

E-MAC DE 2006-II Investor Report August 2019

Cashflow analysis for the period

Total interest received	809,578	
Interest received on transaction accounts	(4,632)	
Net Post Foreclosure Proceeds	316,048	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,320,995
Company management expenses	4,302	
MPT fee	84,231	
Administration fee	10,588	
Third party fees	289,421	
Liquidity Facility fee	(4,402)	
Payments under hedging arrangements	171,313	
Interest on the Notes	18,933	
PDL Repayment	546,610	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,120,995
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	2,874,873
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,913,637

Collateral

Starting current balance 1 May 2019	81,108,711
To be disbursed per 1 May 2019	-
Starting principal balance 1 May 2019	81,108,711
Principal (p)repayments	(3,124,150)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(170,026)
Ending principal balance	77,814,535
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	77,814,535

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,494,127	170,026	546,610	5,117,543
Class E	9,800,000	-	-	9,800,000
Total	15,294,127	170,026	546,610	14,917,543

Performance

	Last period	This period	Since issue
Prepayment rate	13.92%	13.27%	15.33%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	54,484,361	70.0%	499	73.6%
1 - 30	41,263	8,648,220	11.1%	72	10.6%
31 - 60	12,632	1,659,899	2.1%	12	1.8%
61 - 90	14,016	1,096,486	1.4%	8	1.2%
91 - 120	18,916	1,138,494	1.5%	8	1.2%
121-150	17,988	728,997	0.9%	4	0.6%
> 151	1,527,857	10,058,076	12.9%	75	11.1%
Total	1,632,671	77,814,535	100.0%	678	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	208,160	170,026	258,673	63,915,015

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 678
Number of loans parts 915

	Weighted average	Minimum	Maximum
Loan size	114,771	1,169	369,000
Loan part size	85,043	1,169	369,000
Coupon	3.87%	2.70%	6.37%
Remaining maturity (months)	304.8	1	571
Remaining interest period (months)	19.9	1	102
Original interest period (months)	58.0	3	240
Seasoning (months)	154.5	137.8	169.0
Loan to Lending Value	97.6%	0.3%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	24,426,915.20	40.4%	31.39%
Owner occupied	53,387,619.66	59.6%	68.61%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	65,580,728	84.3%	807	88.2%	81,265	3.84%	315.0
Interest Only With Life Insurance Redemption	4,574,608	5.9%	47	5.1%	97,332	3.66%	225.3
Interest Only With Building Savings Account Redemption	6,166,155	7.9%	48	5.2%	128,462	4.02%	259.3
Interest Only	1,493,044	1.9%	13	1.4%	114,850	5.25%	285.2
Total	77,814,535	100.0%	915	100.0%	85,043	3.87%	304.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	14,348,018	18.4%	166	18.1%	86,434	4.18%	297.5
13 - 24	16,006,161	20.6%	191	20.9%	83,802	2.70%	356.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	36,480,786	46.9%	446	48.7%	81,795	3.82%	308.2
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	4,311,349	5.5%	42	4.6%	102,651	5.30%	252.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	6,668,221	8.6%	70	7.7%	95,260	5.35%	211.7
Total	77,814,535	100.0%	915	100.0%	85,043	3.87%	304.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	59,580,101	76.6%	733	80.1%	81,283	3.44%	323.7
4.50% - 4.75%	1,412,472	1.8%	10	1.1%	141,247	4.68%	258.0
4.75% - 5.00%	1,841,850	2.4%	22	2.4%	83,720	4.89%	242.6
5.00% - 5.25%	7,725,547	9.9%	75	8.2%	103,007	5.17%	256.8
5.25% - 5.50%	3,195,244	4.1%	36	3.9%	88,757	5.38%	235.7
5.50% - 5.75%	1,947,529	2.5%	17	1.9%	114,561	5.65%	225.3
5.75% - 6.00%	1,451,971	1.9%	16	1.7%	90,748	5.86%	204.6
6.00% - 6.25%	142,608	0.2%	2	0.2%	71,304	6.04%	230.7
6.25% - 6.50%	517,213	0.7%	4	0.4%	129,303	6.35%	212.8
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	77,814,535	100.0%	915	100.0%	85,043	3.87%	304.8

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	4,398,865	5.7%	44	4.8%	99,974	5.30%	253.4
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	17,294,919	22.2%	199	21.7%	86,909	3.93%	308.9
01-Jan-2020 - 31-Dec-2020	13,468,084	17.3%	148	16.2%	91,001	3.78%	314.5
01-Jan-2021 - 31-Dec-2021	32,609,078	41.9%	411	44.9%	79,341	3.62%	309.4
01-Jan-2022 - 31-Dec-2022	6,577,628	8.5%	74	8.1%	88,887	3.74%	313.8
01-Jan-2023 - 31-Dec-2023	956,675	1.2%	14	1.5%	68,334	3.59%	323.6
01-Jan-2024 - 31-Dec-2024	118,605	0.2%	3	0.3%	39,535	3.60%	227.0
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,392,556	1.8%	13	1.4%	107,120	5.20%	235.5
01-Jan-2027 - 31-Dec-2027	998,124	1.3%	9	1.0%	110,903	5.39%	204.6
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	77,814,535	100.0%	915	100.0%	85,043	3.87%	304.8

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	88,900	0.1%	2	0.2%	44,450	5.40%	(39.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	260,819	0.3%	6	0.7%	43,470	5.40%	26.4
01-Jan-2022 - 31-Dec-2023	656,966	0.8%	11	1.2%	59,724	4.73%	41.2
01-Jan-2024 - 31-Dec-2025	289,986	0.4%	6	0.7%	48,331	4.46%	66.4
01-Jan-2026 - 31-Dec-2027	659,439	0.8%	12	1.3%	54,953	4.39%	96.4
01-Jan-2028 - 31-Dec-2029	207,625	0.3%	4	0.4%	51,906	4.25%	113.7
01-Jan-2030 - 31-Dec-2031	1,068,111	1.4%	18	2.0%	59,340	4.35%	140.9
01-Jan-2032 - 31-Dec-2033	1,673,110	2.2%	17	1.9%	98,418	4.24%	163.2
01-Jan-2034 - 31-Dec-2035	2,373,122	3.0%	33	3.6%	71,913	3.59%	189.5
01-Jan-2036 - 31-Dec-2037	4,703,305	6.0%	48	5.2%	97,986	3.83%	211.7
01-Jan-2038 - 31-Dec-2039	3,091,403	4.0%	34	3.7%	90,924	4.94%	238.9
01-Jan-2040 - 31-Dec-2041	6,749,314	8.7%	68	7.4%	99,255	5.00%	262.8
01-Jan-2042 - 31-Dec-2043	12,674,005	16.3%	133	14.5%	95,293	4.42%	284.3
01-Jan-2044 - 31-Dec-2045	10,204,732	13.1%	120	13.1%	85,039	3.75%	312.0
01-Jan-2046 - 31-Dec-2047	9,530,907	12.2%	120	13.1%	79,424	3.75%	330.2
01-Jan-2048 - 31-Dec-2137	23,582,790	30.3%	283	30.9%	83,331	3.13%	392.7
Total	77,814,535	100.0%	915	100.0%	85,043	3.87%	304.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,369,449	1.8%	35	5.2%	39,127	4.45%	139.0
60% - 70%	960,714	1.2%	10	1.5%	96,071	4.39%	234.9
70% - 80%	4,344,990	5.6%	43	6.3%	101,046	4.06%	243.1
80% - 90%	9,098,360	11.7%	75	11.1%	121,311	4.04%	297.6
90% - 100%	30,387,427	39.1%	256	37.8%	118,701	3.73%	330.7
100% - 110%	23,291,727	29.9%	199	29.4%	117,044	3.68%	319.5
110% - 120%	7,211,696	9.3%	53	7.8%	136,070	4.56%	247.9
120% - 130%	1,150,171	1.5%	7	1.0%	164,310	4.04%	221.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	77,814,535	100.0%	678	100.0%	114,771	3.87%	304.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9,190,186	11.8%	62	9.1%	148,229	3.91%	314.1
Bayern	7,571,470	9.7%	56	8.3%	135,205	3.74%	302.0
Berlin	5,804,129	7.5%	50	7.4%	116,083	3.84%	315.8
Brandenburg	3,295,797	4.2%	24	3.5%	137,325	4.13%	276.2
Bremen	164,021	0.2%	2	0.3%	82,010	4.09%	355.9
Hamburg	74,983	0.1%	1	0.1%	74,983	3.30%	375.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,097,771	4.0%	27	4.0%	114,732	4.05%	323.1
Mecklenburg-Vorpommern	640,731	0.8%	6	0.9%	106,789	4.13%	287.0
Niedersachsen	6,063,922	7.8%	53	7.8%	114,414	3.81%	319.1
Nordrhein-Westfalen	15,436,368	19.8%	123	18.1%	125,409	3.97%	296.0
Rheinland-Pfalz	4,591,114	5.9%	41	6.0%	111,978	4.22%	301.3
Saarland	1,959,268	2.5%	17	2.5%	115,251	3.71%	301.7
Sachsen	12,569,744	16.2%	139	20.5%	90,430	3.71%	304.3
Sachsen-Anhalt	4,782,304	6.1%	56	8.3%	85,398	3.72%	304.8
Schleswig-Holstein	1,596,436	2.1%	13	1.9%	122,803	3.86%	297.1
Thüringen	976,290	1.3%	8	1.2%	122,036	3.37%	297.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	77,814,535	100.0%	678	100.0%	114,771	3.87%	304.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	36,256,007	46.6%	257	37.9%	141,074	99.2%	0.8%
Hochhaus/appartement	32,655,946	42.0%	363	53.5%	89,961	25.9%	74.1%
Mehrfamilienhaus	3,751,765	4.8%	24	3.5%	156,324	95.8%	4.2%
Zweifamilienhaus	5,026,121	6.5%	33	4.9%	152,307	93.9%	6.1%
Laden/wohnhaus	124,696	0.2%	1	0.1%	124,696	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	77,814,535	100.0%	678	100.0%	114,771	59.6%	40.4%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	23,843,140	30.6%	340	50.1%	70,127	3.73%	293.7
100,000 - 150,000	20,556,115	26.4%	171	25.2%	120,211	3.80%	318.1
150,000 - 200,000	16,378,910	21.0%	95	14.0%	172,410	4.01%	299.0
200,000 - 250,000	12,950,071	16.6%	58	8.6%	223,277	4.03%	309.7
250,000 - 300,000	2,386,255	3.1%	9	1.3%	265,139	3.68%	318.7
300,000 - 350,000	975,930	1.3%	3	0.4%	325,310	4.57%	291.1
350,000 - 400,000	724,115	0.9%	2	0.3%	362,058	4.20%	305.1
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	77,814,535	100.0%	678	100.0%	114,771	3.87%	304.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 283
Number of loans parts 374

	Weighted average	Minimum	Maximum
Loan size	99,184	12,281	369,000
Loan part size	75,051	9,924	369,000
Coupon	3.79%	2.70%	6.04%
Remaining maturity (months)	302.8	1	571
Remaining interest period (months)	18.3	1	95
Original interest period (months)	42.2	6	240
Seasoning (months)	155.1	137.9	169.0
Loan to Foreclosure Value	99.6%	17.0%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	19,251,069.96	76.0%	68.58%
Owner occupied	8,817,925.37	24.0%	31.42%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	24,214,395	86.3%	338	90.4%	71,640	3.75%	316.8
Interest Only With Life Insurance Redemption	2,346,657	8.4%	23	6.1%	102,029	3.70%	232.2
Interest Only With Building Savings Account Redemption	1,179,444	4.2%	10	2.7%	117,944	4.22%	171.9
Interest Only	328,500	1.2%	3	0.8%	109,500	5.71%	244.7
Total	28,068,995	100.0%	374	100.0%	75,051	3.79%	302.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	7,326,575	26.1%	87	23.3%	84,214	4.20%	286.8
13 - 24	5,790,943	20.6%	80	21.4%	72,387	2.70%	349.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,724,926	48.9%	190	50.8%	72,236	3.90%	299.6
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	931,970	3.3%	12	3.2%	77,664	5.27%	224.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	294,581	1.0%	5	1.3%	58,916	4.98%	173.9
Total	28,068,995	100.0%	374	100.0%	75,051	3.79%	302.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	23,510,245	83.8%	320	85.6%	73,470	3.50%	313.0
4.50% - 4.75%	49,481	0.2%	1	0.3%	49,481	4.74%	162.0
4.75% - 5.00%	472,564	1.7%	8	2.1%	59,071	4.96%	221.4
5.00% - 5.25%	2,854,940	10.2%	31	8.3%	92,095	5.16%	268.7
5.25% - 5.50%	625,741	2.2%	8	2.1%	78,218	5.38%	213.1
5.50% - 5.75%	163,693	0.6%	2	0.5%	81,846	5.64%	220.8
5.75% - 6.00%	249,724	0.9%	2	0.5%	124,862	5.79%	241.0
6.00% - 6.25%	142,608	0.5%	2	0.5%	71,304	6.04%	230.7
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	28,068,995	100.0%	374	100.0%	75,051	3.79%	302.8

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	797,004	2.8%	11	2.9%	72,455	5.66%	209.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	8,488,099	30.2%	104	27.8%	81,616	3.99%	300.7
01-Jan-2020 - 31-Dec-2020	5,710,781	20.3%	70	18.7%	81,583	3.77%	307.3
01-Jan-2021 - 31-Dec-2021	9,919,320	35.3%	149	39.8%	66,573	3.55%	309.7
01-Jan-2022 - 31-Dec-2022	2,272,672	8.1%	25	6.7%	90,907	3.41%	322.6
01-Jan-2023 - 31-Dec-2023	421,316	1.5%	8	2.1%	52,665	3.63%	288.5
01-Jan-2024 - 31-Dec-2024	118,605	0.4%	3	0.8%	39,535	3.60%	227.0
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	184,447	0.7%	2	0.5%	92,224	3.47%	273.2
01-Jan-2027 - 31-Dec-2027	156,751	0.6%	2	0.5%	78,376	4.90%	142.7
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	28,068,995	100.0%	374	100.0%	75,051	3.79%	302.8

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	88,900	0.3%	2	0.5%	44,450	5.40%	(39.0)
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	202,579	0.7%	4	1.1%	50,645	4.08%	50.9
01-Jan-2024 - 31-Dec-2025	49,267	0.2%	2	0.5%	24,634	4.56%	74.8
01-Jan-2026 - 31-Dec-2027	194,307	0.7%	3	0.8%	64,769	3.38%	92.9
01-Jan-2028 - 31-Dec-2029	21,444	0.1%	1	0.3%	21,444	5.36%	121.0
01-Jan-2030 - 31-Dec-2031	392,062	1.4%	7	1.9%	56,009	3.87%	143.8
01-Jan-2032 - 31-Dec-2033	745,910	2.7%	7	1.9%	106,559	3.90%	164.2
01-Jan-2034 - 31-Dec-2035	1,330,271	4.7%	18	4.8%	73,904	3.61%	189.5
01-Jan-2036 - 31-Dec-2037	1,836,479	6.5%	21	5.6%	87,451	3.64%	209.0
01-Jan-2038 - 31-Dec-2039	844,670	3.0%	11	2.9%	76,788	4.69%	235.9
01-Jan-2040 - 31-Dec-2041	2,091,850	7.5%	25	6.7%	83,674	4.71%	264.7
01-Jan-2042 - 31-Dec-2043	4,307,630	15.3%	59	15.8%	73,011	4.33%	282.0
01-Jan-2044 - 31-Dec-2045	4,263,613	15.2%	54	14.4%	78,956	3.77%	313.2
01-Jan-2046 - 31-Dec-2047	4,145,467	14.8%	56	15.0%	74,026	3.87%	329.6
01-Jan-2048 - 31-Dec-2137	7,554,546	26.9%	104	27.8%	72,640	3.11%	395.1
Total	28,068,995	100.0%	374	100.0%	75,051	3.79%	302.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	509,226	1.8%	13	4.6%	39,171	3.91%	160.8
60% - 70%	211,075	0.8%	3	1.1%	70,358	5.04%	239.5
70% - 80%	1,767,817	6.3%	18	6.4%	98,212	3.50%	202.9
80% - 90%	1,491,634	5.3%	16	5.7%	93,227	3.72%	265.4
90% - 100%	9,531,356	34.0%	99	35.0%	96,276	3.74%	332.3
100% - 110%	11,957,247	42.6%	112	39.6%	106,761	3.69%	314.7
110% - 120%	2,487,741	8.9%	21	7.4%	118,464	4.46%	265.1
120% - 130%	112,900	0.4%	1	0.4%	112,900	5.62%	210.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	28,068,995	100.0%	283	100.0%	99,184	3.79%	302.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,804,129	20.7%	50	17.7%	116,083	3.84%	315.8
Brandenburg	3,295,797	11.7%	24	8.5%	137,325	4.13%	276.2
Mecklenburg-Vorpommern	640,731	2.3%	6	2.1%	106,789	4.13%	287.0
Sachsen	12,569,744	44.8%	139	49.1%	90,430	3.71%	304.3
Sachsen-Anhalt	4,782,304	17.0%	56	19.8%	85,398	3.72%	304.8
Thüringen	976,290	3.5%	8	2.8%	122,036	3.37%	297.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	28,068,995	100.0%	283	100.0%	99,184	3.79%	302.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,549,118	23.3%	47	16.6%	139,343	97.87%	2.13%
Hochhaus/appartement	20,384,946	72.6%	227	80.2%	89,802	6.61%	93.39%
Mehrfamilienhaus	236,905	0.8%	2	0.7%	118,453	100.00%	0.00%
Zweifamilienhaus	898,026	3.2%	7	2.5%	128,289	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	28,068,995	100.0%	283	100.0%	99,184	24.03%	75.97%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13,105,246	46.7%	182	64.3%	72,007	3.63%	305.7
100,000 - 150,000	7,827,334	27.9%	65	23.0%	120,421	3.73%	315.1
150,000 - 200,000	3,619,291	12.9%	21	7.4%	172,347	4.06%	278.2
200,000 - 250,000	3,148,123	11.2%	14	4.9%	224,866	4.21%	300.7
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	1.3%	1	0.4%	369,000	4.20%	201.0
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	28,068,995	100.0%	283	100.0%	99,184	3.79%	302.8