

E-MAC DE 2006-II Investor Report May 2019

Cashflow analysis for the period

Total interest received	836,752	
Interest received on transaction accounts	(279)	
Net Post Foreclosure Proceeds	287,541	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,324,014
Company management expenses	32,729	
MPT fee	88,017	
Administration fee	10,588	
Third party fees	278,627	
Liquidity Facility fee	(4,272)	
Payments under hedging arrangements	166,242	
Interest on the Notes	19,141	
PDL Repayment	532,944	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,124,014
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	2,873,557
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,912,321

Collateral

Starting current balance 1 February 2019	84,715,579
To be disbursed per 1 February 2019	-
Starting principal balance 1 February 2019	84,715,579
Principal (p)repayments	(3,398,707)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(208,160)
Ending principal balance	81,108,711
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	81,108,711

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,818,910	208,160	532,944	5,494,127
Class E	9,800,000	-	-	9,800,000
Total	15,618,910	208,160	532,944	15,294,127

Performance

	Last period	This period	Since issue
Prepayment rate	18.24%	13.92%	15.34%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	64,173,324	79.1%	574	81.9%
1 - 30	8,325	2,036,376	2.5%	19	2.7%
31 - 60	16,229	1,906,174	2.4%	13	1.9%
61 - 90	9,009	645,579	0.8%	6	0.9%
91 - 120	10,833	673,640	0.8%	4	0.6%
121-150	16,357	774,829	1.0%	4	0.6%
> 151	1,546,449	10,898,790	13.4%	81	11.6%
Total	1,607,202	81,108,711	100.0%	701	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	372,313	208,160	96,525	64,003,662

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 701
Number of loans parts 944

	Weighted average	Minimum	Maximum
Loan size	115,704	2,346	369,000
Loan part size	85,920	2,346	369,000
Coupon	3.89%	2.70%	6.37%
Remaining maturity (months)	303.6	1	555
Remaining interest period (months)	18.4	1	102
Original interest period (months)	57.9	3	240
Seasoning (months)	154.5	137.8	169.4
Loan to Lending Value	98.1%	2.5%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	25,608,321.95	40.5%	31.57%
Owner occupied	55,500,389.45	59.5%	68.43%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	68,426,548	84.4%	832	88.1%	82,243	3.85%	315.1
Interest Only With Life Insurance Redemption	4,800,372	5.9%	50	5.3%	96,007	3.73%	205.4
Interest Only With Building Savings Account Redemption	6,388,747	7.9%	49	5.2%	130,383	4.08%	258.1
Interest Only	1,493,044	1.8%	13	1.4%	114,850	5.25%	285.2
Total	81,108,711	100.0%	944	100.0%	85,920	3.89%	303.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	16,273,549	20.1%	184	19.5%	88,443	4.18%	302.3
13 - 24	16,002,247	19.7%	189	20.0%	84,668	2.70%	351.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	37,081,938	45.7%	452	47.9%	82,040	3.82%	308.1
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	4,403,161	5.4%	43	4.6%	102,399	5.31%	248.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	7,347,816	9.1%	76	8.1%	96,682	5.33%	212.1
Total	81,108,711	100.0%	944	100.0%	85,920	3.89%	303.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	61,939,617	76.4%	754	79.9%	82,148	3.46%	322.9
4.50% - 4.75%	1,565,639	1.9%	11	1.2%	142,331	4.68%	261.5
4.75% - 5.00%	2,043,952	2.5%	23	2.4%	88,867	4.89%	238.7
5.00% - 5.25%	8,037,325	9.9%	77	8.2%	104,381	5.17%	257.2
5.25% - 5.50%	3,294,589	4.1%	38	4.0%	86,700	5.38%	232.6
5.50% - 5.75%	1,963,980	2.4%	17	1.8%	115,528	5.65%	224.5
5.75% - 6.00%	1,458,059	1.8%	16	1.7%	91,129	5.86%	204.6
6.00% - 6.25%	287,517	0.4%	4	0.4%	71,879	6.10%	147.2
6.25% - 6.50%	518,034	0.6%	4	0.4%	129,509	6.35%	212.9
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	81,108,711	100.0%	944	100.0%	85,920	3.89%	303.6

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	4,487,936	5.5%	45	4.8%	99,732	5.31%	249.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	21,791,817	26.9%	242	25.6%	90,049	3.80%	316.2
01-Jan-2020 - 31-Dec-2020	13,571,619	16.7%	148	15.7%	91,700	3.78%	314.3
01-Jan-2021 - 31-Dec-2021	31,009,016	38.2%	394	41.7%	78,703	3.72%	302.1
01-Jan-2022 - 31-Dec-2022	6,747,010	8.3%	76	8.1%	88,776	3.76%	312.0
01-Jan-2023 - 31-Dec-2023	964,222	1.2%	14	1.5%	68,873	3.59%	323.4
01-Jan-2024 - 31-Dec-2024	120,157	0.1%	3	0.3%	40,052	3.60%	226.9
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,401,345	1.7%	13	1.4%	107,796	5.20%	235.3
01-Jan-2027 - 31-Dec-2027	1,015,589	1.3%	9	1.0%	112,843	5.38%	203.7
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	81,108,711	100.0%	944	100.0%	85,920	3.89%	303.6

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	0.1%	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	266,796	0.3%	6	0.6%	44,466	5.38%	26.4
01-Jan-2022 - 31-Dec-2023	760,168	0.9%	12	1.3%	63,347	4.90%	41.5
01-Jan-2024 - 31-Dec-2025	295,947	0.4%	6	0.6%	49,324	4.46%	66.5
01-Jan-2026 - 31-Dec-2027	746,200	0.9%	13	1.4%	57,400	4.37%	96.7
01-Jan-2028 - 31-Dec-2029	290,686	0.4%	6	0.6%	48,448	4.56%	113.7
01-Jan-2030 - 31-Dec-2031	1,030,798	1.3%	17	1.8%	60,635	4.44%	140.9
01-Jan-2032 - 31-Dec-2033	1,696,171	2.1%	17	1.8%	99,775	4.24%	163.2
01-Jan-2034 - 31-Dec-2035	2,464,439	3.0%	34	3.6%	72,483	3.60%	189.8
01-Jan-2036 - 31-Dec-2037	5,192,923	6.4%	51	5.4%	101,822	3.81%	212.0
01-Jan-2038 - 31-Dec-2039	3,029,898	3.7%	33	3.5%	91,815	4.99%	239.2
01-Jan-2040 - 31-Dec-2041	6,909,866	8.5%	69	7.3%	100,143	4.96%	262.8
01-Jan-2042 - 31-Dec-2043	12,948,442	16.0%	135	14.3%	95,914	4.45%	284.0
01-Jan-2044 - 31-Dec-2045	11,000,106	13.6%	130	13.8%	84,616	3.77%	312.0
01-Jan-2046 - 31-Dec-2047	10,624,594	13.1%	128	13.6%	83,005	3.78%	330.0
01-Jan-2048 - 31-Dec-2137	23,762,777	29.3%	285	30.2%	83,378	3.15%	392.0
Total	81,108,711	100.0%	944	100.0%	85,920	3.89%	303.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,305,409	1.6%	33	4.7%	39,558	4.41%	141.4
60% - 70%	1,037,565	1.3%	11	1.6%	94,324	4.51%	233.8
70% - 80%	4,212,990	5.2%	41	5.8%	102,756	4.16%	239.8
80% - 90%	8,990,824	11.1%	77	11.0%	116,764	3.93%	293.2
90% - 100%	31,039,162	38.3%	260	37.1%	119,381	3.81%	329.4
100% - 110%	25,697,442	31.7%	216	30.8%	118,970	3.65%	318.5
110% - 120%	7,675,148	9.5%	56	8.0%	137,056	4.63%	245.5
120% - 130%	1,150,171	1.4%	7	1.0%	164,310	4.04%	221.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	81,108,711	100.0%	701	100.0%	115,704	3.89%	303.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	10,290,672	12.7%	69	9.8%	149,140	3.96%	305.8
Bayern	7,865,644	9.7%	59	8.4%	133,316	3.75%	300.7
Berlin	6,050,865	7.5%	52	7.4%	116,363	3.80%	316.7
Brandenburg	3,342,437	4.1%	24	3.4%	139,268	4.13%	275.8
Bremen	165,393	0.2%	2	0.3%	82,696	4.10%	355.3
Hamburg	75,445	0.1%	1	0.1%	75,445	3.30%	375.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,119,106	3.8%	27	3.9%	115,522	4.07%	323.9
Mecklenburg-Vorpommern	644,094	0.8%	6	0.9%	107,349	4.13%	287.0
Niedersachsen	6,404,349	7.9%	55	7.8%	116,443	3.80%	321.1
Nordrhein-Westfalen	15,869,702	19.6%	125	17.8%	126,958	4.03%	293.4
Rheinland-Pfalz	4,625,591	5.7%	41	5.8%	112,819	4.22%	300.9
Saarland	1,967,578	2.4%	17	2.4%	115,740	3.71%	301.9
Sachsen	12,717,233	15.7%	140	20.0%	90,837	3.71%	303.6
Sachsen-Anhalt	5,053,357	6.2%	59	8.4%	85,650	3.71%	310.7
Schleswig-Holstein	1,932,892	2.4%	16	2.3%	120,806	3.93%	296.2
Thüringen	984,355	1.2%	8	1.1%	123,044	3.50%	291.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	81,108,711	100.0%	701	100.0%	115,704	3.89%	303.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	37,439,598	46.2%	263	37.5%	142,356	99.2%	0.8%
Hochhaus/appartement	34,107,658	42.1%	376	53.6%	90,712	25.8%	74.2%
Mehrfamilienhaus	3,992,365	4.9%	25	3.6%	159,695	96.0%	4.0%
Zweifamilienhaus	5,443,986	6.7%	36	5.1%	151,222	94.4%	5.6%
Laden/wohnhaus	125,103	0.2%	1	0.1%	125,103	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	81,108,711	100.0%	701	100.0%	115,704	59.5%	40.5%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	24,323,432	30.0%	345	49.2%	70,503	3.75%	292.3
100,000 - 150,000	21,937,983	27.0%	182	26.0%	120,538	3.82%	316.6
150,000 - 200,000	17,308,998	21.3%	100	14.3%	173,090	4.02%	299.7
200,000 - 250,000	13,189,783	16.3%	59	8.4%	223,556	4.06%	306.3
250,000 - 300,000	2,645,657	3.3%	10	1.4%	264,566	3.65%	315.3
300,000 - 350,000	978,743	1.2%	3	0.4%	326,248	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	81,108,711	100.0%	701	100.0%	115,704	3.89%	303.6

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 289
Number of loans parts 382

	Weighted average	Minimum	Maximum
Loan size	99,627	13,834	369,000
Loan part size	75,373	9,924	369,000
Coupon	3.78%	2.70%	6.04%
Remaining maturity (months)	303.6	1	503
Remaining interest period (months)	16.9	1	95
Original interest period (months)	42.1	3	240
Seasoning (months)	155.0	137.9	169.0
Loan to Foreclosure Value	100.2%	19.1%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	19,914,068.84	76.5%	69.16%
Owner occupied	8,878,271.60	23.5%	30.84%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	24,889,044	86.4%	346	90.6%	71,934	3.74%	318.2
Interest Only With Life Insurance Redemption	2,369,337	8.2%	23	6.0%	103,015	3.70%	224.3
Interest Only With Building Savings Account Redemption	1,205,459	4.2%	10	2.6%	120,546	4.22%	173.6
Interest Only	328,500	1.1%	3	0.8%	109,500	5.71%	244.7
Total	28,792,340	100.0%	382	100.0%	75,373	3.78%	303.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	7,469,659	25.9%	89	23.3%	83,929	4.19%	287.3
13 - 24	6,033,793	21.0%	82	21.5%	73,583	2.70%	351.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,052,586	48.8%	194	50.8%	72,436	3.91%	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	933,117	3.2%	12	3.1%	77,760	5.27%	224.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	303,186	1.1%	5	1.3%	60,637	4.98%	171.8
Total	28,792,340	100.0%	382	100.0%	75,373	3.78%	303.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	24,089,316	83.7%	327	85.6%	73,668	3.50%	313.8
4.50% - 4.75%	50,153	0.2%	1	0.3%	50,153	4.74%	162.0
4.75% - 5.00%	482,970	1.7%	8	2.1%	60,371	4.96%	219.6
5.00% - 5.25%	2,985,379	10.4%	32	8.4%	93,293	5.16%	269.1
5.25% - 5.50%	628,497	2.2%	8	2.1%	78,562	5.38%	213.0
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	28,792,340	100.0%	382	100.0%	75,373	3.78%	303.6

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	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	9,623,422	33.4%	119	31.2%	80,869	3.85%	308.2
01-Jan-2020 - 31-Dec-2020	5,758,617	20.0%	70	18.3%	82,266	3.76%	307.0
01-Jan-2021 - 31-Dec-2021	9,369,799	32.5%	141	36.9%	66,452	3.65%	305.0
01-Jan-2022 - 31-Dec-2022	2,348,138	8.2%	26	6.8%	90,313	3.41%	323.1
01-Jan-2023 - 31-Dec-2023	425,527	1.5%	8	2.1%	53,191	3.63%	288.1
01-Jan-2024 - 31-Dec-2024	120,157	0.4%	3	0.8%	40,052	3.60%	226.9
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	186,266	0.6%	2	0.5%	93,133	3.47%	273.0
01-Jan-2027 - 31-Dec-2027	163,412	0.6%	2	0.5%	81,706	4.90%	141.1
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	28,792,340	100.0%	382	100.0%	75,373	3.78%	303.6

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%	(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	207,709	0.7%	4	1.0%	51,927	4.06%	50.5
01-Jan-2024 - 31-Dec-2025	54,319	0.2%	2	0.5%	27,160	4.57%	74.9
01-Jan-2026 - 31-Dec-2027	198,502	0.7%	3	0.8%	66,167	3.39%	92.9
01-Jan-2028 - 31-Dec-2029	21,994	0.1%	1	0.3%	21,994	5.36%	121.0
01-Jan-2030 - 31-Dec-2031	346,479	1.2%	6	1.6%	57,747	4.05%	144.2
01-Jan-2032 - 31-Dec-2033	757,695	2.6%	7	1.8%	108,242	3.89%	164.2
01-Jan-2034 - 31-Dec-2035	1,349,853	4.7%	18	4.7%	74,992	3.61%	189.5
01-Jan-2036 - 31-Dec-2037	1,896,894	6.6%	22	5.8%	86,222	3.62%	209.2
01-Jan-2038 - 31-Dec-2039	774,070	2.7%	10	2.6%	77,407	4.88%	236.9
01-Jan-2040 - 31-Dec-2041	2,153,186	7.5%	25	6.5%	86,127	4.63%	264.6
01-Jan-2042 - 31-Dec-2043	4,486,803	15.6%	61	16.0%	73,554	4.37%	281.8
01-Jan-2044 - 31-Dec-2045	4,421,722	15.4%	57	14.9%	77,574	3.75%	313.1
01-Jan-2046 - 31-Dec-2047	4,131,512	14.3%	55	14.4%	75,118	3.87%	329.4
01-Jan-2048 - 31-Dec-2137	7,902,702	27.4%	109	28.5%	72,502	3.10%	394.6
Total	28,792,340	100.0%	382	100.0%	75,373	3.78%	303.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	478,968	1.7%	12	4.2%	39,914	3.88%	169.4
60% - 70%	232,822	0.8%	4	1.4%	58,205	4.49%	261.9
70% - 80%	1,555,831	5.4%	15	5.2%	103,722	3.42%	211.3
80% - 90%	1,933,895	6.7%	21	7.3%	92,090	3.77%	249.3
90% - 100%	9,619,044	33.4%	100	34.6%	96,190	3.76%	334.1
100% - 110%	12,178,802	42.3%	114	39.4%	106,832	3.66%	315.1
110% - 120%	2,680,080	9.3%	22	7.6%	121,822	4.44%	266.2
120% - 130%	112,900	0.4%	1	0.3%	112,900	5.62%	210.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	28,792,340	100.0%	289	100.0%	99,627	3.78%	303.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	6,050,865	21.0%	52	18.0%	116,363	3.80%	316.7
Brandenburg	3,342,437	11.6%	24	8.3%	139,268	4.13%	275.8
Mecklenburg-Vorpommern	644,094	2.2%	6	2.1%	107,349	4.13%	287.0
Sachsen	12,717,233	44.2%	140	48.4%	90,837	3.71%	303.6
Sachsen-Anhalt	5,053,357	17.6%	59	20.4%	85,650	3.71%	310.7
Thüringen	984,355	3.4%	8	2.8%	123,044	3.50%	291.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	28,792,340	100.0%	289	100.0%	99,627	3.78%	303.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,595,670	22.9%	47	16.3%	140,333	97.87%	2.13%
Hochhaus/appartement	21,051,378	73.1%	233	80.6%	90,349	6.44%	93.56%
Mehrfamilienhaus	238,940	0.8%	2	0.7%	119,470	100.00%	0.00%
Zweifamilienhaus	906,353	3.1%	7	2.4%	129,479	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	28,792,340	100.0%	289	100.0%	99,627	23.53%	76.47%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13,192,098	45.8%	183	63.3%	72,088	3.63%	307.8
100,000 - 150,000	8,403,082	29.2%	70	24.2%	120,044	3.72%	313.8
150,000 - 200,000	3,461,429	12.0%	20	6.9%	173,071	4.10%	275.5
200,000 - 250,000	3,366,732	11.7%	15	5.2%	224,449	4.16%	301.9
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	1.3%	1	0.3%	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	28,792,340	100.0%	289	100.0%	99,627	3.78%	303.6