

E-MAC DE 2006-II Investor Report August 2018

Cashflow analysis for the period

Total interest received	861,022	
Interest received on transaction accounts	(313)	
Net Post Foreclosure Proceeds	338,004	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,398,713
Company management expenses	-	
MPT fee	68,147	
Administration fee	-	
Third party fees	343,852	
Liquidity Facility fee	(4,435)	
Payments under hedging arrangements	249,237	
Interest on the Notes	18,445	
PDL Repayment	523,468	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,198,713
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.

Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as GIC Provider, the Issuer and Security Trustee are in the process of replacing the GIC counterparty.

Outstanding unpaid Subordinated swap amounts not paid by the transaction:	
Unpaid Swap Subordinated Amount	2,934,936
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,973,700

Collateral

Starting current balance 1 May 2018	98,926,952	
To be disbursed per 1 May 2018	-	
Starting principal balance 1 May 2018	98,926,952	
Principal (p)repayments	(5,092,422)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(425,686)	
Ending principal balance		93,408,844
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		93,408,844

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	6,276,813	425,686	523,468	6,179,031
Class E	9,800,000	-	-	9,800,000
Total	16,076,813	425,686	523,468	15,979,031

Performance

	Last period	This period	Since issue
Prepayment rate	26.36%	18.89%	15.24%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	60,381,163	64.6%	546	68.8%
1 - 30	56,522	11,725,977	12.6%	92	11.6%
31 - 60	25,631	3,462,386	3.7%	30	3.8%
61 - 90	13,070	981,479	1.1%	7	0.9%
91 - 120	28,324	1,769,917	1.9%	12	1.5%
121-150	19,313	918,365	1.0%	4	0.5%
> 151	1,688,621	14,169,557	15.2%	103	13.0%
Total	1,831,480	93,408,844	100.0%	794	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	672,402	425,686	188,225	63,448,823

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	794		
Number of loans parts	1,073		
	Weighted average	Minimum	Maximum
Loan size	117,643	1,089	369,000
Loan part size	87,054	1,089	369,000
Coupon	3.90%	2.70%	6.37%
Remaining maturity (months)	313.3	1	571
Remaining interest period (months)	20.9	1	111
Original interest period (months)	58.5	6	240
Seasoning (months)	145.3	128.8	160.4
Loan to Lending Value	99.5%	0.6%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	29,828,325.02	41.4%	31.93%
Owner occupied	63,580,519.01	58.6%	68.07%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	78,237,908	83.8%	937	87.3%	83,498	3.85%	325.3
Interest Only With Life Insurance Redemption	6,279,423	6.7%	66	6.2%	95,143	3.92%	216.6
Interest Only With Building Savings Account Redemption	6,602,884	7.1%	51	4.8%	129,468	4.07%	270.9
Interest Only	2,288,630	2.5%	19	1.8%	120,454	5.00%	290.5
Total	93,408,844	100.0%	1,073	100.0%	87,054	3.90%	313.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	19,649,378	21.0%	230	21.4%	85,432	4.15%	307.2
13 - 24	20,560,684	22.0%	241	22.5%	85,314	2.70%	370.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	37,655,808	40.3%	450	41.9%	83,680	3.83%	316.5
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	6,145,784	6.6%	59	5.5%	104,166	5.26%	259.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	9,397,189	10.1%	93	8.7%	101,045	5.38%	224.6
Total	93,408,844	100.0%	1,073	100.0%	87,054	3.90%	313.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	70,137,677	75.1%	847	78.9%	82,807	3.44%	334.5
4.50% - 4.75%	1,940,253	2.1%	14	1.3%	138,590	4.68%	274.4
4.75% - 5.00%	2,499,972	2.7%	27	2.5%	92,592	4.89%	247.8
5.00% - 5.25%	8,925,903	9.6%	84	7.8%	106,261	5.17%	265.2
5.25% - 5.50%	4,352,507	4.7%	48	4.5%	90,677	5.39%	239.1
5.50% - 5.75%	2,816,895	3.0%	24	2.2%	117,371	5.64%	236.6
5.75% - 6.00%	1,791,451	1.9%	19	1.8%	94,287	5.86%	219.7
6.00% - 6.25%	424,560	0.5%	6	0.6%	70,760	6.09%	175.9
6.25% - 6.50%	519,626	0.6%	4	0.4%	129,906	6.35%	221.9
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	93,408,844	100.0%	1,073	100.0%	87,054	3.90%	313.3

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	6,637,059	7.1%	67	6.2%	99,061	5.19%	262.3
01-Jan-2018 - 31-Dec-2018	27,856,256	29.8%	325	30.3%	85,712	3.69%	329.2
01-Jan-2019 - 31-Dec-2019	10,655,742	11.4%	122	11.4%	87,342	2.74%	366.4
01-Jan-2020 - 31-Dec-2020	7,430,311	8.0%	74	6.9%	100,410	4.77%	282.1
01-Jan-2021 - 31-Dec-2021	30,279,543	32.4%	372	34.7%	81,397	3.88%	305.2
01-Jan-2022 - 31-Dec-2022	7,251,169	7.8%	79	7.4%	91,787	3.89%	320.2
01-Jan-2023 - 31-Dec-2023	484,725	0.5%	8	0.7%	60,591	3.54%	313.6
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,619,424	1.7%	15	1.4%	107,962	5.17%	244.6
01-Jan-2027 - 31-Dec-2027	1,194,614	1.3%	11	1.0%	108,601	5.39%	206.1
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	93,408,844	100.0%	1,073	100.0%	87,054	3.90%	313.3

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	88,900	0.1%	2	0.2%	44,450	5.40%	(30.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	278,088	0.3%	6	0.6%	46,348	5.35%	35.3
01-Jan-2022 - 31-Dec-2023	768,057	0.8%	11	1.0%	69,823	4.94%	50.7
01-Jan-2024 - 31-Dec-2025	385,102	0.4%	8	0.7%	48,138	4.50%	77.2
01-Jan-2026 - 31-Dec-2027	992,565	1.1%	18	1.7%	55,143	4.41%	104.0
01-Jan-2028 - 31-Dec-2029	455,107	0.5%	9	0.8%	50,567	4.46%	123.8
01-Jan-2030 - 31-Dec-2031	1,258,484	1.3%	19	1.8%	66,236	4.62%	149.5
01-Jan-2032 - 31-Dec-2033	1,916,120	2.1%	22	2.1%	87,096	4.36%	172.4
01-Jan-2034 - 31-Dec-2035	2,362,650	2.5%	31	2.9%	76,215	3.63%	198.7
01-Jan-2036 - 31-Dec-2037	6,286,145	6.7%	59	5.5%	106,545	3.93%	220.8
01-Jan-2038 - 31-Dec-2039	3,335,136	3.6%	34	3.2%	98,092	4.85%	248.3
01-Jan-2040 - 31-Dec-2041	8,844,521	9.5%	86	8.0%	102,843	4.96%	271.6
01-Jan-2042 - 31-Dec-2043	14,914,104	16.0%	150	14.0%	99,427	4.51%	292.6
01-Jan-2044 - 31-Dec-2045	12,651,757	13.5%	147	13.7%	86,066	3.82%	321.1
01-Jan-2046 - 31-Dec-2047	11,290,664	12.1%	139	13.0%	81,228	3.72%	338.7
01-Jan-2048 - 31-Dec-2137	27,581,444	29.5%	332	30.9%	83,077	3.08%	405.2
Total	93,408,844	100.0%	1,073	100.0%	87,054	3.90%	313.3

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,181,736	1.3%	31	3.9%	38,121	4.62%	131.2
60% - 70%	1,618,974	1.7%	17	2.1%	95,234	4.46%	230.7
70% - 80%	4,072,619	4.4%	39	4.9%	104,426	4.08%	251.7
80% - 90%	8,323,068	8.9%	74	9.3%	112,474	4.08%	292.0
90% - 100%	31,107,567	33.3%	251	31.6%	123,935	3.80%	337.1
100% - 110%	34,733,770	37.2%	290	36.5%	119,772	3.73%	329.7
110% - 120%	11,220,938	12.0%	85	10.7%	132,011	4.32%	274.5
120% - 130%	1,150,171	1.2%	7	0.9%	164,310	4.04%	230.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	93,408,844	100.0%	794	100.0%	117,643	3.90%	313.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	12,376,029	13.2%	82	10.3%	150,927	4.01%	313.4
Bayern	9,570,779	10.2%	69	8.7%	138,707	3.94%	305.3
Berlin	7,260,448	7.8%	63	7.9%	115,245	3.69%	330.1
Brandenburg	3,782,071	4.0%	26	3.3%	145,464	4.20%	288.5
Bremen	168,123	0.2%	2	0.3%	84,062	4.11%	362.2
Hamburg	295,669	0.3%	3	0.4%	98,556	4.38%	246.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,234,812	3.5%	28	3.5%	115,529	4.12%	334.6
Mecklenburg-Vorpommern	651,030	0.7%	6	0.8%	108,505	3.66%	326.9
Niedersachsen	6,719,605	7.2%	57	7.2%	117,888	3.81%	328.0
Nordrhein-Westfalen	17,166,961	18.4%	134	16.9%	128,112	3.96%	308.9
Rheinland-Pfalz	5,350,793	5.7%	47	5.9%	126,613	4.25%	305.7
Saarland	2,175,623	2.3%	19	2.4%	114,506	3.88%	299.8
Sachsen	15,018,572	16.1%	165	20.8%	91,022	3.68%	313.4
Sachsen-Anhalt	5,865,108	6.3%	66	8.3%	88,865	3.69%	321.6
Schleswig-Holstein	2,171,018	2.3%	19	2.4%	114,264	4.04%	310.1
Thüringen	1,002,201	1.1%	8	1.0%	125,275	3.37%	304.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	93,408,844	100.0%	794	100.0%	117,643	3.90%	313.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	43,197,691	46.2%	295	37.2%	146,433	99.0%	1.0%
Hochhaus/appartement	38,861,943	41.6%	428	53.9%	90,799	25.0%	75.0%
Mehrfamilienhaus	5,122,506	5.5%	31	3.9%	165,242	90.3%	9.7%
Zweifamilienhaus	6,099,799	6.5%	39	4.9%	156,405	94.9%	5.1%
Laden/wohnhaus	126,906	0.1%	1	0.1%	126,906	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	93,408,844	100.0%	794	100.0%	117,643	58.6%	41.4%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	27,169,216	29.1%	381	48.0%	71,310	3.75%	302.0
100,000 - 150,000	25,660,174	27.5%	213	26.8%	120,470	3.84%	325.9
150,000 - 200,000	18,865,156	20.2%	109	13.7%	173,075	4.10%	306.1
200,000 - 250,000	15,645,863	16.7%	70	8.8%	223,512	4.05%	319.0
250,000 - 300,000	4,019,071	4.3%	15	1.9%	267,938	3.62%	321.5
300,000 - 350,000	1,325,249	1.4%	4	0.5%	331,312	4.09%	313.5
350,000 - 400,000	724,115	0.8%	2	0.3%	362,058	4.20%	314.1
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	93,408,844	100.0%	794	100.0%	117,643	3.90%	313.3

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 334
Number of loans parts 442

	Weighted average	Minimum	Maximum
Loan size	100,537	1,089	369,000
Loan part size	75,972	1,089	369,000
Coupon	3.73%	2.70%	6.04%
Remaining maturity (months)	315.6	1	571
Remaining interest period (months)	18.3	1	104
Original interest period (months)	39.8	6	240
Seasoning (months)	145.7	128.9	160.0
Loan to Foreclosure Value	101.5%	0.6%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	23,148,689.02	77.2%	68.94%
Owner occupied	10,430,742.03	22.8%	31.06%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	29,094,937	86.6%	398	90.0%	73,103	3.70%	329.4
Interest Only With Life Insurance Redemption	2,941,308	8.8%	31	7.0%	94,881	3.69%	241.8
Interest Only With Building Savings Account Redemption	1,214,686	3.6%	10	2.3%	121,469	4.21%	182.0
Interest Only	328,500	1.0%	3	0.7%	109,500	5.71%	253.7
Total	33,579,431	100.0%	442	100.0%	75,972	3.73%	315.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,427,160	28.1%	118	26.7%	79,891	4.15%	295.3
13 - 24	8,534,749	25.4%	115	26.0%	74,215	2.70%	366.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,049,470	41.8%	190	43.0%	73,945	3.91%	307.9
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	1,095,126	3.3%	13	2.9%	84,240	5.28%	242.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	472,926	1.4%	6	1.4%	78,821	5.21%	210.7
Total	33,579,431	100.0%	442	100.0%	75,972	3.73%	315.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	28,465,140	84.8%	384	86.9%	74,128	3.46%	325.5
4.50% - 4.75%	52,123	0.2%	1	0.2%	52,123	4.74%	171.0
4.75% - 5.00%	498,772	1.5%	8	1.8%	62,346	4.95%	226.5
5.00% - 5.25%	3,216,295	9.6%	34	7.7%	94,597	5.16%	277.2
5.25% - 5.50%	634,283	1.9%	8	1.8%	79,285	5.38%	221.8
5.50% - 5.75%	320,487	1.0%	3	0.7%	106,829	5.66%	252.4
5.75% - 6.00%	249,724	0.7%	2	0.5%	124,862	5.79%	250.0
6.00% - 6.25%	142,608	0.4%	2	0.5%	71,304	6.04%	239.7
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	33,579,431	100.0%	442	100.0%	75,972	3.73%	315.6

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	1,184,549	3.5%	15	3.4%	78,970	5.32%	246.6
01-Jan-2018 - 31-Dec-2018	12,749,364	38.0%	161	36.4%	79,189	3.74%	314.5
01-Jan-2019 - 31-Dec-2019	4,409,675	13.1%	61	13.8%	72,290	2.71%	366.8
01-Jan-2020 - 31-Dec-2020	3,099,137	9.2%	37	8.4%	83,760	4.73%	287.7
01-Jan-2021 - 31-Dec-2021	9,042,745	26.9%	132	29.9%	68,506	3.71%	312.3
01-Jan-2022 - 31-Dec-2022	2,483,969	7.4%	26	5.9%	95,537	3.56%	330.9
01-Jan-2023 - 31-Dec-2023	247,312	0.7%	6	1.4%	41,219	3.58%	253.8
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	190,774	0.6%	2	0.5%	95,387	3.48%	281.4
01-Jan-2027 - 31-Dec-2027	171,906	0.5%	2	0.5%	85,953	4.89%	149.0
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	33,579,431	100.0%	442	100.0%	75,972	3.73%	315.6

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	88,900	0.3%	2	0.5%	44,450	5.40%	(30.0)
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	200,893	0.6%	3	0.7%	66,964	4.15%	60.2
01-Jan-2024 - 31-Dec-2025	83,927	0.2%	3	0.7%	27,976	4.04%	77.9
01-Jan-2026 - 31-Dec-2027	365,788	1.1%	7	1.6%	52,255	3.74%	98.7
01-Jan-2028 - 31-Dec-2029	112,774	0.3%	3	0.7%	37,591	3.55%	124.7
01-Jan-2030 - 31-Dec-2031	356,855	1.1%	6	1.4%	59,476	4.04%	154.9
01-Jan-2032 - 31-Dec-2033	813,859	2.4%	10	2.3%	81,386	4.00%	174.9
01-Jan-2034 - 31-Dec-2035	1,272,690	3.8%	16	3.6%	79,543	3.64%	198.7
01-Jan-2036 - 31-Dec-2037	2,193,274	6.5%	24	5.4%	91,386	3.57%	218.7
01-Jan-2038 - 31-Dec-2039	971,042	2.9%	11	2.5%	88,277	4.44%	247.4
01-Jan-2040 - 31-Dec-2041	2,679,721	8.0%	30	6.8%	89,324	4.50%	273.2
01-Jan-2042 - 31-Dec-2043	4,865,148	14.5%	62	14.0%	78,470	4.41%	290.4
01-Jan-2044 - 31-Dec-2045	5,480,051	16.3%	70	15.8%	78,286	3.78%	322.1
01-Jan-2046 - 31-Dec-2047	4,462,340	13.3%	63	14.3%	70,831	3.78%	338.3
01-Jan-2048 - 31-Dec-2137	9,632,170	28.7%	132	29.9%	72,971	3.05%	409.3
Total	33,579,431	100.0%	442	100.0%	75,972	3.73%	315.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	481,931	1.4%	13	3.9%	37,072	3.98%	153.0
60% - 70%	461,619	1.4%	6	1.8%	76,937	4.37%	268.4
70% - 80%	1,726,226	5.1%	17	5.1%	101,543	3.46%	228.3
80% - 90%	1,756,413	5.2%	20	6.0%	87,821	3.62%	253.1
90% - 100%	8,507,617	25.3%	87	26.0%	97,789	3.73%	342.2
100% - 110%	15,815,398	47.1%	151	45.2%	104,738	3.65%	329.9
110% - 120%	4,717,326	14.0%	39	11.7%	120,957	4.02%	298.6
120% - 130%	112,900	0.3%	1	0.3%	112,900	5.62%	219.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	33,579,431	100.0%	334	100.0%	100,537	3.73%	315.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	7,260,448	21.6%	63	18.9%	115,245	3.69%	330.1
Brandenburg	3,782,071	11.3%	26	7.8%	145,464	4.20%	288.5
Mecklenburg-Vorpommern	651,030	1.9%	6	1.8%	108,505	3.66%	326.9
Sachsen	15,018,572	44.7%	165	49.4%	91,022	3.68%	313.4
Sachsen-Anhalt	5,865,108	17.5%	66	19.8%	88,865	3.69%	321.6
Thüringen	1,002,201	3.0%	8	2.4%	125,275	3.37%	304.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	33,579,431	100.0%	334	100.0%	100,537	3.73%	315.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	7,940,953	23.6%	54	16.2%	147,055	98.15%	1.85%
Hochhaus/appartement	24,471,526	72.9%	271	81.1%	90,301	5.90%	94.10%
Mehrfamilienhaus	242,946	0.7%	2	0.6%	121,473	100.00%	0.00%
Zweifamilienhaus	924,006	2.8%	7	2.1%	132,001	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	33,579,431	100.0%	334	100.0%	100,537	22.75%	77.25%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	14,933,434	44.5%	207	62.0%	72,142	3.56%	317.0
100,000 - 150,000	9,872,257	29.4%	83	24.9%	118,943	3.68%	333.6
150,000 - 200,000	4,095,057	12.2%	24	7.2%	170,627	4.20%	277.5
200,000 - 250,000	4,045,167	12.0%	18	5.4%	224,732	4.05%	318.6
250,000 - 300,000	264,516	0.8%	1	0.3%	264,516	2.70%	257.0
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	1.1%	1	0.3%	369,000	4.20%	210.0
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	33,579,431	100.0%	334	100.0%	100,537	3.73%	315.6