

E-MAC DE 2006-II Investor Report August 2020

Cashflow analysis for the period

Total interest received	595,791	
Interest received on transaction accounts	(17,883)	
Net Post Foreclosure Proceeds	175,855	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,953,763
Company management expenses	958	
MPT fee	81,597	
Administration fee	10,588	
Third party fees	187,814	
Liquidity Facility fee	(4,005)	
Payments under hedging arrangements	130,736	
Interest on the Notes	21,853	
PDL Repayment	324,222	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		753,763
Available after distribution of funds		4,200,000
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	-	
Liquidity Facility Standby Ledger *	4,200,000	
Reserve account funding	-	
Available liquidity		4,200,000
Net cashflow		-

*** Note:**

As a result of the downgrade of the ratings of Royal Bank of Scotland NV by Moody's, on the 20th of July 2012 the Issuer has made a Liquidity Facility Standby Drawing.

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.

Outstanding unpaid Subordinated swap amounts not paid by the transaction:	
Unpaid Swap Subordinated Amount	2,766,881
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,805,645

Collateral

Starting current balance 1 May 2020	69,679,621
To be disbursed per 1 May 2020	-
Starting principal balance 1 May 2020	69,679,621
Principal (p)repayments	(2,267,022)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(61,165)
Ending principal balance	67,351,434
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	67,351,434

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	4,267,865	61,165	324,222	4,004,808
Class E	9,800,000	-	-	9,800,000
Total	14,067,865	61,165	324,222	13,804,808

Performance

	Last period	This period	Since issue
Prepayment rate	13.49%	10.65%	15.35%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	47,198,989	70.1%	451	75.4%
1 - 30	35,935	7,007,015	10.4%	55	9.2%
31 - 60	13,220	1,728,827	2.6%	13	2.2%
61 - 90	21,944	1,785,269	2.7%	11	1.8%
91 - 120	16,309	882,764	1.3%	6	1.0%
121-150	18,711	869,253	1.3%	7	1.2%
> 151	1,359,178	7,879,317	11.7%	55	9.2%
Total	1,465,297	67,351,434	100.0%	598	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	292,992	61,165	105,761	63,918,048

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	598		
Number of loans parts	811		
	Weighted average	Minimum	Maximum
Loan size	112,628	6,817	355,115
Loan part size	83,047	6,817	324,544
Coupon	3.85%	2.70%	6.37%
Remaining maturity (months)	294.1	7	556
Remaining interest period (months)	8.9	1	87
Original interest period (months)	58.4	6	240
Seasoning (months)	169.7	152.8	184.0
Loan to Lending Value	95.3%	0.2%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	19,424,651.33	38.1%	28.84%
Owner occupied	47,926,782.89	61.9%	71.16%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	57,018,718	84.7%	718	88.5%	79,413	3.81%	302.1
Interest Only With Life Insurance Redemption	3,936,010	5.8%	40	4.9%	98,400	3.64%	216.8
Interest Only With Building Savings Account Redemptio	4,998,163	7.4%	41	5.1%	121,906	4.04%	268.7
Interest Only	1,398,544	2.1%	12	1.5%	116,545	5.20%	274.0
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	10,985,527	16.3%	131	16.2%	83,859	4.20%	292.7
13 - 24	13,400,976	19.9%	161	19.9%	83,236	2.70%	344.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	34,074,950	50.6%	427	52.7%	79,801	3.80%	295.0
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	3,482,154	5.2%	34	4.2%	102,416	5.31%	243.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	5,407,826	8.0%	58	7.2%	93,238	5.36%	199.3
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	51,969,111	77.2%	656	80.9%	79,221	3.42%	312.4
4.50% - 4.75%	1,392,519	2.1%	10	1.2%	139,252	4.68%	243.6
4.75% - 5.00%	1,382,957	2.1%	17	2.1%	81,350	4.88%	239.7
5.00% - 5.25%	6,629,861	9.8%	67	8.3%	98,953	5.18%	242.0
5.25% - 5.50%	2,586,554	3.8%	28	3.5%	92,377	5.39%	229.2
5.50% - 5.75%	1,759,833	2.6%	15	1.8%	117,322	5.65%	211.9
5.75% - 6.00%	1,279,305	1.9%	15	1.8%	85,287	5.86%	203.4
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	351,295	0.5%	3	0.4%	117,098	6.35%	190.6
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%	-
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-Jan-2014 - 31-Dec-2017	3,706,398	5.5%	37	4.6%	100,173	5.22%	246.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	526,276	0.8%	6	0.7%	87,713	4.12%	283.4
01-Jan-2020 - 31-Dec-2020	21,334,509	31.7%	243	30.0%	87,796	4.02%	295.4
01-Jan-2021 - 31-Dec-2021	31,432,504	46.7%	407	50.2%	77,230	3.55%	300.7
01-Jan-2022 - 31-Dec-2022	6,793,530	10.1%	77	9.5%	88,228	3.57%	310.3
01-Jan-2023 - 31-Dec-2023	932,067	1.4%	14	1.7%	66,576	3.59%	317.1
01-Jan-2024 - 31-Dec-2024	336,283	0.5%	5	0.6%	67,257	3.41%	242.5
01-Jan-2025 - 31-Dec-2025	427,064	0.6%	4	0.5%	106,766	3.30%	270.4
01-Jan-2026 - 31-Dec-2026	1,148,432	1.7%	11	1.4%	104,403	5.42%	219.7
01-Jan-2027 - 31-Dec-2027	714,369	1.1%	7	0.9%	102,053	5.46%	191.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

Legal Maturity	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	244,813	0.4%	5	0.6%	48,963	5.46%	11.5
01-Jan-2022 - 31-Dec-2023	400,369	0.6%	10	1.2%	40,037	4.74%	21.9
01-Jan-2024 - 31-Dec-2025	203,426	0.3%	5	0.6%	40,685	4.50%	50.1
01-Jan-2026 - 31-Dec-2027	535,920	0.8%	10	1.2%	53,592	4.17%	81.6
01-Jan-2028 - 31-Dec-2029	188,689	0.3%	4	0.5%	47,172	4.25%	98.7
01-Jan-2030 - 31-Dec-2031	767,396	1.1%	14	1.7%	54,814	4.35%	125.7
01-Jan-2032 - 31-Dec-2033	1,461,405	2.2%	15	1.8%	97,427	4.21%	148.2
01-Jan-2034 - 31-Dec-2035	2,134,823	3.2%	31	3.8%	68,865	3.50%	174.0
01-Jan-2036 - 31-Dec-2037	3,412,354	5.1%	39	4.8%	87,496	3.86%	196.5
01-Jan-2038 - 31-Dec-2039	2,127,755	3.2%	25	3.1%	85,110	4.99%	225.4
01-Jan-2040 - 31-Dec-2041	5,786,701	8.6%	59	7.3%	98,080	5.01%	247.5
01-Jan-2042 - 31-Dec-2043	11,487,429	17.1%	124	15.3%	92,641	4.36%	269.5
01-Jan-2044 - 31-Dec-2045	8,551,835	12.7%	102	12.6%	83,842	3.76%	297.0
01-Jan-2046 - 31-Dec-2047	8,512,450	12.6%	106	13.1%	80,306	3.73%	315.3
01-Jan-2048 - 31-Dec-2137	21,536,068	32.0%	262	32.3%	82,199	3.17%	377.7
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,339,493	2.0%	35	5.9%	38,271	4.30%	154.4
60% - 70%	1,557,589	2.3%	16	2.7%	97,349	4.32%	181.0
70% - 80%	4,253,375	6.3%	45	7.5%	94,519	4.07%	239.5
80% - 90%	10,888,461	16.2%	82	13.7%	132,786	3.82%	303.1
90% - 100%	25,591,748	38.0%	223	37.3%	114,761	3.72%	317.8
100% - 110%	17,226,857	25.6%	152	25.4%	113,335	3.68%	307.6
110% - 120%	5,859,089	8.7%	41	6.9%	142,905	4.55%	244.5
120% - 130%	634,822	0.9%	4	0.7%	158,706	4.05%	209.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	67,351,434	100.0%	598	100.0%	112,628	3.85%	294.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	8,608,783	12.8%	57	9.5%	151,031	3.87%	300.1
Bayern	6,988,762	10.4%	50	8.4%	139,775	3.79%	282.9
Berlin	4,291,601	6.4%	40	6.7%	107,290	3.77%	310.5
Brandenburg	2,654,025	3.9%	19	3.2%	139,686	4.15%	268.9
Bremen	159,559	0.2%	2	0.3%	79,779	4.06%	344.4
Hamburg	73,566	0.1%	1	0.2%	73,566	3.30%	360.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,787,931	4.1%	27	4.5%	103,257	3.95%	315.1
Mecklenburg-Vorpommern	429,036	0.6%	5	0.8%	85,807	4.11%	250.7
Niedersachsen	5,459,560	8.1%	49	8.2%	111,420	3.74%	308.6
Nordrhein-Westfalen	13,410,835	19.9%	109	18.2%	123,035	3.99%	287.1
Rheinland-Pfalz	3,629,904	5.4%	34	5.7%	106,762	4.20%	289.5
Saarland	1,858,088	2.8%	16	2.7%	116,130	3.63%	301.0
Sachsen	10,547,901	15.7%	119	19.9%	88,638	3.68%	294.4
Sachsen-Anhalt	4,262,330	6.3%	51	8.5%	83,575	3.71%	296.4
Schleswig-Holstein	1,444,648	2.1%	12	2.0%	120,387	3.76%	285.4
Thüringen	744,905	1.1%	7	1.2%	106,415	3.38%	275.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	67,351,434	100.0%	598	100.0%	112,628	3.85%	294.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	32,111,183	47.7%	234	39.1%	137,227	99.1%	0.9%
Hochhaus/apartement	27,001,267	40.1%	310	51.8%	87,101	27.4%	72.6%
Mehrfamilienhaus	3,473,704	5.2%	22	3.7%	157,896	100.0%	0.0%
Zweifamilienhaus	4,643,296	6.9%	31	5.2%	149,784	96.8%	3.2%
Laden/wohnhaus	121,984	0.2%	1	0.2%	121,984	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	67,351,434	100.0%	598	100.0%	112,628	61.9%	38.1%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	20,950,758	31.1%	305	51.0%	68,691	3.71%	282.8
100,000 - 150,000	18,223,469	27.1%	151	25.3%	120,685	3.82%	299.2
150,000 - 200,000	14,113,989	21.0%	82	13.7%	172,122	3.96%	297.7
200,000 - 250,000	10,877,738	16.2%	49	8.2%	221,995	4.01%	298.4
250,000 - 300,000	2,163,105	3.2%	8	1.3%	270,388	3.60%	304.7
300,000 - 350,000	667,260	1.0%	2	0.3%	333,630	4.74%	271.9
350,000 - 400,000	355,115	0.5%	1	0.2%	355,115	4.20%	398.4
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%	-
Total	67,351,434	100.0%	598	100.0%	112,628	3.85%	294.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	241		
Number of loans parts	318		
	Weighted average	Minimum	Maximum
Loan size	95,144	7,538	249,724
Loan part size	72,106	7,538	232,736
Coupon	3.75%	2.70%	5.79%
Remaining maturity (months)	293.4	18	556
Remaining interest period (months)	8.4	1	80
Original interest period (months)	41.9	6	240
Seasoning (months)	170.4	152.9	184.0
Loan to Foreclosure Value	97.2%	10.4%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	15,623,332.77	75.1%	68.14%
Owner occupied	7,306,465.89	24.9%	31.86%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	20,044,147	87.4%	289	90.9%	69,357	3.75%	303.9
Interest Only With Life Insurance Redemption	2,103,702	9.2%	21	6.6%	100,176	3.51%	222.5
Interest Only With Building Savings Account Redemption	547,949	2.4%	6	1.9%	91,325	4.07%	207.1
Interest Only	234,000	1.0%	2	0.6%	117,000	5.58%	236.0
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,381,085	23.5%	70	22.0%	76,873	4.20%	287.6
13 - 24	4,714,077	20.6%	65	20.4%	72,524	2.70%	331.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,235,094	53.4%	174	54.7%	70,317	3.88%	285.3
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	514,703	2.2%	6	1.9%	85,784	5.60%	227.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	84,840	0.4%	3	0.9%	28,280	4.78%	98.5
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	19,406,817	84.6%	276	86.8%	70,315	3.48%	301.7
4.50% - 4.75%	46,712	0.2%	1	0.3%	46,712	4.74%	147.0
4.75% - 5.00%	180,808	0.8%	5	1.6%	36,162	4.96%	211.5
5.00% - 5.25%	2,480,169	10.8%	28	8.8%	88,577	5.17%	258.2
5.25% - 5.50%	452,669	2.0%	5	1.6%	90,534	5.38%	238.5
5.50% - 5.75%	112,900	0.5%	1	0.3%	112,900	5.62%	195.0
5.75% - 6.00%	249,724	1.1%	2	0.6%	124,862	5.79%	226.0
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%	-
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

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	514,703	2.2%	6	1.9%	85,784	5.60%	227.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	287,011	1.3%	4	1.3%	71,753	4.20%	277.4
01-Jan-2020 - 31-Dec-2020	9,331,768	40.7%	118	37.1%	79,083	4.04%	288.6
01-Jan-2021 - 31-Dec-2021	9,383,433	40.9%	146	45.9%	64,270	3.50%	298.9
01-Jan-2022 - 31-Dec-2022	2,574,222	11.2%	29	9.1%	88,766	3.28%	320.3
01-Jan-2023 - 31-Dec-2023	408,780	1.8%	8	2.5%	51,097	3.63%	292.4
01-Jan-2024 - 31-Dec-2024	113,836	0.5%	3	0.9%	37,945	3.60%	212.4
01-Jan-2025 - 31-Dec-2025	240,450	1.0%	2	0.6%	120,225	3.30%	234.1
01-Jan-2026 - 31-Dec-2026	46,712	0.2%	1	0.3%	46,712	4.74%	147.0
01-Jan-2027 - 31-Dec-2027	28,884	0.1%	1	0.3%	28,884	4.80%	42.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

Legal Maturity	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	27,824	0.1%	3	0.9%	9,275	3.68%	21.2
01-Jan-2024 - 31-Dec-2025	37,884	0.2%	2	0.6%	18,942	4.54%	45.1
01-Jan-2026 - 31-Dec-2027	179,383	0.8%	3	0.9%	59,794	3.39%	77.4
01-Jan-2028 - 31-Dec-2029	19,734	0.1%	1	0.3%	19,734	5.36%	106.0
01-Jan-2030 - 31-Dec-2031	235,189	1.0%	5	1.6%	47,038	4.00%	129.4
01-Jan-2032 - 31-Dec-2033	570,463	2.5%	5	1.6%	114,093	3.74%	149.3
01-Jan-2034 - 31-Dec-2035	1,204,109	5.3%	17	5.3%	70,830	3.41%	174.1
01-Jan-2036 - 31-Dec-2037	1,342,368	5.9%	19	6.0%	70,651	3.43%	195.5
01-Jan-2038 - 31-Dec-2039	343,882	1.5%	4	1.3%	85,970	5.11%	224.8
01-Jan-2040 - 31-Dec-2041	1,575,590	6.9%	19	6.0%	82,926	4.75%	250.7
01-Jan-2042 - 31-Dec-2043	3,771,751	16.4%	55	17.3%	68,577	4.32%	266.3
01-Jan-2044 - 31-Dec-2045	3,239,390	14.1%	46	14.5%	70,422	3.82%	297.6
01-Jan-2046 - 31-Dec-2047	3,881,687	16.9%	50	15.7%	77,634	3.86%	314.6
01-Jan-2048 - 31-Dec-2137	6,500,545	28.3%	89	28.0%	73,040	3.14%	378.3
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	459,268	2.0%	13	5.4%	35,328	3.84%	157.0
60% - 70%	508,695	2.2%	5	2.1%	101,739	3.63%	182.4
70% - 80%	1,443,561	6.3%	18	7.5%	80,198	3.54%	196.4
80% - 90%	1,219,621	5.3%	12	5.0%	101,635	3.75%	279.8
90% - 100%	8,624,980	37.6%	90	37.3%	95,833	3.73%	319.7
100% - 110%	8,660,556	37.8%	87	36.1%	99,547	3.72%	307.4
110% - 120%	1,900,218	8.3%	15	6.2%	126,681	4.12%	261.2
120% - 130%	112,900	0.5%	1	0.4%	112,900	5.62%	195.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	22,929,799	100.0%	241	100.0%	95,144	3.75%	293.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,291,601	18.7%	40	16.6%	107,290	3.77%	310.5
Brandenburg	2,654,025	11.6%	19	7.9%	139,686	4.15%	268.9
Mecklenburg-Vorpommern	429,036	1.9%	5	2.1%	85,807	4.11%	250.7
Sachsen	10,547,901	46.0%	119	49.4%	88,638	3.68%	294.4
Sachsen-Anhalt	4,262,330	18.6%	51	21.2%	83,575	3.71%	296.4
Thüringen	744,905	3.2%	7	2.9%	106,415	3.38%	275.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	22,929,799	100.0%	241	100.0%	95,144	3.75%	293.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,327,427	23.2%	42	17.4%	126,843	97.62%	2.38%
Hochhaus/appartement	16,575,168	72.3%	191	79.3%	86,781	6.28%	93.72%
Mehrfamilienhaus	230,678	1.0%	2	0.8%	115,339	100.00%	0.00%
Zweifamilienhaus	796,527	3.5%	6	2.5%	132,754	83.33%	16.67%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	22,929,799	100.0%	241	100.0%	95,144	24.90%	75.10%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	11,314,332	49.3%	161	66.8%	70,275	3.64%	292.4
100,000 - 150,000	6,543,538	28.5%	54	22.4%	121,177	3.69%	302.3
150,000 - 200,000	2,612,792	11.4%	15	6.2%	174,186	3.96%	283.7
200,000 - 250,000	2,459,137	10.7%	11	4.6%	223,558	4.24%	284.5
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%	-
Total	22,929,799	100.0%	241	100.0%	95,144	3.75%	293.4