</b>	<b>100.0%</b>	<b>128</b>	<b>100.0%</b>	<b>84,092</b>	<b>26.56%</b>	<b>73.44%</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	6,121,831	56.9%	96	75.0%	63,769	5.34%	204.1
100,000 - 150,000	2,534,052	23.5%	21	16.4%	120,669	5.75%	211.5
150,000 - 200,000	1,229,167	11.4%	7	5.5%	175,595	4.02%	256.8
200,000 - 250,000	878,767	8.2%	4	3.1%	219,692	4.37%	230.8
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>10,763,816</b>	<b>100.0%</b>	<b>128</b>	<b>100.0%</b>	<b>84,092</b>	<b>5.21%</b>	<b>214.1</b>