

E-MAC DE 2006-II Investor Report November 2020

Cashflow analysis for the period

Total interest received	602,139	
Interest received on transaction accounts	(17,406)	
Post Foreclosure Proceeds	327,864	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,112,597
Company management expenses	-	
MPT fee	82,514	
Administration fee	10,588	
Post Foreclosure Fee	119,510	
Third party fees	190,085	
Liquidity Facility fee	(3,991)	
Payments under hedging arrangements	135,430	
Interest on the Notes	6,547	
PDL Repayment	371,913	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		912,597
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	2,766,276
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,805,040

Collateral

Starting current balance 1 August 2020	67,351,434
To be disbursed per 1 August 2020	-
Starting principal balance 1 August 2020	67,351,434
Principal (p)repayments	(2,014,436)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(108,809)
Ending principal balance	65,228,189
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	65,228,189

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	-	-	-	-
Class D	4,004,808	108,809	371,913	3,741,704
Class E	9,800,000	-	-	9,800,000
Total	13,804,808	108,809	371,913	13,541,704

Performance

	Last period	This period	Since issue
Prepayment rate	10.65%	9.83%	15.55%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	50,951,528	78.1%	477	81.8%
1 - 30	11,027	2,710,601	4.2%	22	3.8%
31 - 60	12,654	1,456,582	2.2%	12	2.1%
61 - 90	9,975	746,248	1.1%	6	1.0%
91 - 120	17,225	943,577	1.4%	6	1.0%
121-150	7,280	341,432	0.5%	3	0.5%
> 151	1,349,039	8,078,221	12.4%	57	9.8%
Total	1,407,199	65,228,189	100.0%	583	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	61,165	108,809	255,288	63,771,569

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	583		
Number of loans parts	794		
	Weighted average	Minimum	Maximum
Loan size	111,884	5,185	355,115
Loan part size	82,151	5,185	286,575
Coupon	3.81%	2.70%	6.37%
Remaining maturity (months)	292.7	4	553
Remaining interest period (months)	7.7	1	84
Original interest period (months)	57.7	6	240
Seasoning (months)	172.7	155.8	187.0
Loan to Lending Value	94.9%	0.2%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	18,876,805.59	38.3%	28.94%
Owner occupied	46,351,383.22	61.7%	71.06%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	55,359,031	84.9%	705	88.8%	78,523	3.77%	300.8
Interest Only With Life Insurance Redemption	3,865,145	5.9%	39	4.9%	99,106	3.71%	214.5
Interest Only With Building Savings Account Redemptio	4,605,469	7.1%	38	4.8%	121,197	4.01%	267.4
Interest Only	1,398,544	2.1%	12	1.5%	116,545	5.20%	271.0
Total	65,228,189	100.0%	794	100.0%	82,151	3.81%	292.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	10,890,462	16.7%	129	16.2%	84,422	4.20%	290.9
13 - 24	13,342,629	20.5%	161	20.3%	82,873	2.70%	343.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	32,609,979	50.0%	414	52.1%	78,768	3.74%	293.1
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	3,157,387	4.8%	33	4.2%	95,678	5.37%	237.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	5,227,733	8.0%	57	7.2%	91,715	5.38%	197.9
Total	65,228,189	100.0%	794	100.0%	82,151	3.81%	292.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	51,665,360	79.2%	656	82.6%	78,758	3.42%	309.8
4.50% - 4.75%	917,832	1.4%	8	1.0%	114,729	4.65%	245.6
4.75% - 5.00%	1,098,124	1.7%	13	1.6%	84,471	4.85%	231.5
5.00% - 5.25%	6,218,547	9.5%	64	8.1%	97,165	5.17%	238.5
5.25% - 5.50%	1,949,588	3.0%	20	2.5%	97,479	5.40%	222.1
5.50% - 5.75%	1,752,636	2.7%	15	1.9%	116,842	5.65%	209.3
5.75% - 6.00%	1,275,251	2.0%	15	1.9%	85,017	5.86%	200.5
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	350,851	0.5%	3	0.4%	116,950	6.35%	187.5
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	65,228,189	100.0%	794	100.0%	82,151	3.81%	292.7

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	3,381,855	5.2%	36	4.5%	93,940	5.27%	241.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	356,013	0.5%	5	0.6%	71,203	4.08%	289.2
01-Jan-2020 - 31-Dec-2020	12,855,651	19.7%	141	17.8%	91,175	4.04%	287.1
01-Jan-2021 - 31-Dec-2021	36,158,121	55.4%	465	58.6%	77,759	3.64%	296.9
01-Jan-2022 - 31-Dec-2022	8,764,408	13.4%	102	12.8%	85,926	3.36%	321.4
01-Jan-2023 - 31-Dec-2023	927,187	1.4%	14	1.8%	66,228	3.59%	314.2
01-Jan-2024 - 31-Dec-2024	334,756	0.5%	5	0.6%	66,951	3.41%	239.4
01-Jan-2025 - 31-Dec-2025	745,735	1.1%	9	1.1%	82,859	3.30%	264.8
01-Jan-2026 - 31-Dec-2026	1,143,308	1.8%	11	1.4%	103,937	5.42%	217.0
01-Jan-2027 - 31-Dec-2027	561,155	0.9%	6	0.8%	93,526	5.66%	198.4
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	65,228,189	100.0%	794	100.0%	82,151	3.81%	292.7

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	242,275	0.4%	5	0.6%	48,455	5.47%	8.5
01-Jan-2022 - 31-Dec-2023	393,604	0.6%	10	1.3%	39,360	4.74%	18.8
01-Jan-2024 - 31-Dec-2025	200,468	0.3%	5	0.6%	40,094	4.49%	47.2
01-Jan-2026 - 31-Dec-2027	526,297	0.8%	10	1.3%	52,630	4.17%	78.6
01-Jan-2028 - 31-Dec-2029	166,015	0.3%	3	0.4%	55,338	4.12%	94.9
01-Jan-2030 - 31-Dec-2031	704,101	1.1%	13	1.6%	54,162	4.27%	122.1
01-Jan-2032 - 31-Dec-2033	1,262,090	1.9%	15	1.9%	84,139	3.91%	145.8
01-Jan-2034 - 31-Dec-2035	2,206,896	3.4%	31	3.9%	71,190	3.56%	170.2
01-Jan-2036 - 31-Dec-2037	3,207,221	4.9%	37	4.7%	86,682	3.93%	193.8
01-Jan-2038 - 31-Dec-2039	2,120,292	3.3%	25	3.1%	84,812	4.99%	222.4
01-Jan-2040 - 31-Dec-2041	5,454,421	8.4%	55	6.9%	99,171	4.92%	244.8
01-Jan-2042 - 31-Dec-2043	10,712,698	16.4%	120	15.1%	89,272	4.30%	266.7
01-Jan-2044 - 31-Dec-2045	8,321,251	12.8%	101	12.7%	82,389	3.73%	293.8
01-Jan-2046 - 31-Dec-2047	8,331,554	12.8%	104	13.1%	80,111	3.75%	312.2
01-Jan-2048 - 31-Dec-2137	21,379,006	32.8%	260	32.7%	82,227	3.16%	376.0
Total	65,228,189	100.0%	794	100.0%	82,151	3.81%	292.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,436,658	2.2%	36	6.2%	39,907	4.34%	150.9
60% - 70%	1,405,077	2.2%	16	2.7%	87,817	4.16%	195.1
70% - 80%	4,071,874	6.2%	43	7.4%	94,695	4.05%	235.1
80% - 90%	10,909,241	16.7%	83	14.2%	131,437	3.73%	302.3
90% - 100%	25,501,509	39.1%	219	37.6%	116,445	3.67%	315.5
100% - 110%	15,853,291	24.3%	143	24.5%	110,862	3.70%	307.7
110% - 120%	5,415,716	8.3%	39	6.7%	138,865	4.55%	238.5
120% - 130%	634,822	1.0%	4	0.7%	158,706	4.05%	206.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	65,228,189	100.0%	583	100.0%	111,884	3.81%	292.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	8,266,104	12.7%	55	9.4%	150,293	3.85%	297.6
Bayern	6,482,043	9.9%	48	8.2%	135,043	3.67%	283.0
Berlin	4,200,629	6.4%	39	6.7%	107,708	3.82%	306.2
Brandenburg	2,468,272	3.8%	18	3.1%	137,126	3.98%	276.7
Bremen	158,523	0.2%	2	0.3%	79,262	4.06%	341.8
Hamburg	73,325	0.1%	1	0.2%	73,325	3.30%	357.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,647,355	4.1%	26	4.5%	101,821	3.98%	308.0
Mecklenburg-Vorpommern	280,421	0.4%	4	0.7%	70,105	3.45%	305.5
Niedersachsen	5,437,039	8.3%	49	8.4%	110,960	3.70%	305.3
Nordrhein-Westfalen	13,122,441	20.1%	106	18.2%	123,797	3.94%	288.1
Rheinland-Pfalz	3,611,552	5.5%	34	5.8%	106,222	4.20%	286.7
Saarland	1,792,563	2.7%	15	2.6%	119,504	3.66%	292.8
Sachsen	10,289,786	15.8%	116	19.9%	88,705	3.69%	290.9
Sachsen-Anhalt	4,223,756	6.5%	51	8.7%	82,819	3.62%	294.8
Schleswig-Holstein	1,434,570	2.2%	12	2.1%	119,547	3.76%	282.8
Thüringen	739,810	1.1%	7	1.2%	105,687	3.67%	272.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	65,228,189	100.0%	583	100.0%	111,884	3.81%	292.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	31,147,890	47.8%	228	39.1%	136,614	99.1%	0.9%
Hochhaus/apartment	26,198,880	40.2%	302	51.8%	86,751	27.2%	72.8%
Mehrfamilienhaus	3,137,763	4.8%	21	3.6%	149,417	100.0%	0.0%
Zweifamilienhaus	4,622,313	7.1%	31	5.3%	149,107	96.8%	3.2%
Laden/wohnhaus	121,342	0.2%	1	0.2%	121,342	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	65,228,189	100.0%	583	100.0%	111,884	61.7%	38.3%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	20,802,295	31.9%	302	51.8%	68,882	3.68%	279.2
100,000 - 150,000	17,352,325	26.6%	144	24.7%	120,502	3.82%	299.3
150,000 - 200,000	13,583,161	20.8%	79	13.6%	171,939	3.85%	298.8
200,000 - 250,000	10,885,775	16.7%	49	8.4%	222,159	4.00%	296.5
250,000 - 300,000	1,906,802	2.9%	7	1.2%	272,400	3.64%	299.7
300,000 - 350,000	342,716	0.5%	1	0.2%	342,716	4.74%	270.6
350,000 - 400,000	355,115	0.5%	1	0.2%	355,115	4.20%	395.4
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	65,228,189	100.0%	583	100.0%	111,884	3.81%	292.7

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	235		
Number of loans parts	311		
	Weighted average	Minimum	Maximum
Loan size	94,479	6,735	249,724
Loan part size	71,391	6,735	231,761
Coupon	3.73%	2.70%	5.79%
Remaining maturity (months)	292.5	15	553
Remaining interest period (months)	7.7	1	77
Original interest period (months)	41.5	6	240
Seasoning (months)	173.2	155.9	187.0
Loan to Foreclosure Value	96.6%	9.3%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	15,184,563.52	75.7%	68.39%
Owner occupied	7,018,110.19	24.3%	31.61%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	19,649,987	88.5%	284	91.3%	69,190	3.72%	302.0
Interest Only With Life Insurance Redemption	2,090,481	9.4%	21	6.8%	99,547	3.61%	219.8
Interest Only With Building Savings Account Redemption	228,206	1.0%	4	1.3%	57,051	3.15%	205.4
Interest Only	234,000	1.1%	2	0.6%	117,000	5.58%	233.0
Total	22,202,674	100.0%	311	100.0%	71,391	3.73%	292.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,490,031	24.7%	70	22.5%	78,429	4.20%	287.3
13 - 24	4,417,615	19.9%	63	20.3%	70,121	2.70%	333.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,698,120	52.7%	169	54.3%	69,220	3.80%	283.8
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	514,703	2.3%	6	1.9%	85,784	5.60%	224.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	82,204	0.4%	3	1.0%	27,401	4.78%	96.5
Total	22,202,674	100.0%	311	100.0%	71,391	3.73%	292.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	19,253,086	86.7%	277	89.1%	69,506	3.50%	299.8
4.50% - 4.75%	45,999	0.2%	1	0.3%	45,999	4.74%	144.0
4.75% - 5.00%	36,205	0.2%	2	0.6%	18,103	4.83%	36.2
5.00% - 5.25%	2,428,904	10.9%	27	8.7%	89,959	5.17%	255.2
5.25% - 5.50%	75,855	0.3%	1	0.3%	75,855	5.48%	243.0
5.50% - 5.75%	112,900	0.5%	1	0.3%	112,900	5.62%	192.0
5.75% - 6.00%	249,724	1.1%	2	0.6%	124,862	5.79%	223.0
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	22,202,674	100.0%	311	100.0%	71,391	3.73%	292.5

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	2.3%	6	1.9%	85,784	5.60%	224.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	116,748	0.5%	3	1.0%	38,916	4.20%	292.5
01-Jan-2020 - 31-Dec-2020	5,182,599	23.3%	64	20.6%	80,978	4.07%	277.0
01-Jan-2021 - 31-Dec-2021	12,156,427	54.8%	181	58.2%	67,163	3.66%	295.5
01-Jan-2022 - 31-Dec-2022	3,214,519	14.5%	38	12.2%	84,593	3.16%	330.7
01-Jan-2023 - 31-Dec-2023	406,501	1.8%	8	2.6%	50,813	3.63%	289.8
01-Jan-2024 - 31-Dec-2024	113,025	0.5%	3	1.0%	37,675	3.60%	209.5
01-Jan-2025 - 31-Dec-2025	424,515	1.9%	6	1.9%	70,753	3.30%	248.1
01-Jan-2026 - 31-Dec-2026	45,999	0.2%	1	0.3%	45,999	4.74%	144.0
01-Jan-2027 - 31-Dec-2027	27,637	0.1%	1	0.3%	27,637	4.80%	39.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	22,202,674	100.0%	311	100.0%	71,391	3.73%	292.5

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	25,144	0.1%	3	1.0%	8,381	3.69%	18.3
01-Jan-2024 - 31-Dec-2025	36,149	0.2%	2	0.6%	18,074	4.54%	42.1
01-Jan-2026 - 31-Dec-2027	176,097	0.8%	3	1.0%	58,699	3.39%	74.3
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	176,142	0.8%	4	1.3%	44,035	3.58%	125.3
01-Jan-2032 - 31-Dec-2033	526,108	2.4%	6	1.9%	87,685	3.15%	149.7
01-Jan-2034 - 31-Dec-2035	1,335,384	6.0%	18	5.8%	74,188	3.49%	169.8
01-Jan-2036 - 31-Dec-2037	1,141,840	5.1%	17	5.5%	67,167	3.55%	193.1
01-Jan-2038 - 31-Dec-2039	343,230	1.5%	4	1.3%	85,808	5.11%	221.8
01-Jan-2040 - 31-Dec-2041	1,568,466	7.1%	19	6.1%	82,551	4.68%	247.6
01-Jan-2042 - 31-Dec-2043	3,575,765	16.1%	53	17.0%	67,467	4.26%	263.4
01-Jan-2044 - 31-Dec-2045	3,125,564	14.1%	44	14.1%	71,036	3.81%	294.7
01-Jan-2046 - 31-Dec-2047	3,716,350	16.7%	48	15.4%	77,424	3.89%	311.5
01-Jan-2048 - 31-Dec-2137	6,456,436	29.1%	90	28.9%	71,738	3.13%	378.9
Total	22,202,674	100.0%	311	100.0%	71,391	3.73%	292.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	505,549	2.3%	14	6.0%	36,111	3.78%	155.0
60% - 70%	429,456	1.9%	4	1.7%	107,364	3.34%	189.5
70% - 80%	1,429,187	6.4%	18	7.7%	79,399	3.54%	190.4
80% - 90%	1,313,456	5.9%	13	5.5%	101,035	3.61%	283.1
90% - 100%	8,621,543	38.8%	89	37.9%	96,871	3.70%	316.4
100% - 110%	8,007,299	36.1%	82	34.9%	97,650	3.72%	310.5
110% - 120%	1,783,284	8.0%	14	6.0%	127,377	4.11%	255.1
120% - 130%	112,900	0.5%	1	0.4%	112,900	5.62%	192.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	22,202,674	100.0%	235	100.0%	94,479	3.73%	292.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,200,629	18.9%	39	16.6%	107,708	3.82%	306.2
Brandenburg	2,468,272	11.1%	18	7.7%	137,126	3.98%	276.7
Mecklenburg-Vorpommern	280,421	1.3%	4	1.7%	70,105	3.45%	305.5
Sachsen	10,289,786	46.3%	116	49.4%	88,705	3.69%	290.9
Sachsen-Anhalt	4,223,756	19.0%	51	21.7%	82,819	3.62%	294.8
Thüringen	739,810	3.3%	7	3.0%	105,687	3.67%	272.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	22,202,674	100.0%	235	100.0%	94,479	3.73%	292.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,110,984	23.0%	40	17.0%	127,775	97.50%	2.50%
Hochhaus/appartement	16,070,134	72.4%	187	79.6%	85,937	5.88%	94.12%
Mehrfamilienhaus	230,180	1.0%	2	0.9%	115,090	100.00%	0.00%
Zweifamilienhaus	791,376	3.6%	6	2.6%	131,896	83.33%	16.67%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	22,202,674	100.0%	235	100.0%	94,479	24.26%	75.74%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	11,172,299	50.3%	159	67.7%	70,266	3.59%	289.9
100,000 - 150,000	6,151,499	27.7%	51	21.7%	120,618	3.75%	301.7
150,000 - 200,000	2,431,337	11.0%	14	6.0%	173,667	3.78%	292.5
200,000 - 250,000	2,447,539	11.0%	11	4.7%	222,504	4.24%	281.5
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	22,202,674	100.0%	235	100.0%	94,479	3.73%	292.5