

E-MAC DE 2006-II Investor Report February 2021

Cashflow analysis for the period

Total interest received	630,533	
Interest received on transaction accounts	(18,317)	
Post Foreclosure Proceeds	223,049	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	4,200	
Total funds available		5,039,465
Company management expenses	31,771	
MPT fee	80,379	
Administration fee	10,588	
Post Foreclosure Fee	82,891	
Third party fees	229,869	
Liquidity Facility fee	(3,996)	
Payments under hedging arrangements	117,386	
Interest on the Notes	5,259	
PDL Repayment	285,318	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		839,465
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	2,766,164
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,804,928

Collateral

Starting current balance 1 November 2020	65,228,189
To be disbursed per 1 November 2020	-
Starting principal balance 1 November 2020	65,228,189
Principal (p)repayments	(4,229,818)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(83,080)
Ending principal balance	60,915,290
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	60,915,290

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	-	-	-	-
Class D	3,741,704	83,080	285,318	3,539,466
Class E	9,800,000	-	-	9,800,000
Total	13,541,704	83,080	285,318	13,339,466

Performance

	Last period	This period	Since issue
Prepayment rate	9.83%	21.90%	15.97%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	48,919,802	80.3%	460	83.8%
1 - 30	7,412	1,594,598	2.6%	15	2.7%
31 - 60	10,739	1,282,323	2.1%	9	1.6%
61 - 90	11,632	753,046	1.2%	6	1.1%
91 - 120	13,503	884,867	1.5%	5	0.9%
121-150	8,858	434,380	0.7%	4	0.7%
> 151	1,279,439	7,046,275	11.6%	50	9.1%
Total	1,331,583	60,915,290	100.0%	549	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	108,809	83,080	137,139	63,717,511

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	549		
Number of loans parts	745		
	Weighted average	Minimum	Maximum
Loan size	110,957	2,711	355,115
Loan part size	81,765	2,711	286,575
Coupon	3.74%	2.70%	6.37%
Remaining maturity (months)	293.1	1	550
Remaining interest period (months)	8.4	1	81
Original interest period (months)	58.3	3	240
Seasoning (months)	175.5	158.8	190.0
Loan to Lending Value	94.7%	0.2%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	17,485,906.29	37.9%	28.71%
Owner occupied	43,429,384.11	62.1%	71.29%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	51,373,436	84.3%	659	88.5%	77,957	3.70%	301.2
Interest Only With Life Insurance Redemption	3,725,209	6.1%	37	5.0%	100,681	3.52%	216.9
Interest Only With Building Savings Account Redemptio	4,418,101	7.3%	37	5.0%	119,408	3.90%	271.3
Interest Only	1,398,544	2.3%	12	1.6%	116,545	5.20%	268.0
Total	60,915,290	100.0%	745	100.0%	81,765	3.74%	293.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	10,717,049	17.6%	126	16.9%	85,056	4.20%	289.6
13 - 24	11,630,413	19.1%	142	19.1%	81,904	2.70%	345.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,457,798	50.0%	390	52.3%	78,097	3.54%	296.8
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	3,002,741	4.9%	31	4.2%	96,863	5.35%	235.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	5,107,289	8.4%	56	7.5%	91,202	5.38%	194.5
Total	60,915,290	100.0%	745	100.0%	81,765	3.74%	293.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	51,225,547	84.1%	644	86.4%	79,543	3.44%	307.3
4.50% - 4.75%	914,987	1.5%	8	1.1%	114,373	4.65%	242.7
4.75% - 5.00%	1,089,896	1.8%	13	1.7%	83,838	4.85%	229.4
5.00% - 5.25%	2,541,137	4.2%	29	3.9%	87,625	5.13%	227.8
5.25% - 5.50%	1,860,573	3.1%	19	2.6%	97,925	5.40%	218.5
5.50% - 5.75%	1,741,714	2.9%	15	2.0%	116,114	5.65%	206.8
5.75% - 6.00%	1,191,261	2.0%	14	1.9%	85,090	5.85%	196.4
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	350,175	0.6%	3	0.4%	116,725	6.35%	184.5
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	60,915,290	100.0%	745	100.0%	81,765	3.74%	293.1

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	3,227,549	5.3%	34	4.6%	94,928	5.25%	238.8
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	477,519	0.8%	4	0.5%	119,380	4.11%	294.3
01-Jan-2020 - 31-Dec-2020	579,611	1.0%	6	0.8%	96,602	4.61%	270.6
01-Jan-2021 - 31-Dec-2021	40,016,677	65.7%	508	68.2%	78,773	3.70%	293.5
01-Jan-2022 - 31-Dec-2022	10,966,789	18.0%	131	17.6%	83,716	3.23%	323.7
01-Jan-2023 - 31-Dec-2023	921,043	1.5%	14	1.9%	65,789	3.59%	311.4
01-Jan-2024 - 31-Dec-2024	332,807	0.5%	5	0.7%	66,561	3.41%	236.3
01-Jan-2025 - 31-Dec-2025	2,703,496	4.4%	26	3.5%	103,981	3.30%	287.3
01-Jan-2026 - 31-Dec-2026	1,136,723	1.9%	11	1.5%	103,338	5.42%	214.3
01-Jan-2027 - 31-Dec-2027	553,075	0.9%	6	0.8%	92,179	5.66%	196.4
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	60,915,290	100.0%	745	100.0%	81,765	3.74%	293.1

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	238,432	0.4%	5	0.7%	47,686	5.48%	5.4
01-Jan-2022 - 31-Dec-2023	381,961	0.6%	10	1.3%	38,196	4.75%	15.7
01-Jan-2024 - 31-Dec-2025	197,011	0.3%	5	0.7%	39,402	4.48%	44.3
01-Jan-2026 - 31-Dec-2027	513,959	0.8%	10	1.3%	51,396	4.16%	74.8
01-Jan-2028 - 31-Dec-2029	161,565	0.3%	3	0.4%	53,855	4.12%	91.9
01-Jan-2030 - 31-Dec-2031	659,876	1.1%	12	1.6%	54,990	4.22%	118.7
01-Jan-2032 - 31-Dec-2033	1,046,049	1.7%	13	1.7%	80,465	3.68%	147.0
01-Jan-2034 - 31-Dec-2035	1,861,349	3.1%	28	3.8%	66,477	3.53%	168.5
01-Jan-2036 - 31-Dec-2037	3,056,870	5.0%	36	4.8%	84,913	3.83%	191.0
01-Jan-2038 - 31-Dec-2039	2,154,293	3.5%	26	3.5%	82,857	4.87%	219.0
01-Jan-2040 - 31-Dec-2041	4,275,778	7.0%	45	6.0%	95,017	4.72%	241.0
01-Jan-2042 - 31-Dec-2043	8,518,205	14.0%	95	12.8%	89,665	4.18%	264.8
01-Jan-2044 - 31-Dec-2045	7,960,678	13.1%	96	12.9%	82,924	3.75%	290.8
01-Jan-2046 - 31-Dec-2047	8,523,061	14.0%	105	14.1%	81,172	3.75%	309.0
01-Jan-2048 - 31-Dec-2137	21,366,204	35.1%	256	34.4%	83,462	3.18%	372.1
Total	60,915,290	100.0%	745	100.0%	81,765	3.74%	293.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,451,052	2.4%	37	6.7%	39,218	3.98%	151.9
60% - 70%	1,432,970	2.4%	16	2.9%	89,561	4.09%	199.5
70% - 80%	3,617,486	5.9%	38	6.9%	95,197	3.86%	254.4
80% - 90%	10,746,736	17.6%	86	15.7%	124,962	3.68%	296.7
90% - 100%	23,664,341	38.8%	202	36.8%	117,150	3.56%	322.5
100% - 110%	14,088,225	23.1%	128	23.3%	110,064	3.66%	302.0
110% - 120%	5,279,659	8.7%	38	6.9%	138,938	4.58%	232.0
120% - 130%	634,822	1.0%	4	0.7%	158,706	4.05%	203.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	60,915,290	100.0%	549	100.0%	110,957	3.74%	293.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7,497,859	12.3%	50	9.1%	149,957	3.75%	296.9
Bayern	6,200,681	10.2%	46	8.4%	134,797	3.61%	280.8
Berlin	3,758,384	6.2%	34	6.2%	110,541	3.68%	309.6
Brandenburg	2,324,875	3.8%	17	3.1%	136,757	3.73%	294.8
Bremen	156,940	0.3%	2	0.4%	78,470	4.06%	339.5
Hamburg	72,962	0.1%	1	0.2%	72,962	3.30%	354.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,627,592	4.3%	26	4.7%	101,061	4.00%	296.7
Mecklenburg-Vorpommern	278,446	0.5%	4	0.7%	69,612	3.45%	267.8
Niedersachsen	5,163,588	8.5%	47	8.6%	109,864	3.65%	306.4
Nordrhein-Westfalen	12,286,209	20.2%	100	18.2%	122,862	3.95%	285.6
Rheinland-Pfalz	3,171,376	5.2%	31	5.6%	102,302	3.89%	306.3
Saarland	1,786,017	2.9%	15	2.7%	119,068	3.66%	289.7
Sachsen	9,382,207	15.4%	107	19.5%	87,684	3.58%	293.8
Sachsen-Anhalt	4,195,055	6.9%	51	9.3%	82,256	3.61%	291.0
Schleswig-Holstein	1,422,284	2.3%	12	2.2%	118,524	3.76%	280.2
Thüringen	590,816	1.0%	6	1.1%	98,469	3.55%	253.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	60,915,290	100.0%	549	100.0%	110,957	3.74%	293.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	28,705,796	47.1%	213	38.8%	134,769	99.1%	0.9%
Hochhaus/apartment	24,514,043	40.2%	284	51.7%	86,317	27.8%	72.2%
Mehrfamilienhaus	2,978,621	4.9%	20	3.6%	148,931	100.0%	0.0%
Zweifamilienhaus	4,596,136	7.5%	31	5.6%	148,262	96.8%	3.2%
Laden/wohnhaus	120,694	0.2%	1	0.2%	120,694	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	60,915,290	100.0%	549	100.0%	110,957	62.1%	37.9%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	19,568,640	32.1%	287	52.3%	68,183	3.63%	277.8
100,000 - 150,000	16,117,345	26.5%	134	24.4%	120,279	3.80%	298.3
150,000 - 200,000	12,488,717	20.5%	73	13.3%	171,078	3.70%	301.8
200,000 - 250,000	10,648,906	17.5%	48	8.7%	221,852	3.85%	301.7
250,000 - 300,000	1,393,851	2.3%	5	0.9%	278,770	3.70%	285.9
300,000 - 350,000	342,716	0.6%	1	0.2%	342,716	4.74%	267.6
350,000 - 400,000	355,115	0.6%	1	0.2%	355,115	4.20%	392.4
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	60,915,290	100.0%	549	100.0%	110,957	3.74%	293.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	219		
Number of loans parts	288		
	Weighted average	Minimum	Maximum
Loan size	93,743	5,524	249,724
Loan part size	71,284	5,524	230,283
Coupon	3.62%	2.70%	5.79%
Remaining maturity (months)	294.7	12	550
Remaining interest period (months)	9.6	1	74
Original interest period (months)	41.6	6	240
Seasoning (months)	176.2	158.9	190.0
Loan to Foreclosure Value	96.4%	7.6%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	14,059,225.42	75.8%	68.48%
Owner occupied	6,470,556.17	24.2%	31.52%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	18,076,225	88.0%	262	91.0%	68,993	3.61%	305.1
Interest Only With Life Insurance Redemption	1,994,611	9.7%	20	6.9%	99,731	3.49%	223.6
Interest Only With Building Savings Account Redemption	224,945	1.1%	4	1.4%	56,236	3.15%	161.0
Interest Only	234,000	1.1%	2	0.7%	117,000	5.58%	230.0
Total	20,529,782	100.0%	288	100.0%	71,284	3.62%	294.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,195,825	25.3%	65	22.6%	79,936	4.20%	288.4
13 - 24	3,839,892	18.7%	56	19.4%	68,569	2.70%	334.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	10,976,434	53.5%	159	55.2%	69,034	3.57%	288.4
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	438,847	2.1%	5	1.7%	87,769	5.62%	218.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	78,784	0.4%	3	1.0%	26,261	4.78%	95.5
Total	20,529,782	100.0%	288	100.0%	71,284	3.62%	294.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	19,144,980	93.3%	271	94.1%	70,646	3.50%	299.2
4.50% - 4.75%	45,491	0.2%	1	0.3%	45,491	4.74%	141.0
4.75% - 5.00%	33,293	0.2%	2	0.7%	16,646	4.83%	33.3
5.00% - 5.25%	943,395	4.6%	11	3.8%	85,763	5.12%	253.8
5.25% - 5.50%	-	0.0%	-	0.0%	-	0.00%	-
5.50% - 5.75%	112,900	0.5%	1	0.3%	112,900	5.62%	189.0
5.75% - 6.00%	249,724	1.2%	2	0.7%	124,862	5.79%	220.0
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	20,529,782	100.0%	288	100.0%	71,284	3.62%	294.7

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	438,847	2.1%	5	1.7%	87,769	5.62%	218.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	238,255	1.2%	2	0.7%	119,128	4.20%	304.1
01-Jan-2020 - 31-Dec-2020	109,542	0.5%	2	0.7%	54,771	4.20%	270.6
01-Jan-2021 - 31-Dec-2021	13,733,792	66.9%	202	70.1%	67,989	3.73%	290.4
01-Jan-2022 - 31-Dec-2022	4,079,936	19.9%	50	17.4%	81,599	3.06%	323.5
01-Jan-2023 - 31-Dec-2023	403,467	2.0%	8	2.8%	50,433	3.63%	287.1
01-Jan-2024 - 31-Dec-2024	111,798	0.5%	3	1.0%	37,266	3.60%	206.6
01-Jan-2025 - 31-Dec-2025	1,342,903	6.5%	14	4.9%	95,922	3.30%	297.0
01-Jan-2026 - 31-Dec-2026	45,491	0.2%	1	0.3%	45,491	4.74%	141.0
01-Jan-2027 - 31-Dec-2027	25,750	0.1%	1	0.3%	25,750	4.80%	36.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	20,529,782	100.0%	288	100.0%	71,284	3.62%	294.7

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	21,094	0.1%	3	1.0%	7,031	3.72%	15.4
01-Jan-2024 - 31-Dec-2025	33,932	0.2%	2	0.7%	16,966	4.54%	39.1
01-Jan-2026 - 31-Dec-2027	173,363	0.8%	3	1.0%	57,788	3.39%	69.0
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	172,913	0.8%	4	1.4%	43,228	3.58%	122.3
01-Jan-2032 - 31-Dec-2033	393,956	1.9%	5	1.7%	78,791	3.29%	148.5
01-Jan-2034 - 31-Dec-2035	1,098,567	5.4%	16	5.6%	68,660	3.35%	168.7
01-Jan-2036 - 31-Dec-2037	1,169,924	5.7%	17	5.9%	68,819	3.47%	190.4
01-Jan-2038 - 31-Dec-2039	342,246	1.7%	4	1.4%	85,561	5.12%	218.8
01-Jan-2040 - 31-Dec-2041	708,956	3.5%	11	3.8%	64,451	4.00%	243.3
01-Jan-2042 - 31-Dec-2043	2,750,973	13.4%	42	14.6%	65,499	4.17%	260.5
01-Jan-2044 - 31-Dec-2045	3,264,234	15.9%	44	15.3%	74,187	3.77%	291.8
01-Jan-2046 - 31-Dec-2047	3,637,802	17.7%	47	16.3%	77,400	3.87%	307.9
01-Jan-2048 - 31-Dec-2137	6,761,821	32.9%	90	31.3%	75,131	3.16%	371.6
Total	20,529,782	100.0%	288	100.0%	71,284	3.62%	294.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	493,671	2.4%	14	6.4%	35,262	3.66%	157.7
60% - 70%	501,150	2.4%	5	2.3%	100,230	3.32%	194.0
70% - 80%	1,085,086	5.3%	14	6.4%	77,506	3.39%	196.3
80% - 90%	1,591,689	7.8%	18	8.2%	88,427	3.45%	280.8
90% - 100%	7,635,197	37.2%	78	35.6%	97,887	3.55%	325.5
100% - 110%	7,462,051	36.3%	76	34.7%	98,185	3.61%	309.6
110% - 120%	1,648,037	8.0%	13	5.9%	126,772	4.18%	242.2
120% - 130%	112,900	0.5%	1	0.5%	112,900	5.62%	189.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	20,529,782	100.0%	219	100.0%	93,743	3.62%	294.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,758,384	18.3%	34	15.5%	110,541	3.68%	309.6
Brandenburg	2,324,875	11.3%	17	7.8%	136,757	3.73%	294.8
Mecklenburg-Vorpommern	278,446	1.4%	4	1.8%	69,612	3.45%	267.8
Sachsen	9,382,207	45.7%	107	48.9%	87,684	3.58%	293.8
Sachsen-Anhalt	4,195,055	20.4%	51	23.3%	82,256	3.61%	291.0
Thüringen	590,816	2.9%	6	2.7%	98,469	3.55%	253.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	20,529,782	100.0%	219	100.0%	93,743	3.62%	294.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	4,715,316	23.0%	37	16.9%	127,441	97.30%	2.70%
Hochhaus/appartement	14,943,301	72.8%	175	79.9%	85,390	6.29%	93.71%
Mehrfamilienhaus	85,954	0.4%	1	0.5%	85,954	100.00%	0.00%
Zweifamilienhaus	785,210	3.8%	6	2.7%	130,868	83.33%	16.67%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	20,529,782	100.0%	219	100.0%	93,743	24.20%	75.80%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	10,523,596	51.3%	151	68.9%	69,693	3.52%	288.3
100,000 - 150,000	5,155,633	25.1%	43	19.6%	119,898	3.72%	306.6
150,000 - 200,000	2,416,002	11.8%	14	6.4%	172,572	3.37%	306.1
200,000 - 250,000	2,434,550	11.9%	11	5.0%	221,323	4.09%	286.1
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	20,529,782	100.0%	219	100.0%	93,743	3.62%	294.7