E-MAC DE 2006-I Investor Report August 2016

| Cashflow analysis for the period | | | |
|--|-----------|--------------|------------|
| Total interest received | 1,187,848 | 1 | |
| Interest received on transaction accounts | (243) | | |
| Net Post Foreclosure Proceeds | 260,506 | | |
| Liquidity available | 3,720,913 | | |
| Reserve account available | | | |
| Receivables under hedging arrangements | - | | |
| Total funds available | | 5,169,024 | |
| Company management expenses | - | 1 | |
| MPT fee | 81,605 | | |
| Administration fee | - | | |
| Third party fees | 438,268 | | |
| Liquidity Facility fee | 1,239 | | |
| Payments under hedging arrangements | 299,691 | | |
| Interest on the Notes | 18,459 | | |
| Shortfall Class C PDL Repayment | 582,549 | | |
| Shortfall Class D PDL Repayment | 26,302 | | |
| Shortfall Class E PDL Repayment | - | | |
| Redemption Class F Notes | - | | |
| Deferred Purchase Price Instalment | | | |
| Total funds distributed | | 1,448,111 | |
| | | | |
| Available after distribution of funds | | 3,720,913 | |
| Undrawn Liquidity Facility | 3,720,913 | 1 | |
| Reserve account funding | 0,720,010 | | |
| Reserve account running | | 1 | |
| Available liquidity | | 3,720,913 | |
| | | | |
| Net cashflow | | - | |
| | | | |
| <u>Collateral</u> | | | |
| | | | |
| Starting current balance per 1 May 2016 | | 105,796,752 | |
| To be disbursed per 1 May 2016 | | - | |
| Starting principal balance 1 May 2016 | | 105,796,752 | |
| Principal (p)repayments | | (13,429,831) | |
| Further Advances bought (incl. amounts to be disbu | irsed) | - | |
| Losses for the period | | (848,858) | |
| Ending principal balance | | [| 91,518,063 |
| Balance Reset Participation | | - | |
| | | | |
| Total balance E-MAC DE 2006-I | | | 91,518,063 |
| | | - | |

Principal Deficiency Ledger

| | | | Repayment from Interest Available | |
|---------|---------------|------------------------|--------------------------------------|-------------|
| | Start balance | New Losses This Period | Amount | End balance |
| Class A | - | - | - | - |
| Class B | - | - | - | - |
| Class C | - | 582,549 | 582,549 | - |
| Class D | 11,233,691 | 266,309 | 26,302 | 11,473,698 |
| Class E | 7,000,000 | - | - | 7,000,000 |
| Total | 18,233,691 | 848,858 | 608,850 | 18,473,698 |

Performance

| | Lasi penuu | This period | Since issue |
|-----------------|------------|-------------|-------------|
| Prepayment rate | 71.46% | 43.08% | 15.98% |

E

| | | As | percentage of | | |
|---------------------|-------------------|------------|---------------|-----------------|-----------------------|
| Delinquent payments | Delinquent amount | Principal | total | Number of loans | As percentage of tota |
| Current | | 61,012,594 | 66.7% | 606 | 71.2% |
| 1 - 30 | 21,878 | 5,603,576 | 6.1% | 49 | 5.8% |
| 31 - 60 | 26,333 | 3,234,440 | 3.5% | 28 | 3.3% |
| 61 - 90 | 8,686 | 629,443 | 0.7% | 5 | 0.6% |
| 91 - 120 | 24,585 | 1,063,519 | 1.2% | 11 | 1.3% |
| 121-150 | 29,341 | 1,503,855 | 1.6% | 13 | 1.5% |
| > 151 | 2,260,659 | 18,470,636 | 20.2% | 139 | 16.3% |
| Total | 2,371,483 | 91,518,063 | 100% | 851 | 100% |

| | Last period | This period | Net Recovered | Total |
|----------------------------|-------------|-------------|---------------|------------|
| Aggregate principal losses | 1,269,137 | 848,858 | 119,002 | 50,077,429 |
| | -1-001-0- | 0.01000 | | ••,•,. |

Summary - Total Portfolio

Characteristics

| Amounts to be disbursed | - | | | |
|------------------------------------|------------------|-------------------------|-------------|-------------------------|
| Number of loans | 851 | | | |
| Number of loans parts | 1,145 | | | |
| | Weighted average | Minimum | Maximum | |
| Loan size | 107,542 | 15,372 | 300,171 | |
| Loan part size | 79,928 | 1,461 | 280,000 | |
| Coupon | 4.40% | 2.70% | 6.16% | |
| Remaining maturity (months) | 308.4 | 15 | 480 | |
| Remaining interest period (months) | 15.4 | 1 | 59 | |
| Original interest period (months) | 33.5 | 3 | 180 | |
| Seasoning (months) | 129.5 | 112.3 | 146.2 | |
| Loan to Lending Value | 103.3% | 5.2% | 120.0% | |
| | Value | As % of number of loans | As % Outsta | anding principal amount |
| Investment properties | 45,057,778.75 | 57.5% | | 49.23% |
| Owner occupied | 46,460,284.58 | 42.5% | | 50.77% |

| Total 91,518,065 100,0% 1,145 100,0% 70,828 4,40% 308,4 Interest term Value As parcentage of total Number of bangets As parcentage of total Average ban part size WAC WAM 0 - 12 55,271,133 60,4% 695 60,7% 73,627 4,11% 300,2% 120,365 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 36,85 2,70% 30,3% 75,516 4,84% 29,13 3,73 36,85 0,0% - 0,0% - 0,0% - 0,0% - 0,0% - 0,0% - 0,0% - 0,0% - 0,0% - 0,0% | Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---|---------------------------|------------|------------------------|---------------------|------------------------|------------------------|-------|-------|
| netersi Chry With Life Insurance Redemption 1, 255, 711 5, 55, 75 6, 65, 102, 049 4, 305, 221, 1, 101, 20 2, 101, 20 2, 35, 23 2, 24 4, 24 3, 24 4, | Appuity | 77 268 104 | QA 40/ | 1 0.00 | 87 00/ | 76 907 | 4 30% | 201 0 |
| Interest Only 4.392:38 4.8% 40 3.5% 109.08 4.39% 20.4 Total 91.518.063 100.0% 1.145 100.0% 73.928 4.40% 304.7 Total 100.0% 1.145 100.0% 73.928 4.40% 304.7 Total As percentage of total Number of langers Average lan part size WAC WAM -> 12 55.271.133 60.4% 60 0.7% 79.527 4.11% 300.7% 3 -24 361.095 0.4% 3 0.0% - </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| Interest Only 2,101,820 2,3% 23 2,0% 91,833 4,85% 304.7 Coal 91,518,053 100,0% 1,145 100,0% 79,928 4,40% 366.4 Interest term Value As percentage of total Number of baceman VAC VAM VAM 1-12 95,271,133 0.4% 0.95 0.0% 1.00% 1.00% 20.30% 2.00% <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| Guil 91,518,063 100.0% 1,145 100.0% 79,228 4,40% 306,4 Interest term Value As percentage of local Average loon part size VAC VAM 31,24 55,271,103 60,04% 666 60,7% 79,527 4,11% 300,35 35,26 00,05% - 0,05% - 0,00% - <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>304.7</td></td<> | | | | | | | | 304.7 |
| As percentage of total Number of loanparts As percentage of total Number of loanparts As percentage of total WAM 0.12 55.271,133 00.4% 605 60.7% 79.527 4.11% 30.65 3.54 3.01.065 0.4% 3 0.3% 120.565 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.65 2.7% 80.7% 7.6 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - 0.07% - | | | | | | | | |
| Interest term Value As percentage of total Number of loanparts Otal Average loan part size VVAC WAM 1 - 1 - 1 55 271;133 60.4% 695 60.7% 78,527 4.11% 320,2 2 - 30 361.0% 0.0% - | Total | 91,518,063 | 100.0% | 1,145 | 100.0% | 79,928 | 4.40% | 308.4 |
| 13 - 24 36 0,065 0.4% 3 0.3% 120,365 2.70% 383.6 57 - 46 0.0% - | Interest term | Value | As percentage of total | Number of loanparts | | Average loan part size | WAC | WAM |
| 13 - 24 36 0,065 0.4% 3 0.3% 120,365 2.70% 383.6 57 - 46 0.0% - | 0 - 12 | 55 271 133 | 60.4% | 695 | 60.7% | 79 527 | 4 11% | 320.2 |
| 55-36 - 0.0% | | | | | | | | |
| 77 - 48 - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% 291.3 31 - 72 - 0.0% - <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| 19 - 60 26,859,864 22,0% 347 30,3% 76,516 4,44% 29.13 17 - 2 - 0.0% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | | | | | | | | |
| 31 - 72 | 49 - 60 | 26 550 964 | | | | 76 516 | | 291.3 |
| 73 - 84 - 0.0% | | - | | | | - | | |
| 55 - 96 - 0.0% 0.0% 0.0% <td>73 - 84</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> | 73 - 84 | | | | | | | |
| y7 - 108 - 0.0% - 0.0% - 0.00% 0.00% <th0.00< td=""><td>85 - 96</td><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td></th0.00<> | 85 - 96 | | | | | | | - |
| 128 - 132 0.0% - 0.0% - 0.0% - 0.0% - 133 - 2 1816,47 0.2% 1 0.0% 78,928 4.40% 308.4 Intal 91,518,063 100.0% 1.145 100.0% 78,928 4.40% 308.4 Mortgage coupons Value As percentage of total Number of loanparts Average loan part size WAC WAM Mortgage coupons 0.00% 5.826,927 62.9% 600 69.9% 79,195 4.07% 321.7 S0% - 4.75% 2.317,440 2.5% 600 69.9% 78,195 5.18% 28.7 5.0% 5.3 4.9% 865.73 5.38% 27.9% 28.5 5.0% 5.3 4.6% 86.573 5.38% 27.9% 29.8 5.0% 5.5% 69.266 5.92% 27.1 5.0% 5.3 6.9261 5.92% 27.1 5.0% 5.3 6.9261 5.92% 27.9% 5.0% 5.5% 6.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1 | 97 - 108 | - | | | | | | |
| 128 - 132 0.0% - 0.0% - 0.0% - 0.0% - 133 - 2 1816,47 0.2% 1 0.0% 78,928 4.40% 308.4 Intal 91,518,063 100.0% 1.145 100.0% 78,928 4.40% 308.4 Mortgage coupons Value As percentage of total Number of loanparts Average loan part size WAC WAM Mortgage coupons 0.00% 5.826,927 62.9% 600 69.9% 79,195 4.07% 321.7 S0% - 4.75% 2.317,440 2.5% 600 69.9% 78,195 5.18% 28.7 5.0% 5.3 4.9% 865.73 5.38% 27.9% 28.5 5.0% 5.3 4.6% 86.573 5.38% 27.9% 29.8 5.0% 5.5% 69.266 5.92% 27.1 5.0% 5.3 6.9261 5.92% 27.1 5.0% 5.3 6.9261 5.92% 27.9% 5.0% 5.5% 6.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1 | 109 - 125 | 9,153,224 | | | | 92,457 | | 283.7 |
| Total 91,518,063 100.0% 1,145 100.0% 79,928 4.40% 308.4 Mortgage coupons Value As percentage of total Number of banparts As percentage of total As percentage of total Value As percentage of total As percentage of total Value As percentage of total </td <td>126 - 132</td> <td>-</td> <td>0.0%</td> <td>-</td> <td></td> <td>-</td> <td></td> <td></td> | 126 - 132 | - | 0.0% | - | | - | | |
| As percentage of total As percentage of total As percentage of total As percentage of total Average loan part size WAC WAM 9% - 4.50% 63,356,247 60.2% 800 69.9% 79,195 4.07% 321.7 150% - 4.75% 2,317,440 2.5% 23 2.0% 100,785 4.66% 251.5 5.00% - 5.28% 14,413,951 15.7% 182 15.9% 79,198 5.18% 273.8 5.50% - 5.75% 336,721 0.4% 3 0.3% 69,221 61.0% 263.5% 273.8 5.50% - 5.75% 358,721 0.4% 3 0.3% 69,221 61.0% 263.5% 271.1 5.0% - 5.75% 12,762 0.2% 3 0.3% 69,221 6.10% 263.5% 271.1 5.0% 5.75% 2.00% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - | 132 - > | 181,647 | | | | 181,647 | | 298.0 |
| Mortage coupons Value As percentage of total Number of loanparts Iotal Average loan part size WAC WAM %* -4.50% 63.366.247 60.2% 800 60.9% 79.195 4.07% 32.17 40 2.5% 23 2.0% 100.758 4.46% 25.15 4.66% 25.15 4.66% 25.15 4.46% 26.5% 78.665 4.44% 28.46 78.76 25.76% 5.50% 5.50% 5.50% 5.3 4.66% 86.573 5.50% 25.6% 5.60% 78.665 5.82% 27.10 2.6% 3 0.3% 60.573 5.76% 22.6% 2.0.0% 1.0.0% 2.6 | Total | 91,518,063 | 100.0% | 1,145 | 100.0% | 79,928 | 4.40% | 308.4 |
| Mortage coupons Value As percentage of total Number of loanparts Iotal Average loan part size WAC WAM %* -4.50% 63.366.247 60.2% 800 60.9% 79.195 4.07% 32.17 40 2.5% 23 2.0% 100.758 4.46% 25.15 4.66% 25.15 4.66% 25.15 4.46% 26.5% 78.665 4.44% 28.46 78.76 25.76% 5.50% 5.50% 5.50% 5.3 4.66% 86.573 5.50% 25.6% 5.60% 78.665 5.82% 27.10 2.6% 3 0.3% 60.573 5.76% 22.6% 2.0.0% 1.0.0% 2.6 | | | | | | | | |
| 150% - 475% 2,317,440 2,5% 23 2,0% 100,758 4,66% 251,5 150% - 5,75% 5,822,692 6,4% 74 6,5% 78,655 4,988,283 5,0% - 5,50% 4,588,397 5,0% 53 4,0% 86,573 5,3% 278,7 5,0% - 5,75% 36,721 0,4% 3 0,3% 119,574 5,0% 278,7 5,0% - 5,75% 36,721 0,4% 3 0,3% 618,266 5,92% 271,1 6,0% 4,0% 88,2673 5,30% 278,0 20,0% 26,0% 26,0% 271,0 26,0% 26,0% 271,0 26,0% 273,0 26,0% 273,0 26,0% 273,0 26,0% 26,0% 271,0 26,0% 273,0 20,0% 26,0% 20,0% 26,0% 270,0% 26,0% 273,0 20,0% 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 20,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 | Mortgage coupons | Value | As percentage of total | Number of loanparts | | Average loan part size | WAC | WAM |
| 150% - 475% 2,317,440 2,5% 23 2,0% 100,758 4,66% 251,5 150% - 5,75% 5,822,692 6,4% 74 6,5% 78,655 4,988,283 5,0% - 5,50% 4,588,397 5,0% 53 4,0% 86,573 5,3% 278,7 5,0% - 5,75% 36,721 0,4% 3 0,3% 119,574 5,0% 278,7 5,0% - 5,75% 36,721 0,4% 3 0,3% 618,266 5,92% 271,1 6,0% 4,0% 88,2673 5,30% 278,0 20,0% 26,0% 26,0% 271,0 26,0% 26,0% 271,0 26,0% 273,0 26,0% 273,0 26,0% 273,0 26,0% 26,0% 271,0 26,0% 273,0 20,0% 26,0% 20,0% 26,0% 270,0% 26,0% 273,0 20,0% 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 20,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 26,0% 274,0 | 0% - 4 50% | 63 356 247 | 69.2% | 800 | 69.9% | 79 195 | 4 07% | 321 7 |
| 175% - 500% 5,822 692 6.4% 74 6.5% 78,685 4.94% 284.50% 500% - 525% 14,413,951 15,7% 182 15,9% 73,188 53,6% 279.8 50% - 525% 388,727 0.4% 3 0.3% 119,574 5,76% 281.0% 279.8 50% - 57% 388,727 0.4% 3 0.3% 119,574 5,76% 281.0% 279.8 50% - 57% 389,727 0.4% 3 0.3% 60,921 6,10% 282.6 259.4 271.1 10.0% 662.5% 202% 271.1 255% - 6,00% - 0.0% | | | | | | | | 251.5 |
| 5.0% 14,413,951 15.7% 182 15.9% 79,198 5.18% 278.7 5.50% 4.588,387 5.0% 53 4.6% 86.573 5.0% 278.7 5.50% 4.588,387 0.5% 7 0.6% 68.266 5.92% 281.0 5.0% 6.00% 477,863 0.5% 7 0.6% 68.266 5.92% 271.1 5.0% 6.50% - 0.0% < | 4.75% - 5.00% | | | | | | | 288.4 |
| 5.55% 5.50% 5.50% 5.3 4.6% 86.573 5.36% 7.38 5.50% 5.75% 358,721 0.4% 3 0.3% 119,574 5.70% 281.0 5.75% 6.00% 182,762 0.2% 3 0.3% 60.921 6.10% 281.0 5.50% 182,762 0.2% 3 0.3% 60.921 6.10% 283.0 5.50% - 0.0% - 0.0% - 0.00% - 0. | 5.00% - 5.25% | | | | | | | 278.7 |
| 575% - 6.00% 477,863 0.5% 7 0.6% 68,266 5.92% 271.1 5.05% - 650% 182,762 0.2% 3 0.0% 60,921 610% 26.30 5.25% - 650% - 0.0 | 5.25% - 5.50% | 4,588,387 | 5.0% | 53 | 4.6% | 86,573 | 5.36% | 279.8 |
| 575% - 6.00% 477,863 0.5% 7 0.6% 68,266 5.92% 271.1 5.05% - 650% 182,762 0.2% 3 0.0% 60,921 610% 26.30 5.25% - 650% - 0.0 | 5.50% - 5.75% | 358,721 | 0.4% | 3 | 0.3% | 119,574 | 5.70% | 281.0 |
| 5.25% 6.50% - 0.0% - 0.0% - 0.0% - 0.00% - | 5.75% - 6.00% | 477,863 | 0.5% | 7 | 0.6% | 68,266 | 5.92% | 271.1 |
| 3.50% - 6.75% - 0.0% <td>6.00% - 6.25%</td> <td>182,762</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>263.0</td> | 6.00% - 6.25% | 182,762 | | | | | | 263.0 |
| 3.75% - 0.0% - 0.0% - 0.0% - 7.00% 7.25% - 0.0% - 0.0% - 0.0% - 7.50% - 0.0% - 0.0% - 0.0% - 0.0% - 7.50% - 0.0% - 0.0% - 0.0% - 0.0% - 7.50% - 0.0% - 0.0% - 0.0% - 0.0% - Total 91,518,063 100.0% 1,145 100.0% 79,928 4.40% 308.4 Interest reset date Value As percentage of total Number of loanparts total Average loan part size WAC WAM 01-jul-2010 - 0.0% - 0.0% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% | 6.25% - 6.50% | - | | | | - | | - |
| 7.0% - 0.0% | 6.50% - 6.75% | - | | | | | | - |
| 7.25% - 7.50% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0 | 6.75% - 7.00% | - | | | | - | | - |
| 7.50% - > - 0.0% - 0.0% - 0.00% | 7.00% - 7.25% | - | | | | | | - |
| Anterest reset date Value As percentage of total Number of loanparts total Average loan part size WAC WAM 01-jul-2010 - 31-dec-2010 - 0.0% < | 7.25% - 7.50% | - | | - | | - | | - |
| As percentage of total Value As percentage of total Number of loanparts Average loan part size WAC WAM 01-jul-2010 - 31-dec-2010 - 0.0% - 0.0% - 0.0% - 0.00% - 0 | 7.50% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Interest reset date Value As percentage of total Number of loanparts total Average loan part size WAC WAM D1-jui-2010 - 31-dec-2010 - 0.0% - 0.0% - 0.00% <td< td=""><td>Total</td><td>91,518,063</td><td>100.0%</td><td>1,145</td><td>100.0%</td><td>79,928</td><td>4.40%</td><td>308.4</td></td<> | Total | 91,518,063 | 100.0% | 1,145 | 100.0% | 79,928 | 4.40% | 308.4 |
| Interest reset date Value As percentage of total Number of loanparts total Average loan part size WAC WAM D1-jui-2010 - 31-dec-2010 - 0.0% - 0.0% - 0.00% <td< td=""><td></td><td></td><td></td><td></td><td>As percentage of</td><td></td><td></td><td></td></td<> | | | | | As percentage of | | | |
| 11-jan-2011 - 30-jun-2011 - 0.0% - 0.0% - 0.00% - 11-jul-2011 - 31-dec-2011 - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% 266.0% 266.0% 266.0% 266.0% 266.0% - 0.0% - | Interest reset date | Value | As percentage of total | Number of loanparts | | Average loan part size | WAC | WAM |
| 11-jan-2011 - 30-jun-2011 - 0.0% - 0.0% - 0.00% - 01-jul-2011 - 30-jun-2011 - 0.0% - 0.0% - 0.0% - 0.0% - 01-jul-2011 - 31-dec-2012 139,206 0.2% 1 0.1% 139,206 6.00% 266.00% 266.00% 266.00% - 0.00% <td< td=""><td>01-jul-2010 - 31-dec-2010</td><td>-</td><td>0.0%</td><td>-</td><td>0.0%</td><td>-</td><td>0.00%</td><td>-</td></td<> | 01-jul-2010 - 31-dec-2010 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 11-jan-2012 - 30-jun-2012 139,206 0.2% 1 0.1% 139,206 6.00% 266.0 11-jul-2012 - 31-dec-2012 - 0.0% - 0.0% - 0.0% - 01-jan-2013 - 30-jun-2013 - 0.0% - 0.0% - 0.0% - 01-jan-2013 - 31-dec-2013 - 0.0% - 0.0% - 0.0% - 01-jan-2013 - 31-dec-2014 - 0.0% - 0.0% - 0.0% - 01-jan-2013 - 31-dec-2015 6,588,946 7.2% 68 5.9% 97,043 4.77% 282.2 01-jan-2015 - 31-dec-2015 5,723,192 62.5% 722 63.1% 79,256 4.16% 319.2 01-jan-2017 - 31-dec-2018 57,4336 0.5% 4 0.3% 115,826 5.07% 285.5 01-jan-2018 - 31-dec-2018 751,676 0.8% 8 0.7% 93,960 3.69% 323.5 01-jan-2018 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 256.5 | 01-jan-2011 - 30-jun-2011 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 11-ju-2012 - 31-dec-2012 - 0.0% - 0.0% - 0.00% - 01-jan-2013 - 30-jun-2013 - 0.0% - 0.0% - 0.0% - 11-jun-2013 - 31-dec-2013 - 0.0% - 0.0% - 0.00% - 01-jan-2014 - 31-dec-2014 - 0.0% - 0.0% - 0.0% - 01-jan-2015 - 31-dec-2015 65,98,946 7.2% 68 5.9% 97,043 4.7% 282.2 11-jan-2016 - 31-dec-2016 57,223,192 62.5% 722 63.1% 79,256 4.16% 319.2 11-jan-2017 - 31-dec-2017 463.306 0.5% 4 0.3% 115,826 5.07% 285.5 11-jan-2018 - 31-dec-2018 751,676 0.8% 8 0.7% 93,960 3.6% 323.5 11-jan-2019 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 285.5 | 01-jul-2011 - 31-dec-2011 | - | | | | - | | - |
| 11-jan-2013 - 30-jun-2013 - 0.0% - 0.0% - 0.00% - 11-jun-2013 - 31-dec-2013 - 0.0% - 0.0% - 0.0% - 11-jan-2014 - 31-dec-2014 - 0.0% - 0.0% - 0.0% - 11-jan-2015 - 31-dec-2015 6,598,946 7.2% 68 5.9% 97,043 4.77% 282.2 11-jan-2016 - 31-dec-2016 57,223,192 62.5% 722 63.1% 79,256 4.16% 319.2 11-jan-2017 - 31-dec-2017 463.306 0.5% 4 0.3% 115,826 5.07% 285.5 11-jan-2018 - 31-dec-2019 751,676 0.8% 8 0.7% 93,960 3.6% 285.5 | 01-jan-2012 - 30-jun-2012 | 139,206 | | | | 139,206 | | 266.0 |
| 11-jul-2013 - 31-dec-2013 - 0.0% - 0.0% - 0.00% - 11-jul-2014 - 31-dec-2014 - 0.0% - 0.0% - 0.0% - 11-jul-2015 - 31-dec-2015 6,598,946 7.2% 68 5.9% 97,043 4.7% 282.2 11-jan-2016 - 31-dec-2016 57,223,192 62.5% 722 63.1% 79,256 4.16% 319.2 11-jan-2017 - 31-dec-2017 463,306 0.5% 4 0.3% 115,826 5.07% 285.5 11-jan-2018 - 31-dec-2018 751,676 0.8% 8 0.7% 93,960 3.69% 323.5 01-jan-2019 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 256.5 | 01-jul-2012 - 31-dec-2012 | - | | | | - | | - |
| D1-jan-2014 - 0.0% - 0.0% - 0.00% 28.2 0.11 | 01-jan-2013 - 30-jun-2013 | - | | | | | | |
| D1-jan-2015 - 31-dec-2015 6,598,946 7.2% 68 5.9% 97,043 4.77% 282.2 D1-jan-2016 - 31-dec-2016 57,223,192 62.5% 722 63.1% 79,256 4.16% 319.2 D1-jan-2017 - 31-dec-2017 463,306 0.5% 4 0.3% 115,826 5.0% 282.2 D1-jan-2018 - 31-dec-2018 751,676 0.8% 8 0.7% 93,960 3.69% 323.5 D1-jan-2019 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 256.5 | 01-jul-2013 - 31-dec-2013 | - | | | | - | | - |
| D1-jan-2016 - 31-dec-2016 57,223,192 62.5% 722 63.1% 79,256 4.16% 319.2 D1-jan-2017 - 31-dec-2017 463,306 0.5% 4 0.3% 115,826 5.07% 285.5 D1-jan-2017 - 31-dec-2018 751,676 0.8% 8 0.7% 93,960 3.69% 323.5 D1-jan-2019 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 256.5 | 01-jan-2014 - 31-dec-2014 | | | | | | | - |
| J1-jan-2017 - 31-dec-2017 463,306 0.5% 4 0.3% 115,826 5.07% 285.5 J1-jan-2018 - 31-dec-2018 751,676 0.8% 8 0.7% 93,960 3.68% 285.5 J1-jan-2019 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 256.5 | | | | | | | | 282.2 |
| 01-jan-2018 - 31-dec-2018 751,676 0.8% 8 0.7% 93,960 3.69% 323.5 D1-jan-2019 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 256.5 | 01-jan-2016 - 31-dec-2016 | | | | | | | 319.2 |
| 01-jan-2019 - 31-dec-2019 574,856 0.6% 7 0.6% 82,122 5.38% 256.5 | 01-jan-2017 - 31-dec-2017 | | | | | | | 285.5 |
| | 01-jan-2018 - 31-dec-2018 | | | | | | | 323.5 |
| 11-jan-2020 - 31-aug-2111 25,766,882 28.2% 335 29.3% 76,916 4.83% 292.5 | 01-jan-2019 - 31-dec-2019 | | | | | | | 256.5 |
| | 01-jan-2020 - 31-aug-2111 | 25,766,882 | 28.2% | 335 | 29.3% | 76,916 | 4.83% | 292.5 |

Total

100.0%

1,145

100.0%

79,928

4.40%

308.4

91,518,063

| Legal Maturity | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------------|------------------------|---------------------|---------------------------|------------------------|----------------|------------------------|
| 01-jan-2012 - 31-dec-2013 | | 0.0% | - | 0.0% | | 0.00% | - |
| 01-jan-2014 - 31-dec-2015 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-jan-2016 - 31-dec-2017 | 99,886 | 0.1% | 1 | 0.1% | 99,886 | 4.74% | 15.0 |
| 01-jan-2018 - 31-dec-2019 01-jan-2020 - 31-dec-2021 | 186,322 398,088 | 0.2% 0.4% | 2 | 0.2% | 93,161 79,618 | 4.60% 4.47% | 36.6 53.9 |
| 01-jan-2020 - 31-dec-2021 01-jan-2022 - 31-dec-2023 | 266,267 | 0.4% | 5 | 0.4% | 66,567 | 4.47% | 53.9 81.9 |
| 01-jan-2024 - 31-dec-2025 | 933,281 | 1.0% | 10 | 0.9% | 93,328 | 4.74% | 104.4 |
| 01-jan-2026 - 31-dec-2027 | 646,757 | 0.7% | 9 | 0.8% | 71,862 | 4.00% | 124.4 |
| 01-jan-2028 - 31-dec-2029 01-jan-2030 - 31-dec-2031 | 959,076 2,155,039 | 1.0% 2.4% | 10 20 | 0.9% 1.7% | 95,908 107,752 | 4.18% 4.70% | 146.9 174.5 |
| 01-jan-2032 - 31-dec-2033 | 2,855,390 | 3.1% | 37 | 3.2% | 77,173 | 4.16% | 199.7 |
| 01-jan-2034 - 31-dec-2035 | 2,878,932 | 3.1% | 30 | 2.6% | 95,964 | 4.56% | 226.8 |
| 01-jan-2036 - 31-dec-2037 | 1,458,805 | 1.6% | 18 | 1.6% | 81,045 | 4.34% | 246.6 |
| 01-jan-2038 - 31-dec-2039 01-jan-2040 - 31-dec-2041 | 2,077,391 18,578,260 | 2.3% 20.3% | 25 240 | 2.2% 21.0% | 83,096 77,409 | 5.21% 5.11% | 269.3 296.6 |
| 01-jan-2042 - 31-dec-2043 | 17,803,154 | 19.5% | 215 | 18.8% | 82,805 | 4.28% | 318.0 |
| 01-jan-2044 - 31-dec-2045 | 29,236,543 | 31.9% | 386 | 33.7% | 75,742 | 4.11% | 345.4 |
| 01-jan-2046 - 31-dec-2047 01-Jan-2048 - 31-Dec-2137 | 9,353,718 1,631,155 | 10.2% 1.8% | 120 13 | 10.5% 1.1% | 77,948 125,473 | 4.04% 3.76% | 358.0 439.2 |
| | | | | | | | |
| Total | 91,518,063 | 100.0% | 1,145 | 100.0% | 79,928 | 4.40% | 308.4 |
| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
| | | | | | | | |
| 0% - 60% 60% - 70% | 470,042 931,636 | 0.5% 1.0% | 19 9 | 2.2% 1.1% | 24,739 103,515 | 4.30% 4.44% | 238.4 184.9 |
| 70% - 80% | 2,204,480 | 2.4% | 24 | 2.8% | 91,853 | 4.53% | 252.6 |
| 80% - 90% | 6,955,636 | 7.6% | 66 | 7.8% | 105,388 | 4.31% | 278.9 |
| 90% - 100% 100% - 110% | 14,296,467 37,822,654 | 15.6% 41.3% | 122 355 | 14.3% 41.7% | 117,184 106,543 | 4.39% 4.43% | 306.6 323.7 |
| 110% - 120% | 28,837,149 | 31.5% | 256 | 30.1% | 112,645 | 4.43% | 305.7 |
| 120% - 130% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 91,518,063 | 100.0% | 851 | 100.0% | 107,542 | 4.40% | 308.4 |
| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
| Baden-Württemberg | 11,173,449 | 12.2% | 91 | 10.7% | | 4.38% | 307.4 |
| Bayern | 8,301,689 | 9.1% | 74 | 8.7% | 112,185 | 4.39% | 312.2 |
| Berlin | 6,818,047 | 7.4% | 74 | 8.7% | 92,136 | 4.29% | 315.1 |
| Brandenburg | 2,428,786 731,686 | 2.7% 0.8% | 20 9 | 2.4% 1.1% | 121,439 81,298 | 4.44% 4.25% | 317.7 326.6 |
| Bremen Hamburg | 279,548 | 0.3% | 3 | 0.4% | 93,183 | 4.25% | 326.0 |
| Hamburg/Niedersachsen | | 0.0% | - | 0.0% | - | 0.00% | - |
| Hessen | 4,818,545 | 5.3% | 39 | 4.6% | 123,552 | 4.45% | 317.4 |
| Mecklenburg-Vorpommern Niedersachsen | 547,700 5,246,231 | 0.6% 5.7% | 4 58 | 0.5% 6.8% | 136,925 90,452 | 3.95% 4.51% | 360.7 284.7 |
| Nordrhein-Westfalen | 17,461,985 | 19.1% | 145 | 17.0% | 120,427 | 4.38% | 305.4 |
| Rheinland-Pfalz | 4,683,190 | 5.1% | 35 | 4.1% | 133,805 | 4.33% | 317.3 |
| Saarland Sachsen | 1,517,845 18,816,715 | 1.7% 20.6% | 12 208 | 1.4% 24.4% | 126,487 90,465 | 4.52% 4.42% | 269.0 311.0 |
| Sachsen-Anhalt | 4,992,335 | 5.5% | 51 | 6.0% | 97,889 | 4.53% | 299.4 |
| Schleswig-Holstein | 2,165,208 | 2.4% | 15 | 1.8% | 144,347 | 4.48% | 314.2 |
| Thüringen | 1,535,104 | 1.7% | 13 | 1.5% | 118,085 | 4.30% | 309.8 |
| Unspecified | | 0.0% | | 0.0% | - | 0.00% | |
| Total | 91,518,063 | 100.0% | 851 | 100.0% | 107,542 | 4.40% | 308.4 |
| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
| Einfamilienhaus | 27,269,330 | 29.8% | 208 | 24.4% | 131,103 | 97.6% | 2.4% |
| Hochhaus/appartement | 52,933,956 | 57.8% | 575 | 67.6% | 92,059 | 18.1% | 81.9% |
| Mehrfamilienhaus | 7,817,612 | 8.5% | 45 | 5.3% | 173,725 | 73.3% | 26.7% |
| Zweifamilienhaus Laden/wohnhaus | 3,497,166 | 3.8% 0.0% | 23 | 2.7% 0.0% | 152,051 | 95.7% 0.0% | 4.3% 100.0% |
| unspecified | | 0.0% | - | 0.0% | - | 0.0% | 0.0% |
| Total | 91,518,063 | 100.0% | 851 | 100.0% | 107,542 | 42.5% | 57.5% |
| | | | | As perceptose of | | | |
| Loan size | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
| - 100,000 | 33,001,123 | 36.1% | 456 | 53.6% | 72,371 | 4.41% | 299.9 |
| 100,000 - 150,000 | 30,230,166 | 33.0% | 245 | 28.8% | 123,388 | 4.44% | 315.6 |
| 150,000 - 200,000 200,000 - 250,000 | 18,115,538 7,755,493 | 19.8% 8.5% | 106 35 | 12.5% 4.1% | 170,901 221,586 | 4.38% 4.26% | 308.2 319.2 |
| 250,000 - 300,000 | 2,115,572 | 2.3% | 8 | 0.9% | 264,447 | 4.38% | 299.3 |
| 300,000 - 350,000 | 300,171 | 0.3% | 1 | 0.1% | 300,171 | 4.82% | 308.9 |
| 350,000 - 400,000 400,000 - 450,000 | - | 0.0% 0.0% | | 0.0% | - | 0.00% 0.00% | - |
| 450,000 - 450,000 450,000 - 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 - 650,000 650,000 - 700,000 | - | 0.0% 0.0% | - | 0.0% | - | 0.00% 0.00% | - |
| 700,000 - 750,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 750,000 - 800,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 800,000 - 850,000 850,000 - > | - | 0.0% 0.0% | - | 0.0% 0.0% | - | 0.00% 0.00% | - |
| Total | 91,518,063 | 100.0% | 851 | 100.0% | 107,542 | 4.40% | 308.4 |
| | 51,510,003 | 100.0% | 001 | 100.076 | 101,042 | 4.40 /0 | 000.4 |

Summary - East Germany

Characteristics

Amounts to be disbursed

| Number of loans | 370 | 0 | | |
|------------------------------------|------------------|-------------------------|--------------|-----------------------|
| Number of loans parts | 489 | 9 | | |
| | Weighted average | e Minimum | Maximum | |
| Loan size | 94,96 | | 242,727 | |
| Loan part size | 71,85 | 3 1,461 | 242,727 | |
| Coupon | 4.40 | % 2.70% | 6.16% | |
| Remaining maturity (months) | 311.3 | 3 15 | 480 | |
| Remaining interest period (months) | 16.0 | 6 1 | 58 | |
| Original interest period (months) | 29.0 | 6 6 | 120 | |
| Seasoning (months) | 130.0 | 0 112.5 | 144.4 | |
| Loan to Lending Value | 104.49 | % 46.9% | 120.0% | |
| | Value | As % of number of loans | As % Outstan | ding principal amount |
| Investment properties | 29,955,830.38 | 89.2% | | 85.25% |
| Owner occupied | 5,182,857.09 | 10.8% | | 14.75% |

.

| | | | | As percentage of | | | |
|---|------------|------------------------|---------------------|---------------------------|------------------------|--------|---------|
| Redemption type | Value | As percentage of total | Number of loanparts | total | Average loan part size | WAC | WAM |
| Annuity | 30,757,776 | 87.5% | 440 | 90.0% | 69,904 | 4.40% | 323. |
| Interest Only With Life Insurance Redemption | 2,305,304 | 6.6% | | 5.1% | | 4.43% | 192. |
| Interest Only With Building Savings Account Redem | 1,533,000 | 4.4% | | 3.5% | | 4.22% | 251. |
| Interest Only | 542,607 | 1.5% | | 1.4% | | 4.85% | 309. |
| · | | | | | | | |
| Total | 35,138,687 | 100.0% | 489 | 100.0% | 71,858 | 4.40% | 311. |
| | Value | | Number of Joons and | As percentage of | | WAG | 14/4.84 |
| Interest term | Value | As percentage of total | Number of loanparts | total | Average loan part size | WAC | WAM |
| 0 - 12 | 21,980,643 | 62.6% | | 62.0% | | 4.10% | 324. |
| 13 - 24 | 196,455 | 0.6% | | 0.2% | | 2.70% | 432. |
| 25 - 36 | - | 0.0% | | 0.0% | | 0.00% | - |
| 37 - 48 | - | 0.0% | | 0.0% | | 0.00% | - |
| 49 - 60 | 10,892,769 | 31.0% | | 32.7% | | 4.92% | 291. |
| 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 | 2,068,820 | 5.9% | 25 | 5.1% | 82,753 | 5.04% | 267. |
| 126 - 132 | | 0.0% | | 0.0% | | 0.00% | - |
| 132 - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 35,138,687 | 100.0% | 489 | 100.0% | 71,858 | 4.40% | 311. |
| - Mar | 00,100,001 | 1001070 | 100 | 100.070 | 1,000 | 111070 | 0111 |
| | | | | As percentage of | | | |
| Mortgage coupons | Value | As percentage of total | Number of loanparts | total | Average loan part size | WAC | WAM |
| 0% - 4.50% | 24,473,662 | 69.6% | | 68.9% | | 4.07% | 326. |
| 4.50% - 4.75% | 559,414 | 1.6% | 5 | 1.0% | 111,883 | 4.61% | 226. |
| 4.75% - 5.00% | 2,163,681 | 6.2% | 33 | 6.7% | 65,566 | 4.96% | 273. |
| 5.00% - 5.25% | 6,278,854 | 17.9% | 89 | 18.2% | 70,549 | 5.16% | 281. |
| 5.25% - 5.50% | 1,345,597 | 3.8% | 20 | 4.1% | 67,280 | 5.37% | 291. |
| 5.50% - 5.75% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 5.75% - 6.00% | 134,717 | 0.4% | 2 | 0.4% | 67,358 | 5.89% | 274. |
| 6.00% - 6.25% | 182,762 | 0.5% | 3 | 0.6% | 60,921 | 6.10% | 263. |
| 6.25% - 6.50% | - | 0.0% | | 0.0% | | 0.00% | - |
| 6.50% - 6.75% | | 0.0% | | 0.0% | | 0.00% | - |
| 6.75% - 7.00% | | 0.0% | | 0.0% | | 0.00% | - |
| 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 | 35,138,687 | 100.0% | 489 | 100.0% | 71,858 | 4.40% | 311. |
| | | | | | | | |
| Interest reset date | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
| | | | | | | 0.000 | |
| 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 | 1,599,366 | 4.6% | | 3.7% | | 4.83% | 263. |
| 01-jan-2016 - 31-dec-2016 | 22,339,737 | 63.6% | | 63.0% | | 4.13% | 323. |
| 01-jan-2017 - 31-dec-2017 | 110,361 | 0.3% | 2 | 0.4% | 55,180 | 5.20% | 305. |
| 01-jan-2018 - 31-dec-2018 | 413,256 | 1.2% | 4 | 0.8% | 103,314 | 3.69% | 373. |
| 01-jan-2019 - 31-dec-2019 | 220,465 | 0.6% | | 0.6% | | 5.55% | 286. |
| 01-jan-2020 - 31-aug-2111 | 10,455,503 | 29.8% | | 31.5% | | 4.91% | 291. |
| Total | 35,138,687 | 100.0% | 489 | 100.0% | 71,858 | 4.40% | 311. |
| | 22, 22,001 | 1001070 | 100 | . 20.070 | ,500 | | ÷. 11 |

| 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 | 99,886 | 0.3% | 1 | 0.2% | 99,886 | 4.74% | 15.0 |
| 01-jan-2018 - 31-dec-2019 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-jan-2020 - 31-dec-2021 | - | 0.0% | | 0.0% | - | 0.00% | - |
| 01-jan-2022 - 31-dec-2023 | 111,000 | 0.3% | 1 | 0.2% | 111,000 | 4.07% | 89.0 |
| 01-jan-2024 - 31-dec-2025 | 479,653 | 1.4% | 6 | 1.2% | 79,942 | 4.72% | 106.4 |
| | | | | | | | |
| 01-jan-2026 - 31-dec-2027 | 186,245 | 0.5% | 3 | 0.6% | 62,082 | 4.31% | 128.5 |
| 01-jan-2028 - 31-dec-2029 | 76,804 | 0.2% | 2 | 0.4% | 38,402 | 4.10% | 156.5 |
| 01-jan-2030 - 31-dec-2031 | 960,256 | 2.7% | 7 | 1.4% | 137,179 | 4.68% | 174.6 |
| 01-jan-2032 - 31-dec-2033 | 927,174 | 2.6% | 13 | 2.7% | 71,321 | 4.19% | 200.6 |
| 01-jan-2034 - 31-dec-2035 | 1,107,659 | 3.2% | 12 | 2.5% | 92,305 | 4.33% | 224.7 |
| 01-jan-2036 - 31-dec-2037 | 269,822 | 0.8% | 4 | 0.8% | 67,456 | 4.09% | 243.1 |
| 01-jan-2038 - 31-dec-2039 | 703,960 | 2.0% | 11 | 2.2% | 63,996 | 5.17% | 268.6 |
| | | | | | | | |
| 01-jan-2040 - 31-dec-2041 | 8,045,464 | 22.9% | 120 | 24.5% | 67,046 | 5.14% | 296.7 |
| 01-jan-2042 - 31-dec-2043 | 6,255,506 | 17.8% | 88 | 18.0% | 71,085 | 4.18% | 317.9 |
| 01-jan-2044 - 31-dec-2045 | 12,163,225 | 34.6% | 169 | 34.6% | 71,972 | 4.11% | 346.2 |
| 01-jan-2046 - 31-dec-2047 | 3,150,198 | 9.0% | 47 | 9.6% | 67,025 | 4.01% | 358.0 |
| 01-Jan-2048 - 31-Dec-2137 | 601,835 | 1.7% | 5 | 1.0% | 120,367 | 3.59% | 448.1 |
| 01 001 2040 01 000 2101 | 001,000 | 1.170 | 0 | 1.070 | 120,007 | 0.0070 | 440.1 |
| Total | 35,138,687 | 100.0% | 489 | 100.0% | 71,858 | 4.40% | 311.3 |
| | | | | | | | |
| | | | | As percentage of | | | |
| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | total | Average loan size | WAC | WAM |
| 0% - 60% | 126,690 | 0.4% | 4 | 1.1% | 31,672 | 4.35% | 384.6 |
| 60% - 70% | 250,918 | 0.7% | 2 | 0.5% | 125,459 | 5.06% | 155.6 |
| 70% - 80% | 493,245 | 1.4% | 6 | 1.6% | 82,208 | 4.57% | 258.8 |
| 80% - 90% | 2,202,161 | 6.3% | 24 | 6.5% | 91,757 | 4.39% | 254.2 |
| 90% - 90% 90% - 100% | | | | | | | |
| | 3,132,484 | 8.9% | 31 | 8.4% | 101,048 | 4.33% | 293.0 |
| 100% - 110% | 16,393,034 | 46.7% | 178 | 48.1% | 92,096 | 4.41% | 328.0 |
| 110% - 120% | 12,540,156 | 35.7% | 125 | 33.8% | 100,321 | 4.39% | 308.5 |
| 120% - 130% | - | 0.0% | | 0.0% | - | 0.00% | - |
| 130% - > | - | 0.0% | | 0.0% | - | 0.00% | - |
| | | | | | | | |
| Total | 35,138,687 | 100.0% | 370 | 100.0% | 94,969 | 4.40% | 311.3 |
| | | | | | | | |
| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
| Berlin | 6,818,047 | 19.4% | 74 | 20.0% | 92,136 | 4.29% | 315.1 |
| | 2,428,786 | 6.9% | 20 | 5.4% | 121,439 | 4.44% | 317.7 |
| Brandenburg | | | | | | | |
| Mecklenburg-Vorpommern | 547,700 | 1.6% | 4 | 1.1% | 136,925 | 3.95% | 360.7 |
| Sachsen | 18,816,715 | 53.5% | 208 | 56.2% | 90,465 | 4.42% | 311.0 |
| Sachsen-Anhalt | 4,992,335 | 14.2% | 51 | 13.8% | 97,889 | 4.53% | 299.4 |
| Thüringen | 1,535,104 | 4.4% | 13 | 3.5% | 118,085 | 4.30% | 309.8 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 35,138,687 | 100.0% | 370 | 100.0% | 94,969 | 4.40% | 311.3 |
| | | | | | | | |
| | M-lu- | A | No | As percentage of | A | 0 | Investment |
| Property type | Value | As percentage of total | Number of Loans | total | Average loan size | Owner Occupied | Property |
| Einfamilienhaus | 4,476,347 | 12.7% | 33 | 8.9% | 135,647 | 93.94% | 6.06% |
| Hochhaus/appartement | 29,169,805 | 83.0% | 328 | 88.6% | 88,932 | 2.13% | 97.87% |
| Mehrfamilienhaus | 1,309,342 | 3.7% | 8 | 2.2% | 163,668 | 12.50% | 87.50% |
| Zweifamilienhaus | 183,193 | 0.5% | 1 | 0.3% | 183,193 | 100.00% | 0.00% |
| | , | | | 0.0% | - | 0.00% | 100.00% |
| Laden/wohnhaus | · | 0.0% | | | | | |
| Laden/wohnhaus | - | 0.0% | - | | _ | 0.000/ | 0 000/ |
| Laden/wohnhaus unspecified | - | 0.0% 0.0% | - | 0.0% | - | 0.00% | 0.00% |
| | - - 35,138,687 | | 370 | | - 94,969 | 0.00% | 0.00% 89.19% |
| unspecified | - - 35,138,687 | 0.0% | - - 370 | 0.0% | - 94,969 | | |
| unspecified | - - 35,138,687 Value | 0.0% | - - 370 Number of Loans | 0.0% | - 94,969 Average loan size | | |
| unspecified Total | Value | 0.0% 100.0% As percentage of total | Number of Loans | 0.0% 100.0% As percentage of total | Average loan size | 10.81% WAC | 89.19% WAM |
| unspecified Total Loan size - 100,000 | Value 18,409,169 | 0.0% 100.0% As percentage of total 52.4% | Number of Loans 251 | 0.0% 100.0% As percentage of total 67.8% | Average loan size 73,343 | 10.81% WAC 4.43% | 89.19% WAM 305.3 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 | Value 18,409,169 10,124,101 | 0.0% 100.0% As percentage of total 52.4% 28.8% | Number of Loans 251 83 | 0.0% 100.0% As percentage of total 67.8% 22.4% | Average loan size 73,343 121,977 | 10.81% WAC 4.43% 4.47% | 89.19% WAM 305.3 315.6 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 | Value 18,409,169 10,124,101 5,062,175 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 | Value 18,409,169 10,124,101 5,062,175 1,543,243 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 4.4% | Number of Loans 251 83 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% | Average loan size 73,343 121,977 | 10.81% WAC 4.43% 4.22% 4.15% | 89.19% WAM 305.3 315.6 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 300,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 4.4% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 220,000 - 250,000 220,000 - 250,000 | Value 18,409,169 10,124,101 5,062,175 1,543,243 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 4.4% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.22% 4.15% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 4.4% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 305,000 - 400,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 150,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 350,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 4.4% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0.0% 0.0% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 300,000 350,000 - 400,000 400,000 - 450,000 400,000 - 450,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 4.4% 0.0% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0.0% 0.0% 0.0% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 300,000 - 350,000 300,000 - 450,000 450,000 - 550,000 450,000 - 550,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000 350,000 - 350,000 350,000 - 450,000 450,000 - 550,000 550,000 - 600,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.15% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 300,000 - 550,000 500,000 - 550,000 500,000 - 500,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 350,000 350,000 - 450,000 450,000 - 450,000 450,000 - 550,000 550,000 - 650,000 550,000 - 650,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.15% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 350,000 - 350,000 350,000 - 450,000 450,000 - 550,000 550,000 - 650,000 550,000 - 650,000 650,000 - 700,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 0.0% 0 | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 300,000 - 450,000 450,000 - 500,000 500,000 - 650,000 600,000 - 650,000 650,000 - 700,000 700,000 - 750,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 14.4% 0.0% 0. | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0 | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 300,000 250,000 - 330,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 550,000 - 550,000 550,000 - 650,000 650,000 - 750,000 750,000 - 750,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 28.8% 14.4% 0.0% 0 | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0 | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |
| unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 | Value 18,409,169 10,124,101 5,062,175 1,543,24 | 0.0% 100.0% As percentage of total 52.4% 14.4% 0.0% 0. | Number of Loans 251 83 29 | 0.0% 100.0% As percentage of total 67.8% 22.4% 7.8% 1.9% 0.0% 0 | Average loan size 73,343 121,977 174,558 | 10.81% WAC 4.43% 4.47% 4.22% 4.15% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% | 89.19% WAM 305.3 315.6 322.1 |