

E-MAC DE 2006-II Investor Report November 2018

Cashflow analysis for the period

Total interest received	973,116	
Interest received on transaction accounts	(302)	
Net Post Foreclosure Proceeds	316,586	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,489,401
Company management expenses	-	
MPT fee	64,483	
Administration fee	-	
Third party fees	270,541	
Liquidity Facility fee	(4,200)	
Payments under hedging arrangements	269,445	
Interest on the Notes	17,859	
PDL Repayment	671,272	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,289,401
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	2,878,423
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,917,186

Collateral

Starting current balance 1 August 2018	93,408,844	
To be disbursed per 1 August 2018	-	
Starting principal balance 1 August 2018	93,408,844	
Principal (p)repayments	(3,439,348)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(406,153)	
Ending principal balance		89,563,344
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		89,563,344

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	6,179,031	406,153	671,272	5,913,912
Class E	9,800,000	-	-	9,800,000
Total	15,979,031	406,153	671,272	15,713,912

Performance

	Last period	This period	Since issue
Prepayment rate	18.89%	13.59%	15.24%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	59,676,553	66.6%	542	70.8%
1 - 30	51,523	11,002,952	12.3%	86	11.2%
31 - 60	21,244	2,576,947	2.9%	21	2.7%
61 - 90	7,351	547,046	0.6%	4	0.5%
91 - 120	21,851	1,265,172	1.4%	10	1.3%
121-150	30,015	1,559,864	1.7%	8	1.0%
> 151	1,617,452	12,934,810	14.4%	95	12.4%
Total	1,749,436	89,563,344	100.0%	766	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	425,686	406,153	156,173	63,698,802

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 766
Number of loans parts 1,033

	Weighted average	Minimum	Maximum
Loan size	116,923	1,089	369,000
Loan part size	86,702	1,089	369,000
Coupon	3.90%	2.70%	6.37%
Remaining maturity (months)	310.5	1	561
Remaining interest period (months)	19.7	1	108
Original interest period (months)	58.3	3	240
Seasoning (months)	148.3	131.8	163.4
Loan to Lending Value	99.0%	0.6%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	28,688,943.77	41.5%	32.03%
Owner occupied	60,874,399.78	58.5%	67.97%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	75,114,564	83.9%	905	87.6%	83,000	3.85%	322.8
Interest Only With Life Insurance Redemption	5,893,915	6.6%	61	5.9%	96,622	3.90%	209.6
Interest Only With Building Savings Account Redemption	6,586,221	7.4%	51	4.9%	129,142	4.07%	267.8
Interest Only	1,968,644	2.2%	16	1.5%	123,040	5.19%	287.6
Total	89,563,344	100.0%	1,033	100.0%	86,702	3.90%	310.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	18,753,016	20.9%	215	20.8%	87,223	4.15%	306.2
13 - 24	18,934,619	21.1%	223	21.6%	84,909	2.70%	364.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	37,530,322	41.9%	453	43.9%	82,848	3.82%	314.6
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	5,506,012	6.1%	54	5.2%	101,963	5.28%	254.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	8,839,376	9.9%	88	8.5%	100,447	5.36%	221.0
Total	89,563,344	100.0%	1,033	100.0%	86,702	3.90%	310.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	67,701,714	75.6%	819	79.3%	82,664	3.44%	331.1
4.50% - 4.75%	1,769,883	2.0%	13	1.3%	136,145	4.67%	269.8
4.75% - 5.00%	2,384,826	2.7%	26	2.5%	91,724	4.89%	246.7
5.00% - 5.25%	8,338,386	9.3%	79	7.6%	105,549	5.17%	262.7
5.25% - 5.50%	4,125,258	4.6%	45	4.4%	91,672	5.39%	238.1
5.50% - 5.75%	2,647,915	3.0%	23	2.2%	115,127	5.64%	231.7
5.75% - 6.00%	1,654,219	1.8%	18	1.7%	91,901	5.86%	213.8
6.00% - 6.25%	422,105	0.5%	6	0.6%	70,351	6.09%	173.2
6.25% - 6.50%	519,037	0.6%	4	0.4%	129,759	6.35%	218.9
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	89,563,344	100.0%	1,033	100.0%	86,702	3.90%	310.5

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	5,935,788	6.6%	61	5.9%	97,308	5.22%	258.8
01-Jan-2018 - 31-Dec-2018	15,573,072	17.4%	183	17.7%	85,099	3.64%	326.7
01-Jan-2019 - 31-Dec-2019	18,156,515	20.3%	204	19.7%	89,003	3.36%	338.8
01-Jan-2020 - 31-Dec-2020	9,550,423	10.7%	100	9.7%	95,504	4.26%	302.5
01-Jan-2021 - 31-Dec-2021	29,884,678	33.4%	371	35.9%	80,552	3.88%	302.7
01-Jan-2022 - 31-Dec-2022	7,052,204	7.9%	78	7.6%	90,413	3.85%	318.3
01-Jan-2023 - 31-Dec-2023	822,671	0.9%	13	1.3%	63,282	3.60%	324.6
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	1,553,157	1.7%	14	1.4%	110,940	5.18%	240.6
01-Jan-2027 - 31-Dec-2027	1,034,835	1.2%	9	0.9%	114,982	5.38%	208.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	89,563,344	100.0%	1,033	100.0%	86,702	3.90%	310.5

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%	(33.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	273,894	0.3%	6	0.6%	45,649	5.36%	32.3
01-Jan-2022 - 31-Dec-2023	759,992	0.8%	11	1.1%	69,090	4.94%	47.6
01-Jan-2024 - 31-Dec-2025	311,322	0.3%	7	0.7%	44,475	4.35%	72.5
01-Jan-2026 - 31-Dec-2027	925,514	1.0%	17	1.6%	54,442	4.35%	100.8
01-Jan-2028 - 31-Dec-2029	423,309	0.5%	8	0.8%	52,914	4.47%	120.1
01-Jan-2030 - 31-Dec-2031	1,246,486	1.4%	19	1.8%	65,605	4.62%	146.5
01-Jan-2032 - 31-Dec-2033	1,702,976	1.9%	19	1.8%	89,630	4.31%	169.6
01-Jan-2034 - 31-Dec-2035	2,395,311	2.7%	32	3.1%	74,853	3.61%	195.8
01-Jan-2036 - 31-Dec-2037	5,989,427	6.7%	56	5.4%	106,954	3.92%	217.8
01-Jan-2038 - 31-Dec-2039	3,200,993	3.6%	34	3.3%	94,147	4.91%	245.4
01-Jan-2040 - 31-Dec-2041	8,384,572	9.4%	82	7.9%	102,251	4.96%	268.5
01-Jan-2042 - 31-Dec-2043	13,778,467	15.4%	141	13.6%	97,720	4.52%	289.7
01-Jan-2044 - 31-Dec-2045	12,071,905	13.5%	142	13.7%	85,013	3.83%	318.2
01-Jan-2046 - 31-Dec-2047	11,371,066	12.7%	139	13.5%	81,806	3.72%	335.9
01-Jan-2048 - 31-Dec-2137	26,639,210	29.7%	318	30.8%	83,771	3.10%	400.4
Total	89,563,344	100.0%	1,033	100.0%	86,702	3.90%	310.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,273,277	1.4%	35	4.6%	36,379	4.46%	137.9
60% - 70%	1,274,923	1.4%	13	1.7%	98,071	4.54%	230.9
70% - 80%	4,044,603	4.5%	41	5.4%	98,649	4.06%	247.0
80% - 90%	8,516,353	9.5%	75	9.8%	113,551	4.05%	291.7
90% - 100%	32,792,807	36.6%	266	34.7%	123,281	3.80%	338.3
100% - 110%	31,011,166	34.6%	257	33.6%	120,666	3.73%	322.5
110% - 120%	9,500,044	10.6%	72	9.4%	131,945	4.39%	263.0
120% - 130%	1,150,171	1.3%	7	0.9%	164,310	4.04%	227.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	89,563,344	100.0%	766	100.0%	116,923	3.90%	310.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	11,652,890	13.0%	78	10.2%	149,396	4.04%	311.5
Bayern	9,299,267	10.4%	67	8.7%	138,795	3.90%	304.1
Berlin	6,717,050	7.5%	58	7.6%	115,811	3.69%	323.3
Brandenburg	3,605,517	4.0%	25	3.3%	144,221	4.14%	286.2
Bremen	167,224	0.2%	2	0.3%	83,612	4.11%	359.8
Hamburg	76,015	0.1%	1	0.1%	76,015	3.30%	381.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,220,276	3.6%	28	3.7%	115,010	4.12%	331.7
Mecklenburg-Vorpommern	647,942	0.7%	6	0.8%	107,980	3.66%	323.9
Niedersachsen	6,689,628	7.5%	57	7.4%	117,362	3.82%	324.3
Nordrhein-Westfalen	16,606,817	18.5%	129	16.8%	128,795	3.98%	304.5
Rheinland-Pfalz	5,568,972	6.2%	46	6.0%	121,065	4.21%	305.5
Saarland	2,166,525	2.4%	19	2.5%	114,028	3.88%	296.8
Sachsen	14,333,373	16.0%	159	20.8%	90,147	3.70%	308.2
Sachsen-Anhalt	5,663,061	6.3%	64	8.4%	88,485	3.67%	322.1
Schleswig-Holstein	2,153,518	2.4%	19	2.5%	113,343	3.98%	310.2
Thüringen	995,268	1.1%	8	1.0%	124,409	3.37%	302.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	89,563,344	100.0%	766	100.0%	116,923	3.90%	310.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	41,178,289	46.0%	284	37.1%	144,994	98.9%	1.1%
Hochhaus/appartement	37,218,976	41.6%	412	53.8%	90,337	24.5%	75.5%
Mehrfamilienhaus	4,968,548	5.5%	30	3.9%	165,618	93.3%	6.7%
Zweifamilienhaus	6,071,220	6.8%	39	5.1%	155,672	94.9%	5.1%
Laden/wohnhaus	126,311	0.1%	1	0.1%	126,311	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	89,563,344	100.0%	766	100.0%	116,923	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	26,296,206	29.4%	372	48.6%	70,689	3.75%	299.9
100,000 - 150,000	24,571,588	27.4%	204	26.6%	120,449	3.86%	321.6
150,000 - 200,000	17,675,220	19.7%	102	13.3%	173,286	4.07%	303.6
200,000 - 250,000	14,971,644	16.7%	67	8.7%	223,457	4.04%	316.3
250,000 - 300,000	4,004,905	4.5%	15	2.0%	266,994	3.62%	321.1
300,000 - 350,000	1,319,665	1.5%	4	0.5%	329,916	4.09%	310.4
350,000 - 400,000	724,115	0.8%	2	0.3%	362,058	4.20%	311.1
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	89,563,344	100.0%	766	100.0%	116,923	3.90%	310.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	320		
Number of loans parts	422		
	Weighted average	Minimum	Maximum
Loan size	99,882	1,089	369,000
Loan part size	75,740	53	369,000
Coupon	3.73%	2.70%	6.04%
Remaining maturity (months)	311.5	1	509
Remaining interest period (months)	17.7	1	101
Original interest period (months)	39.8	6	240
Seasoning (months)	148.9	131.9	163.0
Loan to Foreclosure Value	101.1%	0.6%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	22,175,239.48	77.5%	69.38%
Owner occupied	9,786,971.20	22.5%	30.62%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	27,602,234	86.4%	380	90.0%	72,637	3.69%	326.5
Interest Only With Life Insurance Redemption	2,820,407	8.8%	29	6.9%	97,255	3.69%	228.1
Interest Only With Building Savings Account Redemption	1,211,069	3.8%	10	2.4%	121,107	4.22%	179.2
Interest Only	328,500	1.0%	3	0.7%	109,500	5.71%	250.7
Total	31,962,211	100.0%	422	100.0%	75,740	3.73%	311.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	8,683,361	27.2%	105	24.9%	82,699	4.16%	291.3
13 - 24	7,956,277	24.9%	108	25.6%	73,669	2.70%	358.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,076,131	44.0%	192	45.5%	73,313	3.91%	306.0
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	934,815	2.9%	12	2.8%	77,901	5.27%	230.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	311,626	1.0%	5	1.2%	62,325	4.98%	176.2
Total	31,962,211	100.0%	422	100.0%	75,740	3.73%	311.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	27,188,390	85.1%	366	86.7%	74,285	3.46%	321.3
4.50% - 4.75%	51,691	0.2%	1	0.2%	51,691	4.74%	168.0
4.75% - 5.00%	492,907	1.5%	8	1.9%	61,613	4.96%	224.2
5.00% - 5.25%	3,041,008	9.5%	33	7.8%	92,152	5.16%	273.5
5.25% - 5.50%	632,190	2.0%	8	1.9%	79,024	5.38%	218.9
5.50% - 5.75%	163,693	0.5%	2	0.5%	81,846	5.64%	226.8
5.75% - 6.00%	249,724	0.8%	2	0.5%	124,862	5.79%	247.0
6.00% - 6.25%	142,608	0.4%	2	0.5%	71,304	6.04%	236.7
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	31,962,211	100.0%	422	100.0%	75,740	3.73%	311.5

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	3.2%	14	3.3%	73,220	5.33%	236.5
01-Jan-2018 - 31-Dec-2018	6,313,214	19.8%	82	19.4%	76,990	3.68%	307.0
01-Jan-2019 - 31-Dec-2019	8,365,758	26.2%	106	25.1%	78,922	3.44%	328.7
01-Jan-2020 - 31-Dec-2020	4,243,610	13.3%	51	12.1%	83,208	4.17%	304.3
01-Jan-2021 - 31-Dec-2021	8,912,257	27.9%	132	31.3%	67,517	3.71%	310.0
01-Jan-2022 - 31-Dec-2022	2,312,931	7.2%	25	5.9%	92,517	3.41%	331.9
01-Jan-2023 - 31-Dec-2023	431,108	1.3%	8	1.9%	53,888	3.63%	293.4
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	189,502	0.6%	2	0.5%	94,751	3.47%	278.5
01-Jan-2027 - 31-Dec-2027	168,753	0.5%	2	0.5%	84,376	4.89%	146.4
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	31,962,211	100.0%	422	100.0%	75,740	3.73%	311.5

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%	(33.0)
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	198,283	0.6%	3	0.7%	66,094	4.15%	57.4
01-Jan-2024 - 31-Dec-2025	80,879	0.3%	3	0.7%	26,960	4.04%	75.8
01-Jan-2026 - 31-Dec-2027	359,325	1.1%	7	1.7%	51,332	3.74%	95.7
01-Jan-2028 - 31-Dec-2029	87,743	0.3%	2	0.5%	43,872	3.39%	118.8
01-Jan-2030 - 31-Dec-2031	352,298	1.1%	6	1.4%	58,716	4.05%	151.9
01-Jan-2032 - 31-Dec-2033	772,837	2.4%	9	2.1%	85,871	3.99%	171.7
01-Jan-2034 - 31-Dec-2035	1,260,412	3.9%	16	3.8%	78,776	3.64%	195.7
01-Jan-2036 - 31-Dec-2037	2,183,487	6.8%	24	5.7%	90,979	3.58%	215.7
01-Jan-2038 - 31-Dec-2039	920,992	2.9%	12	2.8%	76,749	4.54%	244.4
01-Jan-2040 - 31-Dec-2041	2,471,165	7.7%	28	6.6%	88,256	4.44%	269.9
01-Jan-2042 - 31-Dec-2043	4,349,309	13.6%	57	13.5%	76,304	4.46%	287.5
01-Jan-2044 - 31-Dec-2045	5,032,819	15.7%	64	15.2%	78,638	3.77%	319.0
01-Jan-2046 - 31-Dec-2047	4,761,524	14.9%	65	15.4%	73,254	3.73%	335.5
01-Jan-2048 - 31-Dec-2137	9,042,238	28.3%	124	29.4%	72,921	3.07%	403.4
Total	31,962,211	100.0%	422	100.0%	75,740	3.73%	311.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	548,109	1.7%	15	4.7%	36,541	3.93%	163.2
60% - 70%	223,717	0.7%	4	1.3%	55,929	4.45%	286.0
70% - 80%	1,731,930	5.4%	18	5.6%	96,218	3.46%	224.8
80% - 90%	1,994,487	6.2%	22	6.9%	90,658	3.54%	259.0
90% - 100%	9,068,624	28.4%	93	29.1%	97,512	3.72%	346.4
100% - 110%	14,322,949	44.8%	135	42.2%	106,096	3.64%	322.0
110% - 120%	3,959,495	12.4%	32	10.0%	123,734	4.16%	282.7
120% - 130%	112,900	0.4%	1	0.3%	112,900	5.62%	216.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	31,962,211	100.0%	320	100.0%	99,882	3.73%	311.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	6,717,050	21.0%	58	18.1%	115,811	3.69%	323.3
Brandenburg	3,605,517	11.3%	25	7.8%	144,221	4.14%	286.2
Mecklenburg-Vorpommern	647,942	2.0%	6	1.9%	107,990	3.66%	323.9
Sachsen	14,333,373	44.8%	159	49.7%	90,147	3.70%	308.2
Sachsen-Anhalt	5,663,061	17.7%	64	20.0%	88,485	3.67%	322.1
Thüringen	995,268	3.1%	8	2.5%	124,409	3.37%	302.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	31,962,211	100.0%	320	100.0%	99,882	3.73%	311.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	7,467,438	23.4%	51	15.9%	146,420	98.04%	1.96%
Hochhaus/appartement	23,335,753	73.0%	260	81.3%	89,753	5.77%	94.23%
Mehrfamilienhaus	241,453	0.8%	2	0.6%	120,727	100.00%	0.00%
Zweifamilienhaus	917,567	2.9%	7	2.2%	131,081	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	31,962,211	100.0%	320	100.0%	99,882	22.50%	77.50%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	14,512,750	45.4%	202	63.1%	71,845	3.59%	313.9
100,000 - 150,000	9,197,027	28.8%	77	24.1%	119,442	3.68%	326.6
150,000 - 200,000	3,793,300	11.9%	22	6.9%	172,423	4.15%	273.7
200,000 - 250,000	3,827,928	12.0%	17	5.3%	225,172	3.99%	317.6
250,000 - 300,000	262,207	0.8%	1	0.3%	262,207	2.70%	254.0
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%	207.0
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	31,962,211	100.0%	320	100.0%	99,882	3.73%	311.5