

E-MAC DE 2006-II Investor Report November 2014 - AMENDED December 24, 2014 REGARDING REVISED INTEREST TERM STRATIFICATION TABLE

Cashflow analysis for the period

Total interest received	7,144,906	
Interest received on transaction accounts	(107)	
Net Post Foreclosure Proceeds	425,120	
Liquidity available	16,165,785	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		23,735,704
Company management expenses	3,958	
MPT fee	158,923	
Administration fee	9,933	
Third party fees	449,115	
Liquidity Facility fee	159	
Payments under hedging arrangements	5,844,549	
Interest on the Notes	550,256	
PDL Repayment	553,026	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,569,919
Available after distribution of funds		16,165,785
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	202,149	
Liquidity Facility Standby Ledger *	15,963,636	
Reserve account funding	-	
Available liquidity		16,165,785
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 2014	535,696,782.25
To be disbursed per 1 August 2014	-
Starting principal balance 1 August 2014	535,696,782.25
Principal (p)repayments	(6,185,269.03)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(2,563,647.06)
Ending principal balance	526,947,866
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	526,947,866

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	3,162,727	2,563,647	553,026	5,173,348
Total	3,162,727	2,563,647	553,026	5,173,348

Performance

	Last period	This period	Since issue
Prepayment rate	5.97%	5.31%	2.76%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	415,173,576	78.8%	2868	79.0%
1 - 30	248,996	48,678,349	9.2%	318	8.8%
31 - 60	70,438	6,300,349	1.2%	44	1.2%
61 - 90	77,243	5,058,491	1.0%	33	0.9%
91 - 120	68,158	3,314,085	0.6%	19	0.5%
121-150	92,292	3,264,855	0.6%	19	0.5%
> 151	5,766,682	45,158,163	8.6%	331	9.1%
Total	6,323,811	526,947,866	100.0%	3632	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	3,370,358	2,563,647	307,558	42,500,286

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,632
Number of loans parts 5,010

	Weighted average	Minimum	Maximum
Loan size	145,085	12,663	456,220
Loan part size	105,179	6,087	454,055
Coupon	5.19%	3.57%	6.97%
Remaining maturity (months)	301.5	6	469
Remaining interest period (months)	24.9	1	157
Original interest period (months)	125.7	3	240
Seasoning (months)	101.5	82.6	124.2
Loan to Lending Value	103.7%	23.4%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	123,457,998.69	31.9%	23.43%
Owner occupied	403,489,867.47	68.1%	76.57%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	322,033,832	61.1%	3,347	66.8%	96,216	5.20%	315.1
Interest Only With Life Insurance Redemption	33,197,032	6.3%	276	5.5%	120,279	5.28%	228.9
Interest Only With Building Savings Account Redempti	32,469,207	6.2%	232	4.6%	139,953	5.17%	195.4
Interest Only	139,247,795	26.4%	1,155	23.1%	120,561	5.14%	312.4
Total	526,947,866	100.0%	5,010	100.0%	105,179	5.19%	301.5

Interest term - REVISED DECEMBER 24, 2014	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	330,408	0.1%	5	0.1%	66,082	5.97%	295.3
13 - 24	17,522	0.0%	1	0.0%	17,522	4.05%	151.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	593,323	0.1%	7	0.1%	84,760	5.62%	299.1
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	488,648,320	92.7%	4,687	93.6%	104,256	5.18%	303.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	37,358,294	7.1%	310	6.2%	120,511	5.29%	277.8
Total	526,947,866	100.0%	5,010	100.0%	105,179	5.19%	301.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	61,263,966	11.6%	471	9.4%	130,072	4.29%	329.4
4.50% - 4.75%	72,440,029	13.7%	543	10.8%	133,407	4.64%	319.9
4.75% - 5.00%	78,750,130	14.9%	654	13.1%	120,413	4.88%	308.4
5.00% - 5.25%	73,151,346	13.9%	692	13.8%	105,710	5.14%	299.4
5.25% - 5.50%	80,224,976	15.2%	783	15.6%	102,458	5.38%	293.9
5.50% - 5.75%	70,306,073	13.3%	753	15.0%	93,368	5.63%	289.3
5.75% - 6.00%	46,044,005	8.7%	517	10.3%	89,060	5.87%	282.4
6.00% - 6.25%	34,177,916	6.5%	485	9.7%	70,470	6.12%	277.9
6.25% - 6.50%	10,327,905	2.0%	109	2.2%	94,751	6.36%	277.3
6.50% - 6.75%	201,996	0.0%	2	0.0%	100,998	6.52%	274.0
6.75% - 7.00%	59,525	0.0%	1	0.0%	59,525	6.97%	270.0
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	526,947,866	100.0%	5,010	100.0%	105,179	5.19%	301.5

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	1,067,389	0.2%	10	0.2%	106,739	5.28%	294.9
01-Jan-2015 - 31-Dec-2015	140,061,459	26.6%	1,162	23.2%	120,535	4.65%	316.7
01-Jan-2016 - 31-Dec-2016	309,586,701	58.8%	3,161	63.1%	97,939	5.34%	298.1
01-Jan-2017 - 31-Dec-2017	38,474,264	7.3%	362	7.2%	106,282	5.81%	297.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	316,000	0.1%	2	0.0%	158,000	5.89%	299.0
01-Jan-2020 - 31-Aug-2111	37,442,055	7.1%	313	6.2%	119,623	5.29%	277.8
Total	526,947,866	100.0%	5,010	100.0%	105,179	5.19%	301.5

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%	9.4
01-Jan-2016 - 31-Dec-2017	2,535,981	0.5%	24	0.5%	105,666	5.24%	24.0
01-Jan-2018 - 31-Dec-2019	458,106	0.1%	6	0.1%	76,351	5.09%	45.0
01-Jan-2020 - 31-Dec-2021	3,587,845	0.7%	33	0.7%	108,723	5.20%	77.7
01-Jan-2022 - 31-Dec-2023	3,269,115	0.6%	30	0.6%	108,970	5.17%	95.3
01-Jan-2024 - 31-Dec-2025	4,299,478	0.8%	45	0.9%	95,544	5.29%	124.1
01-Jan-2026 - 31-Dec-2027	7,945,712	1.5%	66	1.3%	120,390	4.97%	145.6
01-Jan-2028 - 31-Dec-2029	6,260,937	1.2%	67	1.3%	93,447	5.57%	174.7
01-Jan-2030 - 31-Dec-2031	17,038,551	3.2%	159	3.2%	107,161	5.32%	193.7
01-Jan-2032 - 31-Dec-2033	10,059,539	1.9%	86	1.7%	116,971	4.85%	217.2
01-Jan-2034 - 31-Dec-2035	11,252,239	2.1%	81	1.6%	138,917	5.00%	243.5
01-Jan-2036 - 31-Dec-2037	29,247,618	5.6%	234	4.7%	124,990	5.32%	265.8
01-Jan-2038 - 31-Dec-2039	82,378,716	15.6%	1,021	20.4%	80,684	5.91%	293.6
01-Jan-2040 - 31-Dec-2041	154,889,617	29.4%	1,567	31.3%	98,845	5.39%	314.5
01-Jan-2042 - 31-Dec-2043	130,686,377	24.8%	1,081	21.6%	120,894	4.84%	336.9
01-Jan-2044 - 31-Dec-2045	50,974,302	9.7%	424	8.5%	120,222	4.46%	358.8
01-Jan-2046 - 31-Dec-2047	9,049,646	1.7%	66	1.3%	137,116	4.22%	381.6
01-Jan-2048 - 31-Dec-2137	1,755,288	0.3%	14	0.3%	125,378	4.79%	435.2
Total	526,947,866	100.0%	5,010	100.0%	105,179	5.19%	301.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,836,378	0.5%	43	1.2%	65,962	4.77%	229.3
60% - 70%	4,625,645	0.9%	46	1.3%	100,558	4.85%	270.7
70% - 80%	13,422,373	2.5%	107	2.9%	125,443	4.93%	280.9
80% - 90%	35,693,857	6.8%	251	6.9%	142,207	4.82%	303.1
90% - 100%	114,774,121	21.8%	717	19.7%	160,075	4.90%	306.3
100% - 110%	209,249,292	39.7%	1,410	38.3%	148,404	5.20%	312.8
110% - 120%	139,460,521	26.5%	1,007	27.7%	138,491	5.51%	287.0
120% - 130%	6,885,680	1.3%	51	1.4%	135,013	5.83%	256.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	526,947,866	100.0%	3,632	100.0%	145,085	5.19%	301.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	109,854,766	20.8%	614	16.9%	178,917	5.00%	309.1
Bayern	61,365,786	11.6%	388	10.7%	158,159	5.08%	306.8
Berlin	39,712,561	7.5%	295	8.1%	134,619	5.33%	304.2
Brandenburg	24,106,082	4.6%	149	4.1%	161,786	4.99%	303.3
Bremen	3,041,922	0.6%	26	0.7%	116,997	5.33%	289.7
Hamburg	2,576,217	0.5%	15	0.4%	171,748	5.32%	298.4
Hamburg/Niedersachsen	-	-	-	0.0%	-	0.00%	-
Hessen	35,287,754	6.7%	205	5.6%	172,135	5.06%	303.3
Mecklenburg-Vorpommern	4,195,399	0.8%	32	0.9%	131,106	5.03%	296.6
Niedersachsen	35,088,496	6.7%	251	6.9%	139,795	5.19%	298.2
Nordrhein-Westfalen	73,062,250	13.9%	500	13.8%	146,124	5.23%	301.4
Rheinland-Pfalz	27,656,902	5.2%	174	4.8%	158,948	5.05%	294.3
Saarland	11,845,338	2.2%	86	2.4%	137,736	5.37%	284.7
Sachsen	60,737,604	11.5%	571	15.7%	106,371	5.55%	290.7
Sachsen-Anhalt	21,628,938	4.1%	193	5.3%	112,067	5.53%	296.7
Schleswig-Holstein	11,839,649	2.2%	91	2.5%	130,106	5.11%	309.1
Thüringen	4,948,203	0.9%	42	1.2%	117,814	5.35%	282.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	526,947,866	100.0%	3,632	100.0%	145,085	5.19%	301.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	299,286,420	56.8%	1,743	48.0%	171,708	99.0%	1.0%
Hochhaus/appartement	169,626,785	32.2%	1,579	43.5%	107,427	30.1%	69.9%
Mehrfamilienhaus	27,558,978	5.2%	142	3.9%	194,077	75.4%	24.6%
Zweifamilienhaus	29,301,585	5.6%	161	4.4%	181,997	97.5%	2.5%
Laden/wohnhaus	1,082,190	0.2%	6	0.2%	180,365	100.0%	0.0%
unspecified	91,908	0.0%	1	0.0%	91,908	100.0%	0.0%
Total	526,947,866	100.0%	3,632	100.0%	145,085	68.1%	31.9%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	82,818,935	15.7%	1,077	29.7%	76,898	5.59%	278.0
100,000 - 150,000	129,006,691	24.5%	1,044	28.7%	123,570	5.38%	297.9
150,000 - 200,000	134,564,843	25.5%	775	21.3%	173,632	5.05%	306.7
200,000 - 250,000	108,109,245	20.5%	487	13.4%	221,990	4.98%	313.6
250,000 - 300,000	49,349,552	9.4%	183	5.0%	269,670	4.93%	308.2
300,000 - 350,000	13,214,290	2.5%	41	1.1%	322,300	5.00%	309.8
350,000 - 400,000	6,061,785	1.2%	16	0.4%	378,862	4.92%	293.0
400,000 - 450,000	2,912,250	0.6%	7	0.2%	416,036	5.31%	311.5
450,000 - 500,000	910,276	0.2%	2	0.1%	455,138	5.05%	309.7
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	526,947,866	100.0%	3,632	100.0%	145,085	5.19%	301.5

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,282
Number of loans parts 1,707

	Weighted average	Minimum	Maximum
Loan size	121,161	15,444	456,220
Loan part size	90,995	6,087	369,000
Coupon	5.38%	3.80%	6.97%
Remaining maturity (months)	296.8	11	449
Remaining interest period (months)	20.9	1	154
Original interest period (months)	122.0	3	240
Seasoning (months)	101.8	82.6	124.2
Loan to Foreclosure Value	107.1%	40.5%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	88,191,250.47	66.4%	56.78%
Owner occupied	67,137,536.69	33.6%	43.22%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	101,912,422	65.6%	1,173	68.7%	86,882	5.38%	308.9
Interest Only With Life Insurance Redemption	10,838,128	7.0%	100	5.9%	108,381	5.48%	212.6
Interest Only With Building Savings Account Redempti	5,459,444	3.5%	43	2.5%	126,964	5.12%	180.3
Interest Only	37,118,793	23.9%	391	22.9%	94,933	5.40%	305.5
Total	155,328,787	100.0%	1,707	100.0%	90,995	5.38%	296.8

Interest term - REVISED DECEMBER 24, 2014	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	235,329	0.2%	4	0.2%	58,832	5.96%	293.4
13 - 24	17,522	0.0%	1	0.1%	17,522	4.05%	151.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	120,188	0.1%	2	0.1%	60,094	5.73%	239.5
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	150,915,944	97.2%	1,667	97.7%	90,531	5.38%	297.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,039,805	2.6%	33	1.9%	122,418	5.27%	284.5
Total	155,328,787	100.0%	1,707	100.0%	90,995	5.38%	296.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,518,038	5.5%	71	4.2%	119,972	4.27%	323.3
4.50% - 4.75%	12,872,896	8.3%	100	5.9%	128,729	4.63%	330.1
4.75% - 5.00%	19,867,264	12.8%	172	10.1%	115,507	4.89%	306.4
5.00% - 5.25%	23,730,484	15.3%	239	14.0%	99,291	5.15%	298.2
5.25% - 5.50%	21,698,225	14.0%	244	14.3%	88,927	5.38%	295.9
5.50% - 5.75%	25,497,888	16.4%	290	17.0%	87,924	5.64%	289.9
5.75% - 6.00%	19,955,183	12.8%	235	13.8%	84,916	5.88%	284.7
6.00% - 6.25%	19,365,329	12.5%	303	17.8%	63,912	6.12%	278.6
6.25% - 6.50%	3,561,958	2.3%	50	2.9%	71,239	6.34%	274.4
6.50% - 6.75%	201,996	0.1%	2	0.1%	100,998	6.52%	274.0
6.75% - 7.00%	59,525	0.0%	1	0.1%	59,525	6.97%	270.0
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	155,328,787	100.0%	1,707	100.0%	90,995	5.38%	296.8

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	15,444	0.0%	1	0.1%	15,444	5.46%	262.0
01-Jan-2015 - 31-Dec-2015	43,818,215	28.2%	408	23.9%	107,398	4.87%	306.3
01-Jan-2016 - 31-Dec-2016	95,249,489	61.3%	1,133	66.4%	84,068	5.56%	293.0
01-Jan-2017 - 31-Dec-2017	12,136,726	7.8%	131	7.7%	92,647	5.85%	296.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	69,109	0.0%	1	0.1%	69,109	5.90%	274.0
01-Jan-2020 - 31-Aug-2111	4,039,805	2.6%	33	1.9%	122,418	5.27%	284.5
Total	155,328,787	100.0%	1,707	100.0%	90,995	5.38%	296.8

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	220,900	0.1%	1	0.1%	220,900	4.28%	11.0
01-Jan-2016 - 31-Dec-2017	578,681	0.4%	7	0.4%	82,669	5.58%	20.8
01-Jan-2018 - 31-Dec-2019	50,000	0.0%	1	0.1%	50,000	5.50%	41.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	70.0
01-Jan-2022 - 31-Dec-2023	344,731	0.2%	5	0.3%	68,946	5.52%	97.7
01-Jan-2024 - 31-Dec-2025	1,988,154	1.3%	19	1.1%	104,640	5.27%	123.2
01-Jan-2026 - 31-Dec-2027	1,728,727	1.1%	16	0.9%	108,045	5.13%	147.4
01-Jan-2028 - 31-Dec-2029	3,114,350	2.0%	36	2.1%	86,510	5.74%	176.7
01-Jan-2030 - 31-Dec-2031	5,386,136	3.5%	53	3.1%	101,625	5.39%	191.6
01-Jan-2032 - 31-Dec-2033	2,732,810	1.8%	27	1.6%	101,215	5.01%	217.2
01-Jan-2034 - 31-Dec-2035	2,487,245	1.6%	21	1.2%	118,440	5.51%	242.9
01-Jan-2036 - 31-Dec-2037	6,359,106	4.1%	60	3.5%	105,985	5.39%	264.7
01-Jan-2038 - 31-Dec-2039	39,056,218	25.1%	545	31.9%	71,663	5.95%	292.6
01-Jan-2040 - 31-Dec-2041	53,844,009	34.7%	591	34.6%	91,107	5.40%	313.4
01-Jan-2042 - 31-Dec-2043	28,148,602	18.1%	248	14.5%	113,502	4.86%	336.6
01-Jan-2044 - 31-Dec-2045	7,521,155	4.8%	63	3.7%	119,383	4.53%	358.9
01-Jan-2046 - 31-Dec-2047	1,450,180	0.9%	10	0.6%	145,018	4.23%	382.7
01-Jan-2048 - 31-Dec-2137	101,885	0.1%	2	0.1%	50,942	5.26%	442.3
Total	155,328,787	100.0%	1,707	100.0%	90,995	5.38%	296.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	616,717	0.4%	12	0.9%	51,393	4.78%	232.9
60% - 70%	1,513,349	1.0%	14	1.1%	108,096	4.67%	333.9
70% - 80%	2,831,150	1.8%	28	2.2%	101,112	5.28%	283.1
80% - 90%	7,350,427	4.7%	64	5.0%	114,850	4.90%	307.1
90% - 100%	15,719,203	10.1%	131	10.2%	119,994	5.19%	264.2
100% - 110%	62,866,980	40.5%	517	40.3%	121,600	5.32%	311.2
110% - 120%	62,196,417	40.0%	498	38.8%	124,892	5.56%	290.2
120% - 130%	2,234,545	1.4%	18	1.4%	124,141	5.86%	282.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	155,328,787	100.0%	1,282	100.0%	121,161	5.38%	296.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	39,712,561	25.6%	295	23.0%	134,619	5.33%	304.2
Brandenburg	24,106,082	15.5%	149	11.6%	161,786	4.99%	303.3
Mecklenburg-Vorpommern	4,195,399	2.7%	32	2.5%	131,106	5.03%	296.6
Sachsen	60,737,604	39.1%	571	44.5%	106,371	5.55%	290.7
Sachsen-Anhalt	21,628,938	13.9%	193	15.1%	112,067	5.53%	296.7
Thüringen	4,948,203	3.2%	42	3.3%	117,814	5.35%	282.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	155,328,787	100.0%	1,282	100.0%	121,161	5.38%	296.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	58,245,193	37.5%	362	28.2%	160,898	97.79%	2.21%
Hochhaus/appartement	90,926,844	58.5%	881	68.7%	103,209	5.56%	94.44%
Mehrfamilienhaus	2,222,133	1.4%	15	1.2%	148,142	53.33%	46.67%
Zweifamilienhaus	3,393,739	2.2%	21	1.6%	161,607	80.95%	19.05%
Ladenwohnhäuser	448,970	0.3%	2	0.2%	224,485	100.00%	0.00%
unspecified	91,908	0.1%	1	0.1%	91,908	100.00%	0.00%
Total	155,328,787	100.0%	1,282	100.0%	121,161	33.62%	66.38%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	44,611,101	28.7%	575	44.9%	77,585	5.68%	284.6
100,000 - 150,000	48,707,118	31.4%	400	31.2%	121,768	5.45%	299.8
150,000 - 200,000	28,146,821	18.1%	165	12.9%	170,587	5.15%	294.2
200,000 - 250,000	23,271,569	15.0%	105	8.2%	221,634	5.07%	311.4
250,000 - 300,000	8,287,062	5.3%	31	2.4%	267,325	5.11%	314.7
300,000 - 350,000	647,684	0.4%	2	0.2%	323,842	4.88%	290.0
350,000 - 400,000	369,000	0.2%	1	0.1%	369,000	4.76%	255.0
400,000 - 450,000	832,213	0.5%	2	0.2%	416,106	5.46%	305.3
450,000 - 500,000	456,220	0.3%	1	0.1%	456,220	4.79%	304.4
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	155,328,787	100.0%	1,282	100.0%	121,161	5.38%	296.8