

E-MAC DE 2006-II Investor Report November 2016

Cashflow analysis for the period

Total interest received	3,218,550	
Interest correction Post foreclosure Proceeds **	322,349	
Interest received on transaction accounts	(559)	
Net Post Foreclosure Proceeds	329,722	
Liquidity available	8,206,981	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		12,077,044
Company management expenses	-	
MPT fee	198,309	
Administration fee	-	
Third party fees	522,754	
Liquidity Facility fee	(8,432)	
Payments under hedging arrangements	1,973,433	
Interest on the Notes	20,322	
PDL Repayment	1,163,678	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		3,870,063
Available after distribution of funds		8,206,981
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	1,670,209	
Liquidity Facility Standby Ledger *	6,536,772	
Reserve account funding	-	
Available liquidity		8,206,981
Net cashflow		-

**** Note:**

On the February and May Quarterly Payment Dates, the last item of the interest priority of payments was the replenishment of the PDL balance just as on the November QPD. During the February and May Quarterly Payment Dates the Notes Interest Available Amount did not reflect the actual interest available amounts due to handling of post foreclosure recoveries. This is now corrected for the current Quarterly Payment Date.

*** 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 2016	257,805,456
To be disbursed per 1 August 2016	-
Starting principal balance 1 August 2016	257,805,456
Principal (p)repayments	(54,509,964)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,019,564)
Ending principal balance	202,275,928
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	202,275,928

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,960,590	1,019,564	1,163,678	5,816,476
Class E	9,800,000	-	-	9,800,000
Total	15,760,590	1,019,564	1,163,678	15,616,476

Performance

	Last period	This period	Since issue
Prepayment rate	53.45%	61.29%	11.06%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	137,554,082	68.0%	1181	70.6%
1 - 30	106,749	21,523,457	10.6%	171	10.2%
31 - 60	86,815	10,352,481	5.1%	78	4.7%
61 - 90	50,820	3,753,519	1.9%	26	1.6%
91 - 120	22,600	1,159,400	0.6%	11	0.7%
121-150	61,396	2,727,547	1.3%	15	0.9%
> 151	3,326,018	25,205,442	12.5%	190	11.4%
Total	3,654,398	202,275,928	100.0%	1672	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,966,456	1,019,564	253,805	57,979,448

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 1,672
Number of loans parts 2,138

	Weighted average	Minimum	Maximum
Loan size	120,978	1,245	438,498
Loan part size	94,610	1,245	438,498
Coupon	4.83%	2.70%	6.97%
Remaining maturity (months)	292.9	1	473
Remaining interest period (months)	23.8	1	133
Original interest period (months)	90.1	3	240
Seasoning (months)	122.0	107.3	148.2
Loan to Lending Value	101.5%	0.4%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	64,920,472.67	39.8%	32.10%
Owner occupied	137,355,455.28	60.2%	67.90%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	163,493,493	80.8%	1,791	83.8%	91,286	4.77%	305.9
Interest Only With Life Insurance Redemption	13,448,175	6.6%	130	6.1%	103,447	4.97%	215.9
Interest Only With Building Savings Account Redemption	15,353,662	7.6%	117	5.5%	131,228	5.02%	228.2
Interest Only	9,980,598	4.9%	100	4.7%	99,806	5.31%	282.1
Total	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	58,352,499	28.8%	647	30.3%	90,189	4.15%	321.7
13 - 24	4,690,168	2.3%	54	2.5%	86,855	2.70%	379.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	27,971,855	13.8%	324	15.2%	86,333	4.06%	325.2
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	78,172,728	38.6%	825	38.6%	94,755	5.54%	273.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	33,088,679	16.4%	288	13.5%	114,891	5.29%	247.6
Total	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	82,819,003	40.9%	951	44.5%	87,086	3.93%	329.2
4.50% - 4.75%	9,536,549	4.7%	78	3.6%	122,263	4.65%	285.3
4.75% - 5.00%	11,166,133	5.5%	104	4.9%	107,367	4.89%	267.9
5.00% - 5.25%	23,908,554	11.8%	231	10.8%	103,500	5.15%	278.4
5.25% - 5.50%	23,858,604	11.8%	234	10.9%	101,960	5.39%	266.1
5.50% - 5.75%	18,418,688	9.1%	196	9.2%	93,973	5.63%	262.1
5.75% - 6.00%	15,500,530	7.7%	167	7.8%	92,818	5.88%	264.2
6.00% - 6.25%	10,507,076	5.2%	116	5.4%	90,578	6.11%	252.4
6.25% - 6.50%	6,503,576	3.2%	60	2.8%	108,393	6.37%	256.6
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	57,215	0.0%	1	0.0%	57,215	6.97%	249.0
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	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9

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	1,482,517	0.7%	11	0.5%	134,774	4.80%	303.8
01-Jan-2016 - 31-Dec-2016	70,791,799	35.0%	817	38.2%	86,648	4.91%	291.1
01-Jan-2017 - 31-Dec-2017	64,069,882	31.7%	642	30.0%	99,797	4.99%	297.5
01-Jan-2018 - 31-Dec-2018	4,677,033	2.3%	53	2.5%	88,246	2.70%	379.6
01-Jan-2019 - 31-Dec-2019	66,054	0.0%	1	0.0%	66,054	5.90%	250.0
01-Jan-2020 - 31-Aug-2111	61,188,643	30.3%	614	28.7%	99,656	4.72%	283.3
Total	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	225,717	0.1%	5	0.2%	45,143	4.69%	4.8
01-Jan-2018 - 31-Dec-2019	186,401	0.1%	4	0.2%	46,600	4.47%	25.2
01-Jan-2020 - 31-Dec-2021	1,411,981	0.7%	17	0.8%	83,058	5.35%	56.4
01-Jan-2022 - 31-Dec-2023	1,408,250	0.7%	18	0.8%	78,236	5.24%	71.5
01-Jan-2024 - 31-Dec-2025	1,650,936	0.8%	22	1.0%	75,043	4.94%	99.6
01-Jan-2026 - 31-Dec-2027	2,905,486	1.4%	35	1.6%	83,014	4.99%	123.2
01-Jan-2028 - 31-Dec-2029	2,721,954	1.3%	35	1.6%	77,770	5.14%	146.5
01-Jan-2030 - 31-Dec-2031	5,354,362	2.6%	61	2.9%	87,776	5.26%	169.5
01-Jan-2032 - 31-Dec-2033	6,058,806	3.0%	58	2.7%	104,462	4.88%	194.7
01-Jan-2034 - 31-Dec-2035	3,410,498	1.7%	40	1.9%	85,262	4.55%	218.0
01-Jan-2036 - 31-Dec-2037	16,627,857	8.2%	143	6.7%	116,279	5.18%	243.4
01-Jan-2038 - 31-Dec-2039	19,061,498	9.4%	222	10.4%	85,863	5.77%	270.0
01-Jan-2040 - 31-Dec-2041	41,908,292	20.7%	416	19.5%	100,741	5.48%	291.9
01-Jan-2042 - 31-Dec-2043	41,696,412	20.6%	401	18.8%	103,981	4.68%	313.3
01-Jan-2044 - 31-Dec-2045	26,306,654	13.0%	281	13.1%	93,618	4.15%	340.5
01-Jan-2046 - 31-Dec-2047	20,948,689	10.4%	254	11.9%	82,475	4.09%	358.7
01-Jan-2048 - 31-Dec-2137	10,392,136	5.1%	126	5.9%	82,477	3.28%	417.8
Total	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,221,946	1.6%	73	4.4%	44,136	4.84%	177.1
60% - 70%	3,882,393	1.9%	42	2.5%	92,438	4.95%	202.2
70% - 80%	6,070,495	3.0%	61	3.6%	99,516	4.98%	233.3
80% - 90%	19,379,381	9.6%	152	9.1%	127,496	4.82%	272.7
90% - 100%	41,775,680	20.7%	305	18.2%	136,969	4.73%	310.6
100% - 110%	71,413,144	35.3%	590	35.3%	121,039	4.89%	308.3
110% - 120%	52,390,611	25.9%	420	25.1%	124,740	4.75%	290.0
120% - 130%	4,142,278	2.0%	29	1.7%	142,837	5.47%	240.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	202,275,928	100.0%	1,672	100.0%	120,978	4.83%	292.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	29,935,504	14.8%	208	12.4%	143,921	4.78%	295.5
Bayern	24,566,303	12.1%	174	10.4%	141,128	4.91%	289.9
Berlin	16,470,370	8.1%	147	8.8%	112,043	4.80%	295.9
Brandenburg	7,413,291	3.7%	57	3.4%	130,058	4.69%	298.5
Bremen	732,415	0.4%	9	0.5%	81,379	5.64%	236.7
Hamburg	863,195	0.4%	7	0.4%	123,314	5.09%	275.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	10,042,794	5.0%	71	4.2%	141,448	5.04%	290.6
Mecklenburg-Vorpommern	1,613,195	0.8%	14	0.8%	115,228	5.14%	286.0
Niedersachsen	14,360,799	7.1%	119	7.1%	120,679	4.69%	293.9
Nordrhein-Westfalen	33,466,190	16.5%	255	15.3%	131,240	4.86%	291.7
Rheinland-Pfalz	9,736,461	4.8%	77	4.6%	126,448	4.99%	278.1
Saarland	3,924,175	1.9%	33	2.0%	118,914	4.53%	290.5
Sachsen	28,954,391	14.3%	309	18.5%	93,704	4.83%	297.7
Sachsen-Anhalt	11,206,601	5.5%	113	6.8%	99,173	4.50%	305.3
Schleswig-Holstein	6,823,786	3.4%	59	3.5%	115,657	5.04%	282.8
Thüringen	2,176,459	1.1%	20	1.2%	108,823	4.90%	274.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	202,275,928	100.0%	1,672	100.0%	120,978	4.83%	292.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	90,809,015	44.9%	631	37.7%	143,913	98.4%	1.6%
Hochhaus/appartement	87,714,781	43.4%	896	53.6%	97,896	28.7%	71.3%
Mehrfamilienhaus	11,009,799	5.4%	67	4.0%	164,325	79.1%	20.9%
Zweifamilienhaus	12,387,880	6.1%	75	4.5%	165,172	96.0%	4.0%
Laden/wohnhaus	131,102	0.1%	1	0.1%	131,102	100.0%	0.0%
unspecified	223,351	0.1%	2	0.1%	111,675	100.0%	0.0%
Total	202,275,928	100.0%	1,672	100.0%	120,978	60.2%	39.8%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	54,083,808	26.7%	743	44.4%	72,791	4.90%	277.3
100,000 - 150,000	61,530,220	30.4%	504	30.1%	122,084	4.89%	291.9
150,000 - 200,000	39,755,509	19.7%	231	13.8%	172,102	4.88%	293.5
200,000 - 250,000	29,663,621	14.7%	133	8.0%	223,035	4.60%	318.9
250,000 - 300,000	13,110,520	6.5%	49	2.9%	267,562	4.63%	303.3
300,000 - 350,000	2,248,955	1.1%	7	0.4%	321,279	4.98%	310.7
350,000 - 400,000	1,444,798	0.7%	4	0.2%	361,199	4.22%	235.7
400,000 - 450,000	438,498	0.2%	1	0.1%	438,498	5.30%	305.0
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	202,275,928	100.0%	1,672	100.0%	120,978	4.83%	292.9

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 660
Number of loans parts 841

	Weighted average	Minimum	Maximum
Loan size	102,779	1,245	369,000
Loan part size	80,659	1,245	369,000
Coupon	4.76%	2.70%	6.97%
Remaining maturity (months)	297.6	1	462
Remaining interest period (months)	15.7	1	130
Original interest period (months)	69.5	3	240
Seasoning (months)	122.9	107.4	148.2
Loan to Foreclosure Value	104.4%	0.4%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	46,897,494.41	75.5%	69.14%
Owner occupied	20,936,811.35	24.5%	30.86%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	57,813,408	85.2%	735	87.4%	78,658	4.72%	308.3
Interest Only With Life Insurance Redemption	4,594,170	6.8%	47	5.6%	97,748	4.65%	217.1
Interest Only With Building Savings Account Redemption	2,001,928	3.0%	19	2.3%	105,365	4.77%	202.6
Interest Only	3,424,800	5.0%	40	4.8%	85,620	5.66%	279.1
Total	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	25,770,645	38.0%	328	39.0%	78,569	4.15%	322.2
13 - 24	2,000,119	2.9%	26	3.1%	76,928	2.71%	360.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	10,030,382	14.8%	137	16.3%	73,214	4.20%	310.2
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	26,513,999	39.1%	319	37.9%	83,116	5.66%	270.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,519,161	5.2%	31	3.7%	113,521	5.27%	250.2
Total	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	34,131,336	50.3%	453	53.9%	75,345	3.96%	324.3
4.50% - 4.75%	889,289	1.3%	9	1.1%	98,810	4.67%	306.0
4.75% - 5.00%	2,033,073	3.0%	20	2.4%	101,654	4.90%	273.2
5.00% - 5.25%	7,189,304	10.6%	73	8.7%	98,484	5.16%	288.6
5.25% - 5.50%	4,781,539	7.0%	57	6.8%	83,887	5.38%	267.9
5.50% - 5.75%	5,811,617	8.6%	68	8.1%	85,465	5.63%	259.1
5.75% - 6.00%	6,557,896	9.7%	78	9.3%	84,076	5.89%	268.8
6.00% - 6.25%	4,413,764	6.5%	57	6.8%	77,434	6.09%	260.3
6.25% - 6.50%	1,969,271	2.9%	25	3.0%	78,771	6.35%	254.1
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	57,215	0.1%	1	0.1%	57,215	6.97%	249.0
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	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6

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	267,856	0.4%	3	0.4%	89,285	5.18%	296.7
01-Jan-2016 - 31-Dec-2016	27,097,652	39.9%	355	42.2%	76,331	4.95%	289.2
01-Jan-2017 - 31-Dec-2017	24,789,949	36.5%	289	34.4%	85,778	4.88%	303.0
01-Jan-2018 - 31-Dec-2018	1,986,984	2.9%	25	3.0%	79,479	2.70%	360.5
01-Jan-2019 - 31-Dec-2019	66,054	0.1%	1	0.1%	66,054	5.90%	250.0
01-Jan-2020 - 31-Aug-2111	13,625,811	20.1%	168	20.0%	81,106	4.46%	295.4
Total	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6

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	90,942	0.1%	3	0.4%	30,314	5.40%	(8.7)
01-Jan-2018 - 31-Dec-2019	25,575	0.0%	1	0.1%	25,575	5.45%	21.0
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	215,481	0.3%	3	0.4%	71,827	5.56%	80.2
01-Jan-2024 - 31-Dec-2025	382,852	0.6%	7	0.8%	54,693	4.99%	96.8
01-Jan-2026 - 31-Dec-2027	728,829	1.1%	8	1.0%	91,104	4.99%	124.2
01-Jan-2028 - 31-Dec-2029	488,969	0.7%	12	1.4%	40,747	5.50%	147.5
01-Jan-2030 - 31-Dec-2031	2,085,124	3.1%	21	2.5%	99,292	5.08%	168.9
01-Jan-2032 - 31-Dec-2033	2,240,950	3.3%	25	3.0%	89,638	4.81%	195.4
01-Jan-2034 - 31-Dec-2035	1,459,979	2.2%	18	2.1%	81,110	4.12%	217.9
01-Jan-2036 - 31-Dec-2037	3,380,133	5.0%	36	4.3%	93,893	4.76%	241.3
01-Jan-2038 - 31-Dec-2039	8,190,794	12.1%	114	13.6%	71,849	5.76%	269.8
01-Jan-2040 - 31-Dec-2041	13,861,452	20.4%	153	18.2%	90,598	5.55%	290.8
01-Jan-2042 - 31-Dec-2043	13,065,194	19.3%	151	18.0%	86,524	4.56%	311.6
01-Jan-2044 - 31-Dec-2045	9,496,657	14.0%	124	14.7%	76,586	4.11%	342.4
01-Jan-2046 - 31-Dec-2047	9,731,415	14.3%	127	15.1%	76,625	4.06%	357.2
01-Jan-2048 - 31-Dec-2137	2,389,961	3.5%	38	4.5%	62,894	3.07%	420.7
Total	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	750,713	1.1%	23	3.5%	32,640	4.96%	211.1
60% - 70%	1,263,485	1.9%	15	2.3%	84,232	4.93%	210.9
70% - 80%	1,611,197	2.4%	21	3.2%	76,724	4.80%	227.7
80% - 90%	4,686,137	6.9%	42	6.4%	111,575	4.63%	254.7
90% - 100%	5,901,841	8.7%	51	7.7%	115,722	4.82%	279.2
100% - 110%	25,680,915	37.9%	262	39.7%	98,019	4.80%	315.9
110% - 120%	26,780,919	39.5%	237	35.9%	113,000	4.71%	302.7
120% - 130%	1,159,098	1.7%	9	1.4%	128,789	4.99%	286.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	67,834,306	100.0%	660	100.0%	102,779	4.76%	297.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	16,470,370	24.3%	147	22.3%	112,043	4.80%	295.9
Brandenburg	7,413,291	10.9%	57	8.6%	130,058	4.69%	298.5
Mecklenburg-Vorpommern	1,613,195	2.4%	14	2.1%	115,228	5.14%	286.0
Sachsen	28,954,391	42.7%	309	46.8%	93,704	4.83%	297.7
Sachsen-Anhalt	11,206,601	16.5%	113	17.1%	99,173	4.50%	305.3
Thüringen	2,176,459	3.2%	20	3.0%	108,823	4.90%	274.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	67,834,306	100.0%	660	100.0%	102,779	4.76%	297.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	16,312,240	24.0%	122	18.5%	133,707	98.36%	1.64%
Hochhaus/appartement	48,721,226	71.8%	518	78.5%	94,056	5.98%	94.02%
Mehrfamilienhaus	1,548,180	2.3%	10	1.5%	154,818	40.00%	60.00%
Zweifamilienhaus	1,163,958	1.7%	9	1.4%	129,329	66.67%	33.33%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	88,702	0.1%	1	0.2%	88,702	100.00%	0.00%
Total	67,834,306	100.0%	660	100.0%	102,779	24.55%	75.45%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	29,205,546	43.1%	397	60.2%	73,566	4.81%	292.8
100,000 - 150,000	20,948,375	30.9%	175	26.5%	119,705	4.77%	301.9
150,000 - 200,000	7,340,327	10.8%	44	6.7%	166,826	4.63%	293.1
200,000 - 250,000	8,132,682	12.0%	36	5.5%	225,908	4.76%	304.3
250,000 - 300,000	1,838,375	2.7%	7	1.1%	262,625	4.52%	324.3
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	0.5%	1	0.2%	369,000	4.20%	231.0
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	67,834,306	100.0%	660	100.0%	102,779	4.76%	297.6