

E-MAC DE 2006-II Investor Report November 2021

Cashflow analysis for the period

Total interest received	701,481	
Interest received on transaction accounts	(13,683)	
Post Foreclosure Proceeds	265,546	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,153,345
Company management expenses	1,565	
MPT fee	78,955	
Administration fee	10,588	
Post Foreclosure Fee	97,627	
Third party fees	169,813	
Liquidity Facility fee	1,057	
Payments under hedging arrangements	100,454	
Interest on the Notes	4,329	
PDL Repayment	488,956	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		953,345
Available after distribution of funds		4,200,000
Undrawn Liquidity Facility	4,200,000	
Reduction Liq. Fac. Max. Amount	-	
Liquidity Facility Standby Ledger	-	
Reserve account funding	-	
Available liquidity		4,200,000
Net cashflow		-

***Note:**

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	2,738,144
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,776,908

Collateral

Starting current balance 1 August 2021	52,874,150
To be disbursed per 1 August 2021	-
Starting principal balance 1 August 2021	52,874,150
Principal (p)repayments	(3,233,628)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(125,743)
Ending principal balance	49,514,779
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	49,514,779

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	3,122,035	125,743	488,956	2,758,821
Class E	9,800,000	-	-	9,800,000
Total	12,922,035	125,743	488,956	12,558,821

Performance

	Last period	This period	Since issue
Prepayment rate	23.28%	20.44%	15.74%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	40,402,262	81.6%	378
1 - 30	4,857	869,136	1.8%	12
31 - 60	11,638	1,476,228	3.0%	11
61 - 90	6,469	529,746	1.1%	5
91 - 120	6,580	228,797	0.5%	4
121-150	7,546	262,018	0.5%	3
> 151	1,021,107	5,746,592	11.6%	42
Total	1,058,195	49,514,779	100.0%	455

	Last period	This period	Net Recovered	Total
Aggregate principal losses	115,378	125,743	164,386	63,549,646

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	455		
Number of loans parts	613		
	Weighted average	Minimum	Maximum
Loan size	108,824	1,246	355,115
Loan part size	80,775	1,246	278,016
Coupon	3.56%	2.70%	6.37%
Remaining maturity (months)	291.5	1	549
Remaining interest period (months)	12.6	1	72
Original interest period (months)	50.8	3	240
Seasoning (months)	184.5	167.8	199.0
Loan to Lending Value	93.5%	0.2%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	14,269,729.05	38.0%	28.82%
Owner occupied	35,245,049.72	62.0%	71.18%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	41,026,624	82.9%	537	87.6%	76,400	3.51%	299.8	
Interest Only With Life Insurance Redemption	3,160,829	6.4%	31	5.1%	101,962	3.36%	218.5	
Interest Only With Building Savings Account Redemption	3,933,109	7.9%	33	5.4%	119,185	3.64%	275.5	
Interest Only	1,394,217	2.8%	12	2.0%	116,185	5.20%	259.1	
Total	49,514,779	100.0%	613	100.0%	80,775	3.56%	291.5	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	9,789,491	19.8%	129	21.0%	75,888	4.20%	276.6	
13 - 24	15,279,454	30.9%	188	30.7%	81,274	2.70%	332.9	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	18,462,451	37.3%	232	37.8%	79,580	3.36%	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	2,955,516	6.0%	30	4.9%	98,517	5.34%	226.7	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	3,027,867	6.1%	34	5.5%	89,055	5.35%	183.6	
Total	49,514,779	100.0%	613	100.0%	80,775	3.56%	291.5	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	43,531,396	87.9%	549	89.6%	79,292	3.32%	303.4	
4.50% - 4.75%	764,298	1.5%	7	1.1%	109,185	4.66%	227.1	
4.75% - 5.00%	956,624	1.9%	9	1.5%	106,292	4.85%	234.0	
5.00% - 5.25%	792,472	1.6%	12	2.0%	66,039	5.10%	155.5	
5.25% - 5.50%	996,231	2.0%	12	2.0%	83,019	5.40%	209.6	
5.50% - 5.75%	1,437,033	2.9%	13	2.1%	110,541	5.66%	194.5	
5.75% - 6.00%	747,139	1.5%	9	1.5%	83,015	5.87%	208.4	
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-	
6.25% - 6.50%	289,585	0.6%	2	0.3%	144,793	6.35%	211.7	
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	49,514,779	100.0%	613	100.0%	80,775	3.56%	291.5	

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	3,086,060	6.2%	32	5.2%	96,439	5.29%	228.5	
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2019 - 31-Dec-2019	310,162	0.6%	3	0.5%	103,387	4.06%	279.6	
01-Jan-2020 - 31-Dec-2020	25,587	0.1%	2	0.3%	12,794	4.20%	299.7	
01-Jan-2021 - 31-Dec-2021	11,645,965	23.5%	149	24.3%	78,161	3.85%	276.8	
01-Jan-2022 - 31-Dec-2022	14,299,506	28.9%	186	30.3%	76,879	3.49%	305.6	
01-Jan-2023 - 31-Dec-2023	10,508,320	21.2%	129	21.0%	81,460	2.78%	326.2	
01-Jan-2024 - 31-Dec-2024	326,492	0.7%	5	0.8%	65,298	3.40%	215.5	
01-Jan-2025 - 31-Dec-2025	2,634,776	5.3%	26	4.2%	101,338	3.30%	277.3	
01-Jan-2026 - 31-Dec-2026	6,169,688	12.5%	76	12.4%	81,180	3.58%	277.4	
01-Jan-2027 - 31-Dec-2027	508,223	1.0%	5	0.8%	101,645	5.71%	197.2	
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-	
Total	49,514,779	100.0%	613	100.0%	80,775	3.56%	291.5	

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	105,000	0.2%	1	0.2%	105,000	5.25%	(0.0)
01-Jan-2022 - 31-Dec-2023	139,384	0.3%	7	1.1%	19,912	4.86%	9.4
01-Jan-2024 - 31-Dec-2025	153,337	0.3%	3	0.5%	51,112	4.28%	37.4
01-Jan-2026 - 31-Dec-2027	276,056	0.6%	7	1.1%	39,437	4.08%	66.6
01-Jan-2028 - 31-Dec-2029	159,220	0.3%	4	0.7%	39,805	3.82%	87.0
01-Jan-2030 - 31-Dec-2031	597,765	1.2%	10	1.6%	59,776	4.11%	109.5
01-Jan-2032 - 31-Dec-2033	810,487	1.6%	14	2.3%	57,892	3.65%	137.0
01-Jan-2034 - 31-Dec-2035	1,273,547	2.6%	18	2.9%	70,753	3.41%	161.9
01-Jan-2036 - 31-Dec-2037	3,086,091	6.2%	37	6.0%	83,408	3.73%	181.8
01-Jan-2038 - 31-Dec-2039	1,863,577	3.8%	25	4.1%	74,543	4.92%	208.4
01-Jan-2040 - 31-Dec-2041	3,417,042	6.9%	39	6.4%	87,616	4.24%	232.3
01-Jan-2042 - 31-Dec-2043	5,156,310	10.4%	61	10.0%	84,530	4.01%	255.2
01-Jan-2044 - 31-Dec-2045	5,705,125	11.5%	76	12.4%	75,067	3.82%	282.0
01-Jan-2046 - 31-Dec-2047	6,974,489	14.1%	82	13.4%	85,055	3.53%	300.7
01-Jan-2048 - 31-Dec-2137	19,797,350	40.0%	229	37.4%	86,451	3.07%	366.0
Total	49,514,779	100.0%	613	100.0%	80,775	3.56%	291.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,213,940	2.5%	34	7.5%	35,704	3.63%	168.3
60% - 70%	1,762,347	3.6%	19	4.2%	92,755	3.71%	219.1
70% - 80%	2,906,997	5.9%	29	6.4%	100,241	3.84%	254.6
80% - 90%	11,447,496	23.1%	90	19.8%	127,194	3.44%	298.0
90% - 100%	19,019,919	38.4%	180	39.6%	105,666	3.34%	320.8
100% - 110%	8,100,850	16.4%	67	14.7%	120,908	3.49%	308.4
110% - 120%	4,428,408	8.9%	32	7.0%	138,388	4.65%	218.6
120% - 130%	634,822	1.3%	4	0.9%	158,706	4.05%	194.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	49,514,779	100.0%	455	100.0%	108,824	3.56%	291.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,708,087	13.5%	42	9.2%	159,716	3.54%	297.3
Bayern	4,546,711	9.2%	35	7.7%	129,906	3.65%	271.1
Berlin	3,200,952	6.5%	28	6.2%	114,320	3.53%	308.9
Brandenburg	1,481,265	3.0%	13	2.9%	113,943	3.37%	260.6
Bremen	153,563	0.3%	2	0.4%	76,781	4.04%	332.8
Hamburg	71,853	0.1%	1	0.2%	71,853	3.30%	345.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,075,313	4.2%	21	4.6%	98,824	3.63%	318.3
Mecklenburg-Vorpommern	143,829	0.3%	2	0.4%	71,915	3.13%	210.1
Niedersachsen	4,397,688	8.9%	42	9.2%	104,707	3.47%	307.7
Nordrhein-Westfalen	9,741,919	19.7%	80	17.6%	121,774	3.83%	280.2
Rheinland-Pfalz	2,752,313	5.6%	27	5.9%	101,938	3.64%	303.1
Saarland	1,226,075	2.5%	11	2.4%	111,461	3.38%	277.4
Sachsen	8,069,650	16.3%	93	20.4%	86,770	3.39%	298.0
Sachsen-Anhalt	3,529,003	7.1%	43	9.5%	82,070	3.41%	291.7
Schleswig-Holstein	1,041,243	2.1%	10	2.2%	104,124	3.49%	249.3
Thüringen	375,315	0.8%	5	1.1%	75,063	3.32%	302.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	49,514,779	100.0%	455	100.0%	108,824	3.56%	291.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	23,535,179	47.5%	177	38.9%	132,967	100.0%	0.0%
Hochhaus/appartement	19,985,768	40.4%	236	51.9%	84,685	26.7%	73.3%
Mehrfamilienhaus	2,230,714	4.5%	15	3.3%	148,714	100.0%	0.0%
Zweifamilienhaus	3,763,117	7.6%	27	5.9%	139,375	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	49,514,779	100.0%	455	100.0%	108,824	62.0%	38.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	16,107,732	32.5%	242	53.2%	66,561	3.50%	278.4
100,000 - 150,000	13,210,109	26.7%	109	24.0%	121,194	3.52%	298.0
150,000 - 200,000	11,349,999	22.9%	66	14.5%	171,970	3.61%	297.1
200,000 - 250,000	7,320,086	14.8%	33	7.3%	221,821	3.59%	303.2
250,000 - 300,000	829,021	1.7%	3	0.7%	276,340	3.63%	237.0
300,000 - 350,000	342,716	0.7%	1	0.2%	342,716	4.74%	258.6
350,000 - 400,000	355,115	0.7%	1	0.2%	355,115	4.20%	383.4
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	49,514,779	100.0%	455	100.0%	108,824	3.56%	291.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	184		
Number of loans parts	240		
	Weighted average	Minimum	Maximum
Loan size	91,304	1,246	249,724
Loan part size	70,000	1,246	211,835
Coupon	3.41%	2.70%	5.79%
Remaining maturity (months)	294.8	3	531
Remaining interest period (months)	13.5	1	60
Original interest period (months)	37.2	3	240
Seasoning (months)	185.2	168.0	199.0
Loan to Foreclosure Value	95.5%	0.5%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	11,640,355.49	76.1%	69.29%
Owner occupied	5,159,658.81	23.9%	30.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	14,797,893	88.1%	218	90.8%	67,880	3.40%	303.9
Interest Only With Life Insurance Redemption	1,553,813	9.2%	16	6.7%	97,113	3.30%	234.7
Interest Only With Building Savings Account Redemption	214,309	1.3%	4	1.7%	53,577	2.96%	185.4
Interest Only	234,000	1.4%	2	0.8%	117,000	5.58%	221.0
Total	16,800,014	100.0%	240	100.0%	70,000	3.41%	294.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,112,342	24.5%	62	25.8%	66,328	4.20%	271.8
13 - 24	5,406,478	32.2%	76	31.7%	71,138	2.70%	318.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	6,799,286	40.5%	96	40.0%	70,826	3.35%	296.3
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	2.6%	5	2.1%	87,769	5.62%	209.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	43,061	0.3%	1	0.4%	43,061	4.74%	132.0
Total	16,800,014	100.0%	240	100.0%	70,000	3.41%	294.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	16,318,106	97.1%	234	97.5%	69,735	3.35%	297.5
4.50% - 4.75%	43,061	0.3%	1	0.4%	43,061	4.74%	132.0
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.5%	2	0.8%	38,112	5.04%	249.0
5.25% - 5.50%	-	0.0%	-	0.0%	-	0.00%	-
5.50% - 5.75%	112,900	0.7%	1	0.4%	112,900	5.62%	180.0
5.75% - 6.00%	249,724	1.5%	2	0.8%	124,862	5.79%	211.0
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	16,800,014	100.0%	240	100.0%	70,000	3.41%	294.8

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	2.6%	5	2.1%	87,769	5.62%	209.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	70,898	0.4%	1	0.4%	70,898	4.20%	293.0
01-Jan-2020 - 31-Dec-2020	649	0.0%	1	0.4%	649	4.20%	290.0
01-Jan-2021 - 31-Dec-2021	4,586,863	27.3%	65	27.1%	70,567	3.76%	281.4
01-Jan-2022 - 31-Dec-2022	5,155,315	30.7%	73	30.4%	70,621	3.37%	305.8
01-Jan-2023 - 31-Dec-2023	3,567,863	21.2%	53	22.1%	67,318	2.80%	316.6
01-Jan-2024 - 31-Dec-2024	107,684	0.6%	3	1.3%	35,895	3.60%	163.1
01-Jan-2025 - 31-Dec-2025	1,311,668	7.8%	14	5.8%	93,691	3.30%	288.6
01-Jan-2026 - 31-Dec-2026	1,560,227	9.3%	25	10.4%	62,409	3.34%	286.7
01-Jan-2027 - 31-Dec-2027	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	16,800,014	100.0%	240	100.0%	70,000	3.41%	294.8

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	7,469	0.0%	2	0.8%	3,735	2.90%	13.0
01-Jan-2024 - 31-Dec-2025	6,509	0.0%	1	0.4%	6,509	3.71%	37.0
01-Jan-2026 - 31-Dec-2027	69,423	0.4%	2	0.8%	34,711	3.46%	68.5
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	110,412	0.7%	3	1.3%	36,804	3.40%	109.9
01-Jan-2032 - 31-Dec-2033	400,300	2.4%	7	2.9%	57,186	3.32%	139.5
01-Jan-2034 - 31-Dec-2035	493,283	2.9%	8	3.3%	61,660	3.14%	161.6
01-Jan-2036 - 31-Dec-2037	1,311,471	7.8%	18	7.5%	72,859	3.38%	181.0
01-Jan-2038 - 31-Dec-2039	584,806	3.5%	8	3.3%	73,101	4.16%	206.7
01-Jan-2040 - 31-Dec-2041	590,172	3.5%	10	4.2%	59,017	3.30%	233.4
01-Jan-2042 - 31-Dec-2043	1,311,646	7.8%	22	9.2%	59,620	3.97%	251.9
01-Jan-2044 - 31-Dec-2045	2,129,142	12.7%	34	14.2%	62,622	3.81%	281.5
01-Jan-2046 - 31-Dec-2047	2,772,454	16.5%	35	14.6%	79,213	3.65%	299.1
01-Jan-2048 - 31-Dec-2137	7,012,927	41.7%	90	37.5%	77,921	3.07%	362.9
Total	16,800,014	100.0%	240	100.0%	70,000	3.41%	294.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	404,885	2.4%	13	7.1%	31,145	3.15%	180.8
60% - 70%	575,177	3.4%	7	3.8%	82,168	3.06%	159.3
70% - 80%	526,950	3.1%	6	3.3%	87,825	3.14%	224.3
80% - 90%	1,715,277	10.2%	18	9.8%	95,293	3.51%	289.0
90% - 100%	7,888,677	47.0%	89	48.4%	88,637	3.30%	312.7
100% - 110%	4,153,766	24.7%	38	20.7%	109,310	3.37%	329.2
110% - 120%	1,422,382	8.5%	12	6.5%	118,532	4.18%	224.4
120% - 130%	112,900	0.7%	1	0.5%	112,900	5.62%	180.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	16,800,014	100.0%	184	100.0%	91,304	3.41%	294.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,200,952	19.1%	28	15.2%	114,320	3.53%	308.9
Brandenburg	1,481,265	8.8%	13	7.1%	113,943	3.37%	260.6
Mecklenburg-Vorpommern	143,829	0.9%	2	1.1%	71,915	3.13%	210.1
Sachsen	8,069,650	48.0%	93	50.5%	86,770	3.39%	298.0
Sachsen-Anhalt	3,529,003	21.0%	43	23.4%	82,070	3.41%	291.7
Thüringen	375,315	2.2%	5	2.7%	75,063	3.32%	302.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	16,800,014	100.0%	184	100.0%	91,304	3.41%	294.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,512,969	20.9%	28	15.2%	125,463	100.00%	0.00%
Hochhaus/appartement	12,635,675	75.2%	150	81.5%	84,238	6.67%	93.33%
Mehrfamilienhaus	83,658	0.5%	1	0.5%	83,658	100.00%	0.00%
Zweifamilienhaus	567,713	3.4%	5	2.7%	113,543	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	16,800,014	100.0%	184	100.0%	91,304	23.91%	76.09%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	8,669,906	51.6%	127	69.0%	68,267	3.34%	290.3
100,000 - 150,000	4,718,521	28.1%	39	21.2%	120,988	3.41%	306.6
150,000 - 200,000	2,284,871	13.6%	13	7.1%	175,759	3.61%	279.4
200,000 - 250,000	1,126,716	6.7%	5	2.7%	225,343	3.62%	311.6
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	16,800,014	100.0%	184	100.0%	91,304	3.41%	294.8