

E-MAC DE 2006-II Investor Report November 2015

Cashflow analysis for the period

Total interest received	6,241,892	
Interest received on transaction accounts	(803)	
Net Post Foreclosure Proceeds	171,213	
Liquidity available	14,899,765	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		21,312,067
Company management expenses	-	
MPT fee	145,709	
Administration fee	9,107	
Third party fees	438,173	
Liquidity Facility fee	(5,205)	
Payments under hedging arrangements	4,867,719	
Interest on the Notes	220,894	
PDL Repayment	735,906	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,412,302
Available after distribution of funds		14,899,765
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	1,125,349	
Liquidity Facility Standby Ledger *	13,774,416	
Reserve account funding	-	
Available liquidity		14,899,765
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 2015	485,696,670
To be disbursed per 1 August 2015	-
Starting principal balance 1 August 2015	485,696,670
Principal (p)repayments	(36,775,743)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,472,079)
Ending principal balance	447,448,848
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	447,448,848

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	1,162,167	1,472,079	735,906	1,898,340
Class E	9,800,000	-	-	9,800,000
Total	10,962,167	1,472,079	735,906	11,698,340

Performance

	Last period	This period	Since issue
Prepayment rate	12.83%	27.00%	4.13%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	388,985,424	86.9%	2810	87.0%
1 - 30	55,343	14,279,496	3.2%	102	3.2%
31 - 60	44,729	3,833,285	0.9%	21	0.7%
61 - 90	38,132	2,319,327	0.5%	16	0.5%
91 - 120	52,625	2,497,945	0.6%	15	0.5%
121-150	50,067	1,745,175	0.4%	13	0.4%
> 151	4,542,703	33,788,197	7.6%	253	7.8%
Total	4,783,598	447,448,848	100.0%	3230	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,545,270	1,472,079	171,213	50,956,874

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,230
Number of loans parts 4,422

	Weighted average	Minimum	Maximum
Loan size	138,529	1,438	449,695
Loan part size	101,187	1,438	447,129
Coupon	5.24%	3.00%	6.97%
Remaining maturity (months)	289.9	1	452
Remaining interest period (months)	15.1	1	145
Original interest period (months)	122.4	6	240
Seasoning (months)	112.6	94.6	136.2
Loan to Lending Value	102.6%	0.4%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	109,573,989.81	32.9%	24.49%
Owner occupied	337,874,858.22	67.1%	75.51%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	277,395,769	62.0%	3,006	68.0%	92,281	5.23%	303.0
Interest Only With Life Insurance Redemption	27,501,855	6.1%	238	5.4%	115,554	5.30%	215.2
Interest Only With Building Savings Account Redemption	26,873,222	6.0%	200	4.5%	134,366	5.25%	189.1
Interest Only	115,678,003	25.9%	978	22.1%	118,280	5.22%	299.9
Total	447,448,848	100.0%	4,422	100.0%	101,187	5.24%	289.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	14,989,383	3.3%	128	2.9%	117,105	4.20%	332.0
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	2,797,632	0.6%	34	0.8%	82,283	5.19%	287.3
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	393,923,540	88.0%	3,957	89.5%	99,551	5.27%	290.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	35,738,293	8.0%	303	6.9%	117,948	5.29%	262.2
Total	447,448,848	100.0%	4,422	100.0%	101,187	5.24%	289.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	42,862,298	9.6%	367	8.3%	116,791	4.28%	327.1
4.50% - 4.75%	52,689,749	11.8%	404	9.1%	130,420	4.65%	309.3
4.75% - 5.00%	67,052,120	15.0%	563	12.7%	119,098	4.88%	297.6
5.00% - 5.25%	61,999,075	13.9%	598	13.5%	103,677	5.14%	291.0
5.25% - 5.50%	74,520,566	16.7%	741	16.8%	100,568	5.39%	282.1
5.50% - 5.75%	66,398,425	14.8%	723	16.4%	91,837	5.63%	278.2
5.75% - 6.00%	41,494,877	9.3%	474	10.7%	87,542	5.87%	271.2
6.00% - 6.25%	30,703,381	6.9%	446	10.1%	68,842	6.12%	264.5
6.25% - 6.50%	9,471,167	2.1%	103	2.3%	91,953	6.36%	262.4
6.50% - 6.75%	198,683	0.0%	2	0.0%	99,342	6.52%	262.0
6.75% - 7.00%	58,506	0.0%	1	0.0%	58,506	6.97%	258.0
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	447,448,848	100.0%	4,422	100.0%	101,187	5.24%	289.9

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	72,490,279	16.2%	650	14.7%	111,524	4.73%	308.1
01-Jan-2016 - 31-Dec-2016	301,530,619	67.4%	3,101	70.1%	97,237	5.29%	289.3
01-Jan-2017 - 31-Dec-2017	34,852,820	7.8%	335	7.6%	104,038	5.81%	285.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	67,753	0.0%	1	0.0%	67,753	5.90%	262.0
01-Jan-2020 - 31-Aug-2111	38,507,377	8.6%	335	7.6%	114,947	5.27%	264.4
Total	447,448,848	100.0%	4,422	100.0%	101,187	5.24%	289.9

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	431,000	0.1%	2	0.0%	215,500	4.43%	1.4
01-Jan-2016 - 31-Dec-2017	2,565,457	0.6%	25	0.6%	102,618	5.18%	11.9
01-Jan-2018 - 31-Dec-2019	497,873	0.1%	7	0.2%	71,125	5.13%	33.5
01-Jan-2020 - 31-Dec-2021	2,531,310	0.6%	28	0.6%	90,404	5.33%	65.7
01-Jan-2022 - 31-Dec-2023	2,860,687	0.6%	29	0.7%	98,644	5.23%	82.1
01-Jan-2024 - 31-Dec-2025	2,764,790	0.6%	32	0.7%	86,400	5.39%	112.2
01-Jan-2026 - 31-Dec-2027	5,799,224	1.3%	58	1.3%	99,987	5.08%	133.7
01-Jan-2028 - 31-Dec-2029	5,615,737	1.3%	67	1.5%	83,817	5.62%	161.2
01-Jan-2030 - 31-Dec-2031	13,163,298	2.9%	135	3.1%	97,506	5.38%	181.4
01-Jan-2032 - 31-Dec-2033	9,114,450	2.0%	83	1.9%	109,813	4.90%	205.8
01-Jan-2034 - 31-Dec-2035	8,751,049	2.0%	71	1.6%	123,254	5.04%	231.3
01-Jan-2036 - 31-Dec-2037	27,685,704	6.2%	228	5.2%	121,429	5.36%	253.3
01-Jan-2038 - 31-Dec-2039	75,836,193	16.9%	949	21.5%	79,912	5.91%	281.7
01-Jan-2040 - 31-Dec-2041	131,539,653	29.4%	1,338	30.3%	98,311	5.43%	302.5
01-Jan-2042 - 31-Dec-2043	105,648,234	23.6%	930	21.0%	113,600	4.88%	324.1
01-Jan-2044 - 31-Dec-2045	41,055,918	9.2%	336	7.6%	122,190	4.49%	347.2
01-Jan-2046 - 31-Dec-2047	10,224,785	2.3%	95	2.1%	107,629	4.30%	369.9
01-Jan-2048 - 31-Dec-2137	1,363,484	0.3%	9	0.2%	151,498	4.60%	409.1
Total	447,448,848	100.0%	4,422	100.0%	101,187	5.24%	289.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,848,482	0.9%	83	2.6%	46,367	5.01%	212.9
60% - 70%	5,888,553	1.3%	59	1.8%	99,806	5.01%	237.2
70% - 80%	12,544,234	2.8%	113	3.5%	111,011	5.00%	257.6
80% - 90%	35,044,569	7.8%	254	7.9%	137,971	4.92%	288.1
90% - 100%	105,815,944	23.6%	685	21.2%	154,476	5.00%	299.9
100% - 110%	167,091,329	37.3%	1,171	36.3%	142,691	5.27%	301.1
110% - 120%	111,328,206	24.9%	822	25.4%	135,436	5.53%	275.5
120% - 130%	5,887,532	1.3%	43	1.3%	136,919	5.80%	250.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	447,448,848	100.0%	3,230	100.0%	138,529	5.24%	289.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	90,027,066	20.1%	527	16.3%	170,829	5.07%	296.8
Bayern	51,396,315	11.5%	340	10.5%	151,166	5.14%	294.3
Berlin	33,951,112	7.6%	260	8.0%	130,581	5.33%	294.0
Brandenburg	17,999,324	4.0%	117	3.6%	153,840	5.08%	293.4
Bremen	2,959,059	0.7%	25	0.8%	118,362	5.32%	281.8
Hamburg	2,466,266	0.6%	15	0.5%	164,418	5.29%	293.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	28,276,685	6.3%	179	5.5%	157,970	5.13%	296.7
Mecklenburg-Vorpommern	3,773,198	0.8%	30	0.9%	125,773	5.18%	298.6
Niedersachsen	30,766,895	6.9%	230	7.1%	133,769	5.24%	284.7
Nordrhein-Westfalen	63,293,580	14.1%	446	13.8%	141,914	5.27%	287.5
Rheinland-Pfalz	23,787,544	5.3%	153	4.7%	155,474	5.12%	283.5
Saarland	10,215,069	2.3%	78	2.4%	130,962	5.36%	271.2
Sachsen	53,569,211	12.0%	525	16.3%	102,037	5.54%	281.1
Sachsen-Anhalt	19,442,340	4.3%	180	5.6%	108,013	5.53%	284.9
Schleswig-Holstein	11,101,942	2.5%	87	2.7%	127,609	5.13%	295.7
Thüringen	4,423,242	1.0%	38	1.2%	116,401	5.39%	269.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	447,448,848	100.0%	3,230	100.0%	138,529	5.24%	289.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	246,440,750	55.1%	1,503	46.5%	163,966	98.9%	1.1%
Hochhaus/appartement	148,767,145	33.2%	1,438	44.5%	103,454	29.7%	70.3%
Mehrfamilienhaus	24,994,365	5.6%	133	4.1%	187,928	75.9%	24.1%
Zweifamilienhaus	26,339,264	5.9%	150	4.6%	175,595	97.3%	2.7%
Laden/wohnhaus	816,840	0.2%	5	0.2%	163,368	100.0%	0.0%
unspecified	90,485	0.0%	1	0.0%	90,485	100.0%	0.0%
Total	447,448,848	100.0%	3,230	100.0%	138,529	67.1%	32.9%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	79,766,483	17.8%	1,074	33.3%	74,270	5.59%	265.6
100,000 - 150,000	115,600,431	25.8%	938	29.0%	123,241	5.37%	286.4
150,000 - 200,000	109,518,991	24.5%	633	19.6%	173,016	5.12%	294.5
200,000 - 250,000	87,986,853	19.7%	396	12.3%	222,189	5.02%	304.8
250,000 - 300,000	38,298,701	8.6%	142	4.4%	269,709	5.00%	299.2
300,000 - 350,000	9,667,286	2.2%	30	0.9%	322,243	5.01%	309.1
350,000 - 400,000	4,462,096	1.0%	12	0.4%	371,841	5.05%	289.6
400,000 - 450,000	2,148,007	0.5%	5	0.2%	429,601	5.35%	292.2
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	447,448,848	100.0%	3,230	100.0%	138,529	5.24%	289.9

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,150
Number of loans parts 1,521

	Weighted average	Minimum	Maximum
Loan size	115,790	9,482	449,695
Loan part size	87,547	6,040	369,000
Coupon	5.41%	3.00%	6.97%
Remaining maturity (months)	286.7	3	415
Remaining interest period (months)	11.2	1	142
Original interest period (months)	116.2	6	240
Seasoning (months)	112.9	94.6	136.2
Loan to Foreclosure Value	105.6%	7.9%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	78,629,896.16	68.3%	59.05%
Owner occupied	54,528,531.10	31.7%	40.95%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	89,163,212	67.0%	1,066	70.1%	83,643	5.39%	297.7
Interest Only With Life Insurance Redemption	8,317,555	6.2%	80	5.3%	103,969	5.41%	197.8
Interest Only With Building Savings Account Redemption	4,220,539	3.2%	36	2.4%	117,237	5.21%	193.1
Interest Only	31,457,122	23.6%	339	22.3%	92,794	5.48%	291.7
Total	133,158,427	100.0%	1,521	100.0%	87,547	5.41%	286.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	6,661,851	5.0%	57	3.7%	116,875	4.21%	323.6
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	1,278,180	1.0%	17	1.1%	75,187	5.21%	264.0
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	121,304,196	91.1%	1,414	93.0%	85,788	5.48%	285.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,914,201	2.9%	33	2.2%	118,612	5.27%	265.9
Total	133,158,427	100.0%	1,521	100.0%	87,547	5.41%	286.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,437,399	7.1%	87	5.7%	108,476	4.21%	325.4
4.50% - 4.75%	7,924,048	6.0%	60	3.9%	132,067	4.66%	315.6
4.75% - 5.00%	15,391,002	11.6%	137	9.0%	112,343	4.89%	301.3
5.00% - 5.25%	16,624,695	12.5%	176	11.6%	94,458	5.15%	292.5
5.25% - 5.50%	20,208,303	15.2%	232	15.3%	87,105	5.38%	286.0
5.50% - 5.75%	24,261,370	18.2%	279	18.3%	86,958	5.64%	279.3
5.75% - 6.00%	18,107,839	13.6%	218	14.3%	83,063	5.88%	274.0
6.00% - 6.25%	17,695,585	13.3%	281	18.5%	62,974	6.12%	265.4
6.25% - 6.50%	3,250,998	2.4%	48	3.2%	67,729	6.33%	255.2
6.50% - 6.75%	198,683	0.1%	2	0.1%	99,342	6.52%	262.0
6.75% - 7.00%	58,506	0.0%	1	0.1%	58,506	6.97%	258.0
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	133,158,427	100.0%	1,521	100.0%	87,547	5.41%	286.7

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	21,919,886	16.5%	222	14.6%	98,738	4.93%	303.0
01-Jan-2016 - 31-Dec-2016	94,489,931	71.0%	1,123	73.8%	84,141	5.48%	284.2
01-Jan-2017 - 31-Dec-2017	11,374,172	8.5%	126	8.3%	90,271	5.85%	284.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	67,753	0.1%	1	0.1%	67,753	5.90%	262.0
01-Jan-2020 - 31-Aug-2111	5,306,686	4.0%	49	3.2%	108,300	5.14%	270.2
Total	133,158,427	100.0%	1,521	100.0%	87,547	5.41%	286.7

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	319,382	0.2%	6	0.4%	53,230	5.59%	8.9
01-Jan-2018 - 31-Dec-2019	92,300	0.1%	2	0.1%	46,150	5.48%	33.1
01-Jan-2020 - 31-Dec-2021	245,165	0.2%	3	0.2%	81,722	4.40%	57.8
01-Jan-2022 - 31-Dec-2023	322,313	0.2%	5	0.3%	64,463	5.53%	84.9
01-Jan-2024 - 31-Dec-2025	1,143,390	0.9%	13	0.9%	87,953	5.40%	109.7
01-Jan-2026 - 31-Dec-2027	1,436,056	1.1%	16	1.1%	89,754	5.31%	134.0
01-Jan-2028 - 31-Dec-2029	2,311,491	1.7%	30	2.0%	77,050	5.94%	164.1
01-Jan-2030 - 31-Dec-2031	4,347,195	3.3%	48	3.2%	90,567	5.45%	180.8
01-Jan-2032 - 31-Dec-2033	2,680,317	2.0%	27	1.8%	99,271	4.99%	206.2
01-Jan-2034 - 31-Dec-2035	1,689,156	1.3%	17	1.1%	99,362	5.36%	230.8
01-Jan-2036 - 31-Dec-2037	6,194,086	4.7%	58	3.8%	106,795	5.36%	252.7
01-Jan-2038 - 31-Dec-2039	36,744,070	27.6%	514	33.8%	71,487	5.94%	280.5
01-Jan-2040 - 31-Dec-2041	43,825,637	32.9%	482	31.7%	90,925	5.46%	301.8
01-Jan-2042 - 31-Dec-2043	21,132,231	15.9%	212	13.9%	99,680	4.91%	323.4
01-Jan-2044 - 31-Dec-2045	7,960,441	6.0%	63	4.1%	126,356	4.44%	348.4
01-Jan-2046 - 31-Dec-2047	2,684,498	2.0%	24	1.6%	111,854	4.29%	368.2
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	415.0
Total	133,158,427	100.0%	1,521	100.0%	87,547	5.41%	286.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	782,945	0.6%	22	1.9%	35,588	5.08%	224.5
60% - 70%	2,650,580	2.0%	24	2.1%	110,441	5.06%	275.3
70% - 80%	2,469,847	1.9%	29	2.5%	85,167	5.31%	240.0
80% - 90%	7,092,771	5.3%	66	5.7%	107,466	5.17%	268.1
90% - 100%	14,487,873	10.9%	118	10.3%	122,779	5.17%	263.7
100% - 110%	52,780,418	39.6%	454	39.5%	116,256	5.35%	303.1
110% - 120%	51,314,420	38.5%	424	36.9%	121,025	5.58%	283.1
120% - 130%	1,579,572	1.2%	13	1.1%	121,506	5.77%	272.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	133,158,427	100.0%	1,150	100.0%	115,790	5.41%	286.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	33,951,112	25.5%	260	22.6%	130,581	5.33%	294.0
Brandenburg	17,999,324	13.5%	117	10.2%	153,840	5.08%	293.4
Mecklenburg-Vorpommern	3,773,198	2.8%	30	2.6%	125,773	5.18%	298.6
Sachsen	53,569,211	40.2%	525	45.7%	102,037	5.54%	281.1
Sachsen-Anhalt	19,442,340	14.6%	180	15.7%	108,013	5.53%	284.9
Thüringen	4,423,242	3.3%	38	3.3%	116,401	5.39%	269.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	133,158,427	100.0%	1,150	100.0%	115,790	5.41%	286.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	46,537,050	34.9%	301	26.2%	154,608	97.34%	2.66%
Hochhaus/appartement	80,964,135	60.8%	812	70.6%	99,710	5.67%	94.33%
Mehrfamilienhaus	2,161,339	1.6%	15	1.3%	144,089	53.33%	46.67%
Zweifamilienhaus	2,963,939	2.2%	19	1.7%	155,997	78.95%	21.05%
Laden/Wohnhaus	441,480	0.3%	2	0.2%	220,740	100.00%	0.00%
unspecified	90,485	0.1%	1	0.1%	90,485	100.00%	0.00%
Total	133,158,427	100.0%	1,150	100.0%	115,790	31.74%	68.26%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	42,440,891	31.9%	561	48.8%	75,652	5.67%	272.4
100,000 - 150,000	42,290,052	31.8%	350	30.4%	120,829	5.44%	288.0
150,000 - 200,000	22,346,686	16.8%	131	11.4%	170,585	5.23%	287.4
200,000 - 250,000	17,278,237	13.0%	77	6.7%	224,393	5.08%	310.1
250,000 - 300,000	6,953,490	5.2%	26	2.3%	267,442	5.10%	308.4
300,000 - 350,000	638,401	0.5%	2	0.2%	319,200	4.89%	278.3
350,000 - 400,000	760,975	0.6%	2	0.2%	380,488	5.36%	261.9
400,000 - 450,000	449,695	0.3%	1	0.1%	449,695	4.61%	300.7
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	133,158,427	100.0%	1,150	100.0%	115,790	5.41%	286.7