

E-MAC DE 2006-II Investor Report February 2016

Cashflow analysis for the period

Total interest received	5,737,971	
Interest received on transaction accounts	(696)	
Net Post Foreclosure Proceeds	186,418	
Liquidity available	13,774,416	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		19,698,119
Company management expenses	3,629	
MPT fee	134,235	
Administration fee	8,390	
Third party fees	434,545	
Liquidity Facility fee	(7,773)	
Payments under hedging arrangements	4,417,995	
Interest on the Notes	128,524	
PDL Repayment	804,158	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,923,703
Available after distribution of funds		13,774,416
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	1,961,789	
Liquidity Facility Standby Ledger *	11,812,626	
Reserve account funding	-	
Available liquidity		13,774,416
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 2015	447,448,848	
To be disbursed per 1 November 2015	-	
Starting principal balance 1 November 2015	447,448,848	
Principal (p)repayments	(64,588,817)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,410,175)	
Ending principal balance		380,449,855
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		380,449,855

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	1,898,340	2,410,175	804,158	3,504,357
Class E	9,800,000	-	-	9,800,000
Total	11,698,340	2,410,175	804,158	13,304,357

Performance

	Last period	This period	Since issue
Prepayment rate	27.00%	47.02%	5.68%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	328,848,719	86.4%	2477	86.2%
1 - 30	53,970	11,613,886	3.1%	94	3.3%
31 - 60	35,359	3,048,778	0.8%	21	0.7%
61 - 90	34,106	1,922,860	0.5%	15	0.5%
91 - 120	48,703	2,277,145	0.6%	17	0.6%
121-150	32,920	1,046,892	0.3%	10	0.3%
> 151	4,327,485	31,691,575	8.3%	240	8.4%
Total	4,532,543	380,449,855	100.0%	2874	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,472,079	2,410,175	186,418	53,180,632

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 2,874
Number of loans parts 3,866

	Weighted average	Minimum	Maximum
Loan size	132,376	1,830	445,180
Loan part size	98,409	1,830	445,180
Coupon	5.29%	3.00%	6.97%
Remaining maturity (months)	285.6	1	474
Remaining interest period (months)	15.1	1	142
Original interest period (months)	118.0	3	240
Seasoning (months)	114.6	97.6	139.2
Loan to Lending Value	102.4%	2.4%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	100,561,050.70	34.6%	26.43%
Owner occupied	279,888,804.67	65.4%	73.57%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	245,198,189	64.4%	2,709	70.1%	90,512	5.26%	299.2
Interest Only With Life Insurance Redemption	25,069,194	6.6%	222	5.7%	112,924	5.32%	213.3
Interest Only With Building Savings Account Redemption	23,787,312	6.3%	180	4.7%	132,152	5.32%	193.8
Interest Only	86,395,160	22.7%	755	19.5%	114,431	5.37%	293.2
Total	380,449,855	100.0%	3,866	100.0%	98,409	5.29%	285.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	28,074,670	7.4%	259	6.7%	108,396	4.18%	335.9
13 - 24	93,209	0.0%	1	0.0%	93,209	4.20%	358.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	7,146,517	1.9%	68	1.8%	105,096	5.20%	287.7
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	310,207,550	81.5%	3,240	83.8%	95,743	5.40%	283.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	34,927,909	9.2%	298	7.7%	117,208	5.29%	260.3
Total	380,449,855	100.0%	3,866	100.0%	98,409	5.29%	285.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	39,026,456	10.3%	364	9.4%	107,216	4.22%	331.5
4.50% - 4.75%	29,066,045	7.6%	228	5.9%	127,483	4.66%	304.7
4.75% - 5.00%	43,691,242	11.5%	386	10.0%	113,190	4.88%	290.9
5.00% - 5.25%	57,109,995	15.0%	534	13.8%	106,948	5.15%	288.7
5.25% - 5.50%	67,698,819	17.8%	660	17.1%	102,574	5.39%	279.2
5.50% - 5.75%	64,193,905	16.9%	699	18.1%	91,837	5.63%	275.3
5.75% - 6.00%	40,074,509	10.5%	457	11.8%	87,690	5.87%	268.4
6.00% - 6.25%	30,056,417	7.9%	433	11.2%	69,414	6.12%	261.5
6.25% - 6.50%	9,276,505	2.4%	102	2.6%	90,946	6.36%	259.5
6.50% - 6.75%	197,745	0.1%	2	0.1%	98,873	6.52%	259.0
6.75% - 7.00%	58,217	0.0%	1	0.0%	58,217	6.97%	255.0
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	380,449,855	100.0%	3,866	100.0%	98,409	5.29%	285.6

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	5,361,334	1.4%	63	1.6%	85,101	4.79%	303.5
01-Jan-2016 - 31-Dec-2016	298,543,824	78.5%	3,106	80.3%	96,118	5.25%	288.5
01-Jan-2017 - 31-Dec-2017	34,332,380	9.0%	331	8.6%	103,723	5.81%	282.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	67,371	0.0%	1	0.0%	67,371	5.90%	259.0
01-Jan-2020 - 31-Aug-2111	42,144,946	11.1%	365	9.4%	115,466	5.26%	265.4
Total	380,449,855	100.0%	3,866	100.0%	98,409	5.29%	285.6

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	2,197,885	0.6%	21	0.5%	104,661	5.23%	10.2
01-Jan-2018 - 31-Dec-2019	448,850	0.1%	6	0.2%	74,808	5.17%	28.8
01-Jan-2020 - 31-Dec-2021	2,413,663	0.6%	27	0.7%	89,395	5.35%	62.8
01-Jan-2022 - 31-Dec-2023	2,324,861	0.6%	25	0.6%	92,994	5.35%	79.3
01-Jan-2024 - 31-Dec-2025	2,283,763	0.6%	29	0.8%	78,750	5.46%	109.9
01-Jan-2026 - 31-Dec-2027	4,598,584	1.2%	51	1.3%	90,168	5.17%	131.5
01-Jan-2028 - 31-Dec-2029	5,221,744	1.4%	61	1.6%	85,602	5.65%	158.3
01-Jan-2030 - 31-Dec-2031	10,872,506	2.9%	117	3.0%	92,927	5.42%	178.6
01-Jan-2032 - 31-Dec-2033	8,513,751	2.2%	81	2.1%	105,108	4.93%	202.3
01-Jan-2034 - 31-Dec-2035	6,919,259	1.8%	57	1.5%	121,391	5.15%	228.8
01-Jan-2036 - 31-Dec-2037	25,560,566	6.7%	209	5.4%	122,299	5.40%	250.2
01-Jan-2038 - 31-Dec-2039	72,878,381	19.2%	913	23.6%	79,823	5.92%	278.6
01-Jan-2040 - 31-Dec-2041	118,493,965	31.1%	1,206	31.2%	98,254	5.45%	299.5
01-Jan-2042 - 31-Dec-2043	76,278,525	20.0%	686	17.7%	111,193	4.90%	321.7
01-Jan-2044 - 31-Dec-2045	28,371,518	7.5%	243	6.3%	116,755	4.47%	344.8
01-Jan-2046 - 31-Dec-2047	12,346,897	3.2%	129	3.3%	95,712	4.27%	367.5
01-Jan-2048 - 31-Dec-2137	725,136	0.2%	5	0.1%	145,027	4.77%	417.7
Total	380,449,855	100.0%	3,866	100.0%	98,409	5.29%	285.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,839,226	1.0%	106	3.7%	36,219	5.04%	209.0
60% - 70%	5,482,433	1.4%	56	1.9%	97,901	5.11%	233.9
70% - 80%	11,698,128	3.1%	113	3.9%	103,523	5.10%	247.4
80% - 90%	31,597,890	8.3%	236	8.2%	133,889	5.02%	278.4
90% - 100%	83,831,185	22.0%	559	19.5%	149,966	5.05%	298.4
100% - 110%	140,774,949	37.0%	1,027	35.7%	137,074	5.33%	297.2
110% - 120%	97,702,658	25.7%	736	25.6%	132,748	5.54%	273.0
120% - 130%	5,523,386	1.5%	41	1.4%	134,717	5.82%	244.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	380,449,855	100.0%	2,874	100.0%	132,376	5.29%	285.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	73,042,819	19.2%	446	15.5%	163,773	5.15%	292.1
Bayern	44,510,399	11.7%	307	10.7%	144,985	5.18%	293.1
Berlin	27,602,638	7.3%	229	8.0%	120,536	5.40%	287.6
Brandenburg	14,056,747	3.7%	97	3.4%	144,915	5.12%	291.5
Bremen	2,326,532	0.6%	22	0.8%	105,751	5.47%	267.6
Hamburg	2,459,742	0.6%	14	0.5%	175,696	5.29%	290.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	22,206,311	5.8%	148	5.1%	150,043	5.24%	290.2
Mecklenburg-Vorpommern	3,179,380	0.8%	27	0.9%	117,755	5.19%	293.8
Niedersachsen	26,703,014	7.0%	208	7.2%	128,380	5.29%	279.8
Nordrhein-Westfalen	56,553,783	14.9%	409	14.2%	138,273	5.31%	281.6
Rheinland-Pfalz	19,431,891	5.1%	131	4.6%	148,335	5.22%	280.3
Saarland	9,478,200	2.5%	73	2.5%	129,838	5.40%	267.3
Sachsen	48,405,629	12.7%	485	16.9%	99,805	5.55%	278.9
Sachsen-Anhalt	16,751,456	4.4%	165	5.7%	101,524	5.52%	284.1
Schleswig-Holstein	9,873,087	2.6%	80	2.8%	123,414	5.18%	290.9
Thüringen	3,868,228	1.0%	33	1.1%	117,219	5.45%	263.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	380,449,855	100.0%	2,874	100.0%	132,376	5.29%	285.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	195,762,245	51.5%	1,261	43.9%	155,244	98.7%	1.3%
Hochhaus/appartement	136,680,910	35.9%	1,346	46.8%	101,546	29.9%	70.1%
Mehrfamilienhaus	23,278,627	6.1%	125	4.3%	186,229	75.2%	24.8%
Zweifamilienhaus	23,688,497	6.2%	135	4.7%	175,470	97.8%	2.2%
Laden/wohnhaus	813,266	0.2%	5	0.2%	162,653	100.0%	0.0%
unspecified	226,310	0.1%	2	0.1%	113,155	100.0%	0.0%
Total	380,449,855	100.0%	2,874	100.0%	132,376	65.4%	34.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	76,911,110	20.2%	1,065	37.1%	72,217	5.58%	263.3
100,000 - 150,000	103,767,394	27.3%	846	29.4%	122,656	5.40%	283.7
150,000 - 200,000	85,273,284	22.4%	494	17.2%	172,618	5.20%	290.4
200,000 - 250,000	69,724,190	18.3%	314	10.9%	222,052	5.08%	302.2
250,000 - 300,000	30,969,408	8.1%	115	4.0%	269,299	5.07%	292.5
300,000 - 350,000	8,021,541	2.1%	25	0.9%	320,862	5.02%	301.8
350,000 - 400,000	4,088,503	1.1%	11	0.4%	371,682	5.01%	285.7
400,000 - 450,000	1,694,425	0.4%	4	0.1%	423,606	5.54%	287.0
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	380,449,855	100.0%	2,874	100.0%	132,376	5.29%	285.6

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,036		
Number of loans parts	1,347		
	Weighted average	Minimum	Maximum
Loan size	109,907	1,940	391,297
Loan part size	84,532	1,940	369,000
Coupon	5.44%	3.00%	6.97%
Remaining maturity (months)	283.2	1	412
Remaining interest period (months)	10.8	1	139
Original interest period (months)	110.9	6	240
Seasoning (months)	114.9	97.6	139.2
Loan to Foreclosure Value	105.2%	2.1%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	71,248,264.44	70.5%	62.57%
Owner occupied	42,615,812.36	29.5%	37.43%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	79,510,606	69.8%	981	72.8%	81,051	5.40%	294.1
Interest Only With Life Insurance Redemption	7,327,273	6.4%	72	5.3%	101,768	5.41%	201.7
Interest Only With Building Savings Account Redemption	3,701,845	3.3%	34	2.5%	108,878	5.25%	199.1
Interest Only	23,324,353	20.5%	260	19.3%	89,709	5.63%	285.0
Total	113,864,077	100.0%	1,347	100.0%	84,532	5.44%	283.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,533,235	9.3%	108	8.0%	97,530	4.18%	324.1
13 - 24	93,209	0.1%	1	0.1%	93,209	4.20%	358.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	2,726,309	2.4%	31	2.3%	87,945	5.21%	286.4
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	96,623,659	84.9%	1,174	87.2%	82,303	5.60%	279.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,887,665	3.4%	33	2.4%	117,808	5.27%	263.2
Total	113,864,077	100.0%	1,347	100.0%	84,532	5.44%	283.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,735,359	10.3%	121	9.0%	96,986	4.17%	323.1
4.50% - 4.75%	4,685,567	4.1%	35	2.6%	133,873	4.67%	306.0
4.75% - 5.00%	7,370,285	6.5%	78	5.8%	94,491	4.89%	293.5
5.00% - 5.25%	13,452,847	11.8%	138	10.2%	97,484	5.17%	293.8
5.25% - 5.50%	14,968,348	13.1%	173	12.8%	86,522	5.39%	285.7
5.50% - 5.75%	23,400,136	20.6%	267	19.8%	87,641	5.64%	276.8
5.75% - 6.00%	17,443,283	15.3%	210	15.6%	83,063	5.88%	271.0
6.00% - 6.25%	17,314,998	15.2%	274	20.3%	63,193	6.12%	262.4
6.25% - 6.50%	3,237,292	2.8%	48	3.6%	67,444	6.33%	252.2
6.50% - 6.75%	197,745	0.2%	2	0.1%	98,873	6.52%	259.0
6.75% - 7.00%	58,217	0.1%	1	0.1%	58,217	6.97%	255.0
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	113,864,077	100.0%	1,347	100.0%	84,532	5.44%	283.2

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	734,784	0.6%	14	1.0%	52,485	5.26%	285.5
01-Jan-2016 - 31-Dec-2016	95,059,397	83.5%	1,145	85.0%	83,021	5.42%	283.9
01-Jan-2017 - 31-Dec-2017	11,272,432	9.9%	124	9.2%	90,907	5.84%	281.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	67,371	0.1%	1	0.1%	67,371	5.90%	259.0
01-Jan-2020 - 31-Aug-2111	6,730,093	5.9%	63	4.7%	106,827	5.16%	276.3
Total	113,864,077	100.0%	1,347	100.0%	84,532	5.44%	283.2

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	317,704	0.3%	6	0.4%	52,951	5.59%	8.2
01-Jan-2018 - 31-Dec-2019	88,986	0.1%	2	0.1%	44,493	5.48%	29.9
01-Jan-2020 - 31-Dec-2021	243,779	0.2%	3	0.2%	81,260	4.40%	54.8
01-Jan-2022 - 31-Dec-2023	319,137	0.3%	5	0.4%	63,827	5.53%	81.9
01-Jan-2024 - 31-Dec-2025	634,584	0.6%	9	0.7%	70,509	5.69%	109.6
01-Jan-2026 - 31-Dec-2027	1,086,396	1.0%	13	1.0%	83,569	5.23%	131.0
01-Jan-2028 - 31-Dec-2029	2,041,582	1.8%	25	1.9%	81,663	5.99%	161.0
01-Jan-2030 - 31-Dec-2031	3,442,964	3.0%	41	3.0%	83,975	5.47%	178.1
01-Jan-2032 - 31-Dec-2033	2,683,642	2.4%	27	2.0%	99,394	4.96%	203.0
01-Jan-2034 - 31-Dec-2035	1,722,312	1.5%	18	1.3%	95,684	5.37%	227.6
01-Jan-2036 - 31-Dec-2037	5,514,192	4.8%	50	3.7%	110,284	5.40%	249.3
01-Jan-2038 - 31-Dec-2039	35,140,882	30.9%	495	36.7%	70,992	5.95%	277.4
01-Jan-2040 - 31-Dec-2041	36,406,095	32.0%	409	30.4%	89,012	5.50%	298.9
01-Jan-2042 - 31-Dec-2043	14,464,048	12.7%	151	11.2%	95,788	4.88%	321.4
01-Jan-2044 - 31-Dec-2045	6,095,166	5.4%	58	4.3%	105,089	4.36%	347.7
01-Jan-2046 - 31-Dec-2047	3,631,908	3.2%	34	2.5%	106,821	4.25%	365.1
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	412.0
Total	113,864,077	100.0%	1,347	100.0%	84,532	5.44%	283.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,040,331	0.9%	33	3.2%	31,525	5.06%	232.3
60% - 70%	2,307,338	2.0%	20	1.9%	115,367	5.12%	278.1
70% - 80%	2,603,560	2.3%	32	3.1%	81,361	5.35%	225.6
80% - 90%	7,487,460	6.6%	70	6.8%	106,964	5.23%	256.2
90% - 100%	9,969,905	8.8%	83	8.0%	120,119	5.18%	262.7
100% - 110%	44,887,550	39.4%	409	39.5%	109,750	5.41%	299.2
110% - 120%	43,988,361	38.6%	376	36.3%	116,990	5.60%	281.5
120% - 130%	1,579,572	1.4%	13	1.3%	121,506	5.77%	269.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	113,864,077	100.0%	1,036	100.0%	109,907	5.44%	283.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	27,602,638	24.2%	229	22.1%	120,536	5.40%	287.6
Brandenburg	14,056,747	12.3%	97	9.4%	144,915	5.12%	291.5
Mecklenburg-Vorpommern	3,179,380	2.8%	27	2.6%	117,755	5.19%	293.8
Sachsen	48,405,629	42.5%	485	46.8%	99,805	5.55%	278.9
Sachsen-Anhalt	16,751,456	14.7%	165	15.9%	101,524	5.52%	284.1
Thüringen	3,868,228	3.4%	33	3.2%	117,219	5.45%	263.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	113,864,077	100.0%	1,036	100.0%	109,907	5.44%	283.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	35,211,925	30.9%	246	23.7%	143,138	97.15%	2.85%
Hochhaus/appartement	73,989,377	65.0%	758	73.2%	97,611	5.94%	94.06%
Mehrfamilienhaus	2,142,980	1.9%	15	1.4%	142,865	53.33%	46.67%
Zweifamilienhaus	1,930,332	1.7%	14	1.4%	142,167	78.57%	21.43%
Laden/Wohnhaus	439,380	0.4%	2	0.2%	219,690	100.00%	0.00%
unspecified	90,083	0.1%	1	0.1%	90,083	100.00%	0.00%
Total	113,864,077	100.0%	1,036	100.0%	109,907	29.54%	70.46%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	40,954,753	36.0%	552	53.3%	74,193	5.66%	270.6
100,000 - 150,000	36,172,906	31.8%	301	29.1%	120,176	5.46%	286.6
150,000 - 200,000	17,247,682	15.1%	102	9.8%	169,095	5.26%	286.9
200,000 - 250,000	13,037,232	11.4%	58	5.6%	224,780	5.10%	303.6
250,000 - 300,000	5,055,408	4.4%	19	1.8%	266,074	5.16%	300.3
300,000 - 350,000	635,798	0.6%	2	0.2%	317,899	4.89%	275.4
350,000 - 400,000	760,297	0.7%	2	0.2%	380,149	5.36%	258.8
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	113,864,077	100.0%	1,036	100.0%	109,907	5.44%	283.2