

E-MAC DE 2006-II Investor Report November 2013

Cashflow analysis for the period

Total interest received	7,930,853	
Interest received on transaction accounts	(374)	
Net Post Foreclosure Proceeds	42,593	
Liquidity available	17,307,262	
Reserve account available	11,300,153	
Receivables under hedging arrangements	-	
Total funds available		36,580,486
Company management expenses	-	
MPT fee	169,227	
Administration fee	10,577	
Third party fees	261,296	
Liquidity Facility fee	4,244	
Payments under hedging arrangements	5,972,587	
Interest on the Notes	630,342	
PDL Repayment	3,385,135	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		10,433,407
Available after distribution of funds		26,147,079
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	291,634	
Liquidity Facility Standby Ledger *	17,015,628	
Reserve account funding	8,839,817	
Available liquidity		26,147,079
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 August 2013	576,908,736.00	
To be disbursed per 1 August 2013	-	
Starting principal balance 1 August 2013	576,908,736.00	
Principal (p)repayments	(6,335,997.28)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,385,135.25)	
Ending principal balance		567,187,603
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		567,187,603

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	-	3,385,135	3,385,135	-
Total	-	3,385,135	3,385,135	-

Performance

	Last period	This period	Since issue
Prepayment rate	4.72%	5.57%	2.24%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	464,499,449	81.9%	3159	81.6%
1 - 30	154,906	32,300,863	5.7%	210	5.4%
31 - 60	57,499	5,542,542	1.0%	38	1.0%
61 - 90	49,241	3,515,263	0.6%	25	0.6%
91 - 120	66,587	3,102,312	0.5%	21	0.5%
121-150	92,424	3,150,567	0.6%	17	0.4%
> 151	6,897,943	55,076,608	9.7%	402	10.4%
Total	7,318,601	567,187,603	100.0%	3872	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,405,726	3,385,135	81,076	26,986,720

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,872		
Number of loans parts	5,334		
	Weighted average	Minimum	Maximum
Loan size	146,484	6,730	461,958
Loan part size	106,334	6,178	461,238
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	312.4	18	567
Remaining interest period (months)	36.8	1	169
Original interest period (months)	117.1	50	240
Seasoning (months)	89.5	67.6	112.2
Loan to Lending Value	105.0%	11.5%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	134,310,715.75	32.1%	23.68%
Owner occupied	432,876,887.72	67.9%	76.32%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	347,138,644	61.2%	3,555	66.6%	97,648	5.21%	328.8
Interest Only With Life Insurance Redemption	36,945,759	6.5%	301	5.6%	122,743	5.29%	241.4
Interest Only With Building Savings Account Redemp	35,631,721	6.3%	254	4.8%	140,282	5.19%	202.1
Interest Only	147,471,479	26.0%	1,224	22.9%	120,483	5.14%	329.8
Total	567,187,603	100.0%	5,334	100.0%	106,334	5.20%	315.4

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	371,014	0.1%	8	0.1%	46,377	5.32%	306.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	114,849	0.0%	2	0.0%	57,425	4.43%	330.3
85 - 96	1,364,430	0.2%	12	0.2%	113,703	5.47%	307.5
97 - 108	65,609,987	11.6%	509	9.5%	128,900	4.54%	329.1
109 - 125	459,509,664	81.0%	4,477	83.9%	102,638	5.28%	315.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	40,217,659	7.1%	326	6.1%	123,367	5.30%	292.0
Total	567,187,603	100.0%	5,334	100.0%	106,334	5.20%	315.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	66,250,437	11.7%	498	9.3%	133,033	4.28%	343.5
4.50% - 4.75%	75,513,910	13.3%	567	10.6%	133,181	4.64%	335.4
4.75% - 5.00%	82,126,946	14.5%	680	12.7%	120,775	4.88%	321.9
5.00% - 5.25%	78,527,565	13.8%	733	13.7%	107,132	5.14%	314.7
5.25% - 5.50%	86,713,499	15.3%	834	15.6%	103,973	5.38%	308.3
5.50% - 5.75%	76,680,961	13.5%	809	15.2%	94,785	5.63%	302.2
5.75% - 6.00%	49,906,578	8.8%	551	10.3%	90,575	5.87%	296.5
6.00% - 6.25%	39,605,926	7.0%	539	10.1%	73,480	6.12%	290.5
6.25% - 6.50%	11,547,251	2.0%	119	2.2%	97,036	6.36%	291.5
6.50% - 6.75%	253,967	0.0%	3	0.1%	84,656	6.55%	290.1
6.75% - 7.00%	60,564	0.0%	1	0.0%	60,564	6.97%	285.0
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	567,187,603	100.0%	5,334	100.0%	106,334	5.20%	315.4

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	96,275	0.0%	1	0.0%	96,275	4.50%	362.0
01-Jan-2014 - 31-Dec-2014	2,020,366	0.4%	17	0.3%	118,845	5.36%	308.6
01-Jan-2015 - 31-Dec-2015	149,009,333	26.3%	1,215	22.8%	122,641	4.65%	331.4
01-Jan-2016 - 31-Dec-2016	334,214,454	58.9%	3,390	63.6%	98,588	5.35%	311.5
01-Jan-2017 - 31-Dec-2017	41,541,525	7.3%	382	7.2%	108,747	5.82%	312.3
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	40,305,650	7.1%	329	6.2%	122,510	5.30%	291.9
Total	567,187,603	100.0%	5,334	100.0%	106,334	5.20%	315.4

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	1,468,800	0.3%	7	0.1%	209,829	4.35%	24.6
01-Jan-2016 - 31-Dec-2017	3,456,691	0.6%	31	0.6%	111,506	5.28%	38.1
01-Jan-2018 - 31-Dec-2019	551,745	0.1%	7	0.1%	78,821	5.20%	59.3
01-Jan-2020 - 31-Dec-2021	3,898,827	0.7%	35	0.7%	111,398	5.23%	92.8
01-Jan-2022 - 31-Dec-2023	3,574,000	0.6%	33	0.6%	108,303	5.19%	109.4
01-Jan-2024 - 31-Dec-2025	3,987,729	0.7%	41	0.8%	97,262	5.23%	137.6
01-Jan-2026 - 31-Dec-2027	7,998,094	1.2%	60	1.1%	129,968	5.02%	161.2
01-Jan-2028 - 31-Dec-2029	6,534,912	1.2%	70	1.3%	93,356	5.70%	189.2
01-Jan-2030 - 31-Dec-2031	17,429,702	3.1%	155	2.9%	112,450	5.32%	208.1
01-Jan-2032 - 31-Dec-2033	10,521,688	1.9%	85	1.6%	123,784	4.81%	231.1
01-Jan-2034 - 31-Dec-2035	9,765,957	1.7%	69	1.3%	141,536	4.87%	259.8
01-Jan-2036 - 31-Dec-2037	30,277,723	5.3%	230	4.3%	131,642	5.39%	280.6
01-Jan-2038 - 31-Dec-2039	97,203,919	17.1%	1,197	22.4%	81,206	5.33%	308.2
01-Jan-2040 - 31-Dec-2041	172,227,036	30.4%	1,717	32.2%	100,307	5.37%	329.5
01-Jan-2042 - 31-Dec-2043	145,705,596	25.7%	1,180	22.1%	123,479	4.79%	351.6
01-Jan-2044 - 31-Dec-2045	45,547,473	8.0%	367	6.9%	124,108	4.36%	372.5
01-Jan-2046 - 31-Dec-2047	6,665,185	1.2%	45	0.8%	148,115	4.08%	395.7
01-Jan-2048 - 31-Dec-2137	572,446	0.1%	5	0.1%	114,489	4.78%	474.3
Total	567,187,603	100.0%	5,334	100.0%	106,334	5.20%	315.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,669,028	0.5%	48	1.2%	55,605	4.86%	288.3
60% - 70%	4,168,281	0.7%	41	1.1%	101,665	4.92%	277.0
70% - 80%	12,243,305	2.2%	97	2.5%	126,220	4.92%	301.5
80% - 90%	32,242,121	5.7%	215	5.6%	149,963	4.80%	314.6
90% - 100%	103,591,097	18.3%	639	16.5%	162,114	4.86%	318.1
100% - 110%	234,484,126	41.3%	1,558	40.2%	150,503	5.19%	325.5
110% - 120%	168,766,373	29.8%	1,209	31.2%	139,592	5.49%	304.5
120% - 130%	9,023,274	1.6%	65	1.7%	138,820	5.86%	273.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	567,187,603	100.0%	3,872	100.0%	146,484	5.20%	315.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	118,033,992	20.8%	655	16.9%	180,205	5.00%	324.5
Bayern	65,834,462	11.6%	416	10.7%	158,256	5.11%	318.9
Berlin	42,247,454	7.4%	313	8.1%	134,976	5.35%	317.4
Brandenburg	25,373,274	4.5%	155	4.0%	163,699	5.00%	317.2
Bremen	3,278,794	0.6%	28	0.7%	117,100	5.32%	302.8
Hamburg	2,817,302	0.5%	16	0.4%	176,081	5.33%	318.4
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	37,981,085	6.7%	218	5.6%	174,225	5.05%	319.9
Mecklenburg-Vorpommern	4,332,466	0.8%	33	0.9%	131,287	5.03%	311.9
Niedersachsen	37,511,532	6.6%	267	6.9%	140,493	5.19%	310.3
Nordrhein-Westfalen	81,210,784	14.3%	551	14.2%	147,388	5.25%	314.1
Rheinland-Pfatz	30,561,889	5.4%	191	4.9%	160,010	5.05%	308.5
Saarland	12,830,031	2.3%	93	2.4%	137,957	5.38%	296.8
Sachsen	64,259,983	11.3%	596	15.4%	107,819	5.56%	304.0
Sachsen-Anhalt	22,678,920	4.0%	198	5.1%	114,540	5.54%	311.2
Schleswig-Holstein	12,823,107	2.3%	97	2.5%	132,197	5.13%	325.4
Thüringen	5,412,529	1.0%	45	1.2%	120,276	5.37%	296.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	567,187,603	100.0%	3,872	100.0%	146,484	5.20%	315.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	318,397,279	56.1%	1,836	47.4%	173,419	99.0%	1.0%
Hochhaus/appartement	184,853,726	32.6%	1,699	43.9%	108,801	30.6%	69.4%
Mehrfamilienhaus	31,071,366	5.5%	158	4.1%	196,654	75.9%	24.1%
Zweifamilienhaus	31,428,103	5.5%	170	4.4%	184,871	97.1%	2.9%
Laden/wohnhaus	1,343,753	0.2%	8	0.2%	167,969	87.5%	12.5%
unspecified	93,378	0.0%	1	0.0%	93,378	100.0%	0.0%
Total	567,187,603	100.0%	3,872	100.0%	146,484	67.9%	32.1%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,786,942	15.1%	1,117	28.8%	76,801	5.60%	291.8
100,000 - 150,000	140,818,423	24.8%	1,135	29.3%	124,069	5.40%	311.8
150,000 - 200,000	138,349,042	24.4%	795	20.5%	174,024	5.07%	319.8
200,000 - 250,000	122,615,353	21.6%	552	14.3%	222,129	4.99%	325.6
250,000 - 300,000	54,051,559	9.5%	200	5.2%	270,258	4.93%	325.6
300,000 - 350,000	13,793,756	2.4%	43	1.1%	320,785	5.01%	325.9
350,000 - 400,000	6,284,917	1.1%	17	0.4%	369,701	4.82%	320.4
400,000 - 450,000	4,564,414	0.8%	11	0.3%	414,947	5.15%	305.0
450,000 - 500,000	923,197	0.2%	2	0.1%	461,598	5.05%	321.4
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	567,187,603	100.0%	3,872	100.0%	146,484	5.20%	315.4

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,340
Number of loans parts 1,780

	Weighted average	Minimum	Maximum
Loan size	122,615	20,484	461,958
Loan part size	92,306	6,178	369,000
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	307.4	23	439
Remaining interest period (months)	32.9	3	166
Original interest period (months)	113.3	50	240
Seasoning (months)	89.7	67.6	112.2
Loan to Foreclosure Value	108.5%	9.1%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	94,033,469.82	66.6%	57.23%
Owner occupied	70,271,155.48	33.4%	42.77%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	108,183,595	65.8%	1,222	68.7%	88,530	5.39%	322.4
Interest Only With Life Insurance Redemption	11,651,804	7.1%	106	6.0%	109,923	5.50%	222.2
Interest Only With Building Savings Account Redemp	5,681,658	3.5%	45	2.5%	126,259	5.12%	189.5
Interest Only	38,787,568	23.6%	407	22.9%	95,301	5.41%	321.2
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

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	53,012	0.0%	1	0.1%	53,012	5.50%	208.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	18,574	0.0%	1	0.1%	18,574	4.05%	166.0
85 - 96	380,676	0.2%	5	0.3%	76,135	5.44%	304.2
97 - 108	21,673,967	13.2%	184	10.3%	117,793	4.80%	312.5
109 - 125	138,021,656	84.0%	1,556	87.4%	88,703	5.49%	310.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,156,741	2.5%	33	1.9%	125,962	5.27%	298.7
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,629,552	5.3%	71	4.0%	121,543	4.27%	336.8
4.50% - 4.75%	13,139,997	8.0%	101	5.7%	130,099	4.63%	344.4
4.75% - 5.00%	20,666,111	12.6%	178	10.0%	116,102	4.89%	319.9
5.00% - 5.25%	24,528,426	14.9%	244	13.7%	100,526	5.15%	312.0
5.25% - 5.50%	23,098,474	14.1%	253	14.2%	91,298	5.38%	313.0
5.50% - 5.75%	27,144,212	16.5%	304	17.1%	89,290	5.64%	302.6
5.75% - 6.00%	21,077,551	12.8%	242	13.6%	87,097	5.88%	297.2
6.00% - 6.25%	21,766,110	13.2%	330	18.5%	65,958	6.12%	292.9
6.25% - 6.50%	3,988,236	2.4%	54	3.0%	73,856	6.34%	288.7
6.50% - 6.75%	205,392	0.1%	2	0.1%	102,696	6.52%	289.0
6.75% - 7.00%	60,564	0.0%	1	0.1%	60,564	6.97%	285.0
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	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

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	380,676	0.2%	5	0.3%	76,135	5.44%	304.2
01-Jan-2015 - 31-Dec-2015	45,178,402	27.5%	414	23.3%	109,127	4.87%	319.7
01-Jan-2016 - 31-Dec-2016	101,838,446	62.0%	1,194	67.1%	85,292	5.58%	306.3
01-Jan-2017 - 31-Dec-2017	12,750,361	7.8%	134	7.5%	95,152	5.85%	314.8
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	4,156,741	2.5%	33	1.9%	125,962	5.27%	298.7
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

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	220,900	0.1%	1	0.1%	220,900	4.28%	26.0
01-Jan-2016 - 31-Dec-2017	579,859	0.4%	7	0.4%	82,837	5.58%	35.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	56.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	85.0
01-Jan-2022 - 31-Dec-2023	438,455	0.3%	6	0.3%	73,076	5.46%	111.8
01-Jan-2024 - 31-Dec-2025	1,853,483	1.1%	18	1.0%	102,971	5.21%	137.3
01-Jan-2026 - 31-Dec-2027	1,996,117	1.2%	17	1.0%	117,419	5.21%	162.7
01-Jan-2028 - 31-Dec-2029	3,574,019	2.2%	39	2.2%	91,642	5.86%	191.7
01-Jan-2030 - 31-Dec-2031	5,397,776	3.3%	49	2.8%	110,159	5.32%	206.1
01-Jan-2032 - 31-Dec-2033	2,446,556	1.5%	25	1.4%	97,862	5.02%	231.8
01-Jan-2034 - 31-Dec-2035	1,757,600	1.1%	14	0.8%	125,543	5.32%	258.6
01-Jan-2036 - 31-Dec-2037	6,131,004	3.7%	54	3.0%	113,537	5.43%	279.9
01-Jan-2038 - 31-Dec-2039	46,711,574	28.4%	635	35.7%	73,562	5.95%	307.2
01-Jan-2040 - 31-Dec-2041	58,267,619	35.5%	617	34.7%	94,437	5.37%	328.4
01-Jan-2042 - 31-Dec-2043	28,452,217	17.3%	242	13.6%	117,571	4.80%	351.5
01-Jan-2044 - 31-Dec-2045	5,030,172	3.1%	43	2.4%	116,981	4.35%	372.6
01-Jan-2046 - 31-Dec-2047	1,059,676	0.6%	8	0.4%	132,460	3.91%	395.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	442.0
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	592,665	0.4%	12	0.9%	49,389	4.81%	254.4
60% - 70%	1,326,627	0.8%	12	0.9%	110,552	4.57%	333.1
70% - 80%	2,732,333	1.7%	26	1.9%	105,090	5.21%	281.0
80% - 90%	5,616,191	3.4%	47	3.5%	119,493	4.89%	330.4
90% - 100%	15,864,219	9.7%	130	9.7%	122,032	5.18%	279.4
100% - 110%	63,779,535	38.8%	524	39.1%	121,717	5.34%	322.8
110% - 120%	71,649,188	43.6%	567	42.3%	126,365	5.55%	306.7
120% - 130%	2,743,867	1.7%	22	1.6%	124,721	5.87%	290.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	164,304,625	100.0%	1,340	100.0%	122,615	5.40%	310.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,247,454	25.7%	313	23.4%	134,976	5.35%	317.4
Brandenburg	25,373,274	15.4%	155	11.6%	163,699	5.00%	317.2
Mecklenburg-Vorpommern	4,332,466	2.6%	33	2.5%	131,287	5.03%	311.9
Sachsen	64,259,983	39.1%	596	44.5%	107,819	5.56%	304.0
Sachsen-Anhalt	22,678,920	13.8%	198	14.8%	114,540	5.54%	311.2
Thüringen	5,412,529	3.3%	45	3.4%	120,278	5.37%	296.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	164,304,625	100.0%	1,340	100.0%	122,615	5.40%	310.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	60,683,879	36.9%	372	27.8%	163,129	97.85%	2.15%
Hochhaus/appartement	97,346,114	59.2%	928	69.3%	104,899	5.82%	94.18%
Mehrfamilienhaus	2,261,801	1.4%	15	1.1%	150,787	53.33%	46.67%
Zweifamilienhaus	3,457,835	2.1%	22	1.6%	157,174	81.82%	18.18%
Laden/wohnhaus	461,618	0.3%	2	0.1%	230,809	100.00%	0.00%
unspecified	93,378	0.1%	1	0.1%	93,378	100.00%	0.00%
Total	164,304,625	100.0%	1,340	100.0%	122,615	33.36%	66.64%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	45,849,214	27.9%	586	43.7%	78,241	5.69%	297.0
100,000 - 150,000	52,487,778	31.9%	429	32.0%	122,349	5.47%	313.7
150,000 - 200,000	29,836,928	18.2%	174	13.0%	171,477	5.20%	307.5
200,000 - 250,000	24,929,261	15.2%	112	8.4%	222,583	5.07%	326.4
250,000 - 300,000	8,571,765	5.2%	32	2.4%	267,868	5.10%	327.1
300,000 - 350,000	606,013	0.4%	2	0.1%	303,006	5.10%	339.1
350,000 - 400,000	720,744	0.4%	2	0.1%	360,372	4.74%	271.4
400,000 - 450,000	840,963	0.5%	2	0.1%	420,482	5.46%	320.4
450,000 - 500,000	461,958	0.3%	1	0.1%	461,958	4.79%	312.9
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	164,304,625	100.0%	1,340	100.0%	122,615	5.40%	310.4