

E-MAC DE 2006-II Investor Report May 2018

Cashflow analysis for the period

Total interest received	1,157,112	
Interest received on transaction accounts	(579)	
Net Post Foreclosure Proceeds	332,296	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,688,829
Company management expenses	20,334	
MPT fee	65,216	
Administration fee	-	
Third party fees	387,285	
Liquidity Facility fee	(4,123)	
Payments under hedging arrangements	345,715	
Interest on the Notes	16,615	
PDL Repayment	657,786	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,488,829
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	2,765,670
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,804,433

Collateral

Starting current balance 1 February 2018	107,329,224
To be disbursed per 1 February 2018	-
Starting principal balance 1 February 2018	107,329,224
Principal (p)repayments	(7,729,870)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(672,402)
Ending principal balance	98,926,952
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	98,926,952

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	6,262,197	672,402	657,786	6,276,813
Class E	9,800,000	-	-	9,800,000
Total	16,062,197	672,402	657,786	16,076,813

Performance

	Last period	This period	Since issue
Prepayment rate	23.19%	26.36%	15.12%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	61,237,830	61.9%	563	66.9%
1 - 30	67,437	14,354,507	14.5%	112	13.3%
31 - 60	38,935	4,924,865	5.0%	35	4.2%
61 - 90	26,553	2,183,445	2.2%	14	1.7%
91 - 120	20,686	1,215,245	1.2%	9	1.1%
121-150	16,322	811,026	0.8%	3	0.4%
> 151	1,703,301	14,200,035	14.4%	105	12.5%
Total	1,873,235	98,926,952	100.0%	841	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	737,008	672,402	136,873	63,211,362

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 841
Number of loans parts 1,129

	Weighted average	Minimum	Maximum
Loan size	117,630	1,089	369,000
Loan part size	87,624	1,089	369,000
Coupon	3.93%	2.70%	6.37%
Remaining maturity (months)	314.2	1	574
Remaining interest period (months)	23.6	1	115
Original interest period (months)	60.0	3	240
Seasoning (months)	141.9	125.6	157.4
Loan to Lending Value	99.7%	0.6%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	32,292,095.93	42.2%	32.64%
Owner occupied	66,634,855.75	57.8%	67.36%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	82,907,395	83.8%	984	87.2%	84,255	3.89%	326.3
Interest Only With Life Insurance Redemption	6,644,494	6.7%	71	6.3%	93,584	3.99%	224.1
Interest Only With Building Savings Account Redemption	6,962,566	7.0%	54	4.8%	128,936	4.09%	271.5
Interest Only	2,412,497	2.4%	20	1.8%	120,625	4.88%	270.8
Total	98,926,952	100.0%	1,129	100.0%	87,624	3.93%	314.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	21,879,941	22.1%	255	22.6%	85,804	4.16%	308.9
13 - 24	21,302,770	21.5%	248	22.0%	85,898	2.70%	371.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	38,129,707	38.5%	452	40.0%	84,358	3.83%	319.6
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	6,413,037	6.5%	62	5.5%	103,436	5.29%	260.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	11,201,497	11.3%	112	9.9%	100,013	5.41%	228.5
Total	98,926,952	100.0%	1,129	100.0%	87,624	3.93%	314.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	73,489,039	74.3%	880	77.9%	83,510	3.45%	336.2
4.50% - 4.75%	2,024,776	2.0%	15	1.3%	134,985	4.68%	271.2
4.75% - 5.00%	2,519,572	2.5%	27	2.4%	93,317	4.89%	250.1
5.00% - 5.25%	9,394,577	9.5%	90	8.0%	104,384	5.17%	264.8
5.25% - 5.50%	4,488,546	4.5%	50	4.4%	89,771	5.39%	239.3
5.50% - 5.75%	3,497,492	3.5%	31	2.7%	112,822	5.65%	244.4
5.75% - 6.00%	2,067,404	2.1%	22	1.9%	93,973	5.87%	227.1
6.00% - 6.25%	728,101	0.7%	9	0.8%	80,900	6.07%	197.8
6.25% - 6.50%	717,445	0.7%	5	0.4%	143,489	6.35%	232.9
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	98,926,952	100.0%	1,129	100.0%	87,624	3.93%	314.2

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	7,149,872	7.2%	72	6.4%	99,304	5.19%	264.8
01-Jan-2018 - 31-Dec-2018	30,750,146	31.1%	356	31.5%	86,377	3.69%	328.9
01-Jan-2019 - 31-Dec-2019	11,140,033	11.3%	128	11.3%	87,032	2.73%	370.5
01-Jan-2020 - 31-Dec-2020	6,863,025	6.9%	68	6.0%	100,927	4.97%	278.6
01-Jan-2021 - 31-Dec-2021	30,660,001	31.0%	375	33.2%	81,760	3.88%	308.3
01-Jan-2022 - 31-Dec-2022	8,067,441	8.2%	86	7.6%	93,807	4.09%	314.5
01-Jan-2023 - 31-Dec-2023	505,273	0.5%	6	0.5%	84,212	3.51%	335.6
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	1,627,365	1.6%	15	1.3%	108,491	5.17%	247.4
01-Jan-2027 - 31-Dec-2027	2,163,795	2.2%	23	2.0%	94,078	5.37%	220.4
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	98,926,952	100.0%	1,129	100.0%	87,624	3.93%	314.2

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%	(27.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	282,632	0.3%	6	0.5%	47,105	5.34%	38.2
01-Jan-2022 - 31-Dec-2023	857,947	0.9%	14	1.2%	61,282	4.88%	54.5
01-Jan-2024 - 31-Dec-2025	429,753	0.4%	9	0.8%	47,750	4.35%	79.3
01-Jan-2026 - 31-Dec-2027	1,018,093	1.0%	18	1.6%	56,561	4.42%	107.7
01-Jan-2028 - 31-Dec-2029	708,384	0.7%	12	1.1%	59,032	4.77%	127.4
01-Jan-2030 - 31-Dec-2031	1,567,425	1.6%	23	2.0%	68,149	4.61%	153.3
01-Jan-2032 - 31-Dec-2033	2,093,515	2.1%	24	2.1%	87,230	4.39%	175.2
01-Jan-2034 - 31-Dec-2035	2,387,040	2.4%	31	2.7%	77,001	3.67%	201.7
01-Jan-2036 - 31-Dec-2037	6,579,917	6.7%	62	5.5%	106,128	3.99%	224.0
01-Jan-2038 - 31-Dec-2039	3,744,206	3.8%	38	3.4%	98,532	4.96%	251.5
01-Jan-2040 - 31-Dec-2041	9,917,100	10.0%	96	8.5%	103,303	4.94%	274.3
01-Jan-2042 - 31-Dec-2043	15,605,855	15.8%	155	13.7%	100,683	4.48%	295.7
01-Jan-2044 - 31-Dec-2045	13,071,069	13.2%	152	13.5%	85,994	3.86%	324.3
01-Jan-2046 - 31-Dec-2047	12,630,922	12.8%	152	13.5%	83,098	3.79%	341.4
01-Jan-2048 - 31-Dec-2137	27,944,195	28.2%	335	29.7%	83,416	3.07%	408.2
Total	98,926,952	100.0%	1,129	100.0%	87,624	3.93%	314.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,517,074	1.5%	38	4.5%	39,923	4.60%	132.9
60% - 70%	2,004,712	2.0%	21	2.5%	95,462	4.60%	235.3
70% - 80%	3,557,288	3.6%	36	4.3%	98,814	4.07%	249.9
80% - 90%	8,776,817	8.9%	75	8.9%	117,024	4.13%	296.9
90% - 100%	30,481,222	30.8%	241	28.7%	126,478	3.86%	336.4
100% - 110%	36,479,601	36.9%	308	36.6%	118,440	3.77%	329.3
110% - 120%	14,865,466	15.0%	114	13.6%	130,399	4.16%	293.8
120% - 130%	1,244,771	1.3%	8	1.0%	155,596	3.94%	227.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	98,926,952	100.0%	841	100.0%	117,630	3.93%	314.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	13,457,670	13.6%	91	10.8%	147,886	4.05%	312.7
Bayern	9,777,206	9.9%	71	8.4%	137,707	3.97%	307.9
Berlin	7,538,824	7.6%	65	7.7%	115,982	3.69%	332.2
Brandenburg	4,250,818	4.3%	29	3.4%	146,580	4.21%	297.8
Bremen	169,297	0.2%	2	0.2%	84,648	4.12%	364.6
Hamburg	305,766	0.3%	3	0.4%	101,922	4.42%	247.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,254,757	3.3%	29	3.4%	112,233	4.12%	337.6
Mecklenburg-Vorpommern	720,598	0.7%	7	0.8%	102,943	3.82%	313.2
Niedersachsen	7,442,929	7.5%	62	7.4%	120,047	3.89%	327.2
Nordrhein-Westfalen	18,157,981	18.4%	142	16.9%	127,873	3.99%	309.2
Rheinland-Pfalz	5,981,499	6.1%	47	5.6%	127,479	4.25%	306.1
Saarland	2,184,435	2.2%	19	2.3%	114,970	3.88%	302.8
Sachsen	16,019,339	16.2%	174	20.7%	92,065	3.73%	315.2
Sachsen-Anhalt	6,104,225	6.2%	70	8.3%	87,203	3.71%	319.8
Schleswig-Holstein	2,187,315	2.2%	19	2.3%	115,122	4.04%	312.7
Thüringen	1,364,293	1.4%	11	1.3%	124,027	3.84%	296.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	98,926,952	100.0%	841	100.0%	117,630	3.93%	314.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	44,514,141	45.0%	304	36.1%	146,428	99.0%	1.0%
Hochhaus/appartement	42,494,309	43.0%	463	55.1%	91,780	25.3%	74.7%
Mehrfamilienhaus	5,416,866	5.5%	33	3.9%	164,147	87.9%	12.1%
Zweifamilienhaus	6,374,140	6.4%	40	4.8%	159,353	95.0%	5.0%
Laden/wohnhaus	127,495	0.1%	1	0.1%	127,495	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	98,926,952	100.0%	841	100.0%	117,630	57.8%	42.2%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	29,093,571	29.4%	406	48.3%	71,659	3.80%	300.8
100,000 - 150,000	27,029,998	27.3%	224	26.6%	120,670	3.88%	328.2
150,000 - 200,000	20,072,078	20.3%	116	13.8%	173,035	4.19%	308.2
200,000 - 250,000	16,142,536	16.3%	72	8.6%	224,202	4.03%	321.9
250,000 - 300,000	4,534,774	4.6%	17	2.0%	266,751	3.62%	323.9
300,000 - 350,000	1,329,879	1.3%	4	0.5%	332,470	4.09%	316.5
350,000 - 400,000	724,115	0.7%	2	0.2%	362,058	3.46%	259.9
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	98,926,952	100.0%	841	100.0%	117,630	3.93%	314.2

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	356		
Number of loans parts	468		
	Weighted average	Minimum	Maximum
Loan size	101,118	1,089	369,000
Loan part size	76,919	1,089	369,000
Coupon	3.78%	2.70%	6.07%
Remaining maturity (months)	316.7	1	574
Remaining interest period (months)	19.8	1	111
Original interest period (months)	40.7	6	240
Seasoning (months)	142.6	125.9	157.0
Loan to Foreclosure Value	101.8%	0.6%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	24,828,601.38	77.2%	68.97%
Owner occupied	11,169,496.66	22.8%	31.03%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	31,195,142	86.7%	421	90.0%	74,098	3.74%	329.6
Interest Only With Life Insurance Redemption	3,056,220	8.5%	32	6.8%	95,507	3.72%	247.6
Interest Only With Building Savings Account Redemption	1,295,236	3.6%	11	2.4%	117,749	4.21%	191.2
Interest Only	451,500	1.3%	4	0.9%	112,875	5.78%	255.1
Total	35,998,098	100.0%	468	100.0%	76,919	3.78%	316.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,662,273	29.6%	133	28.4%	80,167	4.16%	299.8
13 - 24	8,947,859	24.9%	120	25.6%	74,565	2.70%	367.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,187,211	39.4%	189	40.4%	75,065	3.91%	310.8
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	1,360,990	3.8%	16	3.4%	85,062	5.40%	239.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	839,765	2.3%	10	2.1%	83,976	5.47%	215.2
Total	35,998,098	100.0%	468	100.0%	76,919	3.78%	316.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	30,177,929	83.8%	402	85.9%	75,069	3.48%	328.2
4.50% - 4.75%	52,976	0.1%	1	0.2%	52,976	4.74%	174.0
4.75% - 5.00%	507,244	1.4%	8	1.7%	63,406	4.95%	228.0
5.00% - 5.25%	3,286,472	9.1%	35	7.5%	93,899	5.16%	278.2
5.25% - 5.50%	702,865	2.0%	9	1.9%	78,096	5.38%	217.7
5.50% - 5.75%	403,666	1.1%	4	0.9%	100,916	5.66%	236.6
5.75% - 6.00%	426,483	1.2%	4	0.9%	106,621	5.86%	252.1
6.00% - 6.25%	440,464	1.2%	5	1.1%	88,093	6.05%	231.5
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	35,998,098	100.0%	468	100.0%	76,919	3.78%	316.7

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	1,697,362	4.7%	20	4.3%	84,868	5.26%	252.2
01-Jan-2018 - 31-Dec-2018	13,952,768	38.8%	177	37.8%	78,829	3.76%	316.6
01-Jan-2019 - 31-Dec-2019	4,750,782	13.2%	65	13.9%	73,089	2.71%	370.8
01-Jan-2020 - 31-Dec-2020	3,022,283	8.4%	36	7.7%	83,952	4.84%	284.1
01-Jan-2021 - 31-Dec-2021	9,189,875	25.5%	133	28.4%	69,097	3.70%	315.8
01-Jan-2022 - 31-Dec-2022	2,775,606	7.7%	29	6.2%	95,711	3.79%	323.8
01-Jan-2023 - 31-Dec-2023	157,086	0.4%	3	0.6%	52,362	3.51%	241.6
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	192,460	0.5%	2	0.4%	96,230	3.48%	284.1
01-Jan-2027 - 31-Dec-2027	259,875	0.7%	3	0.6%	86,625	5.13%	154.6
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	35,998,098	100.0%	468	100.0%	76,919	3.78%	316.7

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	0.2%	2	0.4%	44,450	5.40%	(27.0)
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	219,379	0.6%	4	0.9%	54,845	4.04%	61.9
01-Jan-2024 - 31-Dec-2025	127,854	0.4%	4	0.9%	31,964	3.71%	77.5
01-Jan-2026 - 31-Dec-2027	371,080	1.0%	7	1.5%	53,011	3.74%	103.5
01-Jan-2028 - 31-Dec-2029	203,294	0.6%	4	0.9%	50,823	4.64%	132.2
01-Jan-2030 - 31-Dec-2031	563,842	1.6%	9	1.9%	62,649	4.55%	157.7
01-Jan-2032 - 31-Dec-2033	847,720	2.4%	11	2.4%	77,065	3.95%	178.0
01-Jan-2034 - 31-Dec-2035	1,286,865	3.6%	16	3.4%	80,429	3.63%	201.7
01-Jan-2036 - 31-Dec-2037	2,203,124	6.1%	24	5.1%	91,797	3.57%	221.7
01-Jan-2038 - 31-Dec-2039	1,152,208	3.2%	13	2.8%	88,631	4.67%	250.4
01-Jan-2040 - 31-Dec-2041	3,088,580	8.6%	35	7.5%	88,245	4.59%	275.5
01-Jan-2042 - 31-Dec-2043	5,196,847	14.4%	64	13.7%	81,201	4.37%	293.6
01-Jan-2044 - 31-Dec-2045	5,774,506	16.0%	74	15.8%	78,034	3.82%	325.3
01-Jan-2046 - 31-Dec-2047	4,923,743	13.7%	68	14.5%	72,408	3.82%	340.9
01-Jan-2048 - 31-Dec-2137	9,950,154	27.6%	133	28.4%	74,813	3.04%	412.5
Total	35,998,098	100.0%	468	100.0%	76,919	3.78%	316.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	563,738	1.6%	15	4.2%	37,583	3.90%	160.0
60% - 70%	613,801	1.7%	8	2.2%	76,725	4.66%	243.2
70% - 80%	1,404,327	3.9%	15	4.2%	93,622	3.38%	231.2
80% - 90%	2,237,065	6.2%	22	6.2%	101,685	3.67%	269.7
90% - 100%	7,889,007	21.9%	79	22.2%	99,861	3.73%	340.1
100% - 110%	15,911,092	44.2%	158	44.4%	100,703	3.71%	329.6
110% - 120%	7,266,168	20.2%	58	16.3%	125,279	3.98%	313.8
120% - 130%	112,900	0.3%	1	0.3%	112,900	5.62%	222.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	35,998,098	100.0%	356	100.0%	101,118	3.78%	316.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	7,538,824	20.9%	65	18.3%	115,982	3.69%	332.2
Brandenburg	4,250,818	11.8%	29	8.1%	146,580	4.21%	297.8
Mecklenburg-Vorpommern	720,598	2.0%	7	2.0%	102,943	3.82%	313.2
Sachsen	16,019,339	44.5%	174	48.9%	92,065	3.73%	315.2
Sachsen-Anhalt	6,104,225	17.0%	70	19.7%	87,203	3.71%	319.8
Thüringen	1,364,293	3.8%	11	3.1%	124,027	3.84%	296.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	35,998,098	100.0%	356	100.0%	101,118	3.78%	316.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	8,198,610	22.8%	56	15.7%	146,404	98.21%	1.79%
Hochhaus/appartement	26,546,992	73.7%	290	81.5%	91,541	6.55%	93.45%
Mehrfamilienhaus	321,418	0.9%	3	0.8%	107,139	66.67%	33.33%
Zweifamilienhaus	931,077	2.6%	7	2.0%	133,011	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	35,998,098	100.0%	356	100.0%	101,118	22.75%	77.25%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	15,981,020	44.4%	221	62.1%	72,312	3.65%	314.6
100,000 - 150,000	10,234,310	28.4%	86	24.2%	119,004	3.73%	335.3
150,000 - 200,000	4,392,530	12.2%	26	7.3%	168,943	4.23%	288.9
200,000 - 250,000	4,503,662	12.5%	20	5.6%	225,183	3.97%	318.8
250,000 - 300,000	517,575	1.4%	2	0.6%	258,788	3.01%	303.7
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	1.0%	1	0.3%	369,000	4.20%	213.0
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	35,998,098	100.0%	356	100.0%	101,118	3.78%	316.7