

E-MAC DE 2006-II Investor Report May 2015

Cashflow analysis for the period

Total interest received	6,599,327	
Interest received on transaction accounts	(662)	
Net Post Foreclosure Proceeds	553,847	
Liquidity available	15,758,951	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		22,911,462
Company management expenses	29,960	
MPT fee	157,083	
Administration fee	9,818	
Third party fees	361,113	
Liquidity Facility fee	(1,834)	
Payments under hedging arrangements	5,552,095	
Interest on the Notes	324,705	
PDL Repayment	719,571	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,152,512
Available after distribution of funds		15,758,951
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	329,378	
Liquidity Facility Standby Ledger *	15,429,573	
Reserve account funding	-	
Available liquidity		15,758,951
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 2015	517,856,617.39	
To be disbursed per 1 February 2015		
Starting principal balance 1 February 2015	517,856,617.39	
Principal (p)repayments	(10,259,684.05)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,354,785.96)	
Ending principal balance		504,242,147
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		504,242,147

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	996,522	719,571	276,951
Class E	7,441,736	2,358,264	-	9,800,000
Total	7,441,736	3,354,786	719,571	10,076,951

Performance

	Last period	This period	Since issue
Prepayment rate	5.61%	9.02%	3.06%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	402,767,222	79.9%	2822	80.2%
1 - 30	234,261	46,803,896	9.3%	306	8.7%
31 - 60	84,413	7,716,752	1.5%	49	1.4%
61 - 90	47,151	3,000,539	0.6%	19	0.5%
91 - 120	45,666	2,124,636	0.4%	17	0.5%
121-150	87,476	3,064,370	0.6%	19	0.5%
> 151	5,102,577	38,764,734	7.7%	286	8.1%
Total	5,601,544	504,242,147	100.0%	3518	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,887,727	3,354,786	246,641	48,296,161

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,518		
Number of loans parts	4,843		
	Weighted average	Minimum	Maximum
Loan size	143,332	10,528	452,986
Loan part size	104,118	6,039	450,319
Coupon	5.19%	3.57%	6.97%
Remaining maturity (months)	295.1	1	458
Remaining interest period (months)	19.2	1	151
Original interest period (months)	125.7	6	240
Seasoning (months)	107.4	88.6	130.2
Loan to Lending Value	103.0%	19.5%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	118,446,950.18	31.9%	23.49%
Owner occupied	385,795,197.20	68.1%	76.51%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	307,596,271	61.0%	3,240	66.9%	94,937	5.20%	308.4
Interest Only With Life Insurance Redemption	31,394,449	6.2%	265	5.5%	118,470	5.27%	220.5
Interest Only With Building Savings Account Redemp	31,450,903	6.2%	226	4.7%	139,163	5.16%	181.0
Interest Only	133,800,524	26.5%	1,112	23.0%	120,324	5.14%	308.9
Total	504,242,147	100.0%	4,843	100.0%	104,118	5.19%	295.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	933,259	0.2%	8	0.2%	116,657	4.30%	306.7
13 - 24	16,980	0.0%	1	0.0%	16,980	4.05%	306.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	601,855	0.1%	8	0.2%	75,232	5.61%	298.5
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	466,090,781	92.4%	4,519	93.3%	103,140	5.18%	296.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	36,599,272	7.3%	307	6.3%	119,216	5.29%	271.9
Total	504,242,147	100.0%	4,843	100.0%	104,118	5.19%	295.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	60,126,052	11.9%	466	9.6%	129,026	4.29%	323.9
4.50% - 4.75%	68,767,898	13.6%	523	10.8%	131,487	4.64%	314.7
4.75% - 5.00%	73,648,560	14.6%	620	12.8%	118,788	4.88%	299.7
5.00% - 5.25%	69,289,768	13.7%	662	13.7%	104,667	5.14%	293.3
5.25% - 5.50%	77,475,846	15.4%	765	15.8%	101,276	5.38%	288.3
5.50% - 5.75%	68,955,924	13.7%	745	15.4%	92,558	5.63%	282.5
5.75% - 6.00%	43,782,294	8.7%	492	10.2%	88,988	5.87%	276.1
6.00% - 6.25%	32,261,780	6.4%	463	9.6%	69,680	6.12%	270.3
6.25% - 6.50%	9,674,835	1.9%	104	2.1%	93,027	6.36%	269.8
6.50% - 6.75%	200,214	0.0%	2	0.0%	100,107	6.52%	268.0
6.75% - 7.00%	58,977	0.0%	1	0.0%	58,977	6.97%	264.0
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	504,242,147	100.0%	4,843	100.0%	104,118	5.19%	295.1

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	131,170,871	26.0%	1,108	22.9%	118,385	4.64%	311.0
01-Jan-2016 - 31-Dec-2016	299,629,261	59.4%	3,074	63.5%	97,472	5.34%	291.4
01-Jan-2017 - 31-Dec-2017	36,445,459	7.2%	349	7.2%	104,428	5.81%	292.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	315,270	0.1%	2	0.0%	157,635	5.89%	293.9
01-Jan-2020 - 31-Aug-2111	36,681,286	7.3%	310	6.4%	118,327	5.29%	272.0
Total	504,242,147	100.0%	4,843	100.0%	104,118	5.19%	295.1

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	1,233,033	0.2%	6	0.1%	205,506	4.43%	3.5
01-Jan-2016 - 31-Dec-2017	3,086,801	0.6%	28	0.6%	110,243	5.26%	17.2
01-Jan-2018 - 31-Dec-2019	456,738	0.1%	6	0.1%	76,123	5.10%	39.0
01-Jan-2020 - 31-Dec-2021	3,479,842	0.7%	31	0.6%	112,253	5.20%	71.6
01-Jan-2022 - 31-Dec-2023	3,237,995	0.6%	30	0.6%	107,913	5.17%	88.7
01-Jan-2024 - 31-Dec-2025	3,048,364	0.6%	35	0.7%	87,096	5.22%	117.5
01-Jan-2026 - 31-Dec-2027	7,176,945	1.4%	57	1.2%	125,911	5.01%	139.8
01-Jan-2028 - 31-Dec-2029	5,691,044	1.1%	63	1.3%	90,334	5.66%	168.0
01-Jan-2030 - 31-Dec-2031	15,125,426	3.0%	141	2.9%	107,273	5.31%	187.4
01-Jan-2032 - 31-Dec-2033	8,870,484	1.8%	75	1.5%	118,273	4.83%	210.0
01-Jan-2034 - 31-Dec-2035	8,484,234	1.7%	61	1.3%	139,086	4.96%	238.9
01-Jan-2036 - 31-Dec-2037	26,393,411	5.2%	204	4.2%	129,379	5.34%	259.3
01-Jan-2038 - 31-Dec-2039	84,346,126	16.7%	1,066	22.0%	79,124	5.32%	287.5
01-Jan-2040 - 31-Dec-2041	153,875,485	30.5%	1,571	32.4%	97,947	5.38%	308.4
01-Jan-2042 - 31-Dec-2043	131,892,437	26.2%	1,081	22.3%	122,010	4.79%	330.7
01-Jan-2044 - 31-Dec-2045	41,275,515	8.2%	342	7.1%	120,689	4.37%	351.4
01-Jan-2046 - 31-Dec-2047	6,159,526	1.2%	42	0.9%	146,655	4.09%	374.8
01-Jan-2048 - 31-Dec-2137	409,342	0.1%	4	0.1%	102,335	4.41%	420.7
Total	504,242,147	100.0%	4,843	100.0%	104,118	5.19%	295.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,332,928	0.7%	53	1.5%	62,885	4.83%	246.7
60% - 70%	5,444,908	1.1%	53	1.5%	102,734	4.92%	261.4
70% - 80%	13,003,998	2.6%	104	3.0%	125,038	4.93%	275.6
80% - 90%	38,328,686	7.6%	270	7.7%	141,958	4.80%	299.0
90% - 100%	119,271,320	23.7%	756	21.5%	157,766	4.93%	302.4
100% - 110%	190,897,164	37.9%	1,307	37.2%	146,058	5.22%	304.8
110% - 120%	127,992,953	25.4%	931	26.5%	137,479	5.51%	279.8
120% - 130%	5,970,191	1.2%	44	1.3%	135,686	5.81%	246.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	504,242,147	100.0%	3,518	100.0%	143,332	5.19%	295.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	103,574,712	20.5%	584	16.6%	177,354	5.00%	302.7
Bayern	58,355,589	11.6%	375	10.7%	155,615	5.08%	299.4
Berlin	38,166,022	7.6%	285	8.1%	133,916	5.32%	297.7
Brandenburg	23,036,952	4.6%	145	4.1%	158,876	4.98%	297.7
Bremen	2,977,284	0.6%	25	0.7%	119,091	5.32%	285.6
Hamburg	2,564,616	0.5%	15	0.4%	170,974	5.32%	297.1
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	33,218,761	6.6%	196	5.6%	169,483	5.06%	302.1
Mecklenburg-Vorpommern	4,168,619	0.8%	32	0.9%	130,269	5.03%	289.7
Niedersachsen	34,273,864	6.8%	246	7.0%	139,325	5.18%	289.8
Nordrhein-Westfalen	69,362,985	13.8%	481	13.7%	144,206	5.24%	293.2
Rheinland-Pfalz	27,012,807	5.4%	171	4.9%	157,970	5.05%	288.5
Saarland	10,964,944	2.2%	82	2.3%	133,719	5.32%	276.9
Sachsen	58,890,685	11.7%	559	15.9%	105,350	5.54%	284.1
Sachsen-Anhalt	21,177,613	4.2%	191	5.4%	110,878	5.52%	291.8
Schleswig-Holstein	11,657,358	2.3%	90	2.6%	129,526	5.11%	305.3
Thüringen	4,839,337	1.0%	41	1.2%	118,033	5.35%	277.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	504,242,147	100.0%	3,518	100.0%	143,332	5.19%	295.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	287,167,753	57.0%	1,694	48.2%	169,521	98.9%	1.1%
Hochhaus/apartment	160,802,693	31.9%	1,519	43.2%	105,861	29.7%	70.3%
Mehrfamilienhaus	26,165,229	5.2%	138	3.9%	189,603	75.4%	24.6%
Zweifamilienhaus	28,942,102	5.7%	160	4.5%	180,888	97.5%	2.5%
Laden/wohnhaus	1,073,229	0.2%	6	0.2%	178,872	100.0%	0.0%
unspecified	91,141	0.0%	1	0.0%	91,141	100.0%	0.0%
Total	504,242,147	100.0%	3,518	100.0%	143,332	68.1%	31.9%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	82,955,543	16.5%	1,084	30.8%	76,527	5.59%	273.3
100,000 - 150,000	123,459,686	24.5%	998	28.4%	123,707	5.36%	291.4
150,000 - 200,000	130,259,230	25.8%	751	21.3%	173,448	5.05%	299.4
200,000 - 250,000	101,720,224	20.2%	458	13.0%	222,097	4.97%	306.8
250,000 - 300,000	45,186,487	9.0%	168	4.8%	268,967	4.93%	303.4
300,000 - 350,000	11,624,452	2.3%	36	1.0%	322,901	4.96%	312.1
350,000 - 400,000	5,650,943	1.1%	15	0.4%	376,730	4.93%	283.7
400,000 - 450,000	2,482,278	0.5%	6	0.2%	413,713	5.42%	302.0
450,000 - 500,000	903,305	0.2%	2	0.1%	451,653	5.05%	300.0
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	504,242,147	100.0%	3,518	100.0%	143,332	5.19%	295.1

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,253
Number of loans parts 1,665

	Weighted average	Minimum	Maximum
Loan size	119,936	12,229	452,986
Loan part size	90,258	6,039	369,000
Coupon	5.37%	3.80%	6.97%
Remaining maturity (months)	290.7	5	421
Remaining interest period (months)	15.1	1	148
Original interest period (months)	121.8	6	240
Seasoning (months)	107.7	88.6	130.2
Loan to Foreclosure Value	106.3%	10.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	85,126,296.36	66.2%	56.65%
Owner occupied	65,152,931.50	33.8%	43.35%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	99,040,504	65.9%	1,149	69.0%	86,197	5.37%	302.3
Interest Only With Life Insurance Redemption	9,813,123	6.5%	93	5.6%	105,517	5.45%	200.1
Interest Only With Building Savings Account Redemp	5,240,354	3.5%	42	2.5%	124,770	5.08%	171.0
Interest Only	36,185,246	24.1%	381	22.9%	94,974	5.40%	300.6
Total	150,279,228	100.0%	1,665	100.0%	90,258	5.37%	290.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	497,532	0.3%	5	0.3%	99,506	4.27%	300.3
13 - 24	16,980	0.0%	1	0.1%	16,980	4.05%	306.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	130,680	0.1%	3	0.2%	43,560	5.71%	232.5
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	145,644,840	96.9%	1,623	97.5%	89,738	5.38%	291.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,989,196	2.7%	33	2.0%	120,885	5.27%	279.0
Total	150,279,228	100.0%	1,665	100.0%	90,258	5.37%	290.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,964,573	6.0%	76	4.6%	117,955	4.27%	315.1
4.50% - 4.75%	12,791,139	8.5%	100	6.0%	127,911	4.63%	323.3
4.75% - 5.00%	18,808,437	12.5%	163	9.8%	115,389	4.89%	298.2
5.00% - 5.25%	22,612,354	15.0%	232	13.9%	97,467	5.15%	292.2
5.25% - 5.50%	21,062,972	14.0%	241	14.5%	87,398	5.38%	293.5
5.50% - 5.75%	25,110,354	16.7%	287	17.2%	87,493	5.64%	281.2
5.75% - 6.00%	18,987,772	12.6%	226	13.6%	84,017	5.88%	279.5
6.00% - 6.25%	18,398,577	12.2%	289	17.4%	63,663	6.12%	272.4
6.25% - 6.50%	3,283,859	2.2%	48	2.9%	68,414	6.33%	266.9
6.50% - 6.75%	200,214	0.1%	2	0.1%	100,107	6.52%	268.0
6.75% - 7.00%	58,977	0.0%	1	0.1%	58,977	6.97%	264.0
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	150,279,228	100.0%	1,665	100.0%	90,258	5.37%	290.7

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	42,054,001	28.0%	397	23.8%	105,929	4.85%	300.5
01-Jan-2016 - 31-Dec-2016	92,589,708	61.6%	1,106	66.4%	83,716	5.56%	286.3
01-Jan-2017 - 31-Dec-2017	11,577,944	7.7%	128	7.7%	90,453	5.85%	294.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	68,378	0.0%	1	0.1%	68,378	5.90%	272.0
01-Jan-2020 - 31-Aug-2111	3,989,196	2.7%	33	2.0%	120,885	5.27%	279.0
Total	150,279,228	100.0%	1,665	100.0%	90,258	5.37%	290.7

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%	5.0
01-Jan-2016 - 31-Dec-2017	578,069	0.4%	7	0.4%	82,581	5.58%	14.8
01-Jan-2018 - 31-Dec-2019	50,000	0.0%	1	0.1%	50,000	5.50%	35.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	64.0
01-Jan-2022 - 31-Dec-2023	334,821	0.2%	5	0.3%	66,964	5.52%	91.6
01-Jan-2024 - 31-Dec-2025	1,461,773	1.0%	15	0.9%	97,452	5.11%	116.6
01-Jan-2026 - 31-Dec-2027	1,975,216	1.3%	17	1.0%	116,189	5.25%	141.5
01-Jan-2028 - 31-Dec-2029	3,046,767	2.0%	35	2.1%	87,050	5.82%	170.5
01-Jan-2030 - 31-Dec-2031	4,708,294	3.1%	46	2.8%	102,354	5.30%	185.5
01-Jan-2032 - 31-Dec-2033	2,306,026	1.5%	24	1.4%	96,084	5.02%	210.5
01-Jan-2034 - 31-Dec-2035	1,421,211	0.9%	11	0.7%	129,201	5.26%	238.1
01-Jan-2036 - 31-Dec-2037	5,436,888	3.6%	49	2.9%	110,957	5.37%	258.1
01-Jan-2038 - 31-Dec-2039	41,619,567	27.7%	581	34.9%	71,634	5.94%	286.5
01-Jan-2040 - 31-Dec-2041	53,624,296	35.7%	585	35.1%	91,665	5.37%	307.4
01-Jan-2042 - 31-Dec-2043	27,276,746	18.2%	234	14.1%	116,567	4.79%	330.5
01-Jan-2044 - 31-Dec-2045	4,938,635	3.3%	43	2.6%	114,852	4.35%	351.6
01-Jan-2046 - 31-Dec-2047	1,033,418	0.7%	8	0.5%	129,177	3.91%	374.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	421.0
Total	150,279,228	100.0%	1,665	100.0%	90,258	5.37%	290.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	672,595	0.4%	14	1.1%	48,042	4.90%	227.7
60% - 70%	1,857,676	1.2%	18	1.4%	103,204	4.79%	303.3
70% - 80%	2,495,425	1.7%	25	2.0%	99,817	5.27%	262.5
80% - 90%	7,875,250	5.2%	70	5.6%	112,504	4.93%	302.8
90% - 100%	16,946,348	11.3%	140	11.2%	121,045	5.18%	264.1
100% - 110%	59,241,970	39.4%	493	39.3%	120,166	5.32%	304.7
110% - 120%	59,529,398	39.6%	479	38.2%	124,278	5.56%	284.5
120% - 130%	1,660,566	1.1%	14	1.1%	118,612	5.79%	276.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	150,279,228	100.0%	1,253	100.0%	119,936	5.37%	290.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	38,166,022	25.4%	285	22.7%	133,916	5.32%	297.7
Brandenburg	23,036,952	15.3%	145	11.6%	158,876	4.98%	297.7
Mecklenburg-Vorpommern	4,168,619	2.8%	32	2.6%	130,269	5.03%	289.7
Sachsen	58,890,685	39.2%	559	44.6%	105,350	5.54%	284.1
Sachsen-Anhalt	21,177,613	14.1%	191	15.2%	110,878	5.52%	291.8
Thüringen	4,839,337	3.2%	41	3.3%	118,033	5.35%	277.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	150,279,228	100.0%	1,253	100.0%	119,936	5.37%	290.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	56,424,750	37.5%	355	28.3%	158,943	97.75%	2.25%
Hochhaus/appartement	87,742,737	58.4%	859	68.6%	102,145	5.59%	94.41%
Mehrfamilienhaus	2,203,854	1.5%	15	1.2%	146,924	53.33%	46.67%
Zweifamilienhaus	3,371,821	2.2%	21	1.7%	160,563	80.95%	19.05%
Laden/wohnhaus	444,925	0.3%	2	0.2%	222,462	100.00%	0.00%
unspecified	91,141	0.1%	1	0.1%	91,141	100.00%	0.00%
Total	150,279,228	100.0%	1,253	100.0%	119,936	33.76%	66.24%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	44,529,608	29.6%	577	46.0%	77,174	5.67%	279.1
100,000 - 150,000	46,209,407	30.7%	380	30.3%	121,604	5.43%	292.7
150,000 - 200,000	28,352,440	18.9%	166	13.2%	170,798	5.15%	288.5
200,000 - 250,000	21,152,196	14.1%	95	7.6%	222,655	5.05%	306.4
250,000 - 300,000	7,743,257	5.2%	29	2.3%	267,009	5.09%	310.9
300,000 - 350,000	642,671	0.4%	2	0.2%	321,335	4.88%	284.2
350,000 - 400,000	369,000	0.2%	1	0.1%	369,000	4.76%	249.0
400,000 - 450,000	827,663	0.6%	2	0.2%	413,831	5.46%	299.3
450,000 - 500,000	452,986	0.3%	1	0.1%	452,986	4.80%	291.0
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	150,279,228	100.0%	1,253	100.0%	119,936	5.37%	290.7