

E-MAC DE 2006-II Investor Report August 2022

Cashflow analysis for the period

Total interest received	404,215	
Interest received on transaction accounts	(16,510)	
Post Foreclosure Proceeds	131,502	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,719,207
Company management expenses	-	
MPT fee	65,925	
Administration fee	10,588	
Post Foreclosure Fee	48,550	
Third party fees	83,005	
Liquidity Facility fee	1,288	
Payments under hedging arrangements	68,238	
Interest on the Notes	13,927	
PDL Repayment	227,687	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		519,207
Available after distribution of funds		4,200,000
Undrawn Liquidity Facility	4,200,000	
Reduction Liq. Fac. Max. Amount	-	
Liquidity Facility Standby Ledger	-	
Reserve account funding	-	
Available liquidity		4,200,000
Net cashflow		-

***Note:**

On September 28, 2017 Deutsche Bank was downgraded as GIC Provider, As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to the transaction as Transaction Account Bank. The Collection Account remains with the GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is transferred to the Operating Account at the Issuer Account Bank. All other Transaction Accounts are transferred to ABN AMRO Bank N.V.

Outstanding unpaid Subordinated swap amounts not paid by the transaction:	
Unpaid Swap Subordinated Amount	2,684,835
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,723,599

Collateral

Starting current balance 1 May 2022	45,491,810
To be disbursed per 1 May 2022	-
Starting principal balance 1 May 2022	45,491,810
Principal (p)repayments	(1,538,011)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(269,367)
Ending principal balance	43,684,431
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	43,684,431

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	2,224,685	269,367	227,687	2,266,365
Class E	9,800,000	-	-	9,800,000
Total	12,024,685	269,367	227,687	12,066,365

Performance

	Last period	This period	Since issue
Prepayment rate	8.49%	12.71%	15.71%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	36,238,672	83.0%	344	83.9%
1 - 30	6,975	1,468,974	3.4%	16	3.9%
31 - 60	3,137	325,783	0.7%	5	1.2%
61 - 90	4,988	379,482	0.9%	3	0.7%
91 - 120	5,836	334,833	0.8%	4	1.0%
121-150	6,141	246,863	0.6%	3	0.7%
> 151	916,576	4,689,825	10.7%	35	8.5%
Total	943,652	43,684,431	100.0%	410	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	-	269,367	(1,455)	63,454,925

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	410		
Number of loans parts	554		
	Weighted average	Minimum	Maximum
Loan size	106,547	1,125	355,115
Loan part size	78,853	1,125	278,016
Coupon	3.45%	2.70%	6.32%
Remaining maturity (months)	286.8	2	540
Remaining interest period (months)	14.1	1	63
Original interest period (months)	45.0	3	240
Seasoning (months)	193.5	176.8	208.0
Loan to Lending Value	92.0%	0.1%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	12,459,323.34	37.8%	28.52%
Owner occupied	31,225,108.01	62.2%	71.48%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	35,856,134	82.1%	485	87.5%	73,930	3.40%	294.3	
Interest Only With Life Insurance Redemption	3,105,787	7.1%	31	5.6%	100,187	3.22%	222.9	
Interest Only With Building Savings Account Redemption	3,338,802	7.6%	26	4.7%	128,415	3.54%	281.6	
Interest Only	1,383,708	3.2%	12	2.2%	115,309	5.20%	250.3	
Total	43,684,431	100.0%	554	100.0%	78,853	3.45%	286.8	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	8,438,040	19.3%	113	20.4%	74,673	4.20%	261.3	
13 - 24	16,785,758	38.4%	213	38.4%	78,806	2.71%	322.3	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	14,456,691	33.1%	184	33.2%	78,569	3.35%	282.2	
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	2,577,229	5.9%	28	5.1%	92,044	5.29%	217.1	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	1,426,712	3.3%	16	2.9%	89,170	5.48%	193.4	
Total	43,684,431	100.0%	554	100.0%	78,853	3.45%	286.8	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 3.00%	16,785,758	38.4%	213	38.4%	78,806	2.71%	322.3	
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-	
3.25% - 3.50%	12,796,105	29.3%	160	28.9%	79,976	3.32%	280.4	
3.50% - 3.75%	1,485,694	3.4%	21	3.8%	70,747	3.57%	302.0	
3.75% - 4.00%	81,292	0.2%	1	0.2%	81,292	3.84%	208.0	
4.00% - 4.25%	8,531,641	19.5%	115	20.8%	74,188	4.20%	261.4	
4.25% - 4.50%	-	0.0%	-	0.0%	-	0.00%	-	
4.50% - 4.75%	509,645	1.2%	4	0.7%	127,411	4.66%	246.4	
4.75% - 5.00%	513,869	1.2%	5	0.9%	102,774	4.83%	240.7	
5.00% - 5.25%	486,541	1.1%	8	1.4%	60,818	5.07%	196.7	
5.25% - 5.50%	744,353	1.7%	9	1.6%	82,706	5.41%	201.2	
5.50% - 5.75%	950,717	2.2%	9	1.6%	105,635	5.64%	186.7	
5.75% - 6.00%	708,449	1.6%	8	1.4%	88,556	5.87%	204.5	
6.00% - >	90,368	0.2%	1	0.2%	90,368	6.32%	202.0	
Total	43,684,431	100.0%	554	100.0%	78,853	3.45%	286.8	

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
01-Jan-2014 - 31-Dec-2017	2,707,774	6.2%	30	5.4%	90,259	5.24%	219.1	
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-Dec-2020	25,677	0.1%	3	0.5%	8,559	4.20%	290.7	
01-Jan-2021 - 31-Dec-2021	60,983	0.1%	3	0.5%	20,328	5.42%	223.2	
01-Jan-2022 - 31-Dec-2022	13,915,710	31.9%	180	32.5%	77,309	3.71%	286.7	
01-Jan-2023 - 31-Dec-2023	12,207,189	27.9%	158	28.5%	77,261	2.76%	317.6	
01-Jan-2024 - 31-Dec-2024	2,020,254	4.6%	24	4.3%	84,177	2.93%	312.2	
01-Jan-2025 - 31-Dec-2025	2,566,003	5.9%	26	4.7%	98,692	3.30%	272.1	
01-Jan-2026 - 31-Dec-2026	8,272,286	18.9%	108	19.5%	76,595	3.50%	273.7	
01-Jan-2027 - 31-Dec-2027	1,908,558	4.4%	22	4.0%	86,753	3.99%	238.8	
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-	
Total	43,684,431	100.0%	554	100.0%	78,853	3.45%	286.8	

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	12,278	0.0%	3	0.5%	4,093	4.02%	11.8
01-Jan-2024 - 31-Dec-2025	81,786	0.2%	2	0.4%	40,893	5.01%	27.0
01-Jan-2026 - 31-Dec-2027	331,985	0.8%	7	1.3%	47,426	4.03%	58.1
01-Jan-2028 - 31-Dec-2029	145,396	0.3%	4	0.7%	36,349	3.77%	78.4
01-Jan-2030 - 31-Dec-2031	527,669	1.2%	9	1.6%	58,630	3.30%	102.8
01-Jan-2032 - 31-Dec-2033	880,563	2.0%	13	2.3%	67,736	3.42%	128.4
01-Jan-2034 - 31-Dec-2035	1,147,412	2.6%	18	3.2%	63,745	3.37%	152.8
01-Jan-2036 - 31-Dec-2037	2,378,258	5.4%	30	5.4%	79,275	3.62%	173.2
01-Jan-2038 - 31-Dec-2039	2,070,178	4.7%	30	5.4%	69,006	4.37%	198.9
01-Jan-2040 - 31-Dec-2041	2,930,707	6.7%	35	6.3%	83,734	4.13%	222.8
01-Jan-2042 - 31-Dec-2043	4,062,429	9.3%	53	9.6%	76,650	3.98%	246.9
01-Jan-2044 - 31-Dec-2045	4,492,564	10.3%	65	11.7%	69,116	3.78%	273.9
01-Jan-2046 - 31-Dec-2047	6,372,568	14.6%	75	13.5%	84,968	3.44%	291.6
01-Jan-2048 - 31-Dec-2137	18,250,639	41.8%	210	37.9%	86,908	3.02%	360.9
Total	43,684,431	100.0%	554	100.0%	78,853	3.45%	286.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,470,677	3.4%	34	8.3%	43,255	3.41%	155.7
60% - 70%	1,061,372	2.4%	13	3.2%	81,644	3.16%	243.3
70% - 80%	3,565,029	8.2%	34	8.3%	104,854	3.52%	265.3
80% - 90%	11,764,412	26.9%	97	23.7%	121,283	3.33%	290.1
90% - 100%	17,927,126	41.0%	175	42.7%	102,441	3.28%	314.9
100% - 110%	3,658,912	8.4%	27	6.6%	135,515	3.56%	310.1
110% - 120%	3,683,081	8.4%	27	6.6%	136,410	4.51%	217.0
120% - 130%	553,822	1.3%	3	0.7%	184,607	4.16%	187.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	43,684,431	100.0%	410	100.0%	106,547	3.45%	286.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	5,241,674	12.0%	36	8.8%	145,602	3.49%	287.2
Bayern	3,943,880	9.0%	31	7.6%	127,222	3.52%	267.6
Berlin	3,134,898	7.2%	28	6.8%	111,961	3.52%	298.3
Brandenburg	1,258,837	2.9%	11	2.7%	114,440	3.26%	247.0
Bremen	117,944	0.3%	1	0.2%	117,944	3.51%	390.0
Hamburg	70,773	0.2%	1	0.2%	70,773	2.70%	378.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,000,589	4.6%	20	4.9%	100,029	3.23%	326.3
Mecklenburg-Vorpommern	139,067	0.3%	2	0.5%	69,534	3.37%	194.2
Niedersachsen	4,210,490	9.6%	40	9.8%	105,262	3.47%	301.1
Nordrhein-Westfalen	8,565,185	19.6%	68	16.6%	125,959	3.70%	281.7
Rheinland-Pfalz	2,419,695	5.5%	24	5.9%	100,821	3.30%	308.4
Saarland	1,210,982	2.8%	11	2.7%	110,089	3.38%	268.0
Sachsen	7,161,468	16.4%	85	20.7%	84,253	3.33%	290.0
Sachsen-Anhalt	2,960,223	6.8%	38	9.3%	77,901	3.29%	283.5
Schleswig-Holstein	1,006,606	2.3%	10	2.4%	100,661	3.25%	234.4
Thüringen	242,120	0.6%	4	1.0%	60,530	3.29%	277.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	43,684,431	100.0%	410	100.0%	106,547	3.45%	286.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,095,745	48.3%	163	39.8%	129,422	100.0%	0.0%
Hochhaus/apartment	17,472,515	40.0%	209	51.0%	83,601	25.8%	74.2%
Mehrfamilienhaus	1,958,294	4.5%	14	3.4%	139,878	100.0%	0.0%
Zweifamilienhaus	3,157,877	7.2%	24	5.9%	131,578	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	43,684,431	100.0%	410	100.0%	106,547	62.2%	37.8%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	15,263,653	34.9%	227	55.4%	67,241	3.42%	273.7
100,000 - 150,000	11,713,103	26.8%	96	23.4%	122,011	3.42%	297.5
150,000 - 200,000	9,921,526	22.7%	58	14.1%	171,061	3.49%	288.4
200,000 - 250,000	5,264,514	12.1%	24	5.9%	219,355	3.41%	303.9
250,000 - 300,000	823,804	1.9%	3	0.7%	274,601	3.64%	227.4
300,000 - 350,000	342,716	0.8%	1	0.2%	342,716	4.74%	249.6
350,000 - 400,000	355,115	0.8%	1	0.2%	355,115	4.20%	374.4
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	43,684,431	100.0%	410	100.0%	106,547	3.45%	286.8

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	168		
Number of loans parts	221		
	Weighted average	Minimum	Maximum
Loan size	88,670	2,515	249,724
Loan part size	67,405	2,515	208,458
Coupon	3.36%	2.70%	5.79%
Remaining maturity (months)	285.7	9	531
Remaining interest period (months)	16.1	1	58
Original interest period (months)	36.0	3	240
Seasoning (months)	194.3	178.6	208.0
Loan to Foreclosure Value	93.8%	0.1%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	10,147,238.25	75.6%	68.12%
Owner occupied	4,749,374.72	24.4%	31.88%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	12,937,551	86.8%	200	90.5%	64,688	3.35%	293.2
Interest Only With Life Insurance Redemption	1,518,508	10.2%	16	7.2%	94,907	3.17%	247.9
Interest Only With Building Savings Account Redemption	206,554	1.4%	3	1.4%	68,851	2.96%	178.5
Interest Only	234,000	1.6%	2	0.9%	117,000	5.58%	212.0
Total	14,896,613	100.0%	221	100.0%	67,405	3.36%	285.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,301,713	22.2%	52	23.5%	63,494	4.20%	263.9
13 - 24	5,913,464	39.7%	88	39.8%	67,198	2.71%	310.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,201,825	34.9%	75	33.9%	69,358	3.36%	280.2
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	438,847	2.9%	5	2.3%	87,769	5.62%	200.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	40,765	0.3%	1	0.5%	40,765	4.74%	123.0
Total	14,896,613	100.0%	221	100.0%	67,405	3.36%	285.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	5,913,464	39.7%	88	39.8%	67,198	2.71%	310.3
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	4,484,181	30.1%	61	27.6%	73,511	3.32%	283.6
3.50% - 3.75%	636,351	4.3%	13	5.9%	48,950	3.60%	265.4
3.75% - 4.00%	81,292	0.5%	1	0.5%	81,292	3.84%	208.0
4.00% - 4.25%	3,301,713	22.2%	52	23.5%	63,494	4.20%	263.9
4.25% - 4.50%	-	0.0%	-	0.0%	-	0.00%	-
4.50% - 4.75%	40,765	0.3%	1	0.5%	40,765	4.74%	123.0
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.5%	2	0.9%	38,112	5.04%	240.0
5.25% - 5.50%	-	0.0%	-	0.0%	-	0.00%	-
5.50% - 5.75%	112,900	0.8%	1	0.5%	112,900	5.62%	171.0
5.75% - 6.00%	249,724	1.7%	2	0.9%	124,862	5.79%	202.0
6.00% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	14,896,613	100.0%	221	100.0%	67,405	3.36%	285.7

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	438,847	2.9%	5	2.3%	87,769	5.62%	200.6
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-Dec-2020	739	0.0%	2	0.9%	369	4.20%	280.7
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	5,178,290	34.8%	76	34.4%	68,135	3.73%	278.9
01-Jan-2023 - 31-Dec-2023	4,130,963	27.7%	66	29.9%	62,590	2.79%	310.7
01-Jan-2024 - 31-Dec-2024	913,677	6.1%	14	6.3%	65,263	2.84%	290.4
01-Jan-2025 - 31-Dec-2025	1,279,298	8.6%	14	6.3%	91,378	3.30%	280.2
01-Jan-2026 - 31-Dec-2026	2,357,495	15.8%	38	17.2%	62,039	3.32%	275.7
01-Jan-2027 - 31-Dec-2027	597,304	4.0%	6	2.7%	99,551	3.43%	279.4
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	14,896,613	100.0%	221	100.0%	67,405	3.36%	285.7

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	2,515	0.0%	1	0.5%	2,515	2.70%	9.0
01-Jan-2024 - 31-Dec-2025	4,958	0.0%	1	0.5%	4,958	3.71%	28.0
01-Jan-2026 - 31-Dec-2027	61,010	0.4%	2	0.9%	30,505	3.47%	59.6
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	100,776	0.7%	3	1.4%	33,592	3.40%	100.9
01-Jan-2032 - 31-Dec-2033	416,838	2.8%	7	3.2%	59,548	3.30%	130.3
01-Jan-2034 - 31-Dec-2035	432,503	2.9%	8	3.6%	54,063	3.13%	152.0
01-Jan-2036 - 31-Dec-2037	1,085,141	7.3%	16	7.2%	67,821	3.32%	172.1
01-Jan-2038 - 31-Dec-2039	823,899	5.5%	12	5.4%	68,658	3.88%	197.8
01-Jan-2040 - 31-Dec-2041	470,092	3.2%	9	4.1%	52,232	3.13%	225.9
01-Jan-2042 - 31-Dec-2043	1,099,082	7.4%	21	9.5%	52,337	3.89%	243.0
01-Jan-2044 - 31-Dec-2045	1,657,299	11.1%	29	13.1%	57,148	3.88%	272.5
01-Jan-2046 - 31-Dec-2047	2,700,416	18.1%	33	14.9%	81,831	3.56%	290.6
01-Jan-2048 - 31-Dec-2137	6,042,085	40.6%	79	35.7%	76,482	3.00%	358.0
Total	14,896,613	100.0%	221	100.0%	67,405	3.36%	285.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	578,238	3.9%	14	8.3%	41,303	3.11%	159.4
60% - 70%	394,520	2.6%	6	3.6%	65,753	3.01%	167.1
70% - 80%	461,995	3.1%	6	3.6%	76,999	3.19%	193.6
80% - 90%	2,275,221	15.3%	25	14.9%	91,009	3.39%	269.0
90% - 100%	7,932,441	53.2%	89	53.0%	89,129	3.29%	309.7
100% - 110%	1,986,249	13.3%	17	10.1%	116,838	3.16%	335.9
110% - 120%	1,155,050	7.8%	10	6.0%	115,505	4.18%	219.8
120% - 130%	112,900	0.8%	1	0.6%	112,900	5.62%	171.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	14,896,613	100.0%	168	100.0%	88,670	3.36%	285.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,134,898	21.0%	28	16.7%	111,961	3.52%	298.3
Brandenburg	1,258,837	8.5%	11	6.5%	114,440	3.26%	247.0
Mecklenburg-Vorpommern	139,067	0.9%	2	1.2%	69,534	3.37%	194.2
Sachsen	7,161,468	48.1%	85	50.6%	84,253	3.33%	290.0
Sachsen-Anhalt	2,960,223	19.9%	38	22.6%	77,901	3.29%	283.5
Thüringen	242,120	1.6%	4	2.4%	60,530	3.29%	277.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	14,896,613	100.0%	168	100.0%	88,670	3.36%	285.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,259,608	21.9%	26	15.5%	125,370	100.00%	0.00%
Hochhaus/appartement	11,002,862	73.9%	136	81.0%	80,903	6.62%	93.38%
Mehrfamilienhaus	81,292	0.5%	1	0.6%	81,292	100.00%	0.00%
Zweifamilienhaus	552,852	3.7%	5	3.0%	110,570	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	14,896,613	100.0%	168	100.0%	88,670	24.40%	75.60%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	8,328,197	55.9%	122	72.6%	68,264	3.27%	282.8
100,000 - 150,000	3,757,040	25.2%	31	18.5%	121,195	3.44%	295.1
150,000 - 200,000	1,700,685	11.4%	10	6.0%	170,068	3.43%	269.0
200,000 - 250,000	1,110,691	7.5%	5	3.0%	222,138	3.64%	301.9
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	14,896,613	100.0%	168	100.0%	88,670	3.36%	285.7