

**E-MAC DE 2006-II Investor Report February 2023**

**Cashflow analysis for the period**

Total interest received	356,508	
Interest received on transaction accounts	26,506	
Post Foreclosure Proceeds	149,672	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	124,593	
Total funds available		4,857,279
Company management expenses	36,724	
MPT fee	69,070	
Administration fee	12,100	
Post Foreclosure Fee	54,839	
Third party fees	170,389	
Liquidity Facility Commitment fee	1,316	
Payments under hedging arrangements	15,368	
Interest on the Notes	271,773	
PDL Repayment	25,701	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment Total funds distributed	-	657,279
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		-

<b>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</b>	
Unpaid Swap Subordinated Amount	2,673,307
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,712,071

**\*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.

**Collateral**

Starting current balance 1 November 2022	41,859,378
To be disbursed per 1 November 2022	-
Starting principal balance 1 November 2022	41,859,378
Principal (p)repayments	(1,530,676)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(28,464)
Ending principal balance	40,300,237
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	40,300,237

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	2,110,503	28,464	25,701	2,113,266
Class E	9,800,000	-	-	9,800,000
Total	11,910,503	28,464	25,701	11,913,266

**Performance**

	Last period	This period	Since issue
Prepayment rate	13.45%	11.60%	15.68%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	27,039,315	67.1%	269
1 - 30	35,511	6,720,105	16.7%	60
31 - 60	6,706	834,095	2.1%	9
61 - 90	4,944	342,719	0.9%	4
91 - 120	6,284	318,513	0.8%	3
121-150	2,636	105,253	0.3%	1
> 151	920,916	4,940,237	12.3%	36
Total	976,997	40,300,237	100.0%	382

	Last period	This period	Net Recovered	Total
Aggregate principal losses	-	28,464	81,684	63,333,713

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	382		
Number of loans parts	519		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	105,498	5,018	355,115
Loan part size	77,650	3,900	278,016
Coupon	3.63%	2.70%	6.32%
Remaining maturity (months)	274.8	3	534
Remaining interest period (months)	12.1	1	57
Original interest period (months)	44.7	6	240
Seasoning (months)	199.6	182.8	214.0
Loan to Lending Value	90.8%	0.1%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	11,054,325.55	37.2%	27.43%
Owner occupied	29,245,911.79	62.8%	72.57%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	33,197,722	82.4%	455	87.7%	72,962	3.59%	279.9
Interest Only With Life Insurance Redemption	2,895,855	7.2%	29	5.6%	99,857	3.30%	220.6
Interest Only With Building Savings Account Redemption	2,830,452	7.0%	23	4.4%	123,063	3.68%	286.2
Interest Only	1,376,208	3.4%	12	2.3%	114,684	5.22%	243.6
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>519</b>	<b>100.0%</b>	<b>77,650</b>	<b>3.63%</b>	<b>274.8</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	8,689,777	21.6%	113	21.8%	76,901	4.41%	259.7
13 - 24	14,870,679	36.9%	197	38.0%	75,486	2.93%	306.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,843,296	31.9%	167	32.2%	76,906	3.38%	270.2
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	2,569,729	6.4%	28	5.4%	91,776	5.29%	211.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,326,756	3.3%	14	2.7%	94,768	5.48%	186.4
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>519</b>	<b>100.0%</b>	<b>77,650</b>	<b>3.63%</b>	<b>274.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 3.00%	12,368,287	30.7%	157	30.3%	78,779	2.72%	314.8
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	12,100,588	30.0%	155	29.9%	78,068	3.32%	272.2
3.50% - 3.75%	1,050,046	2.6%	18	3.5%	58,336	3.59%	272.2
3.75% - 4.00%	79,347	0.2%	1	0.2%	79,347	3.84%	202.0
4.00% - 4.25%	5,395,835	13.4%	81	15.6%	66,615	4.18%	260.8
4.25% - 4.50%	2,384,170	5.9%	27	5.2%	88,303	4.32%	279.9
4.50% - 4.75%	2,273,245	5.6%	27	5.2%	84,194	4.58%	257.4
4.75% - 5.00%	509,187	1.3%	5	1.0%	101,837	4.83%	235.7
5.00% - 5.25%	479,041	1.2%	8	1.5%	59,880	5.07%	190.3
5.25% - 5.50%	1,920,601	4.8%	23	4.4%	83,504	5.31%	201.4
5.50% - 5.75%	946,374	2.3%	8	1.5%	118,297	5.64%	181.0
5.75% - 6.00%	704,926	1.7%	8	1.5%	88,116	5.87%	198.4
6.00% - >	88,591	0.2%	1	0.2%	88,591	6.32%	196.0
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>519</b>	<b>100.0%</b>	<b>77,650</b>	<b>3.63%</b>	<b>274.8</b>

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	2,700,274	6.7%	30	5.8%	90,009	5.24%	213.1
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2020	25,587	0.1%	2	0.4%	12,794	4.20%	284.7
01-Jan-2021 - 31-Dec-2021	60,399	0.1%	2	0.4%	30,200	5.44%	216.1
01-Jan-2022 - 31-Dec-2022	306,271	0.8%	4	0.8%	76,568	4.20%	262.0
01-Jan-2023 - 31-Dec-2023	19,785,345	49.1%	257	49.5%	76,986	3.45%	289.8
01-Jan-2024 - 31-Dec-2024	4,494,845	11.2%	64	12.3%	70,232	3.51%	283.6
01-Jan-2025 - 31-Dec-2025	2,514,645	6.2%	26	5.0%	96,717	3.30%	266.6
01-Jan-2026 - 31-Dec-2026	8,056,575	20.0%	107	20.6%	75,295	3.50%	267.6
01-Jan-2027 - 31-Dec-2027	2,356,296	5.8%	27	5.2%	87,270	4.12%	239.6
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>519</b>	<b>100.0%</b>	<b>77,650</b>	<b>3.63%</b>	<b>274.8</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	5,586	0.0%	2	0.4%	2,793	4.34%	7.5
01-Jan-2024 - 31-Dec-2025	80,728	0.2%	2	0.4%	40,364	5.02%	21.0
01-Jan-2026 - 31-Dec-2027	215,225	0.5%	6	1.2%	35,871	4.16%	50.9
01-Jan-2028 - 31-Dec-2029	185,545	0.5%	6	1.2%	30,924	3.62%	74.9
01-Jan-2030 - 31-Dec-2031	491,206	1.2%	8	1.5%	61,401	3.64%	100.5
01-Jan-2032 - 31-Dec-2033	594,186	1.5%	11	2.1%	54,017	3.67%	121.8
01-Jan-2034 - 31-Dec-2035	1,191,246	3.0%	20	3.9%	59,562	3.41%	147.1
01-Jan-2036 - 31-Dec-2037	2,278,882	5.7%	29	5.6%	78,582	3.72%	167.5
01-Jan-2038 - 31-Dec-2039	2,074,954	5.1%	31	6.0%	66,934	4.43%	193.0
01-Jan-2040 - 31-Dec-2041	3,022,197	7.5%	38	7.3%	79,532	4.40%	217.2
01-Jan-2042 - 31-Dec-2043	4,379,437	10.9%	56	10.8%	78,204	4.19%	240.8
01-Jan-2044 - 31-Dec-2045	5,472,424	13.6%	75	14.5%	72,966	3.91%	266.9
01-Jan-2046 - 31-Dec-2047	5,813,643	14.4%	67	12.9%	86,771	3.54%	286.4
01-Jan-2048 - 31-Dec-2137	14,494,978	36.0%	168	32.4%	86,280	3.10%	354.1
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>519</b>	<b>100.0%</b>	<b>77,650</b>	<b>3.63%</b>	<b>274.8</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,295,275	3.2%	31	8.1%	41,783	3.76%	139.7
60% - 70%	1,323,620	3.3%	16	4.2%	82,726	3.37%	247.8
70% - 80%	3,440,989	8.5%	33	8.6%	104,272	3.55%	250.6
80% - 90%	12,432,329	30.8%	109	28.5%	114,058	3.49%	283.5
90% - 100%	15,754,332	39.1%	150	39.3%	105,029	3.48%	299.1
100% - 110%	2,673,031	6.6%	19	5.0%	140,686	3.94%	304.5
110% - 120%	2,826,839	7.0%	21	5.5%	134,611	4.86%	195.4
120% - 130%	553,822	1.4%	3	0.8%	184,607	4.16%	181.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>382</b>	<b>100.0%</b>	<b>105,498</b>	<b>3.63%</b>	<b>274.8</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	5,150,186	12.8%	35	9.2%	147,148	3.71%	272.4
Bayern	3,339,348	8.3%	28	7.3%	119,262	3.76%	246.2
Berlin	2,983,333	7.4%	27	7.1%	110,864	3.72%	282.3
Brandenburg	1,233,703	3.1%	11	2.9%	112,155	3.47%	235.7
Bremen	116,896	0.3%	1	0.3%	116,896	4.65%	322.0
Hamburg	69,939	0.2%	1	0.3%	69,939	2.70%	372.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,968,947	4.9%	20	5.2%	98,447	3.30%	318.0
Mecklenburg-Vorpommern	135,225	0.3%	2	0.5%	67,612	3.37%	188.3
Niedersachsen	3,926,533	9.7%	37	9.7%	106,123	3.50%	295.4
Nordrhein-Westfalen	7,949,742	19.7%	64	16.8%	124,215	3.87%	273.1
Rheinland-Pfalz	2,370,380	5.9%	22	5.8%	107,745	3.44%	293.5
Saarland	1,062,432	2.6%	10	2.6%	106,243	3.31%	282.0
Sachsen	6,204,079	15.4%	76	19.9%	81,633	3.55%	273.7
Sachsen-Anhalt	2,645,404	6.6%	35	9.2%	75,583	3.57%	266.2
Schleswig-Holstein	898,054	2.2%	9	2.4%	99,784	3.33%	227.7
Thüringen	236,036	0.6%	4	1.0%	59,009	3.34%	272.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>382</b>	<b>100.0%</b>	<b>105,498</b>	<b>3.63%</b>	<b>274.8</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	19,934,120	49.5%	155	40.6%	128,607	100.0%	0.0%
Hochhaus/apartement	15,629,041	38.8%	191	50.0%	81,827	25.7%	74.3%
Mehrfamilienhaus	1,930,042	4.8%	14	3.7%	137,860	100.0%	0.0%
Zweifamilienhaus	2,807,034	7.0%	22	5.8%	127,592	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>382</b>	<b>100.0%</b>	<b>105,498</b>	<b>62.8%</b>	<b>37.2%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	14,047,993	34.9%	212	55.5%	66,264	3.59%	256.7
100,000 - 150,000	10,848,919	26.9%	89	23.3%	121,898	3.65%	287.2
150,000 - 200,000	9,929,880	24.6%	58	15.2%	171,205	3.62%	281.5
200,000 - 250,000	3,955,940	9.8%	18	4.7%	219,774	3.59%	293.8
250,000 - 300,000	819,673	2.0%	3	0.8%	273,224	3.64%	220.9
300,000 - 350,000	342,716	0.9%	1	0.3%	342,716	4.74%	243.6
350,000 - 400,000	355,115	0.9%	1	0.3%	355,115	4.27%	364.4
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>40,300,237</b>	<b>100.0%</b>	<b>382</b>	<b>100.0%</b>	<b>105,498</b>	<b>3.63%</b>	<b>274.8</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	155		
Number of loans parts	205		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	86,760	18,728	249,724
Loan part size	65,599	3,900	206,539
Coupon	3.58%	2.70%	5.79%
Remaining maturity (months)	269.8	3	525
Remaining interest period (months)	14.9	1	55
Original interest period (months)	36.2	6	240
Seasoning (months)	200.4	185.2	214.0
Loan to Foreclosure Value	92.7%	0.1%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	8,770,897.05	73.5%	65.22%
Owner occupied	4,676,883.58	26.5%	34.78%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	11,668,795	86.8%	185	90.2%	63,075	3.58%	274.9
Interest Only With Life Insurance Redemption	1,342,870	10.0%	15	7.3%	89,525	3.35%	251.6
Interest Only With Building Savings Account Redemption	202,115	1.5%	3	1.5%	67,372	2.96%	172.4
Interest Only	234,000	1.7%	2	1.0%	117,000	5.58%	206.0
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>205</b>	<b>100.0%</b>	<b>65,599</b>	<b>3.58%</b>	<b>269.8</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,331,107	24.8%	51	24.9%	65,316	4.44%	247.9
13 - 24	4,812,817	35.8%	77	37.6%	62,504	2.97%	294.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,825,822	35.9%	71	34.6%	67,969	3.41%	268.3
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	3.3%	5	2.4%	87,769	5.62%	194.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	39,188	0.3%	1	0.5%	39,188	4.74%	117.0
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>205</b>	<b>100.0%</b>	<b>65,599</b>	<b>3.58%</b>	<b>269.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	4,025,667	29.9%	63	30.7%	63,899	2.71%	304.9
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	4,119,633	30.6%	58	28.3%	71,028	3.31%	273.5
3.50% - 3.75%	474,923	3.5%	11	5.4%	43,175	3.63%	242.0
3.75% - 4.00%	79,347	0.6%	1	0.5%	79,347	3.84%	202.0
4.00% - 4.25%	1,984,684	14.8%	35	17.1%	56,705	4.18%	258.4
4.25% - 4.50%	798,755	5.9%	10	4.9%	79,876	4.35%	241.8
4.50% - 4.75%	968,494	7.2%	15	7.3%	64,566	4.56%	229.9
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.6%	2	1.0%	38,112	5.04%	234.0
5.25% - 5.50%	557,431	4.1%	7	3.4%	79,633	5.26%	231.3
5.50% - 5.75%	112,900	0.8%	1	0.5%	112,900	5.62%	165.0
5.75% - 6.00%	249,724	1.9%	2	1.0%	124,862	5.79%	196.0
6.00% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>205</b>	<b>100.0%</b>	<b>65,599</b>	<b>3.58%</b>	<b>269.8</b>

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	3.3%	5	2.4%	87,769	5.62%	194.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2020	649	0.0%	1	0.5%	649	4.20%	275.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	108,269	0.8%	2	1.0%	54,135	4.20%	278.0
01-Jan-2023 - 31-Dec-2023	6,824,278	50.7%	108	52.7%	63,188	3.57%	275.8
01-Jan-2024 - 31-Dec-2024	1,685,651	12.5%	28	13.7%	60,202	3.51%	264.5
01-Jan-2025 - 31-Dec-2025	1,255,059	9.3%	14	6.8%	89,647	3.30%	274.8
01-Jan-2026 - 31-Dec-2026	2,314,494	17.2%	38	18.5%	60,908	3.32%	270.0
01-Jan-2027 - 31-Dec-2027	820,533	6.1%	9	4.4%	91,170	3.77%	261.8
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>205</b>	<b>100.0%</b>	<b>65,599</b>	<b>3.58%</b>	<b>269.8</b>

<b>Legal Maturity</b>	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	568	0.0%	1	0.5%	568	2.70%	3.0
01-Jan-2024 - 31-Dec-2025	3,900	0.0%	1	0.5%	3,900	3.71%	22.0
01-Jan-2026 - 31-Dec-2027	54,578	0.4%	2	1.0%	27,289	4.36%	48.3
01-Jan-2028 - 31-Dec-2029	51,221	0.4%	2	1.0%	25,610	3.25%	81.2
01-Jan-2030 - 31-Dec-2031	104,753	0.8%	3	1.5%	34,918	4.02%	97.6
01-Jan-2032 - 31-Dec-2033	263,554	2.0%	6	2.9%	43,926	4.04%	124.0
01-Jan-2034 - 31-Dec-2035	439,729	3.3%	9	4.4%	48,859	3.15%	145.6
01-Jan-2036 - 31-Dec-2037	1,040,688	7.7%	15	7.3%	69,379	3.35%	166.2
01-Jan-2038 - 31-Dec-2039	905,656	6.7%	14	6.8%	64,690	3.94%	191.4
01-Jan-2040 - 31-Dec-2041	560,503	4.2%	10	4.9%	56,050	4.04%	220.9
01-Jan-2042 - 31-Dec-2043	1,503,880	11.2%	23	11.2%	65,386	4.41%	238.1
01-Jan-2044 - 31-Dec-2045	1,894,837	14.1%	32	15.6%	59,214	4.05%	265.6
01-Jan-2046 - 31-Dec-2047	2,094,326	15.6%	27	13.2%	77,568	3.56%	286.4
01-Jan-2048 - 31-Dec-2137	4,529,590	33.7%	60	29.3%	75,493	3.04%	349.5
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>205</b>	<b>100.0%</b>	<b>65,599</b>	<b>3.58%</b>	<b>269.8</b>

<b>Loan to Foreclosure Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	469,484	3.5%	14	9.0%	33,535	3.60%	142.3
60% - 70%	380,290	2.8%	6	3.9%	63,382	3.34%	164.0
70% - 80%	517,261	3.8%	7	4.5%	73,894	3.36%	173.3
80% - 90%	3,118,226	23.2%	34	21.9%	91,713	3.67%	273.3
90% - 100%	6,701,035	49.8%	74	47.7%	90,555	3.40%	295.8
100% - 110%	993,534	7.4%	9	5.8%	110,393	3.32%	327.2
110% - 120%	1,155,050	8.6%	10	6.5%	115,505	4.59%	200.3
120% - 130%	112,900	0.8%	1	0.6%	112,900	5.62%	165.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>155</b>	<b>100.0%</b>	<b>86,760</b>	<b>3.58%</b>	<b>269.8</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,993,333	22.3%	27	17.4%	110,864	3.72%	282.3
Brandenburg	1,233,703	9.2%	11	7.1%	112,155	3.47%	235.7
Mecklenburg-Vorpommern	135,225	1.0%	2	1.3%	67,612	3.37%	188.3
Sachsen	6,204,079	46.1%	76	49.0%	81,633	3.55%	273.7
Sachsen-Anhalt	2,645,404	19.7%	35	22.6%	75,583	3.57%	266.2
Thüringen	236,036	1.8%	4	2.6%	59,009	3.34%	272.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>155</b>	<b>100.0%</b>	<b>86,760</b>	<b>3.58%</b>	<b>269.8</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,212,414	23.9%	26	16.8%	123,554	100.00%	0.00%
Hochhaus/appartement	9,615,139	71.5%	123	79.4%	78,172	7.32%	92.68%
Mehrfamilienhaus	79,347	0.6%	1	0.6%	79,347	100.00%	0.00%
Zweifamilienhaus	540,881	4.0%	5	3.2%	108,176	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>155</b>	<b>100.0%</b>	<b>86,760</b>	<b>26.45%</b>	<b>73.55%</b>

<b>Loansize</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	7,543,151	56.1%	114	73.5%	66,168	3.50%	260.9
100,000 - 150,000	3,431,020	25.5%	28	18.1%	122,536	3.68%	281.4
150,000 - 200,000	1,374,130	10.2%	8	5.2%	171,766	3.71%	269.1
200,000 - 250,000	1,099,480	8.2%	5	3.2%	219,896	3.65%	295.6
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>13,447,781</b>	<b>100.0%</b>	<b>155</b>	<b>100.0%</b>	<b>86,760</b>	<b>3.58%</b>	<b>269.8</b>