

E-MAC DE 2006-II Investor Report August 2016

Cashflow analysis for the period

Total interest received	4,567,931	
Interest received on transaction accounts	(606)	
Net Post Foreclosure Proceeds	365,223	
Liquidity available	9,821,905	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		14,754,453
Company management expenses	-	
MPT fee	198,309	
Administration fee	-	
Third party fees	547,282	
Liquidity Facility fee	(9,764)	
Payments under hedging arrangements	2,896,821	
Interest on the Notes	24,257	
PDL Repayment	1,275,643	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		4,932,548
Available after distribution of funds		9,821,905
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	1,614,924	
Liquidity Facility Standby Ledger *	8,206,981	
Reserve account funding	-	
Available liquidity		9,821,905
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.

Collateral

Starting current balance 1 May 2016	313,327,067	
To be disbursed per 1 May 2016	-	
Starting principal balance 1 May 2016	313,327,067	
Principal (p)repayments	(52,555,154)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,966,456)	
Ending principal balance		257,805,456
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		257,805,456

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	4,269,777	2,966,456	1,275,643	5,960,590
Class E	9,800,000	-	-	9,800,000
Total	14,069,777	2,966,456	1,275,643	15,760,590

Performance

	Last period	This period	Since issue
Prepayment rate	53.18%	53.45%	9.09%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	211,799,438	82.2%	1744	83.6%
1 - 30	35,885	8,197,383	3.2%	63	3.0%
31 - 60	36,939	4,475,234	1.7%	32	1.5%
61 - 90	39,847	3,039,921	1.2%	21	1.0%
91 - 120	36,420	1,993,342	0.8%	14	0.7%
121-150	43,914	2,000,343	0.8%	12	0.6%
> 151	3,469,103	26,299,796	10.2%	201	9.6%
Total	3,662,106	257,805,456	100.0%	2087	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,470,168	2,966,456	160,304	57,213,689

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 2,087
Number of loans parts 2,677

	Weighted average	Minimum	Maximum
Loan size	123,529	1,261	441,206
Loan part size	96,304	1,261	441,206
Coupon	5.13%	2.70%	6.97%
Remaining maturity (months)	284.5	1	476
Remaining interest period (months)	18.5	1	136
Original interest period (months)	105.3	6	240
Seasoning (months)	119.1	104.3	145.2
Loan to Lending Value	102.0%	0.5%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	77,785,487.49	37.6%	30.17%
Owner occupied	180,019,968.89	62.4%	69.83%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	195,548,956	75.9%	2,116	79.0%	92,414	5.06%	297.9
Interest Only With Life Insurance Redemption	16,477,471	6.4%	158	5.9%	104,288	5.25%	214.6
Interest Only With Building Savings Account Redemption	19,275,806	7.5%	145	5.4%	132,937	5.16%	214.4
Interest Only	26,503,223	10.3%	258	9.6%	102,726	5.52%	279.7
Total	257,805,456	100.0%	2,677	100.0%	96,304	5.13%	284.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	46,970,855	18.2%	520	19.4%	90,329	4.10%	326.4
13 - 24	496,384	0.2%	4	0.1%	124,096	2.98%	301.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	19,532,030	7.6%	213	8.0%	91,700	4.39%	315.7
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	156,955,039	60.9%	1,647	61.5%	95,298	5.50%	275.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	33,851,149	13.1%	293	10.9%	115,533	5.30%	250.3
Total	257,805,456	100.0%	2,677	100.0%	96,304	5.13%	284.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	59,499,876	23.1%	668	25.0%	89,072	4.03%	326.8
4.50% - 4.75%	12,972,855	5.0%	108	4.0%	120,119	4.65%	287.1
4.75% - 5.00%	19,096,211	7.4%	173	6.5%	110,383	4.89%	270.1
5.00% - 5.25%	36,249,811	14.1%	330	12.3%	109,848	5.15%	286.1
5.25% - 5.50%	41,678,497	16.2%	393	14.7%	106,052	5.39%	272.7
5.50% - 5.75%	37,180,911	14.4%	405	15.1%	91,805	5.63%	266.7
5.75% - 6.00%	25,511,639	9.9%	285	10.6%	89,515	5.88%	265.3
6.00% - 6.25%	17,379,808	6.7%	228	8.5%	76,227	6.12%	257.1
6.25% - 6.50%	7,982,403	3.1%	84	3.1%	95,029	6.37%	257.6
6.50% - 6.75%	1,955,822	0.8%	2	0.1%	97,911	6.52%	258.4
6.75% - 7.00%	57,623	0.0%	1	0.0%	57,623	6.97%	252.0
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	257,805,456	100.0%	2,677	100.0%	96,304	5.13%	284.5

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jul-2011 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	1,482,517	0.6%	11	0.4%	134,774	4.80%	306.8
01-Jan-2016 - 31-Dec-2016	169,782,358	65.9%	1,842	68.8%	92,173	5.06%	289.1
01-Jan-2017 - 31-Dec-2017	32,486,581	12.6%	313	11.7%	103,791	5.80%	275.9
01-Jan-2018 - 31-Dec-2018	405,321	0.2%	3	0.1%	135,107	2.70%	290.3
01-Jan-2019 - 31-Dec-2019	66,589	0.0%	1	0.0%	66,589	5.90%	253.0
01-Jan-2020 - 31-Aug-2111	53,582,091	20.8%	507	18.9%	105,685	4.96%	274.5
Total	257,805,456	100.0%	2,677	100.0%	96,304	5.13%	284.5

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	1,400,901	0.5%	15	0.6%	93,393	5.25%	2.5
01-Jan-2018 - 31-Dec-2019	147,342	0.1%	4	0.1%	36,836	4.78%	33.3
01-Jan-2020 - 31-Dec-2021	1,651,600	0.6%	19	0.7%	86,926	5.42%	58.6
01-Jan-2022 - 31-Dec-2023	1,599,892	0.6%	20	0.7%	79,995	5.47%	72.2
01-Jan-2024 - 31-Dec-2025	1,587,145	0.6%	21	0.8%	75,578	5.04%	103.6
01-Jan-2026 - 31-Dec-2027	4,269,661	1.7%	48	1.8%	88,951	5.06%	126.7
01-Jan-2028 - 31-Dec-2029	3,460,207	1.3%	46	1.7%	75,222	5.28%	150.4
01-Jan-2030 - 31-Dec-2031	6,667,974	2.6%	76	2.8%	87,736	5.40%	172.9
01-Jan-2032 - 31-Dec-2033	6,906,959	2.7%	69	2.6%	100,101	5.00%	196.4
01-Jan-2034 - 31-Dec-2035	5,070,124	2.0%	49	1.8%	103,472	5.00%	220.9
01-Jan-2036 - 31-Dec-2037	21,065,576	8.2%	179	6.7%	117,685	5.34%	245.4
01-Jan-2038 - 31-Dec-2039	35,930,542	13.9%	449	16.8%	80,023	5.89%	273.2
01-Jan-2040 - 31-Dec-2041	72,048,532	27.9%	725	27.1%	99,377	5.48%	294.4
01-Jan-2042 - 31-Dec-2043	52,918,282	20.5%	485	18.1%	109,110	4.82%	316.1
01-Jan-2044 - 31-Dec-2045	18,706,397	7.3%	175	6.5%	106,894	4.25%	339.1
01-Jan-2046 - 31-Dec-2047	21,344,584	8.3%	266	9.9%	80,243	4.09%	362.5
01-Jan-2048 - 31-Dec-2137	3,029,739	1.2%	31	1.2%	97,734	3.81%	414.5
Total	257,805,456	100.0%	2,677	100.0%	96,304	5.13%	284.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,856,979	1.5%	90	4.3%	42,855	5.01%	189.9
60% - 70%	4,632,903	1.8%	49	2.3%	94,549	5.03%	196.9
70% - 80%	8,286,140	3.2%	82	3.9%	101,050	5.08%	227.0
80% - 90%	21,341,189	8.3%	174	8.3%	122,651	4.99%	271.1
90% - 100%	53,319,283	20.7%	379	18.2%	140,684	4.99%	299.4
100% - 110%	92,247,654	35.8%	731	35.0%	126,194	5.17%	298.8
110% - 120%	69,094,009	26.8%	546	26.2%	126,546	5.19%	279.6
120% - 130%	5,027,300	2.0%	36	1.7%	139,647	5.82%	234.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	257,805,456	100.0%	2,087	100.0%	123,529	5.13%	284.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	41,167,181	16.0%	281	13.5%	146,502	5.08%	288.2
Bayern	30,852,846	12.0%	225	10.8%	137,124	5.11%	284.5
Berlin	19,673,947	7.6%	173	8.3%	113,722	5.11%	288.3
Brandenburg	9,423,844	3.7%	67	3.2%	140,654	4.83%	294.2
Bremen	1,412,076	0.5%	16	0.8%	88,255	5.48%	269.9
Hamburg	1,388,527	0.5%	10	0.5%	138,853	5.25%	274.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	13,701,207	5.3%	98	4.7%	139,808	5.23%	280.2
Mecklenburg-Vorpommern	2,360,208	0.9%	21	1.0%	112,391	5.18%	289.5
Niedersachsen	18,598,557	7.2%	149	7.1%	124,823	5.01%	285.1
Nordrhein-Westfalen	41,163,991	16.0%	311	14.9%	132,360	5.17%	280.0
Rheinland-Pfalz	12,936,404	5.0%	96	4.6%	134,754	5.18%	274.3
Saarland	6,612,161	2.6%	54	2.6%	122,447	5.16%	267.8
Sachsen	35,627,419	13.8%	371	17.8%	96,031	5.30%	285.8
Sachsen-Anhalt	12,451,953	4.8%	124	5.9%	100,419	4.80%	299.5
Schleswig-Holstein	7,930,292	3.1%	68	3.3%	116,622	5.17%	284.5
Thüringen	2,504,845	1.0%	23	1.1%	108,906	5.44%	260.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	257,805,456	100.0%	2,087	100.0%	123,529	5.13%	284.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	118,765,839	46.1%	820	39.3%	144,836	98.5%	1.5%
Hochhaus/appartement	105,483,030	40.9%	1,069	51.2%	98,674	30.1%	69.9%
Mehrfamilienhaus	16,016,349	6.2%	94	4.5%	170,387	75.5%	24.5%
Zweifamilienhaus	17,184,126	6.7%	101	4.8%	170,140	97.0%	3.0%
Laden/wohnhaus	131,801	0.1%	1	0.0%	131,801	100.0%	0.0%
unspecified	224,311	0.1%	2	0.1%	112,155	100.0%	0.0%
Total	257,805,456	100.0%	2,087	100.0%	123,529	62.4%	37.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	64,137,423	24.9%	884	42.4%	72,554	5.28%	266.9
100,000 - 150,000	76,100,332	29.5%	624	29.9%	121,956	5.22%	282.7
150,000 - 200,000	55,944,373	21.7%	325	15.6%	172,137	5.14%	286.9
200,000 - 250,000	37,970,894	14.7%	171	8.2%	222,052	4.80%	313.0
250,000 - 300,000	17,154,681	6.7%	64	3.1%	268,042	4.93%	289.4
300,000 - 350,000	3,827,010	1.5%	12	0.6%	318,917	5.16%	289.9
350,000 - 400,000	1,817,289	0.7%	5	0.2%	363,458	4.43%	244.5
400,000 - 450,000	853,455	0.3%	2	0.1%	426,727	5.35%	293.0
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	257,805,456	100.0%	2,087	100.0%	123,529	5.13%	284.5

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 779
Number of loans parts 988

	Weighted average	Minimum	Maximum
Loan size	105,317	4,378	369,000
Loan part size	83,039	4,378	369,000
Coupon	5.12%	2.70%	6.97%
Remaining maturity (months)	288.8	1	413
Remaining interest period (months)	12.7	1	133
Original interest period (months)	89.2	6	240
Seasoning (months)	119.9	104.4	145.2
Loan to Foreclosure Value	105.1%	3.6%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	54,696,660.29	73.4%	66.67%
Owner occupied	27,345,555.28	26.6%	33.33%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	67,075,764	81.8%	830	84.0%	80,814	5.08%	299.1
Interest Only With Life Insurance Redemption	4,965,170	6.1%	50	5.1%	99,303	5.04%	211.3
Interest Only With Building Savings Account Redemption	2,901,125	3.5%	24	2.4%	120,880	4.92%	203.7
Interest Only	7,100,157	8.7%	84	8.5%	84,526	5.70%	279.9
Total	82,042,216	100.0%	988	100.0%	83,039	5.12%	288.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	20,814,475	25.4%	266	26.9%	78,250	4.10%	322.9
13 - 24	139,885	0.2%	2	0.2%	69,943	3.68%	323.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	7,730,092	9.4%	101	10.2%	76,536	4.48%	305.6
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	49,652,027	60.5%	587	59.4%	84,586	5.64%	274.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,705,736	4.5%	32	3.2%	115,804	5.29%	254.8
Total	82,042,216	100.0%	988	100.0%	83,039	5.12%	288.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	25,084,717	30.6%	331	33.5%	75,785	4.03%	321.9
4.50% - 4.75%	1,617,579	2.0%	15	1.5%	107,839	4.65%	298.8
4.75% - 5.00%	3,521,155	4.3%	34	3.4%	103,563	4.90%	278.7
5.00% - 5.25%	9,466,006	11.5%	89	9.0%	106,360	5.16%	294.2
5.25% - 5.50%	8,573,240	10.4%	94	9.5%	91,205	5.38%	278.1
5.50% - 5.75%	11,830,324	14.4%	132	13.4%	89,624	5.64%	267.8
5.75% - 6.00%	10,043,044	12.2%	120	12.1%	83,692	5.89%	271.9
6.00% - 6.25%	9,046,951	11.0%	133	13.5%	68,022	6.12%	260.0
6.25% - 6.50%	2,605,754	3.2%	37	3.7%	70,426	6.34%	254.7
6.50% - 6.75%	195,822	0.2%	2	0.2%	97,911	6.52%	258.4
6.75% - 7.00%	57,623	0.1%	1	0.1%	57,623	6.97%	252.0
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	82,042,216	100.0%	988	100.0%	83,039	5.12%	288.8

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	267,856	0.3%	3	0.3%	89,285	5.18%	299.7
01-Jan-2016 - 31-Dec-2016	59,474,653	72.5%	732	74.1%	81,250	5.08%	290.9
01-Jan-2017 - 31-Dec-2017	10,581,019	12.9%	118	11.9%	89,670	5.85%	275.2
01-Jan-2018 - 31-Dec-2018	48,823	0.1%	1	0.1%	48,823	2.70%	270.0
01-Jan-2019 - 31-Dec-2019	66,589	0.1%	1	0.1%	66,589	5.90%	253.0
01-Jan-2020 - 31-Aug-2111	11,603,276	14.1%	133	13.5%	87,243	4.70%	290.4
Total	82,042,216	100.0%	988	100.0%	83,039	5.12%	288.8

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	252,278	0.3%	4	0.4%	63,070	5.57%	0.5
01-Jan-2018 - 31-Dec-2019	30,223	0.0%	1	0.1%	30,223	5.45%	26.0
01-Jan-2020 - 31-Dec-2021	25,054	0.0%	1	0.1%	25,054	4.91%	47.0
01-Jan-2022 - 31-Dec-2023	215,408	0.3%	3	0.3%	71,803	5.50%	70.0
01-Jan-2024 - 31-Dec-2025	347,000	0.4%	6	0.6%	57,833	5.31%	101.1
01-Jan-2026 - 31-Dec-2027	839,743	1.0%	9	0.9%	93,305	4.94%	126.7
01-Jan-2028 - 31-Dec-2029	1,055,152	1.3%	18	1.8%	58,620	5.58%	152.1
01-Jan-2030 - 31-Dec-2031	2,218,208	2.7%	23	2.3%	96,444	5.33%	171.2
01-Jan-2032 - 31-Dec-2033	2,344,569	2.9%	27	2.7%	86,836	4.96%	196.4
01-Jan-2034 - 31-Dec-2035	1,923,644	2.3%	19	1.9%	101,244	4.76%	221.2
01-Jan-2036 - 31-Dec-2037	3,818,065	4.7%	40	4.0%	95,452	5.25%	243.9
01-Jan-2038 - 31-Dec-2039	15,793,311	19.3%	229	23.2%	68,966	5.91%	272.2
01-Jan-2040 - 31-Dec-2041	23,459,316	28.6%	252	25.5%	93,093	5.52%	294.1
01-Jan-2042 - 31-Dec-2043	14,865,770	18.1%	159	16.1%	93,495	4.68%	315.5
01-Jan-2044 - 31-Dec-2045	4,690,408	5.7%	57	5.8%	82,288	4.13%	341.8
01-Jan-2046 - 31-Dec-2047	9,737,538	11.9%	132	13.4%	73,769	4.07%	360.7
01-Jan-2048 - 31-Dec-2137	426,526	0.5%	8	0.8%	53,316	3.40%	403.5
Total	82,042,216	100.0%	988	100.0%	83,039	5.12%	288.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	852,149	1.0%	24	3.1%	35,506	5.08%	210.9
60% - 70%	1,289,275	1.6%	14	1.8%	92,091	5.10%	218.2
70% - 80%	1,903,370	2.3%	24	3.1%	79,307	5.07%	209.0
80% - 90%	5,447,065	6.6%	50	6.4%	108,941	4.92%	261.9
90% - 100%	6,362,730	7.8%	54	6.9%	117,828	5.07%	270.9
100% - 110%	31,131,756	37.9%	308	39.5%	101,077	5.14%	305.0
110% - 120%	33,791,238	41.2%	295	37.9%	114,547	5.13%	291.7
120% - 130%	1,264,633	1.5%	10	1.3%	126,463	5.73%	261.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	82,042,216	100.0%	779	100.0%	105,317	5.12%	288.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	19,673,947	24.0%	173	22.2%	113,722	5.11%	288.3
Brandenburg	9,423,844	11.5%	67	8.6%	140,654	4.83%	294.2
Mecklenburg-Vorpommern	2,360,208	2.9%	21	2.7%	112,391	5.18%	289.5
Sachsen	35,627,419	43.4%	371	47.6%	96,031	5.30%	285.8
Sachsen-Anhalt	12,451,953	15.2%	124	15.9%	100,419	4.80%	299.5
Thüringen	2,504,845	3.1%	23	3.0%	108,906	5.44%	260.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	82,042,216	100.0%	779	100.0%	105,317	5.12%	288.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,314,911	26.0%	155	19.9%	137,516	97.42%	2.58%
Hochhaus/appartement	57,149,652	69.7%	599	76.9%	95,408	6.68%	93.32%
Mehrfamilienhaus	1,746,975	2.1%	12	1.5%	145,581	50.00%	50.00%
Zweifamilienhaus	1,741,416	2.1%	12	1.5%	145,118	75.00%	25.00%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	89,262	0.1%	1	0.1%	89,262	100.00%	0.00%
Total	82,042,216	100.0%	779	100.0%	105,317	26.57%	73.43%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	33,597,546	41.0%	452	58.0%	74,331	5.25%	279.6
100,000 - 150,000	24,850,729	30.3%	208	26.7%	119,475	5.15%	293.4
150,000 - 200,000	10,962,066	13.4%	66	8.5%	166,092	5.02%	288.2
200,000 - 250,000	8,756,213	10.7%	39	5.0%	224,518	4.79%	307.7
250,000 - 300,000	3,204,449	3.9%	12	1.5%	267,037	4.92%	304.0
300,000 - 350,000	302,213	0.4%	1	0.1%	302,213	5.08%	307.3
350,000 - 400,000	369,000	0.4%	1	0.1%	369,000	4.15%	234.0
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	82,042,216	100.0%	779	100.0%	105,317	5.12%	288.8