

E-MAC DE 2006-II Investor Report February 2014 - AMENDED

Cashflow analysis for the period

Total interest received	7,990,698	
Interest received on transaction accounts	2,713	
Net Post Foreclosure Proceeds	108,399	
Liquidity available	17,015,628	
Reserve account available	8,839,817	
Receivables under hedging arrangements	-	
Total funds available		33,957,255
Company management expenses	19,741	
MPT fee	170,156	
Administration fee	10,635	
Third party fees	286,698	
Liquidity Facility fee	7,510	=> Amended
Payments under hedging arrangements	6,426,530	
Interest on the Notes	625,409	
PDL Repayment	5,272,244	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		12,818,922
Available after distribution of funds		21,138,334
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	336,376	
Liquidity Facility Standby Ledger *	16,679,252	
Reserve account funding	4,122,706	=> Amended
Available liquidity		21,138,334
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 November 2013	567,187,603.47
To be disbursed per 1 November 2013	-
Starting principal balance 1 November 2013	567,187,603.47
Principal (p)repayments	(5,940,281.94)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(5,272,243.60)
Ending principal balance	555,975,078
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	555,975,078

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	5,272,244	5,272,244	-
Total	-	5,272,244	5,272,244	-

Performance

	Last period	This period	Since issue
Prepayment rate	5.57%	6.73%	2.41%

Delinquent payments	Delinquent amount	As percentage of total		Number of loans	As percentage of total
		Principal	Interest Available		
Current	-	443,418,012	79.8%	3033	79.8%
1 - 30	211,496	42,491,674	7.6%	271	7.1%
31 - 60	102,881	9,539,687	1.7%	59	1.6%
61 - 90	57,660	3,954,007	0.7%	31	0.8%
91 - 120	48,182	2,187,004	0.4%	16	0.4%
121-150	86,883	3,077,371	0.6%	16	0.4%
> 151	6,531,466	51,307,324	9.2%	375	9.9%
Total	7,038,568	555,975,078	100.0%	3801	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	3,385,135	5,272,244	190,274	32,068,689

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,801		
Number of loans parts	5,239		
	Weighted average	Minimum	Maximum
Loan size	146,271	6,730	460,418
Loan part size	106,122	6,155	459,478
Coupon	5.19%	3.57%	6.97%
Remaining maturity (months)	312.5	15	564
Remaining interest period (months)	36.9	1	166
Original interest period (months)	117.1	50	240
Seasoning (months)	89.5	70.6	115.2
Loan to Lending Value	104.7%	11.5%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	131,110,609.41	32.1%	23.58%
Owner occupied	424,864,468.52	67.9%	76.42%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	339,978,632	61.1%	3,492	66.7%	97,359	5.21%	325.9
Interest Only With Life Insurance Redemption	36,013,173	6.5%	295	5.6%	122,079	5.28%	237.6
Interest Only With Building Savings Account Redemp	34,883,914	6.3%	248	4.7%	140,661	5.19%	199.0
Interest Only	145,099,359	26.1%	1,204	23.0%	120,514	5.14%	326.9
Total	555,975,078	100.0%	5,239	100.0%	106,122	5.19%	312.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	368,805	0.1%	8	0.2%	46,101	5.32%	303.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	114,333	0.0%	2	0.0%	57,167	5.69%	288.1
85 - 96	1,333,866	0.2%	12	0.2%	111,156	5.47%	304.8
97 - 108	64,983,606	11.7%	505	9.6%	128,680	4.54%	325.9
109 - 125	449,421,312	80.8%	4,390	83.8%	102,374	5.28%	312.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	39,753,156	7.2%	322	6.1%	123,457	5.30%	289.0
Total	555,975,078	100.0%	5,239	100.0%	106,122	5.19%	312.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	65,400,975	11.8%	494	9.4%	132,391	4.28%	340.2
4.50% - 4.75%	74,833,181	13.5%	559	10.7%	133,870	4.64%	332.3
4.75% - 5.00%	81,017,608	14.6%	669	12.8%	121,103	4.88%	318.9
5.00% - 5.25%	76,426,536	13.7%	719	13.7%	106,296	5.14%	311.3
5.25% - 5.50%	85,115,512	15.3%	820	15.7%	103,799	5.38%	306.1
5.50% - 5.75%	74,868,720	13.5%	790	15.1%	94,771	5.63%	298.9
5.75% - 6.00%	48,931,207	8.8%	546	10.4%	89,618	5.87%	293.5
6.00% - 6.25%	37,747,781	6.8%	522	10.0%	72,314	6.12%	287.4
6.25% - 6.50%	11,320,372	2.0%	116	2.2%	97,589	6.37%	288.4
6.50% - 6.75%	252,874	0.0%	3	0.1%	84,291	6.55%	287.1
6.75% - 7.00%	60,311	0.0%	1	0.0%	60,311	6.97%	282.0
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	555,975,078	100.0%	5,239	100.0%	106,122	5.19%	312.5

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	96,018	0.0%	1	0.0%	96,018	6.00%	312.0
01-Jan-2014 - 31-Dec-2014	1,988,420	0.4%	17	0.3%	116,966	5.36%	305.9
01-Jan-2015 - 31-Dec-2015	146,851,917	26.4%	1,201	22.9%	122,275	4.64%	328.3
01-Jan-2016 - 31-Dec-2016	327,048,479	58.8%	3,322	63.4%	98,449	5.35%	308.7
01-Jan-2017 - 31-Dec-2017	40,149,910	7.2%	373	7.1%	107,641	5.82%	309.4
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	39,840,334	7.2%	325	6.2%	122,586	5.30%	289.0
Total	555,975,078	100.0%	5,239	100.0%	106,122	5.19%	312.5

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	1,468,800	0.3%	7	0.1%	209,829	4.35%	21.6
01-Jan-2016 - 31-Dec-2017	3,245,253	0.6%	30	0.6%	108,175	5.27%	35.0
01-Jan-2018 - 31-Dec-2019	551,097	0.1%	7	0.1%	78,728	5.20%	56.3
01-Jan-2020 - 31-Dec-2021	3,891,680	0.7%	35	0.7%	111,191	5.23%	89.8
01-Jan-2022 - 31-Dec-2023	3,501,367	0.6%	32	0.6%	109,418	5.18%	106.5
01-Jan-2024 - 31-Dec-2025	3,962,420	0.7%	41	0.8%	96,644	5.23%	134.6
01-Jan-2026 - 31-Dec-2027	7,744,579	1.4%	60	1.1%	129,076	5.02%	158.2
01-Jan-2028 - 31-Dec-2029	6,394,643	1.2%	69	1.3%	92,676	5.70%	186.1
01-Jan-2030 - 31-Dec-2031	17,163,352	3.1%	154	2.9%	111,450	5.32%	205.1
01-Jan-2032 - 31-Dec-2033	10,247,871	1.8%	83	1.6%	123,468	4.78%	228.2
01-Jan-2034 - 31-Dec-2035	9,672,551	1.7%	69	1.3%	140,182	4.97%	256.7
01-Jan-2036 - 31-Dec-2037	29,452,564	5.3%	222	4.2%	132,669	5.39%	277.6
01-Jan-2038 - 31-Dec-2039	94,371,577	17.0%	1,173	22.4%	80,453	5.33%	305.3
01-Jan-2040 - 31-Dec-2041	169,022,881	30.4%	1,689	32.2%	100,073	5.37%	326.5
01-Jan-2042 - 31-Dec-2043	143,177,920	25.8%	1,153	22.0%	124,179	4.79%	348.6
01-Jan-2044 - 31-Dec-2045	44,886,804	8.1%	365	7.0%	122,978	4.36%	369.5
01-Jan-2046 - 31-Dec-2047	6,648,533	1.2%	45	0.9%	147,745	4.08%	392.7
01-Jan-2048 - 31-Dec-2137	571,185	0.1%	5	0.1%	114,237	4.79%	471.4
Total	555,975,078	100.0%	5,239	100.0%	106,122	5.19%	312.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,639,790	0.5%	40	1.1%	65,995	4.85%	279.1
60% - 70%	4,229,564	0.8%	44	1.2%	96,126	4.92%	275.3
70% - 80%	11,871,518	2.1%	97	2.6%	122,387	4.91%	295.3
80% - 90%	33,014,440	5.9%	221	5.8%	149,387	4.79%	311.1
90% - 100%	105,423,406	19.0%	649	17.1%	162,440	4.87%	315.9
100% - 110%	230,631,978	41.5%	1,541	40.5%	149,664	5.19%	322.8
110% - 120%	159,967,446	28.8%	1,149	30.2%	139,223	5.50%	300.8
120% - 130%	8,196,937	1.5%	60	1.6%	136,616	5.85%	267.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	555,975,078	100.0%	3,801	100.0%	146,271	5.19%	312.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	115,978,249	20.9%	642	16.9%	180,651	5.00%	321.3
Bayern	64,755,954	11.6%	408	10.7%	158,716	5.10%	316.2
Berlin	41,127,656	7.4%	307	8.1%	133,966	5.35%	314.3
Brandenburg	25,312,284	4.6%	155	4.1%	163,305	5.00%	314.1
Bremen	3,151,166	0.6%	27	0.7%	116,710	5.33%	300.7
Hamburg	2,811,063	0.5%	16	0.4%	175,691	5.33%	315.4
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	37,200,875	6.7%	214	5.6%	173,836	5.06%	316.7
Mecklenburg-Vorpommern	4,319,945	0.8%	33	0.9%	130,907	5.03%	308.8
Niedersachsen	36,953,950	6.6%	263	6.9%	140,509	5.19%	307.5
Nordrhein-Westfalen	78,158,681	14.1%	533	14.0%	146,639	5.24%	311.8
Rheinland-Pfalz	30,173,141	5.4%	187	4.9%	161,354	5.05%	305.1
Saarland	12,454,941	2.2%	91	2.4%	136,867	5.38%	292.9
Sachsen	63,719,357	11.5%	591	15.5%	107,816	5.56%	301.1
Sachsen-Anhalt	22,085,230	4.0%	195	5.1%	113,258	5.53%	308.4
Schleswig-Holstein	12,382,148	2.2%	94	2.5%	131,725	5.12%	322.9
Thüringen	5,390,437	1.0%	45	1.2%	119,787	5.37%	294.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	555,975,078	100.0%	3,801	100.0%	146,271	5.19%	312.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	313,528,152	56.4%	1,810	47.6%	173,220	99.0%	1.0%
Hochhaus/apartment	181,182,319	32.6%	1,667	43.9%	108,688	30.5%	69.5%
Mehrfamilienhaus	29,478,204	5.3%	151	4.0%	195,220	75.5%	24.5%
Zweifamilienhaus	30,592,387	5.5%	166	4.4%	184,291	97.0%	3.0%
Laden/wohnhaus	1,100,998	0.2%	6	0.2%	183,500	100.0%	0.0%
unspecified	93,018	0.0%	1	0.0%	93,018	100.0%	0.0%
Total	555,975,078	100.0%	3,801	100.0%	146,271	67.9%	32.1%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	84,745,497	15.2%	1,099	28.9%	77,111	5.60%	288.6
100,000 - 150,000	138,153,854	24.8%	1,115	29.3%	123,905	5.39%	309.1
150,000 - 200,000	136,917,117	24.6%	787	20.7%	173,973	5.06%	317.2
200,000 - 250,000	118,559,290	21.3%	534	14.0%	222,021	4.98%	322.5
250,000 - 300,000	52,084,382	9.4%	193	5.1%	269,867	4.93%	322.8
300,000 - 350,000	14,473,330	2.6%	45	1.2%	321,630	5.00%	322.3
350,000 - 400,000	5,972,897	1.1%	16	0.4%	373,306	4.87%	319.5
400,000 - 450,000	4,148,815	0.7%	10	0.3%	414,882	5.14%	299.0
450,000 - 500,000	919,896	0.2%	2	0.1%	459,948	5.05%	318.3
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	555,975,078	100.0%	3,801	100.0%	146,271	5.19%	312.5

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,326
Number of loans parts 1,762

	Weighted average	Minimum	Maximum
Loan size	122,138	25,146	460,418
Loan part size	91,915	6,155	369,000
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	307.5	20	436
Remaining interest period (months)	32.9	1	163
Original interest period (months)	113.3	50	240
Seasoning (months)	89.7	70.6	115.2
Loan to Foreclosure Value	108.1%	10.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	92,502,184.16	66.6%	57.12%
Owner occupied	69,452,725.91	33.4%	42.88%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	106,561,729	65.8%	1,210	68.7%	88,068	5.39%	319.6
Interest Only With Life Insurance Redemption	11,443,529	7.1%	105	6.0%	108,986	5.50%	218.1
Interest Only With Building Savings Account Redemp	5,633,235	3.5%	44	2.5%	128,028	5.12%	186.0
Interest Only	38,316,417	23.7%	403	22.9%	95,078	5.41%	318.2
Total	161,954,910	100.0%	1,762	100.0%	91,915	5.39%	307.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	52,539	0.0%	1	0.1%	52,539	5.50%	205.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	18,315	0.0%	1	0.1%	18,315	4.05%	163.0
85 - 96	380,213	0.2%	5	0.3%	76,043	5.44%	301.8
97 - 108	21,536,790	13.3%	183	10.4%	117,687	4.80%	309.4
109 - 125	135,834,233	83.9%	1,539	87.3%	88,261	5.49%	307.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,132,820	2.6%	33	1.9%	125,237	5.27%	295.9
Total	161,954,910	100.0%	1,762	100.0%	91,915	5.39%	307.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,605,537	5.3%	71	4.0%	121,205	4.27%	333.8
4.50% - 4.75%	13,103,206	8.1%	101	5.7%	129,735	4.63%	341.4
4.75% - 5.00%	20,350,543	12.6%	174	9.9%	116,957	4.89%	316.8
5.00% - 5.25%	24,394,034	15.1%	244	13.8%	99,976	5.15%	309.0
5.25% - 5.50%	22,600,175	14.0%	250	14.2%	90,401	5.38%	309.7
5.50% - 5.75%	26,654,646	16.5%	302	17.1%	88,261	5.64%	299.4
5.75% - 6.00%	20,773,769	12.8%	240	13.6%	86,557	5.88%	294.6
6.00% - 6.25%	21,318,647	13.2%	324	18.4%	65,799	6.12%	289.8
6.25% - 6.50%	3,889,078	2.4%	53	3.0%	73,379	6.34%	285.6
6.50% - 6.75%	204,564	0.1%	2	0.1%	102,282	6.52%	286.0
6.75% - 7.00%	60,311	0.0%	1	0.1%	60,311	6.97%	282.0
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	161,954,910	100.0%	1,762	100.0%	91,915	5.39%	307.5

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	380,213	0.2%	5	0.3%	76,043	5.44%	301.8
01-Jan-2015 - 31-Dec-2015	44,519,284	27.5%	410	23.3%	108,584	4.87%	316.6
01-Jan-2016 - 31-Dec-2016	100,436,972	62.0%	1,181	67.0%	85,044	5.57%	303.4
01-Jan-2017 - 31-Dec-2017	12,485,622	7.7%	133	7.5%	93,877	5.85%	311.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	4,132,820	2.6%	33	1.9%	125,237	5.27%	295.9
Total	161,954,910	100.0%	1,762	100.0%	91,915	5.39%	307.5

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	220,900	0.1%	1	0.1%	220,900	4.28%	23.0
01-Jan-2016 - 31-Dec-2017	579,570	0.4%	7	0.4%	82,796	5.58%	32.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	53.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	82.0
01-Jan-2022 - 31-Dec-2023	433,840	0.3%	6	0.3%	72,307	5.46%	108.8
01-Jan-2024 - 31-Dec-2025	1,846,398	1.1%	18	1.0%	102,578	5.21%	134.3
01-Jan-2026 - 31-Dec-2027	1,976,142	1.2%	17	1.0%	116,244	5.21%	159.7
01-Jan-2028 - 31-Dec-2029	3,481,324	2.1%	38	2.2%	91,614	5.85%	188.5
01-Jan-2030 - 31-Dec-2031	5,361,117	3.3%	49	2.8%	109,411	5.32%	203.1
01-Jan-2032 - 31-Dec-2033	2,433,368	1.5%	25	1.4%	97,335	5.02%	228.8
01-Jan-2034 - 31-Dec-2035	1,728,439	1.1%	14	0.8%	123,460	5.31%	255.6
01-Jan-2036 - 31-Dec-2037	6,022,469	3.7%	53	3.0%	113,631	5.43%	276.9
01-Jan-2038 - 31-Dec-2039	45,803,573	28.3%	626	35.5%	73,169	5.95%	304.3
01-Jan-2040 - 31-Dec-2041	57,311,316	35.4%	612	34.7%	93,646	5.37%	325.3
01-Jan-2042 - 31-Dec-2043	28,295,115	17.5%	240	13.6%	117,896	4.80%	348.5
01-Jan-2044 - 31-Dec-2045	5,016,704	3.1%	43	2.4%	116,668	4.35%	369.6
01-Jan-2046 - 31-Dec-2047	1,057,035	0.7%	8	0.5%	132,129	3.91%	392.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	439.0
Total	161,954,910	100.0%	1,762	100.0%	91,915	5.39%	307.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	577,468	0.4%	11	0.8%	52,497	4.86%	254.0
60% - 70%	1,538,958	1.0%	14	1.1%	109,926	4.69%	329.8
70% - 80%	2,762,702	1.7%	27	2.0%	102,322	5.20%	278.1
80% - 90%	6,091,676	3.8%	52	3.9%	117,148	4.90%	322.2
90% - 100%	15,731,726	9.7%	129	9.7%	121,951	5.20%	276.1
100% - 110%	64,559,792	39.9%	529	39.9%	122,041	5.32%	320.4
110% - 120%	68,366,540	42.2%	545	41.1%	125,443	5.56%	303.1
120% - 130%	2,326,049	1.4%	19	1.4%	122,424	5.85%	283.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	161,954,910	100.0%	1,326	100.0%	122,138	5.39%	307.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	41,127,656	25.4%	307	23.2%	133,966	5.35%	314.3
Brandenburg	25,312,284	15.6%	155	11.7%	163,305	5.00%	314.1
Mecklenburg-Vorpommern	4,319,945	2.7%	33	2.5%	130,907	5.03%	308.8
Sachsen	63,719,357	39.3%	591	44.6%	107,816	5.56%	301.1
Sachsen-Anhalt	22,085,230	13.6%	195	14.7%	113,258	5.53%	308.4
Thüringen	5,390,437	3.3%	45	3.4%	119,787	5.37%	294.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	161,954,910	100.0%	1,326	100.0%	122,138	5.39%	307.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	60,041,628	37.1%	371	28.0%	161,837	97.84%	2.16%
Hochhaus/appartement	95,680,545	59.1%	916	69.1%	104,455	5.68%	94.32%
Mehrfamilienhaus	2,253,316	1.4%	15	1.1%	150,221	53.33%	46.67%
Zweifamilienhaus	3,426,642	2.1%	21	1.6%	163,173	80.95%	19.05%
Laden/wohnhaus	459,760	0.3%	2	0.2%	229,880	100.00%	0.00%
unspecified	93,018	0.1%	1	0.1%	93,018	100.00%	0.00%
Total	161,954,910	100.0%	1,326	100.0%	122,138	33.41%	66.59%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	45,768,498	28.3%	585	44.1%	78,237	5.69%	294.3
100,000 - 150,000	51,494,655	31.8%	422	31.8%	122,025	5.47%	310.7
150,000 - 200,000	29,689,258	18.3%	173	13.0%	171,614	5.18%	305.4
200,000 - 250,000	24,077,978	14.9%	108	8.1%	222,944	5.08%	320.7
250,000 - 300,000	8,301,199	5.1%	31	2.3%	267,781	5.10%	329.1
300,000 - 350,000	955,087	0.6%	3	0.2%	318,362	4.96%	311.9
350,000 - 400,000	369,000	0.2%	1	0.1%	369,000	4.76%	267.0
400,000 - 450,000	838,818	0.5%	2	0.2%	419,409	5.46%	317.4
450,000 - 500,000	460,418	0.3%	1	0.1%	460,418	4.79%	309.7
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	161,954,910	100.0%	1,326	100.0%	122,138	5.39%	307.5