

E-MAC DE 2006-II Investor Report May 2021

Cashflow analysis for the period

Total interest received	537,829	
Interest received on transaction accounts	(19,458)	
Post Foreclosure Proceeds	275,007	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	5,600	
Total funds available		4,998,979
Company management expenses	208	
MPT fee	78,955	
Administration fee	10,588	
Post Foreclosure Fee	100,692	
Third party fees	167,266	
Liquidity Facility fee	(3,875)	
Payments under hedging arrangements	129,424	
Interest on the Notes	4,499	
PDL Repayment	311,221	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		798,979
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	2,740,323
Claimed subrogation amount CMISS Investments B.V.	2,038,764
Total	4,779,087

Collateral

Starting current balance 1 February 2021	60,915,290
To be disbursed per 1 February 2021	-
Starting principal balance 1 February 2021	60,915,290
Principal (p)repayments	(4,046,451)
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	56,868,840
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	56,868,840

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	-	-	-	-
Class D	3,539,466	-	311,221	3,228,245
Class E	9,800,000	-	-	9,800,000
Total	13,339,466	-	311,221	13,028,245

Performance

	Last period	This period	Since issue
Prepayment rate	9.83%	22.04%	15.44%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	39,341,735	69.2%	380	73.6%
1 - 30	33,304	6,570,410	11.6%	55	10.7%
31 - 60	12,604	1,748,007	3.1%	14	2.7%
61 - 90	13,222	967,030	1.7%	8	1.6%
91 - 120	8,877	613,213	1.1%	4	0.8%
121-150	8,151	353,754	0.6%	3	0.6%
> 151	1,276,812	7,274,691	12.8%	52	10.1%
Total	1,354,969	56,868,840	100.0%	516	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	108,809	-	193,627	63,523,884

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	516		
Number of loans parts	696		
	Weighted average	Minimum	Maximum
Loan size	110,211	3,380	355,115
Loan part size	81,708	3,380	286,575
Coupon	3.64%	2.70%	6.37%
Remaining maturity (months)	294.4	1	547
Remaining interest period (months)	9.3	1	78
Original interest period (months)	56.5	6	240
Seasoning (months)	178.5	161.8	193.0
Loan to Lending Value	94.3%	0.2%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	16,434,359.01	37.6%	28.90%
Owner occupied	40,434,480.77	62.4%	71.10%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	47,579,315	83.7%	612	87.9%	77,744	3.60%	302.6
Interest Only With Life Insurance Redemption	3,695,126	6.5%	37	5.3%	99,868	3.43%	223.0
Interest Only With Building Savings Account Redemptio	4,195,854	7.4%	35	5.0%	119,882	3.78%	274.3
Interest Only	1,398,544	2.5%	12	1.7%	116,545	5.20%	265.0
Total	56,868,840	100.0%	696	100.0%	81,708	3.64%	294.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	10,460,480	18.4%	127	18.2%	82,366	4.20%	279.4
13 - 24	13,049,576	22.9%	155	22.3%	84,191	2.70%	349.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	25,742,234	45.3%	334	48.0%	77,073	3.37%	298.3
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	2,999,728	5.3%	31	4.5%	96,765	5.35%	232.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,616,823	8.1%	49	7.0%	94,221	5.42%	192.2
Total	56,868,840	100.0%	696	100.0%	81,708	3.64%	294.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	49,252,289	86.6%	616	88.5%	79,955	3.37%	307.8
4.50% - 4.75%	768,331	1.4%	7	1.0%	109,762	4.66%	232.9
4.75% - 5.00%	984,299	1.7%	10	1.4%	98,430	4.85%	234.8
5.00% - 5.25%	951,971	1.7%	15	2.2%	63,465	5.11%	166.4
5.25% - 5.50%	1,666,143	2.9%	17	2.4%	98,008	5.40%	222.2
5.50% - 5.75%	1,727,370	3.0%	15	2.2%	115,158	5.65%	204.6
5.75% - 6.00%	1,169,178	2.1%	13	1.9%	89,937	5.85%	195.5
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	349,259	0.6%	3	0.4%	116,420	6.35%	181.4
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	56,868,840	100.0%	696	100.0%	81,708	3.64%	294.4

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	3,224,997	5.7%	34	4.9%	94,853	5.25%	235.8
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	476,807	0.8%	4	0.6%	119,202	4.11%	291.3
01-Jan-2020 - 31-Dec-2020	116,547	0.2%	3	0.4%	38,849	4.20%	300.4
01-Jan-2021 - 31-Dec-2021	31,552,948	55.5%	405	58.2%	77,909	3.68%	291.7
01-Jan-2022 - 31-Dec-2022	10,561,071	18.6%	126	18.1%	83,818	3.21%	318.4
01-Jan-2023 - 31-Dec-2023	5,014,365	8.8%	63	9.1%	79,593	2.86%	340.7
01-Jan-2024 - 31-Dec-2024	330,427	0.6%	5	0.7%	66,085	3.41%	233.3
01-Jan-2025 - 31-Dec-2025	2,674,999	4.7%	26	3.7%	102,885	3.30%	283.0
01-Jan-2026 - 31-Dec-2026	2,374,548	4.2%	24	3.4%	98,940	4.29%	250.0
01-Jan-2027 - 31-Dec-2027	542,130	1.0%	6	0.9%	90,355	5.67%	194.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	56,868,840	100.0%	696	100.0%	81,708	3.64%	294.4

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	167,084	0.3%	4	0.6%	41,771	5.60%	4.2
01-Jan-2022 - 31-Dec-2023	364,404	0.6%	9	1.3%	40,489	4.75%	12.8
01-Jan-2024 - 31-Dec-2025	177,544	0.3%	4	0.6%	44,386	4.34%	42.2
01-Jan-2026 - 31-Dec-2027	409,453	0.7%	8	1.1%	51,182	4.09%	70.2
01-Jan-2028 - 31-Dec-2029	155,561	0.3%	3	0.4%	51,854	4.12%	88.9
01-Jan-2030 - 31-Dec-2031	593,775	1.0%	11	1.6%	53,980	4.25%	115.5
01-Jan-2032 - 31-Dec-2033	1,028,691	1.8%	15	2.2%	68,579	3.83%	142.9
01-Jan-2034 - 31-Dec-2035	1,719,808	3.0%	25	3.6%	68,792	3.44%	167.5
01-Jan-2036 - 31-Dec-2037	3,049,520	5.4%	36	5.2%	84,709	3.80%	188.5
01-Jan-2038 - 31-Dec-2039	2,287,029	4.0%	27	3.9%	84,705	4.81%	215.9
01-Jan-2040 - 31-Dec-2041	4,368,644	7.7%	44	6.3%	99,287	4.52%	238.3
01-Jan-2042 - 31-Dec-2043	5,550,587	9.8%	68	9.8%	81,626	4.08%	261.5
01-Jan-2044 - 31-Dec-2045	7,365,457	13.0%	91	13.1%	80,939	3.73%	288.2
01-Jan-2046 - 31-Dec-2047	7,636,025	13.4%	89	12.8%	85,798	3.66%	305.9
01-Jan-2048 - 31-Dec-2137	21,995,257	38.7%	262	37.6%	83,951	3.11%	371.1
Total	56,868,840	100.0%	696	100.0%	81,708	3.64%	294.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,357,402	2.4%	35	6.8%	38,783	3.76%	170.9
60% - 70%	1,818,765	3.2%	20	3.9%	90,938	3.92%	180.7
70% - 80%	3,501,439	6.2%	35	6.8%	100,041	3.97%	269.8
80% - 90%	10,571,601	18.6%	87	16.9%	121,513	3.57%	297.4
90% - 100%	22,359,565	39.3%	199	38.6%	112,360	3.41%	324.5
100% - 110%	11,415,640	20.1%	99	19.2%	115,309	3.58%	306.7
110% - 120%	5,209,607	9.2%	37	7.2%	140,800	4.52%	232.0
120% - 130%	634,822	1.1%	4	0.8%	158,706	4.05%	200.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	56,868,840	100.0%	516	100.0%	110,211	3.64%	294.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7,027,090	12.4%	46	8.9%	152,763	3.59%	302.2
Bayern	5,723,278	10.1%	43	8.3%	133,099	3.60%	279.7
Berlin	3,680,260	6.5%	33	6.4%	111,523	3.51%	316.3
Brandenburg	1,686,697	3.0%	14	2.7%	120,478	3.20%	286.9
Bremen	155,500	0.3%	2	0.4%	77,750	4.05%	337.7
Hamburg	72,472	0.1%	1	0.2%	72,472	3.30%	351.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,370,418	4.2%	23	4.5%	103,062	4.03%	305.3
Mecklenburg-Vorpommern	176,477	0.3%	3	0.6%	58,826	3.17%	208.2
Niedersachsen	5,112,495	9.0%	46	8.9%	111,141	3.56%	309.2
Nordrhein-Westfalen	11,551,757	20.3%	94	18.2%	122,891	3.86%	286.9
Rheinland-Pfalz	2,852,824	5.0%	29	5.6%	98,373	3.82%	303.2
Saarland	1,776,918	3.1%	15	2.9%	118,461	3.67%	286.5
Sachsen	8,972,331	15.8%	102	19.8%	87,964	3.47%	298.4
Sachsen-Anhalt	4,064,683	7.1%	49	9.5%	82,953	3.54%	289.6
Schleswig-Holstein	1,061,281	1.9%	10	1.9%	106,128	4.07%	241.7
Thüringen	584,359	1.0%	6	1.2%	97,393	3.35%	257.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	56,868,840	100.0%	516	100.0%	110,211	3.64%	294.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	26,346,269	46.3%	198	38.4%	133,062	100.0%	0.0%
Hochhaus/apartement	22,880,442	40.2%	266	51.6%	86,017	27.4%	72.6%
Mehrfamilienhaus	2,958,217	5.2%	20	3.9%	147,911	100.0%	0.0%
Zweifamilienhaus	4,563,871	8.0%	31	6.0%	147,222	96.8%	3.2%
Laden/wohnhaus	120,040	0.2%	1	0.2%	120,040	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	56,868,840	100.0%	516	100.0%	110,211	62.4%	37.6%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	18,584,046	32.7%	273	52.9%	68,073	3.57%	279.5
100,000 - 150,000	15,243,862	26.8%	126	24.4%	120,983	3.67%	299.6
150,000 - 200,000	11,846,508	20.8%	69	13.4%	171,689	3.69%	302.0
200,000 - 250,000	9,105,892	16.0%	41	7.9%	222,095	3.66%	303.3
250,000 - 300,000	1,390,701	2.4%	5	1.0%	278,140	3.39%	296.8
300,000 - 350,000	342,716	0.6%	1	0.2%	342,716	4.74%	264.6
350,000 - 400,000	355,115	0.6%	1	0.2%	355,115	4.20%	389.4
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	56,868,840	100.0%	516	100.0%	110,211	3.64%	294.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	207		
Number of loans parts	271		
	Weighted average	Minimum	Maximum
Loan size	92,584	5,585	249,724
Loan part size	70,719	5,585	221,215
Coupon	3.46%	2.70%	5.79%
Remaining maturity (months)	296.9	9	547
Remaining interest period (months)	11.1	1	71
Original interest period (months)	40.4	6	240
Seasoning (months)	179.2	161.9	193.0
Loan to Foreclosure Value	95.9%	0.7%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	13,461,044.54	76.3%	70.24%
Owner occupied	5,703,762.32	23.7%	29.76%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	16,736,384	87.3%	245	90.4%	68,312	3.45%	308.4
Interest Only With Life Insurance Redemption	1,973,638	10.3%	20	7.4%	98,682	3.34%	226.4
Interest Only With Building Savings Account Redemption	220,785	1.2%	4	1.5%	55,196	3.15%	127.9
Interest Only	234,000	1.2%	2	0.7%	117,000	5.58%	227.0
Total	19,164,807	100.0%	271	100.0%	70,719	3.46%	296.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,483,684	23.4%	61	22.5%	73,503	4.20%	275.0
13 - 24	4,804,722	25.1%	65	24.0%	73,919	2.70%	336.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	9,369,809	48.9%	138	50.9%	67,897	3.38%	292.3
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	438,847	2.3%	5	1.8%	87,769	5.62%	215.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	67,744	0.4%	2	0.7%	33,872	4.76%	102.3
Total	19,164,807	100.0%	271	100.0%	70,719	3.46%	296.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	18,658,215	97.4%	264	97.4%	70,675	3.40%	299.5
4.50% - 4.75%	44,547	0.2%	1	0.4%	44,547	4.74%	138.0
4.75% - 5.00%	23,197	0.1%	1	0.4%	23,197	4.80%	33.9
5.00% - 5.25%	76,224	0.4%	2	0.7%	38,112	5.04%	255.0
5.25% - 5.50%	-	0.0%	-	0.0%	-	0.00%	-
5.50% - 5.75%	112,900	0.6%	1	0.4%	112,900	5.62%	186.0
5.75% - 6.00%	249,724	1.3%	2	0.7%	124,862	5.79%	217.0
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	19,164,807	100.0%	271	100.0%	70,719	3.46%	296.9

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	438,847	2.3%	5	1.8%	87,769	5.62%	215.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	237,542	1.2%	2	0.7%	118,771	4.20%	301.1
01-Jan-2020 - 31-Dec-2020	649	0.0%	1	0.4%	649	4.20%	296.0
01-Jan-2021 - 31-Dec-2021	10,513,965	54.9%	160	59.0%	65,712	3.63%	290.4
01-Jan-2022 - 31-Dec-2022	4,002,654	20.9%	49	18.1%	81,687	3.07%	313.3
01-Jan-2023 - 31-Dec-2023	1,948,228	10.2%	28	10.3%	69,580	2.89%	330.9
01-Jan-2024 - 31-Dec-2024	110,145	0.6%	3	1.1%	36,715	3.60%	203.7
01-Jan-2025 - 31-Dec-2025	1,330,270	6.9%	14	5.2%	95,019	3.30%	294.3
01-Jan-2026 - 31-Dec-2026	559,309	2.9%	8	3.0%	69,914	3.41%	281.2
01-Jan-2027 - 31-Dec-2027	23,197	0.1%	1	0.4%	23,197	4.80%	33.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	19,164,807	100.0%	271	100.0%	70,719	3.46%	296.9

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	11,904	0.1%	2	0.7%	5,952	2.98%	16.9
01-Jan-2024 - 31-Dec-2025	30,716	0.2%	2	0.7%	15,358	4.53%	36.1
01-Jan-2026 - 31-Dec-2027	168,220	0.9%	3	1.1%	56,073	3.39%	65.8
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	116,551	0.6%	3	1.1%	38,850	3.41%	115.9
01-Jan-2032 - 31-Dec-2033	552,433	2.9%	7	2.6%	78,919	3.56%	146.2
01-Jan-2034 - 31-Dec-2035	891,234	4.7%	14	5.2%	63,660	3.24%	167.4
01-Jan-2036 - 31-Dec-2037	1,223,072	6.4%	17	6.3%	71,945	3.43%	187.5
01-Jan-2038 - 31-Dec-2039	403,030	2.1%	5	1.8%	80,606	4.75%	214.1
01-Jan-2040 - 31-Dec-2041	505,825	2.6%	8	3.0%	63,228	3.38%	241.2
01-Jan-2042 - 31-Dec-2043	1,746,066	9.1%	31	11.4%	56,325	3.89%	257.1
01-Jan-2044 - 31-Dec-2045	2,855,387	14.9%	42	15.5%	67,985	3.71%	287.8
01-Jan-2046 - 31-Dec-2047	3,217,080	16.8%	40	14.8%	80,427	3.74%	304.9
01-Jan-2048 - 31-Dec-2137	7,443,287	38.8%	97	35.8%	76,735	3.10%	368.8
Total	19,164,807	100.0%	271	100.0%	70,719	3.46%	296.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	498,627	2.6%	14	6.8%	35,616	3.29%	184.8
60% - 70%	901,413	4.7%	9	4.3%	100,157	3.40%	164.2
70% - 80%	676,581	3.5%	9	4.3%	75,176	3.25%	253.6
80% - 90%	1,485,852	7.8%	17	8.2%	87,403	3.42%	279.6
90% - 100%	7,991,386	41.7%	86	41.5%	92,923	3.35%	321.3
100% - 110%	5,851,972	30.5%	58	28.0%	100,896	3.43%	321.4
110% - 120%	1,646,077	8.6%	13	6.3%	126,621	4.18%	239.2
120% - 130%	112,900	0.6%	1	0.5%	112,900	5.62%	186.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	19,164,807	100.0%	207	100.0%	92,584	3.46%	296.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,680,260	19.2%	33	15.9%	111,523	3.51%	316.3
Brandenburg	1,686,697	8.8%	14	6.8%	120,478	3.20%	286.9
Mecklenburg-Vorpommern	176,477	0.9%	3	1.4%	58,826	3.17%	208.2
Sachsen	8,972,331	46.8%	102	49.3%	87,964	3.47%	298.4
Sachsen-Anhalt	4,064,683	21.2%	49	23.7%	82,953	3.54%	289.6
Thüringen	584,359	3.0%	6	2.9%	97,393	3.35%	257.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	19,164,807	100.0%	207	100.0%	92,584	3.46%	296.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,956,219	20.6%	32	15.5%	123,632	100.00%	0.00%
Hochhaus/appartement	14,345,838	74.9%	168	81.2%	85,392	6.55%	93.45%
Mehrfamilienhaus	84,941	0.4%	1	0.5%	84,941	100.00%	0.00%
Zweifamilienhaus	777,809	4.1%	6	2.9%	129,635	83.33%	16.67%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	19,164,807	100.0%	207	100.0%	92,584	23.67%	76.33%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	10,022,763	52.3%	144	69.6%	69,603	3.41%	289.7
100,000 - 150,000	4,928,500	25.7%	41	19.8%	120,207	3.48%	313.0
150,000 - 200,000	2,447,776	12.8%	14	6.8%	174,841	3.37%	300.8
200,000 - 250,000	1,765,768	9.2%	8	3.9%	220,721	3.82%	287.8
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	19,164,807	100.0%	207	100.0%	92,584	3.46%	296.9