

E-MAC DE 2006-II Investor Report May 2013

Cashflow analysis for the period

Total interest received	7,828,756	
Interest received on transaction accounts	(295)	
Net Post Foreclosure Proceeds	68,688	
Liquidity available	17,759,585	
Reserve account available	13,300,000	
Receivables under hedging arrangements	-	
Total funds available		38,956,734
Company management expenses	10,707	
MPT fee	183,516	
Administration fee	11,470	
Third party fees	197,843	
Liquidity Facility fee	4,001	
Payments under hedging arrangements	5,830,087	
Interest on the Notes	651,938	
PDL Repayment	1,662,095	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,551,656
Available after distribution of funds		30,405,078
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	197,930	
Liquidity Facility Standby Ledger *	17,561,654	
Reserve account funding	12,645,493	
Available liquidity		30,405,078
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 February 2013	591,986,152.02
To be disbursed per 1 February 2013	-
Starting principal balance 1 February 2013	591,986,152.02
Principal (p)repayments	(4,935,582.98)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,662,094.81)
Ending principal balance	585,388,474
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	585,388,474

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	-	1,662,095	1,662,095	-
Total	-	1,662,095	1,662,095	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.54%	3.43%	2.00%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	479,218,833	81.9%	3227	81.5%
1 - 30	139,097	28,689,656	4.9%	188	4.7%
31 - 60	76,207	7,303,928	1.2%	45	1.1%
61 - 90	55,084	3,678,878	0.6%	25	0.6%
91 - 120	71,425	3,240,121	0.6%	23	0.6%
121-150	76,356	2,789,677	0.5%	17	0.4%
> 151	7,264,212	60,467,381	10.3%	435	11.0%
Total	7,682,382	585,388,474	100.0%	3960	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,266,952	1,662,095	85,453	21,350,928

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,960		
Number of loans parts	5,462		
	Weighted average	Minimum	Maximum
Loan size	147,825	9,865	464,987
Loan part size	107,175	6,222	464,690
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	318.6	24	573
Remaining interest period (months)	42.8	1	175
Original interest period (months)	117.1	50	240
Seasoning (months)	83.4	64.6	106.2
Loan to Lending Value	105.7%	5.5%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	138,122,966.76	32.0%	23.60%
Owner occupied	447,265,507.47	68.0%	76.40%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	359,028,180	61.3%	3,633	66.5%	98,824	5.21%	331.9
Interest Only With Life Insurance Redemption	38,211,486	6.5%	309	5.7%	123,662	5.30%	244.7
Interest Only With Building Savings Account Redemp	36,327,334	6.2%	260	4.8%	139,721	5.20%	205.8
Interest Only	151,821,474	25.9%	1,260	23.1%	120,493	5.14%	333.0
Total	585,388,474	100.0%	5,462	100.0%	107,175	5.20%	318.6

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	524,018	0.1%	9	0.2%	58,224	5.51%	313.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	130,858	0.0%	2	0.0%	65,429	4.46%	355.9
85 - 96	1,436,071	0.2%	13	0.2%	110,467	5.45%	312.3
97 - 108	67,486,582	11.5%	522	9.6%	129,285	4.54%	332.8
109 - 125	474,522,023	81.1%	4,586	84.0%	103,472	5.28%	318.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	41,288,921	7.1%	330	6.0%	125,118	5.30%	295.2
Total	585,388,474	100.0%	5,462	100.0%	107,175	5.20%	318.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	68,444,422	11.7%	510	9.3%	134,205	4.28%	347.2
4.50% - 4.75%	77,651,125	13.3%	575	10.5%	135,045	4.64%	338.5
4.75% - 5.00%	84,930,992	14.5%	697	12.8%	121,852	4.88%	325.4
5.00% - 5.25%	81,080,765	13.9%	747	13.7%	108,542	5.14%	318.2
5.25% - 5.50%	89,074,159	15.2%	853	15.6%	104,425	5.38%	311.5
5.50% - 5.75%	79,678,910	13.6%	834	15.3%	95,538	5.63%	305.3
5.75% - 6.00%	51,396,221	8.8%	570	10.4%	90,169	5.87%	299.5
6.00% - 6.25%	41,063,367	7.0%	552	10.1%	74,390	6.12%	292.9
6.25% - 6.50%	11,751,549	2.0%	120	2.2%	97,930	6.36%	294.6
6.50% - 6.75%	255,906	0.0%	3	0.1%	85,302	6.55%	293.1
6.75% - 7.00%	61,058	0.0%	1	0.0%	61,058	6.97%	288.0
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	585,388,474	100.0%	5,462	100.0%	107,175	5.20%	318.6

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	147,492	0.0%	1	0.0%	147,492	6.00%	326.0
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	34,000	0.0%	1	0.0%	34,000	4.36%	330.0
01-Jul-2013 - 31-Dec-2013	96,858	0.0%	1	0.0%	96,858	4.50%	365.0
01-Jan-2014 - 31-Dec-2014	2,094,719	0.4%	18	0.3%	116,373	5.35%	312.9
01-Jan-2015 - 31-Dec-2015	153,097,589	26.2%	1,237	22.6%	123,765	4.65%	335.0
01-Jan-2016 - 31-Dec-2016	345,840,255	59.1%	3,481	63.7%	99,351	5.35%	314.6
01-Jan-2017 - 31-Dec-2017	42,697,965	7.3%	390	7.1%	109,482	5.81%	315.2
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	41,379,596	7.1%	333	6.1%	124,263	5.30%	295.2
Total	585,388,474	100.0%	5,462	100.0%	107,175	5.20%	318.6

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	1,468,800	0.3%	7	0.1%	209,829	4.35%	27.6
01-Jan-2016 - 31-Dec-2017	3,458,726	0.6%	31	0.6%	111,572	5.28%	41.1
01-Jan-2018 - 31-Dec-2019	553,018	0.1%	7	0.1%	79,003	5.20%	62.3
01-Jan-2020 - 31-Dec-2021	3,915,872	0.7%	35	0.6%	111,882	5.23%	95.8
01-Jan-2022 - 31-Dec-2023	3,615,892	0.6%	33	0.6%	109,572	5.19%	112.4
01-Jan-2024 - 31-Dec-2025	4,042,578	0.7%	41	0.8%	98,589	5.23%	140.6
01-Jan-2026 - 31-Dec-2027	8,075,789	1.4%	61	1.1%	132,390	5.04%	164.1
01-Jan-2028 - 31-Dec-2029	6,716,359	1.1%	72	1.3%	93,283	5.70%	192.2
01-Jan-2030 - 31-Dec-2031	18,036,386	3.1%	159	2.9%	113,436	5.32%	211.1
01-Jan-2032 - 31-Dec-2033	10,879,617	1.9%	86	1.6%	126,507	4.82%	234.2
01-Jan-2034 - 31-Dec-2035	9,826,054	1.7%	69	1.3%	142,407	4.98%	262.8
01-Jan-2036 - 31-Dec-2037	31,438,458	5.4%	237	4.3%	132,652	5.39%	293.5
01-Jan-2038 - 31-Dec-2039	99,452,785	17.0%	1,224	22.4%	81,252	5.33%	311.2
01-Jan-2040 - 31-Dec-2041	178,199,908	30.4%	1,764	32.3%	101,020	5.37%	332.5
01-Jan-2042 - 31-Dec-2043	151,123,935	25.8%	1,209	22.1%	124,999	4.79%	354.6
01-Jan-2044 - 31-Dec-2045	47,267,739	8.1%	377	6.9%	125,379	4.36%	375.5
01-Jan-2046 - 31-Dec-2047	6,733,968	1.2%	45	0.8%	149,644	4.08%	398.7
01-Jan-2048 - 31-Dec-2137	582,589	0.1%	5	0.1%	116,518	4.76%	476.3
Total	585,388,474	100.0%	5,462	100.0%	107,175	5.20%	318.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,299,375	0.4%	38	1.0%	60,510	4.96%	294.5
60% - 70%	3,784,886	0.6%	39	1.0%	97,048	4.83%	283.7
70% - 80%	11,673,438	2.0%	93	2.3%	125,521	4.90%	305.0
80% - 90%	27,554,128	4.7%	184	4.6%	149,751	4.82%	319.2
90% - 100%	102,712,997	17.5%	627	15.8%	163,817	4.83%	322.1
100% - 110%	232,796,297	39.8%	1,523	38.5%	152,854	5.16%	327.0
110% - 120%	191,371,180	32.7%	1,355	34.2%	141,233	5.47%	310.4
120% - 130%	13,196,173	2.3%	101	2.6%	130,655	5.86%	289.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	585,388,474	100.0%	3,960	100.0%	147,825	5.20%	318.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	122,012,656	20.8%	672	17.0%	181,566	5.00%	327.7
Bayern	67,612,621	11.6%	426	10.8%	158,715	5.11%	321.9
Berlin	43,941,886	7.5%	323	8.2%	136,043	5.35%	320.3
Brandenburg	25,724,047	4.4%	156	3.9%	164,898	5.00%	320.4
Bremen	3,296,490	0.6%	28	0.7%	117,732	5.32%	305.8
Hamburg	3,211,513	0.5%	17	0.4%	188,913	5.18%	328.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	39,220,124	6.7%	225	5.7%	174,312	5.06%	322.8
Mecklenburg-Vorpommern	4,364,764	0.7%	33	0.8%	132,266	5.03%	314.9
Niedersachsen	38,286,229	6.5%	272	6.9%	140,758	5.20%	312.9
Nordrhein-Westfalen	85,143,065	14.5%	567	14.3%	150,164	5.24%	317.7
Rheinland-Pfalz	31,778,838	5.4%	196	4.9%	162,137	5.05%	311.7
Saarland	12,924,313	2.2%	93	2.3%	138,971	5.38%	299.8
Sachsen	65,306,134	11.2%	600	15.2%	108,844	5.56%	307.2
Sachsen-Anhalt	23,498,499	4.0%	203	5.1%	115,756	5.53%	314.9
Schleswig-Holstein	13,283,443	2.3%	100	2.5%	132,834	5.13%	328.4
Thüringen	5,783,851	1.0%	49	1.2%	118,038	5.38%	299.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	585,388,474	100.0%	3,960	100.0%	147,825	5.20%	318.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	327,080,344	55.9%	1,871	47.2%	174,816	99.0%	1.0%
Hochhaus/apartment	191,292,224	32.7%	1,739	43.9%	110,001	30.8%	69.2%
Mehrfamilienhaus	32,414,979	5.5%	164	4.1%	197,652	75.6%	24.4%
Zweifamilienhaus	33,119,310	5.7%	177	4.5%	187,115	97.2%	2.8%
Laden/wohnhaus	1,387,536	0.2%	8	0.2%	173,442	87.5%	12.5%
unspecified	94,081	0.0%	1	0.0%	94,081	100.0%	0.0%
Total	585,388,474	100.0%	3,960	100.0%	147,825	68.0%	32.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,197,401	14.7%	1,114	28.1%	77,376	5.60%	294.2
100,000 - 150,000	144,923,375	24.8%	1,168	29.5%	124,078	5.41%	314.4
150,000 - 200,000	142,294,973	24.3%	817	20.6%	174,168	5.07%	323.3
200,000 - 250,000	126,305,660	21.6%	568	14.3%	222,369	4.99%	328.4
250,000 - 300,000	57,373,442	9.8%	212	5.4%	270,629	4.94%	329.3
300,000 - 350,000	15,707,406	2.7%	49	1.2%	320,559	4.98%	332.2
350,000 - 400,000	7,054,553	1.2%	19	0.5%	371,292	4.85%	325.7
400,000 - 450,000	4,601,988	0.8%	11	0.3%	418,363	5.15%	307.6
450,000 - 500,000	929,677	0.2%	2	0.1%	464,838	5.05%	324.6
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	585,388,474	100.0%	3,960	100.0%	147,825	5.20%	318.6

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,364
Number of loans parts 1,813

	Weighted average	Minimum	Maximum
Loan size	123,621	21,648	464,987
Loan part size	93,006	6,222	369,000
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	313.6	29	445
Remaining interest period (months)	38.9	1	172
Original interest period (months)	113.3	50	240
Seasoning (months)	83.7	64.6	106.2
Loan to Foreclosure Value	109.2%	32.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	96,103,247.37	66.6%	56.99%
Owner occupied	72,515,933.38	33.4%	43.01%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	111,186,810	65.9%	1,241	68.5%	89,595	5.39%	325.7
Interest Only With Life Insurance Redemption	11,877,387	7.0%	108	6.0%	109,976	5.50%	225.4
Interest Only With Building Savings Account Redemp	5,950,080	3.5%	47	2.6%	126,597	5.12%	194.2
Interest Only	39,604,904	23.5%	417	23.0%	94,976	5.41%	324.2
Total	168,619,181	100.0%	1,813	100.0%	93,006	5.39%	313.6

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	53,939	0.0%	1	0.1%	53,939	5.50%	211.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	330.0
85 - 96	381,612	0.2%	5	0.3%	76,322	5.44%	307.8
97 - 108	21,901,397	13.0%	186	10.3%	117,749	4.80%	315.6
109 - 125	142,019,635	84.2%	1,587	87.5%	89,489	5.49%	313.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,228,598	2.5%	33	1.8%	128,139	5.27%	301.4
Total	168,619,181	100.0%	1,813	100.0%	93,006	5.39%	313.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,956,691	5.3%	74	4.1%	121,036	4.27%	341.0
4.50% - 4.75%	13,224,640	7.8%	101	5.6%	130,937	4.63%	347.4
4.75% - 5.00%	21,558,229	12.8%	181	10.0%	119,106	4.89%	323.6
5.00% - 5.25%	25,183,666	14.9%	248	13.7%	101,547	5.15%	315.2
5.25% - 5.50%	23,890,074	14.2%	259	14.3%	92,240	5.38%	316.1
5.50% - 5.75%	27,736,152	16.4%	308	17.0%	90,052	5.64%	305.2
5.75% - 6.00%	21,547,480	12.8%	250	13.8%	86,190	5.88%	300.4
6.00% - 6.25%	22,228,405	13.2%	335	18.5%	66,353	6.12%	295.9
6.25% - 6.50%	4,025,776	2.4%	54	3.0%	74,551	6.34%	291.8
6.50% - 6.75%	207,009	0.1%	2	0.1%	103,504	6.52%	292.0
6.75% - 7.00%	61,058	0.0%	1	0.1%	61,058	6.97%	288.0
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	168,619,181	100.0%	1,813	100.0%	93,006	5.39%	313.6

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	34,000	0.0%	1	0.1%	34,000	4.36%	330.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	381,612	0.2%	5	0.3%	76,322	5.44%	307.8
01-Jan-2015 - 31-Dec-2015	45,721,849	27.1%	416	22.9%	109,908	4.87%	323.0
01-Jan-2016 - 31-Dec-2016	105,085,323	62.3%	1,221	67.3%	86,065	5.57%	309.6
01-Jan-2017 - 31-Dec-2017	13,167,799	7.8%	137	7.6%	96,115	5.84%	317.6
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	4,228,598	2.5%	33	1.8%	128,139	5.27%	301.4
Total	168,619,181	100.0%	1,813	100.0%	93,006	5.39%	313.6

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	220,900	0.1%	1	0.1%	220,900	4.28%	29.0
01-Jan-2016 - 31-Dec-2017	580,426	0.3%	7	0.4%	82,918	5.58%	38.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	59.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	88.0
01-Jan-2022 - 31-Dec-2023	451,759	0.3%	6	0.3%	75,293	5.46%	115.0
01-Jan-2024 - 31-Dec-2025	1,870,866	1.1%	18	1.0%	103,937	5.21%	140.3
01-Jan-2026 - 31-Dec-2027	2,110,169	1.3%	17	0.9%	124,128	5.24%	165.3
01-Jan-2028 - 31-Dec-2029	3,607,128	2.1%	39	2.2%	92,490	5.86%	194.6
01-Jan-2030 - 31-Dec-2031	5,530,450	3.3%	50	2.8%	110,609	5.32%	209.1
01-Jan-2032 - 31-Dec-2033	2,481,829	1.5%	25	1.4%	99,273	5.03%	234.8
01-Jan-2034 - 31-Dec-2035	1,764,987	1.0%	14	0.8%	126,071	5.32%	261.6
01-Jan-2036 - 31-Dec-2037	6,394,550	3.8%	56	3.1%	114,188	5.42%	283.1
01-Jan-2038 - 31-Dec-2039	47,548,406	28.2%	647	35.7%	73,491	5.36%	310.2
01-Jan-2040 - 31-Dec-2041	59,895,145	35.5%	629	34.7%	95,223	5.37%	331.4
01-Jan-2042 - 31-Dec-2043	29,397,391	17.4%	245	13.5%	119,989	4.80%	354.5
01-Jan-2044 - 31-Dec-2045	5,311,821	3.2%	46	2.5%	115,474	4.36%	375.4
01-Jan-2046 - 31-Dec-2047	1,065,752	0.6%	8	0.4%	133,219	3.91%	398.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	445.0
Total	168,619,181	100.0%	1,813	100.0%	93,006	5.39%	313.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	576,086	0.3%	10	0.7%	57,609	4.82%	285.4
60% - 70%	1,047,434	0.6%	12	0.9%	87,286	4.46%	322.1
70% - 80%	2,943,644	1.7%	25	1.8%	117,746	5.10%	299.0
80% - 90%	5,272,535	3.1%	44	3.2%	119,830	5.00%	329.9
90% - 100%	14,046,308	8.3%	115	8.4%	122,142	5.16%	290.4
100% - 110%	58,910,995	34.9%	488	35.8%	120,719	5.33%	321.0
110% - 120%	79,834,487	47.3%	618	45.3%	129,182	5.50%	312.4
120% - 130%	5,987,691	3.6%	52	3.8%	115,148	5.85%	306.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	168,619,181	100.0%	1,364	100.0%	123,621	5.39%	313.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	43,941,886	26.1%	323	23.7%	136,043	5.35%	320.3
Brandenburg	25,724,047	15.3%	156	11.4%	164,898	5.00%	320.4
Mecklenburg-Vorpommern	4,364,764	2.6%	33	2.4%	132,266	5.03%	314.9
Sachsen	65,306,134	38.7%	600	44.0%	108,844	5.56%	307.2
Sachsen-Anhalt	23,498,499	13.9%	203	14.9%	115,756	5.53%	314.9
Thüringen	5,783,851	3.4%	49	3.6%	118,038	5.38%	299.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	168,619,181	100.0%	1,364	100.0%	123,621	5.39%	313.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	62,274,087	36.9%	379	27.8%	164,312	97.89%	2.11%
Hochhaus/appartement	99,573,791	59.1%	944	69.2%	105,481	5.83%	94.17%
Mehrfamilienhaus	2,283,836	1.4%	15	1.1%	152,256	53.33%	46.67%
Zweifamilienhaus	3,923,158	2.3%	23	1.7%	170,572	82.61%	17.39%
Laden/wohnhaus	470,228	0.3%	2	0.1%	235,114	100.00%	0.00%
unspecified	94,081	0.1%	1	0.1%	94,081	100.00%	0.00%
Total	168,619,181	100.0%	1,364	100.0%	123,621	33.43%	66.57%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	46,104,551	27.3%	586	43.0%	78,677	5.69%	299.8
100,000 - 150,000	54,075,225	32.1%	442	32.4%	122,342	5.48%	316.3
150,000 - 200,000	30,325,325	18.0%	177	13.0%	171,330	5.19%	311.1
200,000 - 250,000	26,026,907	15.4%	117	8.6%	222,452	5.07%	329.3
250,000 - 300,000	9,445,013	5.6%	35	2.6%	269,858	5.11%	330.8
300,000 - 350,000	607,178	0.4%	2	0.1%	303,589	5.10%	342.1
350,000 - 400,000	724,824	0.4%	2	0.1%	362,412	4.74%	274.5
400,000 - 450,000	845,170	0.5%	2	0.1%	422,585	5.46%	323.4
450,000 - 500,000	464,987	0.3%	1	0.1%	464,987	4.79%	316.2
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	168,619,181	100.0%	1,364	100.0%	123,621	5.39%	313.6