

E-MAC DE 2006-II Investor Report May 2014

Cashflow analysis for the period

Total interest received	7,294,164	
Interest received on transaction accounts	7,301	
Net Post Foreclosure Proceeds	208,076	
Liquidity available	16,679,252	
Reserve account available	4,122,706	
Receivables under hedging arrangements	-	
Total funds available		28,311,499
Company management expenses	2,087	
MPT fee	170,499	
Administration fee	10,656	
Third party fees	279,614	
Liquidity Facility fee	8,790	
Payments under hedging arrangements	5,862,563	
Interest on the Notes	707,152	
PDL Repayment	4,590,886	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		11,632,247
Available after distribution of funds		16,679,252
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	298,480	
Liquidity Facility Standby Ledger *	16,380,772	
Reserve account funding	-	
Available liquidity		16,679,252
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 2014	555,975,077.93	
To be disbursed per 1 February 2014		
Starting principal balance 1 February 2014	555,975,077.93	
Principal (p)repayments	(4,823,369.99)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(5,125,972.59)	
Ending principal balance		546,025,735
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		546,025,735

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	-	5,125,973	4,590,886	535,087
Total	-	5,125,973	4,590,886	535,087

Performance

	Last period	This period	Since issue
Prepayment rate	6.73%	6.43%	2.55%

Delinquent payments	Delinquent amount	As percentage of total		Number of loans	As percentage of total
		Principal	Interest Available		
Current	-	427,125,736	78.3%	2931	78.5%
1 - 30	245,384	49,108,072	9.0%	313	8.4%
31 - 60	93,385	8,836,563	1.6%	56	1.5%
61 - 90	71,396	4,735,158	0.9%	30	0.8%
91 - 120	65,021	3,095,262	0.6%	19	0.5%
121-150	95,928	3,393,446	0.6%	21	0.6%
> 151	6,336,429	49,196,412	9.0%	362	9.7%
Total	6,907,544	545,490,649	100.0%	3732	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	5,272,244	5,125,973	182,844	37,011,818

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,732		
Number of loans parts	5,149		
	Weighted average	Minimum	Maximum
Loan size	146,166	15,642	458,859
Loan part size	105,941	6,133	457,694
Coupon	5.19%	3.57%	6.97%
Remaining maturity (months)	306.8	12	470
Remaining interest period (months)	30.8	1	163
Original interest period (months)	117.1	50	240
Seasoning (months)	95.5	76.6	118.2
Loan to Lending Value	104.5%	29.0%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	127,855,587.57	32.0%	23.44%
Owner occupied	417,635,061.22	68.0%	76.56%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	333,246,782	61.1%	3,435	66.7%	97,015	5.20%	320.1
Interest Only With Life Insurance Redemption	34,943,007	6.4%	285	5.5%	122,607	5.27%	230.2
Interest Only With Building Savings Account Redemp	33,685,530	6.2%	240	4.7%	140,356	5.18%	194.1
Interest Only	143,615,330	26.3%	1,189	23.1%	120,787	5.14%	320.9
Total	545,490,649	100.0%	5,149	100.0%	105,941	5.19%	306.8

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	366,566	0.1%	8	0.2%	45,821	5.32%	298.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	113,940	0.0%	2	0.0%	56,970	5.69%	282.4
85 - 96	1,107,180	0.2%	10	0.2%	110,718	5.54%	298.2
97 - 108	63,512,770	11.6%	497	9.7%	127,792	4.55%	320.3
109 - 125	441,664,895	81.0%	4,315	83.8%	102,356	5.27%	306.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	38,725,298	7.1%	317	6.2%	122,162	5.30%	283.7
Total	545,490,649	100.0%	5,149	100.0%	105,941	5.19%	306.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	64,347,587	11.8%	489	9.5%	131,590	4.28%	334.9
4.50% - 4.75%	74,175,594	13.6%	553	10.7%	134,133	4.64%	326.3
4.75% - 5.00%	80,451,121	14.7%	665	12.9%	120,979	4.88%	313.0
5.00% - 5.25%	75,160,877	13.8%	708	13.8%	106,159	5.14%	305.1
5.25% - 5.50%	83,145,636	15.2%	802	15.6%	103,673	5.38%	299.9
5.50% - 5.75%	73,002,470	13.4%	774	15.0%	94,318	5.63%	293.7
5.75% - 6.00%	47,696,441	8.7%	535	10.4%	89,152	5.87%	287.8
6.00% - 6.25%	36,143,625	6.6%	506	9.8%	71,430	6.12%	281.6
6.25% - 6.50%	11,103,521	2.0%	114	2.2%	97,399	6.37%	282.2
6.50% - 6.75%	203,722	0.0%	2	0.0%	101,861	6.52%	280.0
6.75% - 7.00%	60,054	0.0%	1	0.0%	60,054	6.97%	276.0
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	545,490,649	100.0%	5,149	100.0%	105,941	5.19%	306.8

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	1,856,220	0.3%	16	0.3%	116,014	5.42%	299.9
01-Jan-2015 - 31-Dec-2015	144,972,646	26.6%	1,190	23.1%	121,826	4.65%	322.5
01-Jan-2016 - 31-Dec-2016	320,189,021	58.7%	3,255	63.2%	98,368	5.34%	302.9
01-Jan-2017 - 31-Dec-2017	39,661,108	7.3%	368	7.1%	107,775	5.82%	303.5
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	38,811,653	7.1%	320	6.2%	121,286	5.30%	283.7
Total	545,490,649	100.0%	5,149	100.0%	105,941	5.19%	306.8

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	1,258,800	0.2%	6	0.1%	209,800	4.44%	15.4
01-Jan-2016 - 31-Dec-2017	3,143,935	0.6%	29	0.6%	108,412	5.25%	29.1
01-Jan-2018 - 31-Dec-2019	512,325	0.1%	7	0.1%	73,189	5.16%	50.6
01-Jan-2020 - 31-Dec-2021	3,639,089	0.7%	34	0.7%	107,032	5.21%	83.7
01-Jan-2022 - 31-Dec-2023	3,483,989	0.6%	32	0.6%	108,875	5.18%	100.5
01-Jan-2024 - 31-Dec-2025	3,862,378	0.7%	40	0.8%	96,559	5.21%	128.6
01-Jan-2026 - 31-Dec-2027	7,699,932	1.4%	60	1.2%	128,332	5.02%	152.2
01-Jan-2028 - 31-Dec-2029	6,061,764	1.1%	65	1.3%	93,258	5.69%	180.2
01-Jan-2030 - 31-Dec-2031	16,897,978	3.1%	152	3.0%	111,171	5.32%	199.1
01-Jan-2032 - 31-Dec-2033	10,125,384	1.9%	82	1.6%	123,480	4.78%	222.2
01-Jan-2034 - 31-Dec-2035	9,278,180	1.7%	65	1.3%	142,741	4.95%	250.9
01-Jan-2036 - 31-Dec-2037	28,623,395	5.2%	217	4.2%	131,905	5.38%	271.7
01-Jan-2038 - 31-Dec-2039	92,041,471	16.9%	1,149	22.3%	80,106	5.33%	299.3
01-Jan-2040 - 31-Dec-2041	166,063,716	30.4%	1,660	32.2%	100,038	5.37%	320.5
01-Jan-2042 - 31-Dec-2043	141,652,671	26.0%	1,141	22.2%	124,148	4.79%	342.7
01-Jan-2044 - 31-Dec-2045	44,252,982	8.1%	362	7.0%	122,246	4.36%	363.5
01-Jan-2046 - 31-Dec-2047	6,470,800	1.2%	44	0.9%	147,064	4.08%	386.8
01-Jan-2048 - 31-Dec-2137	421,860	0.1%	4	0.1%	105,465	4.39%	432.0
Total	545,490,649	100.0%	5,149	100.0%	105,941	5.19%	306.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,392,920	0.4%	35	0.9%	68,369	4.78%	268.9
60% - 70%	4,067,414	0.7%	41	1.1%	99,205	4.86%	262.2
70% - 80%	12,183,497	2.2%	100	2.7%	121,835	4.94%	289.2
80% - 90%	32,807,163	6.0%	223	6.0%	147,117	4.80%	304.6
90% - 100%	107,102,671	19.6%	659	17.7%	162,523	4.86%	310.6
100% - 110%	226,427,808	41.5%	1,520	40.7%	148,966	5.19%	317.3
110% - 120%	152,403,358	27.9%	1,095	29.3%	139,181	5.50%	294.4
120% - 130%	8,105,618	1.5%	59	1.6%	137,383	5.86%	264.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	545,490,649	100.0%	3,732	100.0%	146,166	5.19%	306.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	113,679,483	20.8%	629	16.9%	180,730	5.00%	314.7
Bayern	64,155,240	11.8%	404	10.8%	158,800	5.09%	310.9
Berlin	40,488,538	7.4%	300	8.0%	134,962	5.34%	308.7
Brandenburg	24,966,561	4.6%	153	4.1%	163,180	5.00%	308.4
Bremen	3,139,058	0.6%	27	0.7%	116,261	5.33%	294.9
Hamburg	2,804,928	0.5%	16	0.4%	175,308	5.33%	309.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	36,735,657	6.7%	212	5.7%	173,281	5.05%	312.3
Mecklenburg-Vorpommern	4,306,808	0.8%	33	0.9%	130,512	5.03%	302.8
Niedersachsen	36,141,997	6.6%	257	6.9%	140,630	5.18%	301.7
Nordrhein-Westfalen	75,985,720	13.9%	519	13.9%	146,408	5.23%	306.1
Rheinland-Pfalz	29,259,149	5.4%	182	4.9%	160,765	5.05%	300.5
Saarland	12,198,196	2.2%	89	2.4%	137,058	5.38%	287.9
Sachsen	62,448,253	11.4%	582	15.6%	107,299	5.55%	295.3
Sachsen-Anhalt	21,924,243	4.0%	194	5.2%	113,012	5.53%	302.5
Schleswig-Holstein	12,190,161	2.2%	92	2.5%	132,502	5.11%	317.3
Thüringen	5,066,556	0.9%	43	1.2%	117,827	5.36%	286.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	545,490,649	100.0%	3,732	100.0%	146,166	5.19%	306.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	308,563,650	56.6%	1,781	47.7%	173,253	99.0%	1.0%
Hochhaus/apartment	177,123,179	32.5%	1,635	43.8%	108,332	30.5%	69.5%
Mehrfamilienhaus	28,375,540	5.2%	145	3.9%	195,693	75.2%	24.8%
Zweifamilienhaus	30,238,431	5.5%	164	4.4%	184,381	97.6%	2.4%
Laden/wohnhaus	1,097,195	0.2%	6	0.2%	182,866	100.0%	0.0%
unspecified	92,654	0.0%	1	0.0%	92,654	100.0%	0.0%
Total	545,490,649	100.0%	3,732	100.0%	146,166	68.0%	32.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	83,749,972	15.4%	1,085	29.1%	77,189	5.60%	283.0
100,000 - 150,000	134,606,699	24.7%	1,087	29.1%	123,833	5.39%	302.8
150,000 - 200,000	135,608,223	24.9%	780	20.9%	173,857	5.06%	311.9
200,000 - 250,000	115,101,429	21.1%	518	13.9%	222,204	4.98%	317.3
250,000 - 300,000	51,871,294	9.5%	192	5.1%	270,163	4.92%	317.0
300,000 - 350,000	13,551,462	2.5%	42	1.1%	322,654	5.00%	315.5
350,000 - 400,000	5,951,389	1.1%	16	0.4%	371,962	4.87%	313.4
400,000 - 450,000	4,133,628	0.8%	10	0.3%	413,363	5.14%	293.2
450,000 - 500,000	916,553	0.2%	2	0.1%	458,277	5.05%	312.3
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	545,490,649	100.0%	3,732	100.0%	146,166	5.19%	306.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,305
Number of loans parts 1,737

	Weighted average	Minimum	Maximum
Loan size	121,993	30,996	458,859
Loan part size	91,653	6,133	369,000
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	301.7	17	433
Remaining interest period (months)	26.9	2	160
Original interest period (months)	113.3	50	240
Seasoning (months)	95.7	76.6	118.2
Loan to Foreclosure Value	107.9%	47.3%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	90,730,451.18	66.6%	56.99%
Owner occupied	68,470,608.82	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	104,718,866	65.8%	1,193	68.7%	87,778	5.39%	313.8
Interest Only With Life Insurance Redemption	11,099,332	7.0%	102	5.9%	108,817	5.49%	211.5
Interest Only With Building Savings Account Redemp	5,593,794	3.5%	44	2.5%	127,132	5.12%	180.9
Interest Only	37,789,068	23.7%	398	22.9%	94,947	5.41%	312.4
Total	159,201,060	100.0%	1,737	100.0%	91,653	5.39%	301.7

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	52,059	0.0%	1	0.1%	52,059	5.50%	199.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	18,053	0.0%	1	0.1%	18,053	4.05%	157.0
85 - 96	379,700	0.2%	5	0.3%	75,940	5.64%	294.1
97 - 108	21,276,976	13.4%	182	10.5%	116,906	4.80%	303.2
109 - 125	133,365,687	83.8%	1,515	87.2%	88,030	5.49%	301.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,108,585	2.6%	33	1.9%	124,503	5.27%	290.1
Total	159,201,060	100.0%	1,737	100.0%	91,653	5.39%	301.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,581,389	5.4%	71	4.1%	120,865	4.27%	327.8
4.50% - 4.75%	13,063,257	8.2%	101	5.8%	129,339	4.63%	335.4
4.75% - 5.00%	20,095,485	12.6%	173	10.0%	116,159	4.89%	310.7
5.00% - 5.25%	24,235,251	15.2%	243	14.0%	99,734	5.15%	303.0
5.25% - 5.50%	22,230,455	14.0%	245	14.1%	90,737	5.38%	303.6
5.50% - 5.75%	26,058,192	16.4%	295	17.0%	88,333	5.64%	293.6
5.75% - 6.00%	20,301,684	12.8%	237	13.6%	85,661	5.88%	289.2
6.00% - 6.25%	20,683,445	13.0%	318	18.3%	65,042	6.12%	284.1
6.25% - 6.50%	3,688,128	2.3%	51	2.9%	72,316	6.35%	279.0
6.50% - 6.75%	203,722	0.1%	2	0.1%	101,861	6.52%	280.0
6.75% - 7.00%	60,054	0.0%	1	0.1%	60,054	6.97%	276.0
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	159,201,060	100.0%	1,737	100.0%	91,653	5.39%	301.7

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	379,700	0.2%	5	0.3%	75,940	5.64%	294.1
01-Jan-2015 - 31-Dec-2015	44,034,053	27.7%	407	23.4%	108,192	4.87%	310.5
01-Jan-2016 - 31-Dec-2016	98,424,863	61.8%	1,161	66.8%	84,776	5.57%	297.7
01-Jan-2017 - 31-Dec-2017	12,253,860	7.7%	131	7.5%	93,541	5.85%	306.0
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	4,108,585	2.6%	33	1.9%	124,503	5.27%	290.1
Total	159,201,060	100.0%	1,737	100.0%	91,653	5.39%	301.7

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%	17.0
01-Jan-2016 - 31-Dec-2017	579,277	0.4%	7	0.4%	82,754	5.58%	26.9
01-Jan-2018 - 31-Dec-2019	102,884	0.1%	2	0.1%	51,442	5.64%	47.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	76.0
01-Jan-2022 - 31-Dec-2023	429,163	0.3%	6	0.3%	71,527	5.46%	102.7
01-Jan-2024 - 31-Dec-2025	1,839,345	1.2%	18	1.0%	102,186	5.21%	128.3
01-Jan-2026 - 31-Dec-2027	1,967,308	1.2%	17	1.0%	115,724	5.21%	153.7
01-Jan-2028 - 31-Dec-2029	3,370,129	2.1%	37	2.1%	91,085	5.85%	182.5
01-Jan-2030 - 31-Dec-2031	5,231,148	3.3%	48	2.8%	108,982	5.32%	197.1
01-Jan-2032 - 31-Dec-2033	2,419,968	1.5%	25	1.4%	96,799	5.02%	222.8
01-Jan-2034 - 31-Dec-2035	1,622,389	1.0%	13	0.7%	124,799	5.27%	249.8
01-Jan-2036 - 31-Dec-2037	5,917,570	3.7%	52	3.0%	113,799	5.43%	270.7
01-Jan-2038 - 31-Dec-2039	44,541,371	28.0%	615	35.4%	72,425	5.35%	298.3
01-Jan-2040 - 31-Dec-2041	56,443,292	35.5%	602	34.7%	93,760	5.37%	319.3
01-Jan-2042 - 31-Dec-2043	28,212,138	17.7%	240	13.8%	117,551	4.80%	342.5
01-Jan-2044 - 31-Dec-2045	5,003,211	3.1%	43	2.5%	116,354	4.35%	363.6
01-Jan-2046 - 31-Dec-2047	1,054,367	0.7%	8	0.5%	131,796	3.91%	386.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	433.0
Total	159,201,060	100.0%	1,737	100.0%	91,653	5.39%	301.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	501,232	0.3%	9	0.7%	55,692	4.76%	240.2
60% - 70%	1,546,904	1.0%	14	1.1%	110,493	4.64%	317.9
70% - 80%	2,732,837	1.7%	27	2.1%	101,216	5.28%	268.0
80% - 90%	5,888,180	3.7%	51	3.9%	115,455	4.87%	316.0
90% - 100%	15,811,928	9.9%	131	10.0%	120,702	5.19%	268.9
100% - 110%	65,119,597	40.9%	533	40.8%	122,176	5.32%	315.7
110% - 120%	65,365,335	41.1%	522	40.0%	125,221	5.56%	296.4
120% - 130%	2,235,049	1.4%	18	1.4%	124,169	5.86%	286.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	159,201,060	100.0%	1,305	100.0%	121,993	5.39%	301.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	40,488,538	25.4%	300	23.0%	134,962	5.34%	308.7
Brandenburg	24,966,561	15.7%	153	11.7%	163,180	5.00%	308.4
Mecklenburg-Vorpommern	4,306,908	2.7%	33	2.5%	130,512	5.03%	302.8
Sachsen	62,448,253	39.2%	582	44.6%	107,299	5.55%	295.3
Sachsen-Anhalt	21,924,243	13.8%	194	14.9%	113,012	5.53%	302.5
Thüringen	5,066,556	3.2%	43	3.3%	117,827	5.36%	286.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	159,201,060	100.0%	1,305	100.0%	121,993	5.39%	301.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	59,173,046	37.2%	365	28.0%	162,118	97.81%	2.19%
Hochhaus/appartement	93,817,332	58.9%	901	69.0%	104,126	5.66%	94.34%
Mehrfamilienhaus	2,244,673	1.4%	15	1.1%	149,645	53.33%	46.67%
Zweifamilienhaus	3,415,476	2.1%	21	1.6%	162,642	80.95%	19.05%
Laden/wohnhaus	457,880	0.3%	2	0.2%	228,940	100.00%	0.00%
unspecified	92,654	0.1%	1	0.1%	92,654	100.00%	0.00%
Total	159,201,060	100.0%	1,305	100.0%	121,993	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	45,034,087	28.3%	577	44.2%	78,049	5.68%	288.9
100,000 - 150,000	50,635,731	31.8%	415	31.8%	122,014	5.46%	304.9
150,000 - 200,000	28,606,718	18.0%	167	12.8%	171,298	5.16%	299.1
200,000 - 250,000	24,027,530	15.1%	108	8.3%	222,477	5.08%	314.7
250,000 - 300,000	8,579,911	5.4%	32	2.5%	268,122	5.10%	323.3
300,000 - 350,000	652,579	0.4%	2	0.2%	326,290	4.88%	295.8
350,000 - 400,000	369,000	0.2%	1	0.1%	369,000	4.76%	261.0
400,000 - 450,000	836,645	0.5%	2	0.2%	418,323	5.46%	311.4
450,000 - 500,000	458,859	0.3%	1	0.1%	458,859	4.79%	303.6
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	159,201,060	100.0%	1,305	100.0%	121,993	5.39%	301.7