

E-MAC DE 2006-II Investor Report May 2020

Cashflow analysis for the period

Total interest received	764,289	
Interest received on transaction accounts	(17,647)	
Net Post Foreclosure Proceeds	373,162	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,319,805
Company management expenses	36,625	
MPT fee	83,431	
Administration fee	10,588	
Third party fees	331,292	
Liquidity Facility fee	(3,890)	
Payments under hedging arrangements	198,610	
Interest on the Notes	9,024	
PDL Repayment	454,125	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,119,805
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	2,786,811
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,825,574

Collateral

Starting current balance 1 February 2020	72,700,569
To be disbursed per 1 February 2020	-
Starting principal balance 1 February 2020	72,700,569
Principal (p)repayments	(2,727,955)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(292,992)
Ending principal balance	69,679,621
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	69,679,621

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	4,428,998	292,992	454,125	4,267,865
Class E	9,800,000	-	-	9,800,000
Total	14,228,998	292,992	454,125	14,067,865

Performance

	Last period	This period	Since issue
Prepayment rate	8.74%	13.49%	15.23%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	48,287,245	69.3%	456	73.7%
1 - 30	37,568	7,565,463	10.9%	62	10.0%
31 - 60	25,987	3,447,254	4.9%	27	4.4%
61 - 90	11,302	762,606	1.1%	5	0.8%
91 - 120	12,771	800,298	1.1%	6	1.0%
121-150	11,472	429,575	0.6%	4	0.6%
> 151	1,356,207	8,387,180	12.0%	59	9.5%
Total	1,455,307	69,679,621	100.0%	619	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	72,630	292,992	161,202	63,962,644

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 619
Number of loans parts 834

	Weighted average	Minimum	Maximum
Loan size	112,568	8,736	355,115
Loan part size	83,549	8,736	324,544
Coupon	3.85%	2.70%	6.37%
Remaining maturity (months)	295.9	10	559
Remaining interest period (months)	11.0	1	90
Original interest period (months)	58.7	6	240
Seasoning (months)	166.7	149.8	181.0
Loan to Lending Value	95.8%	0.2%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	20,368,389.86	38.6%	29.23%
Owner occupied	49,311,231.46	61.4%	70.77%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	58,619,367	84.1%	734	88.0%	79,863	3.82%	305.0
Interest Only With Life Insurance Redemption	4,267,714	6.1%	44	5.3%	96,993	3.60%	216.5
Interest Only With Building Savings Account Redemption	5,393,997	7.7%	44	5.3%	122,591	4.06%	264.6
Interest Only	1,398,544	2.0%	12	1.4%	116,545	5.20%	277.0
Total	69,679,621	100.0%	834	100.0%	83,549	3.85%	295.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	11,242,499	16.1%	133	15.9%	84,530	4.20%	292.4
13 - 24	14,272,954	20.5%	171	20.5%	83,468	2.70%	346.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	34,790,550	49.9%	433	51.9%	80,348	3.81%	297.0
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	3,482,486	5.0%	34	4.1%	102,426	5.31%	246.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	5,891,133	8.5%	63	7.6%	93,510	5.35%	202.5
Total	69,679,621	100.0%	834	100.0%	83,549	3.85%	295.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	53,425,995	76.7%	670	80.3%	79,740	3.42%	314.5
4.50% - 4.75%	1,397,595	2.0%	10	1.2%	139,760	4.68%	246.4
4.75% - 5.00%	1,480,470	2.1%	19	2.3%	77,919	4.87%	243.6
5.00% - 5.25%	7,115,244	10.2%	72	8.6%	96,823	5.17%	245.7
5.25% - 5.50%	2,783,485	4.0%	30	3.6%	92,783	5.39%	231.6
5.50% - 5.75%	1,771,988	2.5%	15	1.8%	118,133	5.65%	214.4
5.75% - 6.00%	1,352,880	1.9%	15	1.8%	90,192	5.86%	196.9
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	351,952	0.5%	3	0.4%	117,317	6.35%	193.6
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	69,679,621	100.0%	834	100.0%	83,549	3.85%	295.9

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	3,707,104	5.3%	38	4.6%	97,555	5.22%	249.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	753,864	1.1%	8	1.0%	94,233	4.14%	284.1
01-Jan-2020 - 31-Dec-2020	22,731,178	32.6%	258	30.9%	88,105	3.98%	298.3
01-Jan-2021 - 31-Dec-2021	32,505,961	46.7%	417	50.0%	77,952	3.56%	302.3
01-Jan-2022 - 31-Dec-2022	6,668,597	9.6%	75	9.0%	88,915	3.63%	308.9
01-Jan-2023 - 31-Dec-2023	938,227	1.3%	14	1.7%	67,016	3.59%	319.9
01-Jan-2024 - 31-Dec-2024	338,202	0.5%	5	0.6%	67,640	3.41%	245.6
01-Jan-2025 - 31-Dec-2025	154,800	0.2%	1	0.1%	154,800	3.30%	181.0
01-Jan-2026 - 31-Dec-2026	1,155,058	1.7%	11	1.3%	105,005	5.42%	222.3
01-Jan-2027 - 31-Dec-2027	726,631	1.0%	7	0.8%	103,804	5.46%	193.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	69,679,621	100.0%	834	100.0%	83,549	3.85%	295.9

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	248,585	0.4%	5	0.6%	49,717	5.44%	14.5
01-Jan-2022 - 31-Dec-2023	573,183	0.8%	11	1.3%	52,108	4.77%	28.0
01-Jan-2024 - 31-Dec-2025	209,955	0.3%	6	0.7%	34,993	4.51%	55.9
01-Jan-2026 - 31-Dec-2027	552,545	0.8%	10	1.2%	55,254	4.18%	84.7
01-Jan-2028 - 31-Dec-2029	193,499	0.3%	4	0.5%	48,375	4.25%	101.7
01-Jan-2030 - 31-Dec-2031	778,282	1.1%	14	1.7%	55,592	4.35%	128.7
01-Jan-2032 - 31-Dec-2033	1,477,217	2.1%	15	1.8%	98,481	4.21%	151.2
01-Jan-2034 - 31-Dec-2035	2,219,603	3.2%	32	3.8%	69,363	3.48%	177.2
01-Jan-2036 - 31-Dec-2037	3,904,612	5.6%	44	5.3%	88,741	3.86%	199.6
01-Jan-2038 - 31-Dec-2039	2,136,408	3.1%	25	3.0%	85,456	4.98%	228.4
01-Jan-2040 - 31-Dec-2041	6,078,944	8.7%	63	7.6%	96,491	5.01%	250.6
01-Jan-2042 - 31-Dec-2043	12,023,902	17.3%	129	15.5%	93,209	4.37%	272.3
01-Jan-2044 - 31-Dec-2045	8,357,050	12.0%	100	12.0%	83,570	3.75%	299.8
01-Jan-2046 - 31-Dec-2047	8,834,092	12.7%	108	12.9%	81,797	3.74%	318.5
01-Jan-2048 - 31-Dec-2137	22,091,744	31.7%	268	32.1%	82,432	3.16%	381.0
Total	69,679,621	100.0%	834	100.0%	83,549	3.85%	295.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,480,482	2.1%	39	6.3%	37,961	4.30%	148.3
60% - 70%	1,358,333	1.9%	13	2.1%	104,487	4.10%	201.6
70% - 80%	4,235,980	6.1%	45	7.3%	94,133	4.11%	240.9
80% - 90%	10,527,231	15.1%	80	12.9%	131,590	3.88%	300.8
90% - 100%	27,326,284	39.2%	236	38.1%	115,789	3.70%	320.8
100% - 110%	17,732,408	25.4%	157	25.4%	112,945	3.67%	310.9
110% - 120%	6,228,081	8.9%	44	7.1%	141,547	4.61%	239.2
120% - 130%	790,822	1.1%	5	0.8%	158,164	3.90%	209.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	69,679,621	100.0%	619	100.0%	112,568	3.85%	295.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	8,661,232	12.4%	58	9.4%	149,332	3.91%	301.5
Bayern	7,025,070	10.1%	50	8.1%	140,501	3.75%	287.9
Berlin	4,471,824	6.4%	42	6.8%	106,472	3.73%	316.7
Brandenburg	2,672,942	3.8%	19	3.1%	140,681	4.15%	271.5
Bremen	160,714	0.2%	2	0.3%	80,357	4.07%	346.6
Hamburg	73,924	0.1%	1	0.2%	73,924	3.30%	363.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,804,031	4.0%	27	4.4%	103,853	3.95%	317.9
Mecklenburg-Vorpommern	431,659	0.6%	5	0.8%	86,332	4.10%	253.8
Niedersachsen	5,490,616	7.9%	50	8.1%	109,812	3.74%	311.4
Nordrhein-Westfalen	14,145,171	20.3%	114	18.4%	124,080	3.99%	286.8
Rheinland-Pfalz	4,137,392	5.9%	37	6.0%	111,821	4.21%	292.5
Saarland	1,864,761	2.7%	16	2.6%	116,548	3.63%	304.0
Sachsen	10,967,814	15.7%	125	20.2%	87,743	3.68%	294.7
Sachsen-Anhalt	4,462,017	6.4%	53	8.6%	84,189	3.72%	296.6
Schleswig-Holstein	1,558,688	2.2%	13	2.1%	119,899	3.85%	286.3
Thüringen	751,766	1.1%	7	1.1%	107,395	3.39%	278.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	69,679,621	100.0%	619	100.0%	112,568	3.85%	295.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	33,226,988	47.7%	241	38.9%	137,871	99.2%	0.8%
Hochhaus/appartement	28,092,938	40.3%	322	52.0%	87,245	27.0%	73.0%
Mehrfamilienhaus	3,491,060	5.0%	23	3.7%	151,785	100.0%	0.0%
Zweifamilienhaus	4,746,015	6.8%	32	5.2%	148,313	93.8%	6.3%
Laden/wohnhaus	122,620	0.2%	1	0.2%	122,620	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	69,679,621	100.0%	619	100.0%	112,568	61.4%	38.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	21,636,137	31.1%	316	51.1%	68,469	3.72%	284.0
100,000 - 150,000	18,675,055	26.8%	155	25.0%	120,484	3.79%	304.6
150,000 - 200,000	14,821,245	21.3%	86	13.9%	172,340	3.98%	295.8
200,000 - 250,000	11,105,078	15.9%	50	8.1%	222,102	4.03%	300.1
250,000 - 300,000	2,119,609	3.0%	8	1.3%	264,951	3.56%	308.5
300,000 - 350,000	967,382	1.4%	3	0.5%	322,461	4.57%	279.0
350,000 - 400,000	355,115	0.5%	1	0.2%	355,115	4.20%	401.4
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	69,679,621	100.0%	619	100.0%	112,568	3.85%	295.9

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	251		
Number of loans parts	329		
	Weighted average	Minimum	Maximum
Loan size	94,653	8,736	249,724
Loan part size	72,213	8,736	234,183
Coupon	3.75%	2.70%	5.79%
Remaining maturity (months)	295.3	21	559
Remaining interest period (months)	10.5	1	83
Original interest period (months)	42.2	6	240
Seasoning (months)	167.3	149.9	181.0
Loan to Foreclosure Value	97.5%	0.6%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	16,330,967.34	75.7%	68.74%
Owner occupied	7,427,054.97	24.3%	31.26%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	20,668,516	87.0%	298	90.6%	69,357	3.74%	307.0
Interest Only With Life Insurance Redemption	2,210,562	9.3%	22	6.7%	100,480	3.47%	224.4
Interest Only With Building Savings Account Redemption	644,945	2.7%	7	2.1%	92,135	4.09%	185.3
Interest Only	234,000	1.0%	2	0.6%	117,000	5.58%	239.0
Total	23,758,022	100.0%	329	100.0%	72,213	3.75%	295.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,364,144	22.6%	69	21.0%	77,741	4.20%	284.9
13 - 24	5,215,903	22.0%	72	21.9%	72,443	2.70%	334.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,497,432	52.6%	178	54.1%	70,210	3.89%	287.6
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	1.8%	85,784	5.60%	230.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	165,841	0.7%	4	1.2%	41,460	5.03%	174.6
Total	23,758,022	100.0%	329	100.0%	72,213	3.75%	295.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	19,976,386	84.1%	284	86.3%	70,339	3.46%	303.7
4.50% - 4.75%	47,417	0.2%	1	0.3%	47,417	4.74%	150.0
4.75% - 5.00%	191,903	0.8%	5	1.5%	38,381	4.95%	214.8
5.00% - 5.25%	2,649,565	11.2%	30	9.1%	88,319	5.17%	261.1
5.25% - 5.50%	530,127	2.2%	6	1.8%	88,355	5.37%	243.6
5.50% - 5.75%	112,900	0.5%	1	0.3%	112,900	5.62%	198.0
5.75% - 6.00%	249,724	1.1%	2	0.6%	124,862	5.79%	229.0
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	23,758,022	100.0%	329	100.0%	72,213	3.75%	295.3

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	1.8%	85,784	5.60%	230.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	287,011	1.2%	4	1.2%	71,753	4.20%	280.4
01-Jan-2020 - 31-Dec-2020	9,970,017	42.0%	126	38.3%	79,127	3.99%	290.3
01-Jan-2021 - 31-Dec-2021	9,632,181	40.5%	150	45.6%	64,215	3.51%	301.3
01-Jan-2022 - 31-Dec-2022	2,591,904	10.9%	29	8.8%	89,376	3.28%	322.9
01-Jan-2023 - 31-Dec-2023	411,929	1.7%	8	2.4%	51,491	3.63%	295.0
01-Jan-2024 - 31-Dec-2024	115,045	0.5%	3	0.9%	38,348	3.60%	215.3
01-Jan-2025 - 31-Dec-2025	154,800	0.7%	1	0.3%	154,800	3.30%	181.0
01-Jan-2026 - 31-Dec-2026	47,417	0.2%	1	0.3%	47,417	4.74%	150.0
01-Jan-2027 - 31-Dec-2027	33,016	0.1%	1	0.3%	33,016	4.80%	65.0
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	23,758,022	100.0%	329	100.0%	72,213	3.75%	295.3

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	125,114	0.5%	4	1.2%	31,279	4.06%	38.2
01-Jan-2024 - 31-Dec-2025	42,501	0.2%	2	0.6%	21,250	4.56%	62.7
01-Jan-2026 - 31-Dec-2027	183,524	0.8%	3	0.9%	61,175	3.38%	80.6
01-Jan-2028 - 31-Dec-2029	20,170	0.1%	1	0.3%	20,170	5.36%	109.0
01-Jan-2030 - 31-Dec-2031	239,877	1.0%	5	1.5%	47,975	4.00%	132.4
01-Jan-2032 - 31-Dec-2033	577,723	2.4%	5	1.5%	115,545	3.74%	152.3
01-Jan-2034 - 31-Dec-2035	1,219,265	5.1%	17	5.2%	71,721	3.41%	177.1
01-Jan-2036 - 31-Dec-2037	1,516,432	6.4%	21	6.4%	72,211	3.42%	198.8
01-Jan-2038 - 31-Dec-2039	344,853	1.5%	4	1.2%	86,213	5.10%	227.8
01-Jan-2040 - 31-Dec-2041	1,715,385	7.2%	21	6.4%	81,685	4.78%	253.6
01-Jan-2042 - 31-Dec-2043	3,863,218	16.3%	56	17.0%	68,986	4.33%	269.3
01-Jan-2044 - 31-Dec-2045	3,300,422	13.9%	46	14.0%	71,748	3.78%	300.6
01-Jan-2046 - 31-Dec-2047	3,832,352	16.1%	50	15.2%	76,647	3.85%	317.8
01-Jan-2048 - 31-Dec-2137	6,777,188	28.5%	94	28.6%	72,098	3.12%	382.3
Total	23,758,022	100.0%	329	100.0%	72,213	3.75%	295.3

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	567,602	2.4%	15	6.0%	37,840	3.90%	139.8
60% - 70%	515,506	2.2%	5	2.0%	103,101	3.63%	185.0
70% - 80%	1,550,847	6.5%	19	7.6%	81,624	3.48%	202.6
80% - 90%	1,001,407	4.2%	11	4.4%	91,037	3.75%	260.5
90% - 100%	9,254,263	39.0%	96	38.2%	96,399	3.74%	322.6
100% - 110%	8,778,087	36.9%	88	35.1%	99,751	3.68%	311.8
110% - 120%	1,977,411	8.3%	16	6.4%	123,588	4.16%	263.9
120% - 130%	112,900	0.5%	1	0.4%	112,900	5.62%	198.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	23,758,022	100.0%	251	100.0%	94,653	3.75%	295.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,471,824	18.8%	42	16.7%	106,472	3.73%	316.7
Brandenburg	2,672,942	11.3%	19	7.6%	140,681	4.15%	271.5
Mecklenburg-Vorpommern	431,659	1.8%	5	2.0%	86,332	4.10%	253.8
Sachsen	10,967,814	46.2%	125	49.8%	87,743	3.68%	294.7
Sachsen-Anhalt	4,462,017	18.8%	53	21.1%	84,189	3.72%	296.6
Thüringen	751,766	3.2%	7	2.8%	107,395	3.39%	278.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	23,758,022	100.0%	251	100.0%	94,653	3.75%	295.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,363,441	22.6%	42	16.7%	127,701	97.62%	2.38%
Hochhaus/appartement	17,283,972	72.8%	200	79.7%	86,420	6.50%	93.50%
Mehrfamilienhaus	232,253	1.0%	2	0.8%	116,126	100.00%	0.00%
Zweifamilienhaus	878,357	3.7%	7	2.8%	125,480	71.43%	28.57%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	23,758,022	100.0%	251	100.0%	94,653	24.30%	75.70%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	11,980,347	50.4%	170	67.7%	70,473	3.65%	292.7
100,000 - 150,000	6,679,051	28.1%	55	21.9%	121,437	3.66%	306.3
150,000 - 200,000	2,627,594	11.1%	15	6.0%	175,173	3.96%	286.5
200,000 - 250,000	2,471,031	10.4%	11	4.4%	224,639	4.24%	287.5
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	23,758,022	100.0%	251	100.0%	94,653	3.75%	295.3