

E-MAC DE 2006-II Investor Report November 2024

Cashflow analysis for the period

Total interest received	322,858	
Interest received on transaction accounts	58,148	
Post Foreclosure Proceeds	82,758	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	100,746	
Total funds available		4,764,510
Company management expenses	303	
MPT fee	60,105	
Administration fee	12,100	
Post Foreclosure Fee	30,207	
Third party fees	128,200	
Liquidity Facility Commitment fee	1,260	
Repayment funded Liquidity Facility loan previous period	-	
Other amounts due and payable to Liquidity Facility provider	-	
Payments under hedging arrangements	2,415	
Interest on the Notes	329,675	
PDL Repayment	245	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		564,510
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.

<u>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</u>	
Unpaid Swap Subordinated Amount	2,626,204
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,664,968

Liquidity Facility

Undrawn Liquidity Facility start period	4,200,000
Repayment funded Liquidity Facility loan previous period	-
Liquidity available	4,200,000
Liquidity Facility Drawing this period	-
Undrawn Liquidity Facility	4,200,000
Of which Stand-By Drawing	-

Collateral

Starting current balance 1 August 2024	30,982,846
To be disbursed per 1 August 2024	-
Starting principal balance 1 August 2024	30,982,846
Principal (p)repayments	(904,205)
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	30,078,640
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	30,078,640

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	1,472,205	-	245	1,471,960
Class E	9,800,000	-	-	9,800,000
Total	11,272,205	-	245	11,271,960

Performance

	Last period	This period	Since issue
Prepayment rate	7.52%	8.22%	15.64%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	19,055,873	63.4%	203	67.2%
1 - 30	25,769	3,526,497	11.7%	32	10.6%
31 - 60	7,470	571,979	1.9%	9	3.0%
61 - 90	26,458	1,194,976	4.0%	12	4.0%
91 - 120	26,726	905,867	3.0%	10	3.3%
121-150	27,095	502,774	1.7%	4	1.3%
> 151	1,042,413	4,320,676	14.4%	32	10.6%
Total	1,155,931	30,078,640	100.0%	302	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	-	-	(62,070)	63,228,078

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	302		
Number of loans parts	406		
	Weighted average	Minimum	Maximum
Loan size	99,598	7,440	355,115
Loan part size	74,085	7,440	278,016
Coupon	5.38%	3.30%	8.19%
Remaining maturity (months)	204.2	8	438
Remaining interest period (months)	7.8	1	59
Original interest period (months)	49.8	3	240
Seasoning (months)	220.5	203.8	235.0
Loan to Lending Value	87.5%	0.1%	129.1%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	7,791,105.02	35.4%	25.90%
Owner occupied	22,287,535.47	64.6%	74.10%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	24,695,283	82.1%	355	87.4%	69,564	5.36%	206.5
Interest Only With Life Insurance Redemption	2,180,865	7.3%	23	5.7%	94,820	5.19%	163.8
Interest Only With Building Savings Account Redemption	1,841,472	6.1%	16	3.9%	115,092	5.64%	227.1
Interest Only	1,361,021	4.5%	12	3.0%	113,418	5.68%	196.7
Total	30,078,640	100.0%	406	100.0%	74,085	5.38%	204.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	6,632,313	22.0%	90	22.2%	73,692	7.79%	160.1
13 - 24	7,638,539	25.4%	111	27.3%	68,816	5.89%	192.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,732,117	42.3%	170	41.9%	74,895	3.83%	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	1,901,454	6.3%	22	5.4%	86,430	5.32%	192.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,174,217	3.9%	13	3.2%	90,324	5.49%	167.8
Total	30,078,640	100.0%	406	100.0%	74,085	5.38%	204.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	-	0.0%	-	0.0%	-	0.00%	-
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	10,137,002	33.7%	134	33.0%	75,649	3.30%	251.0
3.50% - 3.75%	-	0.0%	-	0.0%	-	0.00%	-
3.75% - 4.00%	73,244	0.2%	1	0.2%	73,244	3.84%	181.0
4.00% - 4.25%	1,061,070	3.5%	20	4.9%	53,054	4.13%	240.8
4.25% - 4.50%	50,253	0.2%	1	0.2%	50,253	4.27%	250.0
4.50% - 4.75%	849,665	2.8%	8	2.0%	106,208	4.63%	231.8
4.75% - 5.00%	274,120	0.9%	4	1.0%	68,530	4.84%	208.3
5.00% - 5.25%	386,592	1.3%	6	1.5%	64,432	5.07%	201.8
5.25% - 5.50%	634,312	2.1%	9	2.2%	70,479	5.38%	181.5
5.50% - 5.75%	2,184,690	7.3%	26	6.4%	84,027	5.64%	173.6
5.75% - 6.00%	3,214,035	10.7%	41	10.1%	78,391	5.90%	188.5
6.00% - >	11,213,658	37.3%	156	38.4%	71,882	7.28%	168.0
Total	30,078,640	100.0%	406	100.0%	74,085	5.38%	204.2

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	2,031,998	6.8%	24	5.9%	84,667	5.25%	195.4
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	0.2%	649	4.20%	254.0
01-Jan-2021 - 31-Dec-2021	319	0.0%	1	0.2%	319	3.30%	50.0
01-Jan-2022 - 31-Dec-2022	306,271	1.0%	4	1.0%	76,568	4.20%	241.0
01-Jan-2023 - 31-Dec-2023	50,253	0.2%	1	0.2%	50,253	4.27%	250.0
01-Jan-2024 - 31-Dec-2024	4,593,963	15.3%	60	14.8%	76,566	7.45%	170.7
01-Jan-2025 - 31-Dec-2025	8,711,121	29.0%	121	29.8%	71,993	5.94%	189.8
01-Jan-2026 - 31-Dec-2026	10,196,233	33.9%	139	34.2%	73,354	4.15%	232.7
01-Jan-2027 - 31-Dec-2027	2,212,039	7.4%	27	6.7%	81,927	4.10%	221.4
01-Jan-2028 - 31-Dec-2111	1,975,794	6.6%	28	6.9%	70,564	6.30%	181.7
Total	30,078,640	100.0%	406	100.0%	74,085	5.38%	204.2

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2024 - 31-Dec-2025	8,798	0.0%	1	0.2%	8,798	8.13%	8.0
01-Jan-2026 - 31-Dec-2027	63,981	0.2%	4	1.0%	15,995	5.20%	30.0
01-Jan-2028 - 31-Dec-2029	272,238	0.9%	7	1.7%	38,891	6.92%	53.5
01-Jan-2030 - 31-Dec-2031	376,013	1.3%	9	2.2%	41,779	6.57%	74.0
01-Jan-2032 - 31-Dec-2033	805,601	2.7%	16	3.9%	50,350	5.05%	100.3
01-Jan-2034 - 31-Dec-2035	1,155,220	3.8%	20	4.9%	57,761	4.77%	125.4
01-Jan-2036 - 31-Dec-2037	5,579,911	18.6%	79	19.5%	70,632	7.39%	149.2
01-Jan-2038 - 31-Dec-2039	3,434,699	11.4%	51	12.6%	67,347	6.09%	172.3
01-Jan-2040 - 31-Dec-2041	6,357,608	21.1%	72	17.7%	88,300	5.68%	194.6
01-Jan-2042 - 31-Dec-2043	2,689,970	8.9%	31	7.6%	86,773	5.15%	216.4
01-Jan-2044 - 31-Dec-2045	2,426,695	8.1%	30	7.4%	80,890	4.29%	242.5
01-Jan-2046 - 31-Dec-2047	2,033,462	6.8%	21	5.2%	96,832	3.90%	263.6
01-Jan-2048 - 31-Dec-2137	4,874,444	16.2%	65	16.0%	74,991	3.50%	308.5
Total	30,078,640	100.0%	406	100.0%	74,085	5.38%	204.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,383,883	4.6%	34	11.3%	40,702	5.40%	108.6
60% - 70%	912,967	3.0%	14	4.6%	65,212	5.25%	147.7
70% - 80%	5,897,053	19.6%	50	16.6%	117,941	4.75%	215.4
80% - 90%	12,087,377	40.2%	125	41.4%	96,699	5.47%	217.0
90% - 100%	5,149,934	17.1%	48	15.9%	107,290	5.29%	211.3
100% - 110%	1,660,761	5.5%	10	3.3%	166,076	6.48%	229.9
110% - 120%	2,436,430	8.1%	18	6.0%	135,357	5.83%	166.6
120% - 130%	550,236	1.8%	3	1.0%	183,412	5.92%	160.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	30,078,640	100.0%	302	100.0%	99,598	5.38%	204.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	3,748,761	12.5%	28	9.3%	133,884	5.50%	197.0
Bayern	2,232,219	7.4%	19	6.3%	117,485	5.66%	191.5
Berlin	2,330,231	7.7%	21	7.0%	110,963	4.40%	228.4
Brandenburg	773,760	2.6%	7	2.3%	110,537	4.23%	222.7
Bremen	113,232	0.4%	1	0.3%	113,232	4.65%	301.0
Hamburg	66,647	0.2%	1	0.3%	66,647	6.50%	191.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,623,667	5.4%	17	5.6%	95,510	5.03%	237.1
Mecklenburg-Vorpommern	121,682	0.4%	2	0.7%	60,841	4.64%	151.9
Niedersachsen	2,921,322	9.7%	30	9.9%	97,377	5.06%	222.4
Nordrhein-Westfalen	6,679,560	22.2%	55	18.2%	121,447	5.82%	194.1
Rheinland-Pfalz	1,800,183	6.0%	20	6.6%	90,009	4.90%	217.0
Saarland	915,204	3.0%	9	3.0%	101,689	5.49%	204.7
Sachsen	4,279,927	14.2%	55	18.2%	77,817	5.88%	195.3
Sachsen-Anhalt	1,656,303	5.5%	26	8.6%	63,704	5.71%	180.6
Schleswig-Holstein	599,834	2.0%	7	2.3%	85,691	3.73%	192.3
Thüringen	216,110	0.7%	4	1.3%	54,027	4.78%	216.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	30,078,640	100.0%	302	100.0%	99,598	5.38%	204.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	15,244,893	50.7%	129	42.7%	118,177	100.0%	0.0%
Hochhaus/appartement	11,065,329	36.8%	143	47.4%	77,380	25.2%	74.8%
Mehrfamilienhaus	1,359,088	4.5%	10	3.3%	135,909	100.0%	0.0%
Zweifamilienhaus	2,409,331	8.0%	20	6.6%	120,467	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	30,078,640	100.0%	302	100.0%	99,598	64.6%	35.4%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	11,275,026	37.5%	178	58.9%	63,343	5.64%	190.3
100,000 - 150,000	8,688,655	28.9%	71	23.5%	122,375	5.27%	216.2
150,000 - 200,000	6,488,455	21.6%	38	12.6%	170,749	5.03%	219.5
200,000 - 250,000	2,389,658	7.9%	11	3.6%	217,242	5.07%	192.5
250,000 - 300,000	539,014	1.8%	2	0.7%	269,507	5.92%	148.0
300,000 - 350,000	342,716	1.1%	1	0.3%	342,716	4.74%	222.6
350,000 - 400,000	355,115	1.2%	1	0.3%	355,115	8.13%	218.4
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	30,078,640	100.0%	302	100.0%	99,598	5.38%	204.2

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 115
Number of loans parts 150

	Weighted average	Minimum	Maximum
Loan size	81,548	8,798	249,724
Loan part size	62,520	8,798	197,767
Coupon	5.31%	3.30%	8.19%
Remaining maturity (months)	203.1	8	352
Remaining interest period (months)	12.2	1	52
Original interest period (months)	39.0	6	240
Seasoning (months)	221.8	206.3	235.0
Loan to Lending Value	86.6%	0.1%	129.1%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	5,846,633.24	72.2%	62.34%
Owner occupied	3,531,378.75	27.8%	37.66%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	8,335,231	88.9%	137	91.3%	60,841	5.39%	206.3
Interest Only With Life Insurance Redemption	760,343	8.1%	10	6.7%	76,034	4.77%	179.9
Interest Only With Building Savings Account Redemption	48,438	0.5%	1	0.7%	48,438	5.86%	108.0
Interest Only	234,000	2.5%	2	1.3%	117,000	3.79%	185.0
Total	9,378,012	100.0%	150	100.0%	62,520	5.31%	203.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	2,213,722	23.6%	35	23.3%	63,249	7.88%	151.5
13 - 24	2,635,326	28.1%	47	31.3%	56,071	5.78%	189.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,306,474	45.9%	64	42.7%	67,289	3.69%	240.2
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	189,124	2.0%	3	2.0%	63,041	5.39%	171.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	33,365	0.4%	1	0.7%	33,365	4.74%	96.0
Total	9,378,012	100.0%	150	100.0%	62,520	5.31%	203.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	-	0.0%	-	0.0%	-	0.00%	-
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,586,525	38.2%	50	33.3%	71,730	3.31%	252.0
3.50% - 3.75%	-	0.0%	-	0.0%	-	0.00%	-
3.75% - 4.00%	73,244	0.8%	1	0.7%	73,244	3.84%	181.0
4.00% - 4.25%	421,732	4.5%	9	6.0%	46,859	4.12%	242.2
4.25% - 4.50%	-	0.0%	-	0.0%	-	0.00%	-
4.50% - 4.75%	248,723	2.7%	4	2.7%	62,181	4.64%	197.1
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.8%	2	1.3%	38,112	5.04%	213.0
5.25% - 5.50%	61,738	0.7%	1	0.7%	61,738	5.26%	219.9
5.50% - 5.75%	625,015	6.7%	10	6.7%	62,501	5.64%	178.7
5.75% - 6.00%	798,696	8.5%	12	8.0%	66,558	5.90%	181.2
6.00% - >	3,486,116	37.2%	61	40.7%	57,149	7.39%	157.9
Total	9,378,012	100.0%	150	100.0%	62,520	5.31%	203.1

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	189,124	2.0%	3	2.0%	63,041	5.39%	171.8
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	0.7%	649	4.20%	254.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	108,269	1.2%	2	1.3%	54,135	4.20%	257.0
01-Jan-2023 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2024	1,558,957	16.6%	23	15.3%	67,781	7.20%	165.4
01-Jan-2025 - 31-Dec-2025	2,987,183	31.9%	49	32.7%	60,963	5.76%	196.7
01-Jan-2026 - 31-Dec-2026	3,325,134	35.5%	53	35.3%	62,738	4.27%	222.4
01-Jan-2027 - 31-Dec-2027	777,348	8.3%	9	6.0%	86,372	3.76%	242.0
01-Jan-2028 - 31-Dec-2111	431,348	4.6%	10	6.7%	43,135	6.33%	166.0
Total	9,378,012	100.0%	150	100.0%	62,520	5.31%	203.1

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2024 - 31-Dec-2025	8,798	0.1%	1	0.7%	8,798	8.13%	8.0
01-Jan-2026 - 31-Dec-2027	15,048	0.2%	1	0.7%	15,048	6.01%	24.0
01-Jan-2028 - 31-Dec-2029	82,214	0.9%	2	1.3%	41,107	7.36%	57.2
01-Jan-2030 - 31-Dec-2031	126,938	1.4%	4	2.7%	31,735	5.61%	81.7
01-Jan-2032 - 31-Dec-2033	384,823	4.1%	9	6.0%	42,758	5.48%	101.9
01-Jan-2034 - 31-Dec-2035	269,392	2.9%	7	4.7%	38,485	4.62%	124.7
01-Jan-2036 - 31-Dec-2037	2,285,761	24.4%	34	22.7%	67,228	7.35%	149.2
01-Jan-2038 - 31-Dec-2039	1,122,864	12.0%	18	12.0%	62,381	5.46%	172.8
01-Jan-2040 - 31-Dec-2041	1,627,339	17.4%	23	15.3%	70,754	5.66%	194.7
01-Jan-2042 - 31-Dec-2043	316,498	3.4%	8	5.3%	39,562	5.23%	214.2
01-Jan-2044 - 31-Dec-2045	574,533	6.1%	11	7.3%	52,230	3.68%	239.0
01-Jan-2046 - 31-Dec-2047	512,235	5.5%	6	4.0%	85,372	3.71%	261.2
01-Jan-2048 - 31-Dec-2137	2,051,569	21.9%	26	17.3%	78,906	3.46%	305.0
Total	9,378,012	100.0%	150	100.0%	62,520	5.31%	203.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	441,332	4.7%	14	12.2%	31,524	5.43%	126.5
60% - 70%	201,589	2.1%	4	3.5%	50,397	3.96%	134.6
70% - 80%	731,770	7.8%	10	8.7%	73,177	4.92%	184.8
80% - 90%	4,353,865	46.4%	50	43.5%	87,077	5.15%	227.1
90% - 100%	2,540,036	27.1%	27	23.5%	94,075	5.42%	207.8
100% - 110%	73,280	0.8%	1	0.9%	73,280	7.92%	150.0
110% - 120%	923,241	9.8%	8	7.0%	115,405	6.01%	154.9
120% - 130%	112,900	1.2%	1	0.9%	112,900	5.62%	144.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	9,378,012	100.0%	115	100.0%	81,548	5.31%	203.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,330,231	24.8%	21	18.3%	110,963	4.40%	228.4
Brandenburg	773,760	8.3%	7	6.1%	110,537	4.23%	222.7
Mecklenburg-Vorpommern	121,682	1.3%	2	1.7%	60,841	4.64%	151.9
Sachsen	4,279,927	45.6%	55	47.8%	77,817	5.88%	195.3
Sachsen-Anhalt	1,656,303	17.7%	26	22.6%	63,704	5.71%	180.6
Thüringen	216,110	2.3%	4	3.5%	54,027	4.78%	216.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	9,378,012	100.0%	115	100.0%	81,548	5.31%	203.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,686,384	28.6%	22	19.1%	122,108	100.00%	0.00%
Hochhaus/appartement	6,114,898	65.2%	87	75.7%	70,286	4.60%	95.40%
Mehrfamilienhaus	73,244	0.8%	1	0.9%	73,244	100.00%	0.00%
Zweifamilienhaus	503,486	5.4%	5	4.3%	100,697	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	9,378,012	100.0%	115	100.0%	81,548	27.83%	72.17%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	5,340,333	56.9%	87	75.7%	61,383	5.61%	190.3
100,000 - 150,000	2,119,682	22.6%	18	15.7%	117,760	5.42%	204.4
150,000 - 200,000	1,249,928	13.3%	7	6.1%	178,561	4.03%	265.8
200,000 - 250,000	668,069	7.1%	3	2.6%	222,690	4.86%	184.3
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	9,378,012	100.0%	115	100.0%	81,548	5.31%	203.1