

E-MAC DE 2006-II Investor Report February 2019

Cashflow analysis for the period

Total interest received	857,217	
Interest received on transaction accounts	(277)	
Net Post Foreclosure Proceeds	291,063	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,348,002
Company management expenses	-	
MPT fee	76,753	
Administration fee	10,588	
Third party fees	335,025	
Liquidity Facility fee	(4,212)	
Payments under hedging arrangements	244,185	
Interest on the Notes	18,349	
PDL Repayment	467,314	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,148,002
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	2,847,569
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,886,333

Collateral

Starting current balance 1 November 2018	89,563,344	
To be disbursed per 1 November 2018	-	
Starting principal balance 1 November 2018	89,563,344	
Principal (p)repayments	(4,475,452)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(372,313)	
Ending principal balance		84,715,579
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		84,715,579

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,913,912	372,313	467,314	5,818,910
Class E	9,800,000	-	-	9,800,000
Total	15,713,912	372,313	467,314	15,618,910

Performance

	Last period	This period	Since issue
Prepayment rate	13.59%	18.24%	15.33%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	57,038,424	67.3%	524	71.5%
1 - 30	47,044	9,909,310	11.7%	77	10.5%
31 - 60	19,678	2,518,563	3.0%	21	2.9%
61 - 90	10,724	891,193	1.1%	6	0.8%
91 - 120	21,016	1,210,619	1.4%	9	1.2%
121-150	15,449	800,683	0.9%	4	0.5%
> 151	1,631,707	12,346,787	14.6%	92	12.6%
Total	1,745,618	84,715,579	100.0%	733	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	406,153	372,313	179,088	63,892,027

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 733
Number of loans parts 984

	Weighted average	Minimum	Maximum
Loan size	115,574	1,089	369,000
Loan part size	86,093	1,089	369,000
Coupon	3.89%	2.70%	6.37%
Remaining maturity (months)	306.8	1	558
Remaining interest period (months)	19.4	1	105
Original interest period (months)	57.9	3	240
Seasoning (months)	151.4	134.8	166.4
Loan to Lending Value	98.5%	0.6%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	27,199,029.95	41.5%	32.11%
Owner occupied	57,516,548.60	58.5%	67.89%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	71,228,500	84.1%	864	87.8%	82,440	3.85%	318.6
Interest Only With Life Insurance Redemption	5,359,689	6.3%	56	5.7%	95,709	3.81%	206.7
Interest Only With Building Savings Account Redemption	6,493,746	7.7%	50	5.1%	129,875	4.06%	264.4
Interest Only	1,633,644	1.9%	14	1.4%	116,689	5.22%	287.2
Total	84,715,579	100.0%	984	100.0%	86,093	3.89%	306.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	17,424,684	20.6%	202	20.5%	86,261	4.18%	301.5
13 - 24	17,194,999	20.3%	202	20.5%	85,124	2.70%	359.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	37,395,087	44.1%	452	45.9%	82,732	3.82%	311.5
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	4,595,604	5.4%	46	4.7%	99,904	5.30%	252.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	8,105,204	9.6%	82	8.3%	98,844	5.36%	215.9
Total	84,715,579	100.0%	984	100.0%	86,093	3.89%	306.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	64,540,018	76.2%	784	79.7%	82,321	3.46%	326.5
4.50% - 4.75%	1,569,564	1.9%	11	1.1%	142,688	4.68%	264.4
4.75% - 5.00%	2,233,624	2.6%	25	2.5%	89,345	4.89%	244.7
5.00% - 5.25%	8,097,946	9.6%	78	7.9%	103,820	5.17%	259.5
5.25% - 5.50%	3,594,276	4.2%	40	4.1%	89,857	5.38%	234.4
5.50% - 5.75%	2,168,558	2.6%	19	1.9%	114,135	5.65%	229.6
5.75% - 6.00%	1,648,541	1.9%	18	1.8%	91,586	5.86%	210.8
6.00% - 6.25%	344,613	0.4%	5	0.5%	68,923	6.09%	145.8
6.25% - 6.50%	518,439	0.6%	4	0.4%	129,610	6.35%	215.9
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	84,715,579	100.0%	984	100.0%	86,093	3.89%	306.8

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	5,027,246	5.9%	53	5.4%	94,854	5.22%	257.1
01-Jan-2018 - 31-Dec-2018	170,053	0.2%	2	0.2%	85,026	4.20%	281.6
01-Jan-2019 - 31-Dec-2019	26,351,515	31.1%	302	30.7%	87,257	3.65%	322.7
01-Jan-2020 - 31-Dec-2020	13,657,583	16.1%	149	15.1%	91,662	3.78%	317.2
01-Jan-2021 - 31-Dec-2021	29,238,981	34.5%	365	37.1%	80,107	3.86%	300.3
01-Jan-2022 - 31-Dec-2022	6,871,412	8.1%	77	7.8%	89,239	3.79%	315.7
01-Jan-2023 - 31-Dec-2023	968,660	1.1%	14	1.4%	69,190	3.59%	326.3
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	1,406,792	1.7%	13	1.3%	108,215	5.20%	238.1
01-Jan-2027 - 31-Dec-2027	1,023,338	1.2%	9	0.9%	113,704	5.38%	206.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	84,715,579	100.0%	984	100.0%	86,093	3.89%	306.8

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%	(36.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	269,652	0.3%	6	0.6%	44,942	5.37%	29.3
01-Jan-2022 - 31-Dec-2023	751,830	0.9%	11	1.1%	68,348	4.94%	44.6
01-Jan-2024 - 31-Dec-2025	286,723	0.3%	6	0.6%	47,787	4.36%	69.2
01-Jan-2026 - 31-Dec-2027	957,709	1.1%	17	1.7%	56,336	4.28%	99.2
01-Jan-2028 - 31-Dec-2029	350,982	0.4%	7	0.7%	50,140	4.80%	117.9
01-Jan-2030 - 31-Dec-2031	999,791	1.2%	17	1.7%	58,811	4.53%	144.1
01-Jan-2032 - 31-Dec-2033	1,828,582	2.2%	19	1.9%	96,241	4.18%	166.4
01-Jan-2034 - 31-Dec-2035	2,370,965	2.8%	32	3.3%	74,093	3.62%	192.8
01-Jan-2036 - 31-Dec-2037	5,829,053	6.9%	55	5.6%	105,983	3.88%	214.9
01-Jan-2038 - 31-Dec-2039	2,908,562	3.4%	31	3.2%	93,825	5.03%	242.4
01-Jan-2040 - 31-Dec-2041	7,447,849	8.8%	76	7.7%	97,998	4.97%	265.5
01-Jan-2042 - 31-Dec-2043	13,518,161	16.0%	139	14.1%	97,253	4.46%	287.2
01-Jan-2044 - 31-Dec-2045	11,413,187	13.5%	138	14.0%	82,704	3.80%	315.4
01-Jan-2046 - 31-Dec-2047	10,811,802	12.8%	131	13.3%	82,533	3.77%	333.0
01-Jan-2048 - 31-Dec-2137	24,881,831	29.4%	297	30.2%	83,777	3.12%	396.7
Total	84,715,579	100.0%	984	100.0%	86,093	3.89%	306.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,440,131	1.7%	37	5.0%	38,922	4.46%	141.1
60% - 70%	1,144,763	1.4%	13	1.8%	88,059	4.43%	236.1
70% - 80%	3,972,515	4.7%	40	5.5%	99,313	4.13%	234.9
80% - 90%	9,210,464	10.9%	79	10.8%	116,588	3.95%	298.0
90% - 100%	30,639,725	36.2%	256	34.9%	119,686	3.81%	334.5
100% - 110%	28,830,602	34.0%	240	32.7%	120,128	3.69%	319.9
110% - 120%	8,327,208	9.8%	61	8.3%	136,512	4.55%	252.8
120% - 130%	1,150,171	1.4%	7	1.0%	164,310	4.04%	224.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	84,715,579	100.0%	733	100.0%	115,574	3.89%	306.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	11,121,388	13.1%	75	10.2%	148,285	4.02%	306.9
Bayern	8,435,685	10.0%	62	8.5%	136,059	3.83%	303.7
Berlin	6,102,190	7.2%	53	7.2%	115,136	3.73%	323.3
Brandenburg	3,586,501	4.2%	25	3.4%	143,460	4.14%	280.1
Bremen	166,171	0.2%	2	0.3%	83,085	4.10%	357.5
Hamburg	75,674	0.1%	1	0.1%	75,674	3.30%	378.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,129,379	3.7%	27	3.7%	115,903	4.14%	326.9
Mecklenburg-Vorpommern	645,790	0.8%	6	0.8%	107,632	3.66%	321.1
Niedersachsen	6,553,807	7.7%	56	7.6%	117,032	3.78%	324.2
Nordrhein-Westfalen	16,063,869	19.0%	127	17.3%	126,487	4.02%	298.2
Rheinland-Pfalz	4,826,131	5.7%	43	5.9%	112,236	4.22%	304.3
Saarland	2,065,416	2.4%	18	2.5%	114,745	3.80%	300.8
Sachsen	13,665,393	16.1%	152	20.7%	89,904	3.70%	305.1
Sachsen-Anhalt	5,249,558	6.2%	61	8.3%	86,058	3.69%	311.5
Schleswig-Holstein	2,039,683	2.4%	17	2.3%	119,981	4.02%	302.7
Thüringen	988,944	1.2%	8	1.1%	123,618	3.50%	294.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	84,715,579	100.0%	733	100.0%	115,574	3.89%	306.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	39,001,842	46.0%	273	37.2%	142,864	98.9%	1.1%
Hochhaus/appartement	35,736,657	42.2%	396	54.0%	90,244	24.7%	75.3%
Mehrfamilienhaus	4,098,048	4.8%	26	3.5%	157,617	96.2%	3.8%
Zweifamilienhaus	5,753,322	6.8%	37	5.0%	155,495	94.6%	5.4%
Laden/wohnhaus	125,710	0.1%	1	0.1%	125,710	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	84,715,579	100.0%	733	100.0%	115,574	58.5%	41.5%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	25,662,070	30.3%	364	49.7%	70,500	3.78%	295.0
100,000 - 150,000	22,837,361	27.0%	189	25.8%	120,833	3.81%	320.0
150,000 - 200,000	17,499,739	20.7%	101	13.8%	173,265	4.06%	301.5
200,000 - 250,000	14,073,961	16.6%	63	8.6%	223,396	3.99%	313.8
250,000 - 300,000	2,936,796	3.5%	11	1.5%	266,981	3.82%	309.0
300,000 - 350,000	981,537	1.2%	3	0.4%	327,179	4.57%	294.1
350,000 - 400,000	724,115	0.9%	2	0.3%	362,058	4.20%	308.1
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	84,715,579	100.0%	733	100.0%	115,574	3.89%	306.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 305
Number of loans parts 400

	Weighted average	Minimum	Maximum
Loan size	99,142	1,089	369,000
Loan part size	75,596	53	369,000
Coupon	3.75%	2.70%	6.04%
Remaining maturity (months)	306.9	1	506
Remaining interest period (months)	17.6	1	98
Original interest period (months)	41.1	3	240
Seasoning (months)	152.0	134.9	166.0
Loan to Foreclosure Value	100.6%	0.6%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	21,072,520.53	77.4%	69.69%
Owner occupied	9,165,856.25	22.6%	30.31%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	26,070,830	86.2%	360	90.0%	72,419	3.70%	322.3
Interest Only With Life Insurance Redemption	2,631,159	8.7%	27	6.8%	97,450	3.71%	221.7
Interest Only With Building Savings Account Redemption	1,207,888	4.0%	10	2.5%	120,789	4.22%	176.4
Interest Only	328,500	1.1%	3	0.8%	109,500	5.71%	247.7
Total	30,238,377	100.0%	400	100.0%	75,596	3.75%	306.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	7,767,802	25.7%	95	23.8%	81,766	4.19%	286.8
13 - 24	7,175,894	23.7%	96	24.0%	74,749	2.70%	353.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,054,084	46.5%	192	48.0%	73,198	3.91%	302.6
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	933,969	3.1%	12	3.0%	77,831	5.27%	227.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	306,628	1.0%	5	1.3%	61,326	4.98%	174.1
Total	30,238,377	100.0%	400	100.0%	75,596	3.75%	306.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	25,490,098	84.3%	344	86.0%	74,099	3.47%	317.0
4.50% - 4.75%	50,817	0.2%	1	0.3%	50,817	4.74%	165.0
4.75% - 5.00%	486,969	1.6%	8	2.0%	60,871	4.96%	222.0
5.00% - 5.25%	3,024,250	10.0%	33	8.3%	91,644	5.16%	270.5
5.25% - 5.50%	630,218	2.1%	8	2.0%	78,777	5.38%	215.9
5.50% - 5.75%	163,693	0.5%	2	0.5%	81,846	5.64%	223.8
5.75% - 6.00%	249,724	0.8%	2	0.5%	124,862	5.79%	244.0
6.00% - 6.25%	142,608	0.5%	2	0.5%	71,304	6.04%	233.7
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	30,238,377	100.0%	400	100.0%	75,596	3.75%	306.9

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	1,025,078	3.4%	14	3.5%	73,220	5.33%	233.5
01-Jan-2018 - 31-Dec-2018	110,053	0.4%	1	0.3%	110,053	4.20%	318.0
01-Jan-2019 - 31-Dec-2019	11,290,096	37.3%	145	36.3%	77,863	3.68%	311.9
01-Jan-2020 - 31-Dec-2020	5,812,402	19.2%	71	17.8%	81,865	3.77%	308.8
01-Jan-2021 - 31-Dec-2021	8,861,484	29.3%	131	32.8%	67,645	3.71%	307.1
01-Jan-2022 - 31-Dec-2022	2,358,183	7.8%	26	6.5%	90,699	3.41%	325.8
01-Jan-2023 - 31-Dec-2023	427,736	1.4%	8	2.0%	53,467	3.63%	290.8
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	187,783	0.6%	2	0.5%	93,891	3.47%	275.8
01-Jan-2027 - 31-Dec-2027	165,561	0.5%	2	0.5%	82,781	4.90%	143.8
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	30,238,377	100.0%	400	100.0%	75,596	3.75%	306.9

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	88,900	0.3%	2	0.5%	44,450	5.40%	(36.0)
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	195,647	0.6%	3	0.8%	65,216	4.18%	54.6
01-Jan-2024 - 31-Dec-2025	77,495	0.3%	3	0.8%	25,832	4.05%	72.9
01-Jan-2026 - 31-Dec-2027	402,371	1.3%	7	1.8%	57,482	3.66%	96.7
01-Jan-2028 - 31-Dec-2029	22,265	0.1%	1	0.3%	22,265	5.36%	124.0
01-Jan-2030 - 31-Dec-2031	310,839	1.0%	6	1.5%	51,807	4.03%	148.3
01-Jan-2032 - 31-Dec-2033	907,635	3.0%	9	2.3%	100,848	3.79%	168.1
01-Jan-2034 - 31-Dec-2035	1,247,878	4.1%	16	4.0%	77,992	3.64%	192.7
01-Jan-2036 - 31-Dec-2037	2,168,845	7.2%	24	6.0%	90,369	3.58%	212.8
01-Jan-2038 - 31-Dec-2039	776,036	2.6%	10	2.5%	77,604	4.88%	239.9
01-Jan-2040 - 31-Dec-2041	2,179,284	7.2%	26	6.5%	83,819	4.61%	267.5
01-Jan-2042 - 31-Dec-2043	4,458,819	14.7%	59	14.8%	75,573	4.38%	285.1
01-Jan-2044 - 31-Dec-2045	4,581,191	15.2%	60	15.0%	76,353	3.75%	316.2
01-Jan-2046 - 31-Dec-2047	4,330,185	14.3%	59	14.8%	73,393	3.79%	332.8
01-Jan-2048 - 31-Dec-2137	8,490,987	28.1%	115	28.8%	73,835	3.08%	399.8
Total	30,238,377	100.0%	400	100.0%	75,596	3.75%	306.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	543,479	1.8%	15	4.9%	36,232	3.90%	164.1
60% - 70%	332,500	1.1%	6	2.0%	55,417	4.22%	246.1
70% - 80%	1,623,893	5.4%	16	5.2%	101,493	3.48%	209.1
80% - 90%	1,950,100	6.4%	21	6.9%	92,862	3.58%	258.4
90% - 100%	8,841,186	29.2%	94	30.8%	94,055	3.73%	341.8
100% - 110%	13,677,757	45.2%	127	41.6%	107,699	3.63%	320.0
110% - 120%	3,156,561	10.4%	25	8.2%	126,262	4.40%	267.3
120% - 130%	112,900	0.4%	1	0.3%	112,900	5.62%	213.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	30,238,377	100.0%	305	100.0%	99,142	3.75%	306.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	6,102,190	20.2%	53	17.4%	115,136	3.73%	323.3
Brandenburg	3,586,501	11.9%	25	8.2%	143,460	4.14%	280.1
Mecklenburg-Vorpommern	645,790	2.1%	6	2.0%	107,632	3.66%	321.1
Sachsen	13,665,393	45.2%	152	49.8%	89,904	3.70%	305.1
Sachsen-Anhalt	5,249,558	17.4%	61	20.0%	86,058	3.69%	311.5
Thüringen	988,944	3.3%	8	2.6%	123,618	3.50%	294.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	30,238,377	100.0%	305	100.0%	99,142	3.75%	306.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,857,346	22.7%	48	15.7%	142,861	97.92%	2.08%
Hochhaus/appartement	22,230,022	73.5%	248	81.3%	89,637	6.05%	93.95%
Mehrfamilienhaus	239,949	0.8%	2	0.7%	119,974	100.00%	0.00%
Zweifamilienhaus	911,060	3.0%	7	2.3%	130,151	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	30,238,377	100.0%	305	100.0%	99,142	22.62%	77.38%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13,873,957	45.9%	194	63.6%	71,515	3.61%	308.3
100,000 - 150,000	8,761,597	29.0%	73	23.9%	120,022	3.70%	318.9
150,000 - 200,000	3,628,735	12.0%	21	6.9%	172,797	4.10%	275.5
200,000 - 250,000	3,605,087	11.9%	16	5.2%	225,318	3.98%	314.9
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	1.2%	1	0.3%	369,000	4.20%	204.0
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	30,238,377	100.0%	305	100.0%	99,142	3.75%	306.9