

E-MAC DE 2006-II Investor Report November 2022

Cashflow analysis for the period

Total interest received	321,755	
Interest received on transaction accounts	156	
Post Foreclosure Proceeds	167,032	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	51,933	
Total funds available		4,740,876
Company management expenses	-	
MPT fee	65,925	
Administration fee	10,588	
Post Foreclosure Fee	60,828	
Third party fees	105,098	
Liquidity Facility fee	1,288	
Payments under hedging arrangements	32,498	
Interest on the Notes	108,788	
PDL Repayment	155,862	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		540,876
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	2,674,574
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,713,337

Collateral

Starting current balance 1 August 2022	43,684,431
To be disbursed per 1 August 2022	-
Starting principal balance 1 August 2022	43,684,431
Principal (p)repayments	(1,825,054)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	41,859,378
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	41,859,378

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	2,266,365	-	155,862	2,110,503
Class E	9,800,000	-	-	9,800,000
Total	12,066,365	-	155,862	11,910,503

Performance

	Last period	This period	Since issue
Prepayment rate	12.71%	13.45%	15.71%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	28,384,680	67.8%	280
1 - 30	35,582	6,695,845	16.0%	59
31 - 60	6,866	760,854	1.8%	6
61 - 90	7,091	589,230	1.4%	7
91 - 120	4,179	232,369	0.6%	3
121-150	6,593	266,465	0.6%	2
> 151	945,270	4,929,934	11.8%	38
Total	1,005,581	41,859,378	100.0%	395

	Last period	This period	Net Recovered	Total
Aggregate principal losses	269,367	-	67,993	63,386,932

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	395		
Number of loans parts	534		
	Weighted average	Minimum	Maximum
Loan size	105,973	1,406	355,115
Loan part size	78,388	1,406	278,016
Coupon	3.53%	2.70%	6.32%
Remaining maturity (months)	281.4	6	537
Remaining interest period (months)	13.6	1	60
Original interest period (months)	44.1	6	240
Seasoning (months)	196.7	179.8	211.0
Loan to Lending Value	91.4%	0.1%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	11,526,008.53	37.2%	27.54%
Owner occupied	30,333,369.28	62.8%	72.46%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	34,346,686	82.1%	468	87.6%	73,390	3.48%	287.3	
Interest Only With Life Insurance Redemption	2,912,527	7.0%	29	5.4%	100,432	3.24%	225.4	
Interest Only With Building Savings Account Redemption	3,220,956	7.7%	25	4.7%	128,838	3.57%	283.4	
Interest Only	1,379,208	3.3%	12	2.2%	114,934	5.20%	247.4	
Total	41,859,378	100.0%	534	100.0%	78,388	3.53%	281.4	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	8,794,148	21.0%	114	21.3%	77,142	4.20%	261.4	
13 - 24	16,123,944	38.5%	209	39.1%	77,148	2.83%	317.2	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	13,029,287	31.1%	169	31.6%	77,096	3.39%	273.3	
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	2,572,729	6.1%	28	5.2%	91,883	5.29%	214.1	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	1,339,270	3.2%	14	2.6%	95,662	5.48%	188.9	
Total	41,859,378	100.0%	534	100.0%	78,388	3.53%	281.4	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 3.00%	14,503,069	34.6%	185	34.6%	78,395	2.72%	321.6	
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-	
3.25% - 3.50%	12,280,015	29.3%	157	29.4%	78,217	3.32%	275.3	
3.50% - 3.75%	1,144,619	2.7%	19	3.6%	60,243	3.59%	278.6	
3.75% - 4.00%	80,186	0.2%	1	0.2%	80,186	3.84%	205.0	
4.00% - 4.25%	8,886,866	21.2%	116	21.7%	76,611	4.20%	261.4	
4.25% - 4.50%	564,139	1.3%	9	1.7%	62,682	4.47%	252.8	
4.50% - 4.75%	996,584	2.4%	9	1.7%	110,732	4.65%	254.1	
4.75% - 5.00%	511,210	1.2%	5	0.9%	102,242	4.83%	238.3	
5.00% - 5.25%	482,041	1.2%	8	1.5%	60,255	5.07%	193.5	
5.25% - 5.50%	667,072	1.6%	8	1.5%	83,384	5.40%	195.6	
5.50% - 5.75%	947,766	2.3%	8	1.5%	118,471	5.64%	184.0	
5.75% - 6.00%	706,451	1.7%	8	1.5%	88,306	5.87%	201.5	
6.00% - >	89,361	0.2%	1	0.2%	89,361	6.32%	199.0	
Total	41,859,378	100.0%	534	100.0%	78,388	3.53%	281.4	

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	2,703,274	6.5%	30	5.6%	90,109	5.24%	216.1	
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	25,587	0.1%	2	0.4%	12,794	4.20%	287.7	
01-Jan-2021 - 31-Dec-2021	60,983	0.1%	3	0.6%	20,328	5.42%	220.2	
01-Jan-2022 - 31-Dec-2022	6,548,015	15.6%	80	15.0%	81,850	3.76%	284.6	
01-Jan-2023 - 31-Dec-2023	15,858,978	37.9%	211	39.5%	75,161	3.13%	301.5	
01-Jan-2024 - 31-Dec-2024	3,625,251	8.7%	48	9.0%	75,526	3.33%	295.4	
01-Jan-2025 - 31-Dec-2025	2,537,955	6.1%	26	4.9%	97,614	3.30%	269.4	
01-Jan-2026 - 31-Dec-2026	8,123,262	19.4%	107	20.0%	75,918	3.50%	270.4	
01-Jan-2027 - 31-Dec-2027	2,376,073	5.7%	27	5.1%	88,003	4.12%	242.2	
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-	
Total	41,859,378	100.0%	534	100.0%	78,388	3.53%	281.4	

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	7,787	0.0%	2	0.4%	3,893	3.93%	10.1
01-Jan-2024 - 31-Dec-2025	81,259	0.2%	2	0.4%	40,630	5.01%	24.0
01-Jan-2026 - 31-Dec-2027	223,341	0.5%	6	1.1%	37,224	3.94%	55.2
01-Jan-2028 - 31-Dec-2029	159,006	0.4%	5	0.9%	31,801	3.82%	76.4
01-Jan-2030 - 31-Dec-2031	500,886	1.2%	8	1.5%	62,611	3.26%	99.5
01-Jan-2032 - 31-Dec-2033	771,535	1.8%	13	2.4%	59,349	3.69%	124.5
01-Jan-2034 - 31-Dec-2035	1,148,210	2.7%	19	3.6%	60,432	3.37%	149.7
01-Jan-2036 - 31-Dec-2037	2,335,597	5.6%	29	5.4%	80,538	3.63%	170.2
01-Jan-2038 - 31-Dec-2039	2,151,739	5.1%	32	6.0%	67,242	4.37%	195.6
01-Jan-2040 - 31-Dec-2041	2,832,999	6.8%	34	6.4%	83,324	4.22%	220.1
01-Jan-2042 - 31-Dec-2043	4,045,639	9.7%	52	9.7%	77,801	4.01%	243.6
01-Jan-2044 - 31-Dec-2045	4,973,293	11.9%	67	12.5%	74,228	3.85%	271.1
01-Jan-2046 - 31-Dec-2047	6,602,576	15.8%	76	14.2%	86,876	3.56%	288.8
01-Jan-2048 - 31-Dec-2137	16,025,510	38.3%	189	35.4%	84,791	3.03%	358.9
Total	41,859,378	100.0%	534	100.0%	78,388	3.53%	281.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,296,982	3.1%	32	8.1%	40,531	3.55%	153.1
60% - 70%	1,187,196	2.8%	15	3.8%	79,146	3.43%	227.9
70% - 80%	3,641,635	8.7%	35	8.9%	104,047	3.46%	258.7
80% - 90%	12,353,125	29.5%	108	27.3%	114,381	3.42%	288.6
90% - 100%	16,445,351	39.3%	156	39.5%	105,419	3.36%	307.8
100% - 110%	3,130,396	7.5%	22	5.6%	142,291	3.72%	313.8
110% - 120%	3,250,871	7.8%	24	6.1%	135,453	4.57%	201.5
120% - 130%	553,822	1.3%	3	0.8%	184,607	4.16%	184.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	41,859,378	100.0%	395	100.0%	105,973	3.53%	281.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	5,201,722	12.4%	36	9.1%	144,492	3.61%	278.5
Bayern	3,700,841	8.8%	30	7.6%	123,361	3.64%	256.2
Berlin	3,108,900	7.4%	28	7.1%	111,032	3.54%	295.0
Brandenburg	1,245,106	3.0%	11	2.8%	113,191	3.47%	238.6
Bremen	117,439	0.3%	1	0.3%	117,439	4.65%	325.0
Hamburg	70,298	0.2%	1	0.3%	70,298	2.70%	375.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,982,924	4.7%	20	5.1%	99,146	3.26%	322.7
Mecklenburg-Vorpommern	136,881	0.3%	2	0.5%	68,440	3.37%	191.3
Niedersachsen	4,109,138	9.8%	39	9.9%	105,363	3.46%	298.0
Nordrhein-Westfalen	8,229,836	19.7%	65	16.5%	126,613	3.74%	279.2
Rheinland-Pfalz	2,391,771	5.7%	23	5.8%	103,990	3.30%	305.7
Saarland	1,204,794	2.9%	11	2.8%	109,527	3.39%	264.7
Sachsen	6,545,043	15.6%	80	20.3%	81,813	3.41%	284.4
Sachsen-Anhalt	2,665,016	6.4%	35	8.9%	76,143	3.48%	272.9
Schleswig-Holstein	910,764	2.2%	9	2.3%	101,196	3.34%	230.0
Thüringen	238,907	0.6%	4	1.0%	59,727	3.28%	275.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	41,859,378	100.0%	395	100.0%	105,973	3.53%	281.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	20,535,087	49.1%	160	40.5%	128,344	100.0%	0.0%
Hochhaus/apartement	16,253,416	38.8%	197	49.9%	82,505	25.4%	74.6%
Mehrfamilienhaus	1,942,319	4.6%	14	3.5%	138,737	100.0%	0.0%
Zweifamilienhaus	3,128,557	7.5%	24	6.1%	130,357	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	41,859,378	100.0%	395	100.0%	105,973	62.8%	37.2%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	14,740,981	35.2%	221	55.9%	66,701	3.47%	265.6
100,000 - 150,000	11,029,487	26.3%	90	22.8%	122,550	3.54%	293.0
150,000 - 200,000	9,944,079	23.8%	58	14.7%	171,450	3.55%	287.7
200,000 - 250,000	4,625,548	11.1%	21	5.3%	220,264	3.45%	295.9
250,000 - 300,000	821,451	2.0%	3	0.8%	273,817	3.64%	224.1
300,000 - 350,000	342,716	0.8%	1	0.3%	342,716	4.74%	246.6
350,000 - 400,000	355,115	0.8%	1	0.3%	355,115	4.20%	371.4
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	41,859,378	100.0%	395	100.0%	105,973	3.53%	281.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	160		
Number of loans parts	211		
	Weighted average	Minimum	Maximum
Loan size	87,124	1,406	249,724
Loan part size	66,066	1,406	207,310
Coupon	3.46%	2.70%	5.79%
Remaining maturity (months)	279.4	6	528
Remaining interest period (months)	16.2	1	58
Original interest period (months)	35.9	6	240
Seasoning (months)	197.4	182.2	211.0
Loan to Foreclosure Value	93.1%	0.1%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	9,230,316.75	74.4%	66.22%
Owner occupied	4,709,534.94	25.6%	33.78%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	12,149,066	87.2%	191	90.5%	63,608	3.45%	284.8
Interest Only With Life Insurance Redemption	1,352,759	9.7%	15	7.1%	90,184	3.23%	258.3
Interest Only With Building Savings Account Redemption	204,027	1.5%	3	1.4%	68,009	2.96%	175.5
Interest Only	234,000	1.7%	2	0.9%	117,000	5.58%	209.0
Total	13,939,852	100.0%	211	100.0%	66,066	3.46%	279.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,324,705	23.9%	52	24.6%	63,937	4.20%	259.5
13 - 24	5,270,874	37.8%	82	38.9%	64,279	2.84%	307.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,865,444	34.9%	71	33.6%	68,527	3.41%	271.1
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	438,847	3.1%	5	2.4%	87,769	5.62%	197.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	39,981	0.3%	1	0.5%	39,981	4.74%	120.0
Total	13,939,852	100.0%	211	100.0%	66,066	3.46%	279.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	4,792,743	34.4%	74	35.1%	64,767	2.71%	313.4
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	4,152,377	29.8%	58	27.5%	71,593	3.31%	276.3
3.50% - 3.75%	566,059	4.1%	12	5.7%	47,172	3.61%	256.6
3.75% - 4.00%	80,186	0.6%	1	0.5%	80,186	3.84%	205.0
4.00% - 4.25%	3,324,705	23.9%	52	24.6%	63,937	4.20%	259.5
4.25% - 4.50%	311,689	2.2%	5	2.4%	62,338	4.47%	239.2
4.50% - 4.75%	273,246	2.0%	4	1.9%	68,311	4.64%	217.6
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%	237.0
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%	168.0
5.75% - 6.00%	249,724	1.8%	2	0.9%	124,862	5.79%	199.0
6.00% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	13,939,852	100.0%	211	100.0%	66,066	3.46%	279.4

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	3.1%	5	2.4%	87,769	5.62%	197.6
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	649	0.0%	1	0.5%	649	4.20%	278.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	2,344,963	16.8%	34	16.1%	68,970	3.83%	277.0
01-Jan-2023 - 31-Dec-2023	5,347,007	38.4%	88	41.7%	60,761	3.20%	294.0
01-Jan-2024 - 31-Dec-2024	1,382,942	9.9%	22	10.4%	62,861	3.29%	274.3
01-Jan-2025 - 31-Dec-2025	1,266,021	9.1%	14	6.6%	90,430	3.30%	277.6
01-Jan-2026 - 31-Dec-2026	2,333,396	16.7%	38	18.0%	61,405	3.32%	272.9
01-Jan-2027 - 31-Dec-2027	826,026	5.9%	9	4.3%	91,781	3.77%	264.6
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	13,939,852	100.0%	211	100.0%	66,066	3.46%	279.4

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	1,406	0.0%	1	0.5%	1,406	2.70%	6.0
01-Jan-2024 - 31-Dec-2025	4,432	0.0%	1	0.5%	4,432	3.71%	25.0
01-Jan-2026 - 31-Dec-2027	58,234	0.4%	2	0.9%	29,117	3.46%	56.5
01-Jan-2028 - 31-Dec-2029	19,906	0.1%	1	0.5%	19,906	4.20%	83.0
01-Jan-2030 - 31-Dec-2031	96,923	0.7%	3	1.4%	32,308	3.40%	97.9
01-Jan-2032 - 31-Dec-2033	313,817	2.3%	7	3.3%	44,831	3.83%	127.1
01-Jan-2034 - 31-Dec-2035	446,798	3.2%	9	4.3%	49,644	3.15%	148.6
01-Jan-2036 - 31-Dec-2037	1,047,263	7.5%	15	7.1%	69,818	3.34%	169.2
01-Jan-2038 - 31-Dec-2039	913,712	6.6%	14	6.6%	65,265	3.94%	194.3
01-Jan-2040 - 31-Dec-2041	350,860	2.5%	7	3.3%	50,123	3.43%	227.3
01-Jan-2042 - 31-Dec-2043	1,134,223	8.1%	20	9.5%	56,711	4.04%	239.4
01-Jan-2044 - 31-Dec-2045	1,832,362	13.1%	30	14.2%	61,079	3.99%	270.0
01-Jan-2046 - 31-Dec-2047	2,520,612	18.1%	32	15.2%	78,769	3.64%	287.6
01-Jan-2048 - 31-Dec-2137	5,199,302	37.3%	69	32.7%	75,352	2.99%	355.5
Total	13,939,852	100.0%	211	100.0%	66,066	3.46%	279.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	431,514	3.1%	13	8.1%	33,193	3.29%	163.9
60% - 70%	437,697	3.1%	7	4.4%	62,528	3.25%	158.9
70% - 80%	572,742	4.1%	8	5.0%	71,593	3.32%	184.6
80% - 90%	2,848,751	20.4%	31	19.4%	91,895	3.61%	276.0
90% - 100%	6,983,339	50.1%	78	48.8%	89,530	3.32%	304.8
100% - 110%	1,397,859	10.0%	12	7.5%	116,488	3.19%	332.2
110% - 120%	1,155,050	8.3%	10	6.3%	115,505	4.18%	216.8
120% - 130%	112,900	0.8%	1	0.6%	112,900	5.62%	168.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	13,939,852	100.0%	160	100.0%	87,124	3.46%	279.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,108,900	22.3%	28	17.5%	111,032	3.54%	295.0
Brandenburg	1,245,106	8.9%	11	6.9%	113,191	3.47%	238.6
Mecklenburg-Vorpommern	136,881	1.0%	2	1.3%	68,440	3.37%	191.3
Sachsen	6,545,043	47.0%	80	50.0%	81,813	3.41%	284.4
Sachsen-Anhalt	2,665,016	19.1%	35	21.9%	76,143	3.48%	272.9
Thüringen	238,907	1.7%	4	2.5%	59,727	3.28%	275.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	13,939,852	100.0%	160	100.0%	87,124	3.46%	279.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,233,800	23.2%	26	16.3%	124,377	100.00%	0.00%
Hochhaus/appartement	10,079,562	72.3%	128	80.0%	78,747	7.03%	92.97%
Mehrfamilienhaus	80,186	0.6%	1	0.6%	80,186	100.00%	0.00%
Zweifamilienhaus	546,303	3.9%	5	3.1%	109,261	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	13,939,852	100.0%	160	100.0%	87,124	25.63%	74.38%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	8,000,392	57.4%	119	74.4%	67,230	3.37%	272.5
100,000 - 150,000	3,301,280	23.7%	27	16.9%	122,270	3.58%	289.4
150,000 - 200,000	1,533,851	11.0%	9	5.6%	170,428	3.50%	279.8
200,000 - 250,000	1,104,329	7.9%	5	3.1%	220,866	3.64%	298.7
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	13,939,852	100.0%	160	100.0%	87,124	3.46%	279.4