

E-MAC DE 2006-II Investor Report February 2015

Cashflow analysis for the period

Total interest received	7,030,315	
Interest received on transaction accounts	(752)	
Net Post Foreclosure Proceeds	446,369	
Liquidity available	15,963,636	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		23,439,568
Company management expenses	1,408	
MPT fee	158,084	
Administration fee	9,880	
Third party fees	455,474	
Liquidity Facility fee	(637)	
Payments under hedging arrangements	5,825,170	
Interest on the Notes	407,214	
PDL Repayment	619,338	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,475,932
Available after distribution of funds		15,963,636
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	204,686	
Liquidity Facility Standby Ledger *	15,758,951	
Reserve account funding	-	
Available liquidity		15,963,636
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 2014	526,947,866.16	
To be disbursed per 1 November 2014	-	
Starting principal balance 1 November 2014	526,947,866.16	
Principal (p)repayments	(6,203,522.01)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,887,726.76)	
Ending principal balance		517,856,617
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		517,856,617

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	-	-	-	-
Total	5,173,348	2,887,727	619,338	7,441,736

Performance

	Last period	This period	Since issue
Prepayment rate	5.31%	5.61%	2.86%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	451,758,405	87.2%	3113	86.9%
1 - 30	54,412	13,092,455	2.5%	90	2.5%
31 - 60	48,479	4,374,711	0.8%	30	0.8%
61 - 90	47,613	3,082,277	0.6%	20	0.6%
91 - 120	57,571	2,811,227	0.5%	16	0.4%
121-150	73,052	2,320,490	0.4%	16	0.4%
> 151	5,261,492	40,417,053	7.8%	297	8.3%
Total	5,542,618	517,856,617	100.0%	3582	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,563,647	2,887,727	199,997	45,188,016

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,582		
Number of loans parts	4,939		
	Weighted average	Minimum	Maximum
Loan size	144,572	11,957	454,613
Loan part size	104,850	6,071	452,821
Coupon	5.18%	3.57%	6.97%
Remaining maturity (months)	297.9	3	461
Remaining interest period (months)	22.0	1	154
Original interest period (months)	125.8	6	240
Seasoning (months)	104.5	85.6	127.2
Loan to Lending Value	103.4%	22.1%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	120,707,486.94	31.8%	23.31%
Owner occupied	397,149,130.45	68.2%	76.69%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	316,787,018	61.2%	3,305	66.9%	95,851	5.20%	311.5
Interest Only With Life Insurance Redemption	31,794,732	6.1%	268	5.4%	118,637	5.27%	223.4
Interest Only With Building Savings Account Redemp	32,217,217	6.2%	229	4.6%	140,687	5.17%	184.5
Interest Only	137,057,650	26.5%	1,137	23.0%	120,543	5.13%	310.6
Total	517,856,617	100.0%	4,939	100.0%	104,850	5.18%	297.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	473,227	0.1%	5	0.1%	94,645	5.12%	312.0
13 - 24	17,342	0.0%	1	0.0%	17,342	4.05%	309.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	606,384	0.1%	8	0.2%	75,798	5.61%	301.3
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	479,538,159	92.6%	4,615	93.4%	103,909	5.18%	299.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	37,221,506	7.2%	310	6.3%	120,069	5.29%	275.3
Total	517,856,617	100.0%	4,939	100.0%	104,850	5.18%	297.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	61,096,595	11.8%	472	9.6%	129,442	4.29%	327.6
4.50% - 4.75%	71,203,676	13.7%	535	10.8%	133,091	4.64%	317.6
4.75% - 5.00%	77,395,527	14.9%	644	13.0%	120,179	4.88%	303.6
5.00% - 5.25%	71,517,807	13.8%	678	13.7%	105,483	5.14%	293.6
5.25% - 5.50%	78,887,125	15.2%	775	15.7%	101,790	5.39%	290.7
5.50% - 5.75%	69,447,557	13.4%	748	15.1%	92,844	5.63%	285.5
5.75% - 6.00%	44,913,917	8.7%	507	10.3%	88,588	5.87%	279.4
6.00% - 6.25%	33,319,521	6.4%	472	9.6%	70,592	6.12%	273.1
6.25% - 6.50%	9,814,139	1.9%	105	2.1%	93,468	6.36%	272.8
6.50% - 6.75%	201,408	0.0%	2	0.0%	100,704	6.52%	271.0
6.75% - 7.00%	59,344	0.0%	1	0.0%	59,344	6.97%	267.0
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	517,856,617	100.0%	4,939	100.0%	104,850	5.18%	297.9

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	43,792	0.0%	1	0.0%	43,792	5.77%	273.0
01-Jan-2015 - 31-Dec-2015	138,185,850	26.7%	1,151	23.3%	120,057	4.65%	313.8
01-Jan-2016 - 31-Dec-2016	304,445,669	58.8%	3,116	63.1%	97,704	5.34%	293.8
01-Jan-2017 - 31-Dec-2017	37,560,859	7.3%	356	7.2%	105,508	5.80%	295.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	315,759	0.1%	2	0.0%	157,879	5.89%	296.9
01-Jan-2020 - 31-Aug-2111	37,304,689	7.2%	313	6.3%	119,184	5.29%	275.3
Total	517,856,617	100.0%	4,939	100.0%	104,850	5.18%	297.9

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	1,258,800	0.2%	6	0.1%	209,800	4.44%	6.4
01-Jan-2016 - 31-Dec-2017	3,090,310	0.6%	28	0.6%	110,368	5.26%	20.2
01-Jan-2018 - 31-Dec-2019	457,654	0.1%	6	0.1%	76,276	5.09%	42.0
01-Jan-2020 - 31-Dec-2021	3,489,713	0.7%	32	0.6%	109,054	5.20%	74.6
01-Jan-2022 - 31-Dec-2023	3,258,174	0.6%	30	0.6%	108,606	5.17%	91.7
01-Jan-2024 - 31-Dec-2025	3,288,767	0.6%	36	0.7%	91,355	5.23%	120.5
01-Jan-2026 - 31-Dec-2027	7,244,977	1.4%	57	1.2%	127,105	5.02%	142.8
01-Jan-2028 - 31-Dec-2029	5,818,233	1.1%	64	1.3%	90,910	5.67%	171.1
01-Jan-2030 - 31-Dec-2031	15,467,389	3.0%	144	2.9%	107,412	5.31%	190.4
01-Jan-2032 - 31-Dec-2033	9,005,578	1.7%	76	1.5%	118,494	4.83%	213.1
01-Jan-2034 - 31-Dec-2035	8,956,262	1.7%	63	1.3%	142,163	4.96%	241.9
01-Jan-2036 - 31-Dec-2037	26,878,596	5.2%	207	4.2%	129,848	5.35%	262.3
01-Jan-2038 - 31-Dec-2039	85,791,837	16.6%	1,082	21.9%	79,290	5.33%	290.5
01-Jan-2040 - 31-Dec-2041	158,491,682	30.6%	1,603	32.5%	98,872	5.37%	311.5
01-Jan-2042 - 31-Dec-2043	136,135,208	26.3%	1,107	22.4%	122,977	4.79%	332.2
01-Jan-2044 - 31-Dec-2045	42,629,001	8.2%	352	7.1%	121,105	4.36%	354.5
01-Jan-2046 - 31-Dec-2047	6,183,256	1.2%	42	0.9%	147,220	4.08%	377.8
01-Jan-2048 - 31-Dec-2137	411,183	0.1%	4	0.1%	102,796	4.41%	423.6
Total	517,856,617	100.0%	4,939	100.0%	104,850	5.18%	297.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,081,982	0.6%	46	1.3%	67,000	4.79%	253.7
60% - 70%	4,701,746	0.9%	47	1.3%	100,037	4.89%	268.8
70% - 80%	13,515,100	2.6%	106	3.0%	127,501	4.92%	277.9
80% - 90%	36,847,472	7.1%	280	7.3%	141,721	4.80%	301.8
90% - 100%	116,935,656	22.6%	738	20.6%	158,449	4.91%	305.1
100% - 110%	202,258,551	39.1%	1,367	38.2%	147,958	5.21%	307.1
110% - 120%	134,456,563	26.0%	973	27.2%	138,188	5.51%	283.1
120% - 130%	6,059,547	1.2%	45	1.3%	134,657	5.81%	248.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	517,856,617	100.0%	3,582	100.0%	144,572	5.18%	297.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	107,319,209	20.7%	601	16.8%	178,568	5.00%	306.0
Bayern	60,233,622	11.6%	383	10.7%	157,268	5.08%	299.3
Berlin	39,025,904	7.5%	290	8.1%	134,572	5.32%	300.7
Brandenburg	23,846,313	4.6%	148	4.1%	161,124	4.98%	299.3
Bremen	3,034,254	0.6%	26	0.7%	116,702	5.33%	288.3
Hamburg	2,572,133	0.5%	15	0.4%	171,476	5.32%	300.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	34,354,293	6.6%	201	5.6%	170,917	5.06%	305.6
Mecklenburg-Vorpommern	4,186,099	0.8%	32	0.9%	130,816	5.03%	292.8
Niedersachsen	34,814,322	6.7%	249	7.0%	139,817	5.18%	293.0
Nordrhein-Westfalen	72,120,362	13.9%	495	13.8%	145,698	5.23%	297.1
Rheinland-Pfalz	27,131,349	5.2%	171	4.8%	158,663	5.05%	291.5
Saarland	11,569,877	2.2%	84	2.3%	137,737	5.36%	279.6
Sachsen	59,646,077	11.5%	563	15.7%	105,943	5.54%	286.8
Sachsen-Anhalt	21,263,075	4.1%	191	5.3%	111,325	5.53%	294.7
Schleswig-Holstein	11,806,707	2.3%	91	2.5%	129,744	5.11%	308.3
Thüringen	4,933,020	1.0%	42	1.2%	117,453	5.35%	280.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	517,856,617	100.0%	3,582	100.0%	144,572	5.18%	297.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	294,313,541	56.8%	1,721	48.0%	171,013	99.0%	1.0%
Hochhaus/apartment	166,062,760	32.1%	1,553	43.4%	106,930	30.3%	69.7%
Mehrfamilienhaus	27,246,715	5.3%	141	3.9%	193,239	75.2%	24.8%
Zweifamilienhaus	29,063,286	5.6%	160	4.5%	181,646	97.5%	2.5%
Laden/wohnhaus	1,078,661	0.2%	6	0.2%	179,777	100.0%	0.0%
unspecified	91,655	0.0%	1	0.0%	91,655	100.0%	0.0%
Total	517,856,617	100.0%	3,582	100.0%	144,572	68.2%	31.8%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	82,299,054	15.9%	1,073	30.0%	76,700	5.59%	275.7
100,000 - 150,000	126,895,624	24.5%	1,027	28.7%	123,560	5.38%	294.4
150,000 - 200,000	132,352,901	25.6%	763	21.3%	173,464	5.04%	301.1
200,000 - 250,000	105,607,304	20.4%	476	13.3%	221,864	4.98%	309.6
250,000 - 300,000	48,257,553	9.3%	179	5.0%	269,595	4.93%	306.7
300,000 - 350,000	12,575,875	2.4%	39	1.1%	322,458	4.98%	314.5
350,000 - 400,000	6,052,746	1.2%	16	0.4%	378,297	4.92%	289.8
400,000 - 450,000	2,908,125	0.6%	7	0.2%	415,446	5.31%	308.5
450,000 - 500,000	907,434	0.2%	2	0.1%	453,717	5.05%	303.1
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	517,856,617	100.0%	3,582	100.0%	144,572	5.18%	297.9

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,266
Number of loans parts 1,686

	Weighted average	Minimum	Maximum
Loan size	120,774	14,382	454,613
Loan part size	90,688	6,071	369,000
Coupon	5.38%	3.80%	6.97%
Remaining maturity (months)	293.4	8	424
Remaining interest period (months)	17.9	1	151
Original interest period (months)	122.0	6	240
Seasoning (months)	104.8	85.6	127.2
Loan to Foreclosure Value	106.8%	12.0%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	86,212,408.04	66.1%	56.38%
Owner occupied	66,688,081.14	33.9%	43.62%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	100,596,938	65.8%	1,161	68.9%	86,647	5.38%	305.1
Interest Only With Life Insurance Redemption	10,056,308	6.6%	95	5.6%	105,856	5.45%	203.6
Interest Only With Building Savings Account Redemp	5,456,998	3.6%	43	2.6%	126,907	5.12%	171.9
Interest Only	36,790,245	24.1%	387	23.0%	95,065	5.40%	303.7
Total	152,900,489	100.0%	1,686	100.0%	90,688	5.38%	293.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	219,885	0.1%	3	0.2%	73,295	6.00%	301.9
13 - 24	17,342	0.0%	1	0.1%	17,342	4.05%	309.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	133,996	0.1%	3	0.2%	44,665	5.70%	235.8
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	148,506,184	97.1%	1,646	97.6%	90,222	5.38%	293.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,023,082	2.6%	33	2.0%	121,912	5.27%	281.7
Total	152,900,489	100.0%	1,686	100.0%	90,688	5.38%	293.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,499,617	5.6%	71	4.2%	119,713	4.27%	319.0
4.50% - 4.75%	12,844,113	8.4%	100	5.9%	128,441	4.63%	326.3
4.75% - 5.00%	19,700,285	12.9%	171	10.1%	115,206	4.89%	301.8
5.00% - 5.25%	23,244,446	15.2%	236	14.0%	98,493	5.15%	295.0
5.25% - 5.50%	21,641,779	14.2%	244	14.5%	88,696	5.38%	294.4
5.50% - 5.75%	25,217,410	16.5%	288	17.1%	87,560	5.64%	284.2
5.75% - 6.00%	19,416,780	12.7%	231	13.7%	84,055	5.88%	282.7
6.00% - 6.25%	18,774,369	12.3%	294	17.4%	63,858	6.12%	275.0
6.25% - 6.50%	3,300,939	2.2%	48	2.8%	68,770	6.33%	269.9
6.50% - 6.75%	201,408	0.1%	2	0.1%	100,704	6.52%	271.0
6.75% - 7.00%	59,344	0.0%	1	0.1%	59,344	6.97%	267.0
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	152,900,489	100.0%	1,686	100.0%	90,688	5.38%	293.4

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	43,517,583	28.5%	407	24.1%	106,923	4.87%	302.3
01-Jan-2016 - 31-Dec-2016	93,649,632	61.2%	1,117	66.3%	83,840	5.56%	289.2
01-Jan-2017 - 31-Dec-2017	11,641,324	7.6%	128	7.6%	90,948	5.85%	297.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	68,868	0.0%	1	0.1%	68,868	5.90%	275.0
01-Jan-2020 - 31-Aug-2111	4,023,082	2.6%	33	2.0%	121,912	5.27%	281.7
Total	152,900,489	100.0%	1,686	100.0%	90,688	5.38%	293.4

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%	8.0
01-Jan-2016 - 31-Dec-2017	578,478	0.4%	7	0.4%	82,640	5.58%	17.8
01-Jan-2018 - 31-Dec-2019	50,000	0.0%	1	0.1%	50,000	5.50%	38.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	67.0
01-Jan-2022 - 31-Dec-2023	341,457	0.2%	5	0.3%	68,291	5.52%	94.7
01-Jan-2024 - 31-Dec-2025	1,684,840	1.1%	16	0.9%	105,303	5.14%	119.8
01-Jan-2026 - 31-Dec-2027	1,993,214	1.3%	17	1.0%	117,248	5.25%	144.5
01-Jan-2028 - 31-Dec-2029	3,158,979	2.1%	36	2.1%	87,749	5.83%	173.5
01-Jan-2030 - 31-Dec-2031	4,759,294	3.1%	46	2.7%	103,463	5.30%	188.5
01-Jan-2032 - 31-Dec-2033	2,374,807	1.6%	25	1.5%	94,992	5.02%	213.7
01-Jan-2034 - 31-Dec-2035	1,611,628	1.1%	13	0.8%	123,971	5.27%	240.8
01-Jan-2036 - 31-Dec-2037	5,451,250	3.6%	49	2.9%	111,250	5.37%	261.1
01-Jan-2038 - 31-Dec-2039	42,092,703	27.5%	587	34.8%	71,708	5.35%	289.5
01-Jan-2040 - 31-Dec-2041	54,704,199	35.8%	592	35.1%	92,406	5.37%	310.3
01-Jan-2042 - 31-Dec-2043	27,637,870	18.1%	237	14.1%	116,615	4.79%	333.4
01-Jan-2044 - 31-Dec-2045	4,957,033	3.2%	43	2.6%	115,280	4.35%	354.6
01-Jan-2046 - 31-Dec-2047	1,037,237	0.7%	8	0.5%	129,655	3.91%	377.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	424.0
Total	152,900,489	100.0%	1,686	100.0%	90,688	5.38%	293.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	693,032	0.5%	13	1.0%	53,310	4.91%	229.6
60% - 70%	1,515,964	1.0%	14	1.1%	108,283	4.69%	321.1
70% - 80%	2,810,298	1.8%	28	2.2%	100,368	5.25%	265.3
80% - 90%	7,499,678	4.9%	66	5.2%	113,631	4.90%	305.4
90% - 100%	16,013,963	10.5%	133	10.5%	120,406	5.20%	263.6
100% - 110%	61,771,370	40.4%	509	40.2%	121,358	5.32%	307.6
110% - 120%	60,846,263	39.8%	488	38.5%	124,685	5.56%	287.1
120% - 130%	1,749,921	1.1%	15	1.2%	116,661	5.81%	274.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	152,900,489	100.0%	1,266	100.0%	120,774	5.38%	293.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	39,025,904	25.5%	290	22.9%	134,572	5.32%	300.7
Brandenburg	23,846,313	15.6%	148	11.7%	161,124	4.98%	299.3
Mecklenburg-Vorpommern	4,186,099	2.7%	32	2.5%	130,816	5.03%	292.8
Sachsen	59,646,077	39.0%	563	44.5%	105,943	5.54%	286.8
Sachsen-Anhalt	21,263,075	13.9%	191	15.1%	111,325	5.53%	294.7
Thüringen	4,933,020	3.2%	42	3.3%	117,453	5.35%	280.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	152,900,489	100.0%	1,266	100.0%	120,774	5.38%	293.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	57,921,544	37.9%	361	28.5%	160,447	97.78%	2.22%
Hochhaus/appartement	88,838,048	58.1%	866	68.4%	102,584	5.54%	94.46%
Mehrfamilienhaus	2,216,052	1.4%	15	1.2%	147,737	53.33%	46.67%
Zweifamilienhaus	3,385,556	2.2%	21	1.7%	161,217	80.95%	19.05%
Laden/wohnhaus	447,633	0.3%	2	0.2%	223,816	100.00%	0.00%
unspecified	91,655	0.1%	1	0.1%	91,655	100.00%	0.00%
Total	152,900,489	100.0%	1,266	100.0%	120,774	33.89%	66.11%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	44,271,992	29.0%	572	45.2%	77,399	5.68%	281.5
100,000 - 150,000	47,555,914	31.1%	391	30.9%	121,626	5.45%	295.5
150,000 - 200,000	27,928,573	18.3%	164	13.0%	170,296	5.15%	291.0
200,000 - 250,000	22,824,109	14.9%	103	8.1%	221,593	5.06%	307.7
250,000 - 300,000	8,019,554	5.2%	30	2.4%	267,318	5.07%	315.1
300,000 - 350,000	646,026	0.4%	2	0.2%	323,013	4.88%	287.0
350,000 - 400,000	369,000	0.2%	1	0.1%	369,000	4.76%	252.0
400,000 - 450,000	830,709	0.5%	2	0.2%	415,355	5.46%	302.3
450,000 - 500,000	454,613	0.3%	1	0.1%	454,613	4.79%	294.2
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	152,900,489	100.0%	1,266	100.0%	120,774	5.38%	293.4