

E-MAC DE 2006-II Investor Report May 2016

Cashflow analysis for the period

Total interest received	4,935,207	
Interest received on transaction accounts	(783)	
Net Post Foreclosure Proceeds	243,262	
Liquidity available	11,812,626	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		16,990,312
Company management expenses	19,989	
MPT fee	231,719	
Administration fee	-	
Third party fees	545,839	
Liquidity Facility fee	(9,916)	
Payments under hedging arrangements	3,654,244	
Interest on the Notes	31,063	
PDL Repayment	704,748	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,177,686
Available after distribution of funds		11,812,626
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	1,990,721	
Liquidity Facility Standby Ledger *	9,821,905	
Reserve account funding	-	
Available liquidity		11,812,626
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 2016	380,449,855	
To be disbursed per 1 February 2016	-	
Starting principal balance 1 February 2016	380,449,855	
Principal (p)repayments	(65,652,621)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,470,168)	
Ending principal balance		313,327,067
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		313,327,067

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	3,504,357	1,470,168	704,748	4,269,777
Class E	9,800,000	-	-	9,800,000
Total	13,304,357	1,470,168	704,748	14,069,777

Performance

	Last period	This period	Since issue
Prepayment rate	47.02%	53.18%	7.44%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	261,177,479	83.4%	2069	84.1%
1 - 30	49,023	11,628,759	3.7%	85	3.5%
31 - 60	42,881	5,365,628	1.7%	35	1.4%
61 - 90	24,258	1,823,749	0.6%	12	0.5%
91 - 120	25,226	1,249,293	0.4%	10	0.4%
121-150	48,121	1,902,562	0.6%	14	0.6%
> 151	4,027,720	30,179,597	9.6%	235	9.6%
Total	4,217,229	313,327,067	100.0%	2460	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,410,175	1,470,168	243,262	54,407,537

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 2,460
Number of loans parts 3,238

	Weighted average	Minimum	Maximum
Loan size	127,369	1,699	443,206
Loan part size	96,766	1,699	443,206
Coupon	5.29%	3.00%	6.97%
Remaining maturity (months)	282.4	1	471
Remaining interest period (months)	16.7	1	139
Original interest period (months)	111.9	3	240
Seasoning (months)	116.6	100.6	142.2
Loan to Lending Value	102.3%	1.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	89,005,369.87	36.5%	28.41%
Owner occupied	224,321,696.82	63.5%	71.59%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	215,031,409	68.6%	2,372	73.3%	90,654	5.22%	296.7
Interest Only With Life Insurance Redemption	20,831,624	6.6%	191	5.9%	109,066	5.32%	215.4
Interest Only With Building Savings Account Redemption	21,882,079	7.0%	164	5.1%	133,427	5.27%	204.7
Interest Only	55,581,955	17.7%	511	15.8%	108,771	5.57%	282.6
Total	313,327,067	100.0%	3,238	100.0%	96,766	5.29%	282.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	39,906,282	12.7%	393	12.1%	101,543	4.13%	332.3
13 - 24	92,141	0.0%	1	0.0%	92,141	4.20%	355.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,904,934	4.4%	140	4.3%	99,321	4.78%	308.6
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	224,807,220	71.7%	2,407	74.3%	93,397	5.53%	276.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	34,616,489	11.0%	297	9.2%	116,554	5.30%	252.6
Total	313,327,067	100.0%	3,238	100.0%	96,766	5.29%	282.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	46,644,517	14.9%	468	14.5%	99,668	4.12%	329.9
4.50% - 4.75%	14,202,817	4.5%	115	3.6%	123,503	4.65%	292.2
4.75% - 5.00%	22,890,374	7.3%	204	6.3%	112,208	4.89%	277.1
5.00% - 5.25%	43,748,592	14.0%	400	12.4%	109,371	5.15%	286.8
5.25% - 5.50%	56,772,829	18.1%	540	16.7%	105,135	5.39%	276.2
5.50% - 5.75%	54,443,749	17.4%	579	17.9%	94,031	5.63%	271.4
5.75% - 6.00%	36,960,429	11.8%	416	12.8%	88,847	5.87%	267.0
6.00% - 6.25%	28,459,748	9.1%	415	12.8%	68,578	6.12%	258.7
6.25% - 6.50%	8,949,299	2.9%	98	3.0%	91,319	6.36%	257.1
6.50% - 6.75%	196,791	0.1%	2	0.1%	98,396	6.52%	261.4
6.75% - 7.00%	57,922	0.0%	1	0.0%	57,922	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	313,327,067	100.0%	3,238	100.0%	96,766	5.29%	282.4

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	1,922,680	0.6%	17	0.5%	113,099	4.74%	310.4
01-Jan-2016 - 31-Dec-2016	229,038,292	73.1%	2,458	75.9%	93,181	5.25%	285.5
01-Jan-2017 - 31-Dec-2017	33,603,921	10.7%	324	10.0%	103,716	5.80%	278.9
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	66,983	0.0%	1	0.0%	66,983	5.90%	256.0
01-Jan-2020 - 31-Aug-2111	48,695,191	15.5%	438	13.5%	111,176	5.14%	269.1
Total	313,327,067	100.0%	3,238	100.0%	96,766	5.29%	282.4

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	1,704,580	0.5%	19	0.6%	89,715	5.27%	6.1
01-Jan-2018 - 31-Dec-2019	248,235	0.1%	6	0.2%	41,372	5.48%	32.2
01-Jan-2020 - 31-Dec-2021	1,996,304	0.6%	21	0.6%	95,062	5.45%	61.3
01-Jan-2022 - 31-Dec-2023	2,308,838	0.7%	24	0.7%	96,202	5.40%	75.4
01-Jan-2024 - 31-Dec-2025	2,115,970	0.7%	28	0.9%	75,570	5.33%	106.3
01-Jan-2026 - 31-Dec-2027	4,507,020	1.4%	52	1.6%	86,673	5.17%	129.1
01-Jan-2028 - 31-Dec-2029	4,843,015	1.5%	62	1.9%	78,113	5.52%	154.4
01-Jan-2030 - 31-Dec-2031	8,516,806	2.7%	91	2.8%	93,591	5.47%	175.4
01-Jan-2032 - 31-Dec-2033	7,152,768	2.3%	72	2.2%	99,344	5.12%	199.0
01-Jan-2034 - 31-Dec-2035	6,708,817	2.1%	56	1.7%	119,800	5.02%	224.7
01-Jan-2036 - 31-Dec-2037	23,013,045	7.3%	192	5.9%	119,860	5.39%	247.8
01-Jan-2038 - 31-Dec-2039	61,021,128	19.5%	764	23.6%	79,871	5.92%	275.5
01-Jan-2040 - 31-Dec-2041	95,904,417	30.6%	968	29.9%	99,075	5.50%	296.8
01-Jan-2042 - 31-Dec-2043	55,010,419	17.6%	507	15.7%	108,502	4.91%	319.2
01-Jan-2044 - 31-Dec-2045	18,174,784	5.8%	156	4.8%	116,505	4.36%	342.4
01-Jan-2046 - 31-Dec-2047	18,577,605	5.9%	211	6.5%	88,046	4.17%	365.5
01-Jan-2048 - 31-Dec-2137	1,523,316	0.5%	9	0.3%	169,257	4.41%	418.4
Total	313,327,067	100.0%	3,238	100.0%	96,766	5.29%	282.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	4,187,200	1.3%	94	3.8%	44,545	5.01%	189.5
60% - 70%	5,326,761	1.7%	56	2.3%	95,121	5.17%	215.9
70% - 80%	9,080,917	2.9%	90	3.7%	100,899	5.14%	228.0
80% - 90%	27,122,435	8.7%	210	8.5%	129,154	5.07%	266.6
90% - 100%	65,601,215	20.9%	459	18.7%	142,922	5.08%	298.5
100% - 110%	111,803,869	35.7%	861	35.0%	129,854	5.33%	296.8
110% - 120%	85,024,455	27.1%	652	26.5%	130,406	5.49%	273.3
120% - 130%	5,180,215	1.7%	38	1.5%	136,321	5.83%	238.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	313,327,067	100.0%	2,460	100.0%	127,369	5.29%	282.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	54,853,708	17.5%	357	14.5%	153,652	5.20%	288.4
Bayern	36,914,012	11.8%	262	10.7%	140,893	5.21%	286.0
Berlin	23,220,416	7.4%	199	8.1%	116,686	5.31%	286.7
Brandenburg	11,133,394	3.6%	79	3.2%	140,929	5.04%	292.5
Bremen	1,766,176	0.6%	20	0.8%	88,309	5.53%	264.0
Hamburg	1,719,821	0.5%	12	0.5%	143,318	5.54%	271.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	17,699,462	5.6%	119	4.8%	148,735	5.28%	281.2
Mecklenburg-Vorpommern	2,661,390	0.8%	24	1.0%	110,891	5.21%	289.2
Niedersachsen	22,550,920	7.1%	177	7.2%	125,711	5.27%	276.1
Nordrhein-Westfalen	47,964,469	15.3%	360	14.6%	132,957	5.33%	275.8
Rheinland-Pfalz	16,567,232	5.3%	113	4.6%	146,613	5.25%	273.9
Saarland	8,352,083	2.7%	66	2.7%	126,547	5.39%	267.2
Sachsen	42,028,924	13.4%	428	17.4%	98,198	5.50%	282.4
Sachsen-Anhalt	14,330,288	4.6%	142	5.8%	100,918	5.29%	288.7
Schleswig-Holstein	8,779,346	2.8%	73	3.0%	120,265	5.18%	289.1
Thüringen	3,185,424	1.0%	29	1.2%	109,842	5.52%	253.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	313,327,067	100.0%	2,460	100.0%	127,369	5.29%	282.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	150,507,374	48.0%	1,006	40.9%	149,610	98.5%	1.5%
Hochhaus/appartement	122,643,253	39.1%	1,225	49.8%	100,117	30.4%	69.6%
Mehrfamilienhaus	19,303,184	6.2%	108	4.4%	178,733	75.9%	24.1%
Zweifamilienhaus	20,515,158	6.5%	118	4.8%	173,857	97.5%	2.5%
Laden/wohnhaus	132,780	0.0%	1	0.0%	132,780	100.0%	0.0%
unspecified	225,317	0.1%	2	0.1%	112,659	100.0%	0.0%
Total	313,327,067	100.0%	2,460	100.0%	127,369	63.5%	36.5%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	72,269,466	23.1%	990	40.2%	72,999	5.49%	263.8
100,000 - 150,000	88,846,010	28.4%	727	29.6%	122,209	5.38%	280.3
150,000 - 200,000	69,400,069	22.1%	403	16.4%	172,209	5.23%	286.1
200,000 - 250,000	50,879,858	16.2%	229	9.3%	222,183	5.06%	302.9
250,000 - 300,000	22,530,461	7.2%	84	3.4%	268,220	5.04%	291.5
300,000 - 350,000	4,778,760	1.5%	15	0.6%	318,584	5.12%	291.9
350,000 - 400,000	3,331,890	1.1%	9	0.4%	370,210	5.14%	270.6
400,000 - 450,000	1,290,552	0.4%	3	0.1%	430,184	5.50%	289.9
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	313,327,067	100.0%	2,460	100.0%	127,369	5.29%	282.4

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 901
Number of loans parts 1,160

	Weighted average	Minimum	Maximum
Loan size	107,170	6,103	390,609
Loan part size	83,241	6,040	369,000
Coupon	5.36%	3.00%	6.97%
Remaining maturity (months)	284.7	1	378
Remaining interest period (months)	11.6	1	136
Original interest period (months)	100.2	6	240
Seasoning (months)	117.2	100.6	142.2
Loan to Foreclosure Value	105.1%	5.1%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	62,892,634.64	72.7%	65.13%
Owner occupied	33,667,202.24	27.3%	34.87%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	71,704,626	74.3%	895	77.2%	80,117	5.29%	296.3
Interest Only With Life Insurance Redemption	6,135,094	6.4%	61	5.3%	100,575	5.30%	208.4
Interest Only With Building Savings Account Redemption	3,098,943	3.2%	28	2.4%	110,677	5.06%	198.5
Interest Only	15,621,174	16.2%	176	15.2%	88,757	5.78%	278.7
Total	96,559,837	100.0%	1,160	100.0%	83,241	5.36%	284.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	16,658,596	17.3%	193	16.6%	86,314	4.13%	326.2
13 - 24	92,141	0.1%	1	0.1%	92,141	4.20%	355.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,559,898	5.8%	66	5.7%	84,241	4.86%	302.2
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	70,493,813	73.0%	868	74.8%	81,214	5.70%	274.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,755,388	3.9%	32	2.8%	117,356	5.28%	257.4
Total	96,559,837	100.0%	1,160	100.0%	83,241	5.36%	284.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	18,648,181	19.3%	221	19.1%	84,381	4.11%	325.5
4.50% - 4.75%	1,873,646	1.9%	16	1.4%	117,103	4.66%	305.7
4.75% - 5.00%	3,842,998	4.0%	41	3.5%	93,732	4.90%	282.7
5.00% - 5.25%	9,951,682	10.3%	94	8.1%	105,869	5.16%	297.6
5.25% - 5.50%	10,914,798	11.3%	121	10.4%	90,205	5.39%	283.1
5.50% - 5.75%	16,107,664	16.7%	174	15.0%	92,573	5.64%	273.8
5.75% - 6.00%	15,201,273	15.7%	179	15.4%	84,923	5.89%	271.7
6.00% - 6.25%	16,541,261	17.1%	263	22.7%	62,895	6.12%	259.9
6.25% - 6.50%	3,223,622	3.3%	48	4.1%	67,159	6.33%	250.6
6.50% - 6.75%	196,791	0.2%	2	0.2%	98,396	6.52%	261.4
6.75% - 7.00%	57,922	0.1%	1	0.1%	57,922	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	96,559,837	100.0%	1,160	100.0%	83,241	5.36%	284.7

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	268,006	0.3%	4	0.3%	67,001	5.18%	302.7
01-Jan-2016 - 31-Dec-2016	75,801,423	78.5%	936	80.7%	80,984	5.34%	285.4
01-Jan-2017 - 31-Dec-2017	10,990,178	11.4%	122	10.5%	90,083	5.85%	278.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	66,983	0.1%	1	0.1%	66,983	5.90%	256.0
01-Jan-2020 - 31-Aug-2111	9,433,248	9.8%	97	8.4%	97,250	4.97%	286.4
Total	96,559,837	100.0%	1,160	100.0%	83,241	5.36%	284.7

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	316,003	0.3%	6	0.5%	52,667	5.59%	5.2
01-Jan-2018 - 31-Dec-2019	65,683	0.1%	2	0.2%	32,841	5.47%	26.2
01-Jan-2020 - 31-Dec-2021	26,475	0.0%	1	0.1%	26,475	4.91%	50.0
01-Jan-2022 - 31-Dec-2023	219,543	0.2%	3	0.3%	73,181	5.49%	73.0
01-Jan-2024 - 31-Dec-2025	620,717	0.6%	9	0.8%	68,969	5.51%	104.6
01-Jan-2026 - 31-Dec-2027	991,299	1.0%	12	1.0%	82,608	5.12%	127.9
01-Jan-2028 - 31-Dec-2029	1,728,252	1.8%	26	2.2%	66,471	5.91%	157.2
01-Jan-2030 - 31-Dec-2031	2,801,378	2.9%	32	2.8%	87,543	5.43%	173.2
01-Jan-2032 - 31-Dec-2033	2,215,527	2.3%	25	2.2%	88,621	5.16%	198.9
01-Jan-2034 - 31-Dec-2035	1,726,232	1.8%	16	1.4%	107,889	5.10%	224.5
01-Jan-2036 - 31-Dec-2037	3,945,723	4.1%	40	3.4%	98,643	5.36%	246.7
01-Jan-2038 - 31-Dec-2039	27,091,763	28.1%	388	33.4%	69,824	5.99%	273.9
01-Jan-2040 - 31-Dec-2041	28,343,462	29.4%	308	26.6%	92,024	5.56%	296.3
01-Jan-2042 - 31-Dec-2043	14,298,756	14.8%	151	13.0%	94,694	4.79%	318.9
01-Jan-2044 - 31-Dec-2045	4,706,372	4.9%	50	4.3%	94,127	4.25%	346.5
01-Jan-2046 - 31-Dec-2047	7,462,654	7.7%	91	7.8%	82,007	4.14%	363.5
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	96,559,837	100.0%	1,160	100.0%	83,241	5.36%	284.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,069,139	1.1%	27	3.0%	39,598	5.02%	212.1
60% - 70%	1,914,538	2.0%	21	2.3%	91,168	5.25%	245.8
70% - 80%	2,022,459	2.1%	25	2.8%	80,898	5.27%	211.3
80% - 90%	6,820,601	7.1%	64	7.1%	106,572	5.21%	254.5
90% - 100%	7,599,418	7.9%	66	7.3%	115,143	5.17%	273.5
100% - 110%	37,287,055	38.6%	352	39.1%	105,929	5.32%	301.7
110% - 120%	38,480,342	39.9%	335	37.2%	114,867	5.48%	284.4
120% - 130%	1,366,284	1.4%	11	1.2%	124,208	5.77%	264.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	96,559,837	100.0%	901	100.0%	107,170	5.36%	284.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	23,220,416	24.0%	199	22.1%	116,686	5.31%	286.7
Brandenburg	11,133,394	11.5%	79	8.8%	140,929	5.04%	292.5
Mecklenburg-Vorpommern	2,661,390	2.8%	24	2.7%	110,891	5.21%	289.2
Sachsen	42,028,924	43.5%	428	47.5%	98,198	5.50%	282.4
Sachsen-Anhalt	14,330,288	14.8%	142	15.8%	100,918	5.29%	288.7
Thüringen	3,185,424	3.3%	29	3.2%	109,842	5.52%	253.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	96,559,837	100.0%	901	100.0%	107,170	5.36%	284.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	26,982,906	27.9%	192	21.3%	140,536	96.88%	3.13%
Hochhaus/appartement	65,587,724	67.9%	681	75.6%	96,311	6.17%	93.83%
Mehrfamilienhaus	2,026,337	2.1%	14	1.6%	144,738	50.00%	50.00%
Zweifamilienhaus	1,873,195	1.9%	13	1.4%	144,092	76.92%	23.08%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	89,676	0.1%	1	0.1%	89,676	100.00%	0.00%
Total	96,559,837	100.0%	901	100.0%	107,170	27.30%	72.70%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	37,950,914	39.3%	509	56.5%	74,560	5.51%	274.8
100,000 - 150,000	29,227,861	30.3%	244	27.1%	119,786	5.40%	287.8
150,000 - 200,000	14,690,432	15.2%	87	9.7%	168,856	5.20%	290.7
200,000 - 250,000	9,900,125	10.3%	44	4.9%	225,003	5.04%	300.9
250,000 - 300,000	3,728,344	3.9%	14	1.6%	266,310	5.23%	299.4
300,000 - 350,000	302,552	0.3%	1	0.1%	302,552	5.08%	310.3
350,000 - 400,000	759,609	0.8%	2	0.2%	379,805	5.06%	255.8
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	96,559,837	100.0%	901	100.0%	107,170	5.36%	284.7