

**E-MAC DE 2006-I Investor Report May 2022**

**Cashflow analysis for the period**

|  |           |                  |
|--|-----------|------------------|
| Total interest received                      | 224,494   |                  |
| Interest received on transaction accounts    | (20,686)  |                  |
| Post Foreclosure Proceeds                    | 128,302   |                  |
| Liquidity available                          | 3,000,000 |                  |
| Reserve account available                    | -         |                  |
| Receivables under hedging arrangements       | -         |                  |
| <b>Total funds available</b>                 |           | <b>3,332,109</b> |
| Company management expenses                  | 1,815     |                  |
| MPT fee                                      | 40,753    |                  |
| Administration fee                           | 10,588    |                  |
| Post Foreclosure Fee                         | 46,775    |                  |
| Third party fees                             | 108,582   |                  |
| Liquidity Facility stand-by interest         | -         |                  |
| Payments under hedging arrangements          | 39,108    |                  |
| Interest on the Notes                        | -         |                  |
| Shortfall Class C PDL Repayment              | 84,488    |                  |
| Shortfall Class D PDL Repayment              | -         |                  |
| Shortfall Class E PDL Repayment              | -         |                  |
| Redemption Class F Notes                     | -         |                  |
| Deferred Purchase Price Instalment           | -         |                  |
| <b>Total funds distributed</b>               |           | <b>332,109</b>   |
| <b>Available after distribution of funds</b> |           | <b>3,000,000</b> |
| Undrawn Liquidity Facility                   | -         |                  |
| Liquidity Facility Stand By Ledger           | 3,000,000 |                  |
| Reserve account funding                      | -         |                  |
| <b>Available liquidity</b>                   |           | <b>3,000,000</b> |
| <b>Net cashflow</b>                          |           | <b>-</b>         |

**\* Note:**

Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Provider, the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017. Currently the Issuer has been notified by the Liquidity Facility Provider that the facility will not be renewed. As a consequence, until a replacement is found by the Issuer, the Standby Drawing remains in place.

**Collateral**

|   |                   |
|---|-------------------|
| Starting current balance per 1 February 2022            | 29,132,220        |
| To be disbursed per 1 February 2022                     | -                 |
| Starting principal balance 1 February 2022              | 29,132,220        |
| Principal (p)repayments                                 | (859,235)         |
| Further Advances bought (incl. amounts to be disbursed) | -                 |
| Losses for the period                                   | (35,405)          |
| <b>Ending principal balance</b>                         | <b>28,237,580</b> |
| Balance Reset Participation                             | -                 |
| <b>Total balance E-MAC DE 2006-I</b>                    | <b>28,237,580</b> |

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.

**Principal Deficiency Ledger**

|              | Start balance     | New Losses This Period | Repayment from Interest Available Amount | End balance       |
|--------------|-------------------|------------------------|--|-------------------|
| Class A      | -                 | -                      | -  | -                 |
| Class B      | -                 | -                      | -  | -                 |
| Class C      | 350,289           | 35,405                 | 84,488                                   | 301,206           |
| Class D      | 11,500,000        | -                      | -  | 11,500,000        |
| Class E      | 7,000,000         | -                      | -  | 7,000,000         |
| <b>Total</b> | <b>18,850,289</b> | <b>35,405</b>          | <b>84,488</b>                            | <b>18,801,206</b> |

**Performance**

|                 | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 12.42%      | 9.54%       | 17.77%      |

| Delinquent payments | Delinquent amount | Principal         | As percentage of |                 |             |
|---------------------|-------------------|-------------------|------------------|-----------------|-------------|
|                     |                   |                   | total            | Number of loans |             |
| Current             | -                 | 21,205,988        | 75.1%            | 241             | 79.8%       |
| 1 - 30              | 5,804             | 1,421,096         | 5.0%             | 16              | 5.3%        |
| 31 - 60             | 1,563             | 230,845           | 0.8%             | 2               | 0.7%        |
| 61 - 90             | 8,927             | 448,159           | 1.6%             | 4               | 1.3%        |
| 91 - 120            | 4,841             | 248,500           | 0.9%             | 2               | 0.7%        |
| 121-150             | 4,895             | 243,126           | 0.9%             | 2               | 0.7%        |
| > 151               | 845,838           | 4,439,867         | 15.7%            | 35              | 11.6%       |
| <b>Total</b>        | <b>871,868</b>    | <b>28,237,580</b> | <b>100%</b>      | <b>302</b>      | <b>100%</b> |

|                            | Last period | This period | Net Recovered | Total      |
|----------------------------|-------------|-------------|---------------|------------|
| Aggregate principal losses | -           | 35,405      | 50,005        | 54,671,222 |

## Summary - Total Portfolio

### Characteristics

|                                    |                         |                                |  |
|------------------------------------|-------------------------|--------------------------------|--|
| Amounts to be disbursed            | -                       |                                |  |
| Number of loans                    | 302                     |                                |  |
| Number of loans parts              | 410                     |                                |  |
|                                    | <b>Weighted average</b> | <b>Minimum</b>                 | <b>Maximum</b>                           |
| Loan size                          | 93,502                  | 19,405                         | 242,727                                  |
| Loan part size                     | 68,872                  | 7,395                          | 242,727                                  |
| Coupon                             | 3.44%                   | 2.70%                          | 6.06%                                    |
| Remaining maturity (months)        | 271.8                   | 1                              | 484                                      |
| Remaining interest period (months) | 9.9                     | 1                              | 58                                       |
| Original interest period (months)  | 37.9                    | 3                              | 120                                      |
| Seasoning (months)                 | 198.9                   | 191.0                          | 215.2                                    |
| Loan to Lending Value              | 92.0%                   | 0.0                            | 120.0%                                   |
|                                    | <b>Value</b>            | <b>As % of number of loans</b> | <b>As % Outstanding principal amount</b> |
| Investment properties              | 11,546,590.56           | 49.0%                          | 40.89%                                   |
| Owner occupied                     | 16,690,989.81           | 51.0%                          | 59.11%                                   |

| Redemption type  | Value             | As percentage of total | Number of loanparts | As percentage of |                        | WAC          | WAM          |
|--|-------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
|  |                   |                        |                     | total            | Average loan part size |              |              |
| Annuity  | 24,178,640        | 85.6%                  | 364                 | 88.8%            | 66,425                 | 3.47%        | 282.7        |
| Interest Only With Life Insurance Redemption           | 2,356,234         | 8.3%                   | 28                  | 6.8%             | 84,151                 | 3.32%        | 186.3        |
| Interest Only With Building Savings Account Redemption | 1,416,206         | 5.0%                   | 15                  | 3.7%             | 94,414                 | 2.97%        | 234.5        |
| Interest Only  | 286,500           | 1.0%                   | 3                   | 0.7%             | 95,500                 | 4.76%        | 239.8        |
| <b>Total</b>   | <b>28,237,580</b> | <b>100.0%</b>          | <b>410</b>          | <b>100.0%</b>    | <b>68,872</b>          | <b>3.44%</b> | <b>271.8</b> |

| Interest term | Value             | As percentage of total | Number of loanparts | As percentage of |                        | WAC          | WAM          |
|---------------|-------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
|               |                   |                        |                     | total            | Average loan part size |              |              |
| 0 - 12        | 7,101,796         | 25.2%                  | 104                 | 25.4%            | 68,286                 | 4.20%        | 263.1        |
| 13 - 24       | 9,851,609         | 34.9%                  | 145                 | 35.4%            | 67,942                 | 2.70%        | 280.9        |
| 25 - 36       | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 37 - 48       | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 49 - 60       | 9,389,707         | 33.3%                  | 143                 | 34.9%            | 65,662                 | 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     | 1,894,469         | 6.7%                   | 18                  | 4.4%             | 105,248                | 4.89%        | 215.6        |
| 126 - 132     | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 132 - >       | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| <b>Total</b>  | <b>28,237,580</b> | <b>100.0%</b>          | <b>410</b>          | <b>100.0%</b>    | <b>68,872</b>          | <b>3.44%</b> | <b>271.8</b> |

| Mortgage coupons | Value             | As percentage of total | Number of loanparts | As percentage of |                        | WAC          | WAM          |
|------------------|-------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
|                  |                   |                        |                     | total            | Average loan part size |              |              |
| 0% - 3.00%       | 9,851,609         | 34.9%                  | 145                 | 35.4%            | 67,942                 | 2.70%        | 280.9        |
| 3.00% - 3.25%    | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 3.25% - 3.50%    | 8,456,761         | 29.9%                  | 128                 | 31.2%            | 66,068                 | 3.31%        | 282.4        |
| 3.50% - 3.75%    | 798,617           | 2.8%                   | 13                  | 3.2%             | 61,432                 | 3.56%        | 270.5        |
| 3.75% - 4.00%    | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 4.00% - 4.25%    | 7,101,796         | 25.2%                  | 104                 | 25.4%            | 68,286                 | 4.20%        | 263.1        |
| 4.25% - 4.50%    | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 4.50% - 4.75%    | 852,081           | 3.0%                   | 7                   | 1.7%             | 121,726                | 4.64%        | 222.4        |
| 4.75% - 5.00%    | 659,346           | 2.3%                   | 7                   | 1.7%             | 94,192                 | 4.89%        | 235.3        |
| 5.00% - 5.25%    | 285,633           | 1.0%                   | 4                   | 1.0%             | 71,408                 | 5.13%        | 147.1        |
| 5.25% - 5.50%    | 122,053           | 0.4%                   | 1                   | 0.2%             | 122,053                | 5.38%        | 219.0        |
| 5.50% - 5.75%    | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 5.75% - 6.00%    | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 6.00% - >        | 109,684           | 0.4%                   | 1                   | 0.2%             | 109,684                | 6.06%        | 196.0        |
| <b>Total</b>     | <b>28,237,580</b> | <b>100.0%</b>          | <b>410</b>          | <b>100.0%</b>    | <b>68,872</b>          | <b>3.44%</b> | <b>271.8</b> |

| Interest reset date       | Value             | As percentage of total | Number of loanparts | As percentage of |                        | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
|                           |                   |                        |                     | total            | Average loan part size |              |              |
| 01-Jan-2015 - 31-Dec-2017 | 2,316,493         | 8.2%                   | 24                  | 5.9%             | 96,521                 | 4.76%        | 224.2        |
| 01-Jan-2018 - 31-Dec-2018 | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 01-Jan-2019 - 31-Dec-2019 | 178               | 0.0%                   | 1                   | 0.2%             | 178                    | 4.20%        | 275.0        |
| 01-Jan-2020 - 31-Dec-2020 | 222,780           | 0.8%                   | 3                   | 0.7%             | 74,260                 | 4.81%        | 226.3        |
| 01-Jan-2021 - 31-Dec-2021 | 18,472            | 0.1%                   | 1                   | 0.2%             | 18,472                 | 4.20%        | 263.0        |
| 01-Jan-2022 - 31-Dec-2022 | 12,576,549        | 44.5%                  | 177                 | 43.2%            | 71,054                 | 3.57%        | 276.1        |
| 01-Jan-2023 - 31-Dec-2023 | 4,965,217         | 17.6%                  | 75                  | 18.3%            | 66,203                 | 2.76%        | 273.6        |
| 01-Jan-2024 - 31-Dec-2024 | 789,917           | 2.8%                   | 15                  | 3.7%             | 52,661                 | 2.91%        | 260.1        |
| 01-Jan-2025 - 31-Dec-2025 | 3,714,065         | 13.2%                  | 57                  | 13.9%            | 65,159                 | 3.30%        | 273.9        |
| 01-Jan-2026 - 31-Dec-2111 | 3,633,909         | 12.9%                  | 57                  | 13.9%            | 63,753                 | 3.30%        | 287.9        |
| <b>Total</b>              | <b>28,237,580</b> | <b>100.0%</b>          | <b>410</b>          | <b>100.0%</b>    | <b>68,872</b>          | <b>3.44%</b> | <b>271.8</b> |

| Legal Maturity            | Value             | As percentage of total | Number of loanparts | As percentage of |               | Average loan part size | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------|---------------|------------------------|--------------|--------------|
|                           |                   |                        |                     | total            | total         |                        |              |              |
| 01-Jan-2018 - 31-Dec-2019 | 83                | 0.0%                   | 1                   | 0.2%             | 0.2%          | 83                     | 4.19%        | (38.1)       |
| 01-Jan-2020 - 31-Dec-2021 | -                 | 0.0%                   | -                   | 0.0%             | 0.0%          | -                      | 0.00%        | -            |
| 01-Jan-2022 - 31-Dec-2023 | 772               | 0.0%                   | 1                   | 0.2%             | 0.2%          | 772                    | 4.20%        | 3.0          |
| 01-Jan-2024 - 31-Dec-2025 | 231,200           | 0.8%                   | 2                   | 0.5%             | 0.5%          | 115,600                | 2.70%        | 40.9         |
| 01-Jan-2026 - 31-Dec-2027 | 312,964           | 1.1%                   | 5                   | 1.2%             | 1.2%          | 62,593                 | 3.38%        | 53.2         |
| 01-Jan-2028 - 31-Dec-2029 | 78,681            | 0.3%                   | 3                   | 0.7%             | 0.7%          | 26,227                 | 2.83%        | 85.7         |
| 01-Jan-2030 - 31-Dec-2031 | 504,291           | 1.8%                   | 7                   | 1.7%             | 1.7%          | 72,042                 | 3.59%        | 105.9        |
| 01-Jan-2032 - 31-Dec-2033 | 464,777           | 1.6%                   | 7                   | 1.7%             | 1.7%          | 66,397                 | 3.07%        | 127.8        |
| 01-Jan-2034 - 31-Dec-2035 | 1,318,121         | 4.7%                   | 17                  | 4.1%             | 4.1%          | 77,537                 | 3.35%        | 155.8        |
| 01-Jan-2036 - 31-Dec-2037 | 1,217,597         | 4.3%                   | 20                  | 4.9%             | 4.9%          | 60,880                 | 2.98%        | 175.8        |
| 01-Jan-2038 - 31-Dec-2039 | 733,687           | 2.6%                   | 9                   | 2.2%             | 2.2%          | 81,521                 | 3.66%        | 199.6        |
| 01-Jan-2040 - 31-Dec-2041 | 1,936,049         | 6.9%                   | 28                  | 6.8%             | 6.8%          | 69,145                 | 3.85%        | 223.2        |
| 01-Jan-2042 - 31-Dec-2043 | 3,902,686         | 13.8%                  | 54                  | 13.2%            | 13.2%         | 72,272                 | 3.86%        | 248.7        |
| 01-Jan-2044 - 31-Dec-2045 | 6,162,504         | 21.8%                  | 88                  | 21.5%            | 21.5%         | 70,028                 | 3.95%        | 274.3        |
| 01-Jan-2046 - 31-Dec-2047 | 2,000,610         | 7.1%                   | 31                  | 7.6%             | 7.6%          | 64,536                 | 2.99%        | 296.3        |
| 01-Jan-2048 - 31-Dec-2137 | 9,373,559         | 33.2%                  | 137                 | 33.4%            | 33.4%         | 68,420                 | 3.05%        | 349.7        |
| <b>Total</b>              | <b>28,237,580</b> | <b>100.0%</b>          | <b>410</b>          | <b>100.0%</b>    | <b>100.0%</b> | <b>68,872</b>          | <b>3.44%</b> | <b>271.8</b> |

| Loan to Lending Value Loans | Value             | As percentage of total | Number of Loans | As percentage of |               | Average loan size | WAC          | WAM          |
|-----------------------------|-------------------|------------------------|-----------------|------------------|---------------|-------------------|--------------|--------------|
|                             |                   |                        |                 | total            | total         |                   |              |              |
| 0% - 60%                    | 694,485           | 2.5%                   | 21              | 7.0%             | 7.0%          | 33,071            | 3.29%        | 142.7        |
| 60% - 70%                   | 1,304,291         | 4.6%                   | 16              | 5.3%             | 5.3%          | 81,518            | 3.18%        | 243.6        |
| 70% - 80%                   | 2,528,132         | 9.0%                   | 25              | 8.3%             | 8.3%          | 101,125           | 3.12%        | 252.1        |
| 80% - 90%                   | 7,720,418         | 27.3%                  | 81              | 26.8%            | 26.8%         | 95,314            | 3.41%        | 286.9        |
| 90% - 100%                  | 10,704,923        | 37.9%                  | 116             | 38.4%            | 38.4%         | 92,284            | 3.34%        | 296.3        |
| 100% - 110%                 | 1,262,310         | 4.5%                   | 12              | 4.0%             | 4.0%          | 105,192           | 3.73%        | 322.6        |
| 110% - 120%                 | 4,023,023         | 14.2%                  | 31              | 10.3%            | 10.3%         | 129,775           | 4.01%        | 205.5        |
| 120% - 130%                 | -                 | 0.0%                   | -               | 0.0%             | 0.0%          | -                 | 0.00%        | -            |
| 130% - >                    | -                 | 0.0%                   | -               | 0.0%             | 0.0%          | -                 | 0.00%        | -            |
| <b>Total</b>                | <b>28,237,580</b> | <b>100.0%</b>          | <b>302</b>      | <b>100.0%</b>    | <b>100.0%</b> | <b>93,502</b>     | <b>3.44%</b> | <b>271.8</b> |

| Province               | Value             | As percentage of total | Number of Loans | As percentage of |               | Average loan size | WAC          | WAM          |
|------------------------|-------------------|------------------------|-----------------|------------------|---------------|-------------------|--------------|--------------|
|                        |                   |                        |                 | total            | total         |                   |              |              |
| Baden-Württemberg      | 2,667,736         | 9.4%                   | 28              | 9.3%             | 9.3%          | 95,276            | 3.33%        | 240.1        |
| Bayern                 | 2,834,564         | 10.0%                  | 30              | 9.9%             | 9.9%          | 94,485            | 3.19%        | 259.4        |
| Berlin                 | 1,991,411         | 7.1%                   | 21              | 7.0%             | 7.0%          | 94,829            | 3.19%        | 300.6        |
| Brandenburg            | 600,399           | 2.1%                   | 5               | 1.7%             | 1.7%          | 120,080           | 3.49%        | 290.1        |
| Bremen                 | 224,991           | 0.8%                   | 4               | 1.3%             | 1.3%          | 56,248            | 3.66%        | 271.3        |
| Hamburg                | 81,980            | 0.3%                   | 1               | 0.3%             | 0.3%          | 81,980            | 4.20%        | 267.0        |
| Hamburg/Niedersachsen  | -                 | 0.0%                   | -               | 0.0%             | 0.0%          | -                 | 0.00%        | -            |
| Hessen                 | 1,690,664         | 6.0%                   | 18              | 6.0%             | 6.0%          | 93,926            | 3.14%        | 280.3        |
| Mecklenburg-Vorpommern | 322,922           | 1.1%                   | 3               | 1.0%             | 1.0%          | 107,641           | 3.23%        | 316.5        |
| Niedersachsen          | 1,388,680         | 4.9%                   | 18              | 6.0%             | 6.0%          | 77,149            | 3.28%        | 272.0        |
| Nordrhein-Westfalen    | 6,066,678         | 21.5%                  | 59              | 19.5%            | 19.5%         | 102,825           | 3.76%        | 275.8        |
| Rheinland-Pfalz        | 1,893,004         | 6.7%                   | 17              | 5.6%             | 5.6%          | 111,353           | 3.39%        | 279.8        |
| Saarland               | 807,701           | 2.9%                   | 7               | 2.3%             | 2.3%          | 115,386           | 3.63%        | 219.5        |
| Sachsen                | 4,670,963         | 16.5%                  | 60              | 19.9%            | 19.9%         | 77,849            | 3.42%        | 280.2        |
| Sachsen-Anhalt         | 1,565,357         | 5.5%                   | 18              | 6.0%             | 6.0%          | 86,964            | 3.53%        | 275.5        |
| Schleswig-Holstein     | 551,683           | 2.0%                   | 5               | 1.7%             | 1.7%          | 110,337           | 3.23%        | 307.4        |
| Thüringen              | 878,846           | 3.1%                   | 8               | 2.6%             | 2.6%          | 109,856           | 3.88%        | 227.4        |
| Unspecified            | -                 | 0.0%                   | -               | 0.0%             | 0.0%          | -                 | 0.00%        | -            |
| <b>Total</b>           | <b>28,237,580</b> | <b>100.0%</b>          | <b>302</b>      | <b>100.0%</b>    | <b>100.0%</b> | <b>93,502</b>     | <b>3.44%</b> | <b>271.8</b> |

| Property type        | Value             | As percentage of total | Number of Loans | As percentage of |               | Average loan size | Owner Occupied | Investment Property |
|----------------------|-------------------|------------------------|-----------------|------------------|---------------|-------------------|----------------|---------------------|
|                      |                   |                        |                 | total            | total         |                   |                |                     |
| Einfamilienhaus      | 9,793,394         | 34.7%                  | 89              | 29.5%            | 29.5%         | 110,038           | 100.0%         | 0.0%                |
| Hochhaus/appartement | 14,995,369        | 53.1%                  | 186             | 61.6%            | 61.6%         | 80,620            | 22.6%          | 77.4%               |
| Mehrfamilienhaus     | 1,397,919         | 5.0%                   | 11              | 3.6%             | 3.6%          | 127,084           | 72.7%          | 27.3%               |
| Zweifamilienhaus     | 2,050,898         | 7.3%                   | 16              | 5.3%             | 5.3%          | 128,181           | 93.8%          | 6.3%                |
| Laden/wohnhaus       | -                 | 0.0%                   | -               | 0.0%             | 0.0%          | -                 | 0.0%           | 100.0%              |
| unspecified          | -                 | 0.0%                   | -               | 0.0%             | 0.0%          | -                 | 0.0%           | 0.0%                |
| <b>Total</b>         | <b>28,237,580</b> | <b>100.0%</b>          | <b>302</b>      | <b>100.0%</b>    | <b>100.0%</b> | <b>93,502</b>     | <b>51.0%</b>   | <b>49.0%</b>        |

| Loan size         | Value             | As percentage of total | Number of Loans | As percentage of |               | Average loan size | WAC          | WAM          |
|-------------------|-------------------|------------------------|-----------------|------------------|---------------|-------------------|--------------|--------------|
|                   |                   |                        |                 | total            | total         |                   |              |              |
| 0 - 100,000       | 12,236,047        | 43.3%                  | 187             | 61.9%            | 61.9%         | 65,433            | 3.30%        | 267.8        |
| 100,000 - 150,000 | 9,188,300         | 32.5%                  | 76              | 25.2%            | 25.2%         | 120,899           | 3.55%        | 270.7        |
| 150,000 - 200,000 | 5,492,747         | 19.5%                  | 33              | 10.9%            | 10.9%         | 166,447           | 3.43%        | 285.5        |
| 200,000 - 250,000 | 1,320,487         | 4.7%                   | 6               | 2.0%             | 2.0%          | 220,081           | 4.02%        | 259.5        |
| 250,000 - >       | -                 | 0.0%                   | -               | 0.0%             | 0.0%          | -                 | 0.00%        | -            |
| <b>Total</b>      | <b>28,237,580</b> | <b>100.0%</b>          | <b>302</b>      | <b>100.0%</b>    | <b>100.0%</b> | <b>93,502</b>     | <b>3.44%</b> | <b>271.8</b> |

## Summary - East Germany

### Characteristics

|                                    |                         |                                |  |
|------------------------------------|-------------------------|--------------------------------|--|
| Amounts to be disbursed            | -                       |                                |  |
| Number of loans                    | 115                     |                                |  |
| Number of loans parts              | 148                     |                                |  |
|                                    | <b>Weighted average</b> | <b>Minimum</b>                 | <b>Maximum</b>                           |
| Loan size                          | 87,217                  | 19,405                         | 242,727                                  |
| Loan part size                     | 67,770                  | 12,974                         | 242,727                                  |
| Coupon                             | 3.43%                   | 2.70%                          | 6.06%                                    |
| Remaining maturity (months)        | 280.6                   | 37                             | 484                                      |
| Remaining interest period (months) | 11.6                    | 1                              | 56                                       |
| Original interest period (months)  | 35.7                    | 6                              | 120                                      |
| Seasoning (months)                 | 199.7                   | 191.5                          | 213.4                                    |
| Loan to Lending Value              | 93.5%                   | 0.2%                           | 120.0%                                   |
|                                    | <b>Value</b>            | <b>As % of number of loans</b> | <b>As % Outstanding principal amount</b> |
| Investment properties              | 7,542,511.40            | 81.7%                          | 75.20%                                   |
| Owner occupied                     | 2,487,386.94            | 18.3%                          | 24.80%                                   |

| Redemption type  | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|--|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity  | 8,760,238         | 87.3%                  | 132                 | 89.2%                  | 66,365                 | 3.46%        | 292.0        |
| Interest Only With Life Insurance Redemption           | 657,846           | 6.6%                   | 8                   | 5.4%                   | 82,231                 | 3.52%        | 160.5        |
| Interest Only With Building Savings Account Redemption | 611,815           | 6.1%                   | 8                   | 5.4%                   | 76,477                 | 2.89%        | 247.5        |
| Interest Only  | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| <b>Total</b>   | <b>10,029,898</b> | <b>100.0%</b>          | <b>148</b>          | <b>100.0%</b>          | <b>67,770</b>          | <b>3.43%</b> | <b>280.6</b> |

| Interest term | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12        | 2,681,447         | 26.7%                  | 37                  | 25.0%                  | 72,472                 | 4.20%        | 267.4        |
| 13 - 24       | 3,541,660         | 35.3%                  | 58                  | 39.2%                  | 61,063                 | 2.70%        | 297.2        |
| 25 - 36       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 37 - 48       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 49 - 60       | 3,332,328         | 33.2%                  | 50                  | 33.8%                  | 66,647                 | 3.34%        | 287.5        |
| 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     | 474,464           | 4.7%                   | 3                   | 2.0%                   | 158,155                | 5.13%        | 183.5        |
| 126 - 132     | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 132 - >       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| <b>Total</b>  | <b>10,029,898</b> | <b>100.0%</b>          | <b>148</b>          | <b>100.0%</b>          | <b>67,770</b>          | <b>3.43%</b> | <b>280.6</b> |

| Mortgage coupons | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 3.00%       | 3,541,660         | 35.3%                  | 58                  | 39.2%                  | 61,063                 | 2.70%        | 297.2        |
| 3.00% - 3.25%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 3.25% - 3.50%    | 3,057,589         | 30.5%                  | 47                  | 31.8%                  | 65,055                 | 3.31%        | 287.3        |
| 3.50% - 3.75%    | 274,740           | 2.7%                   | 3                   | 2.0%                   | 91,580                 | 3.58%        | 289.5        |
| 3.75% - 4.00%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 4.00% - 4.25%    | 2,681,447         | 26.7%                  | 37                  | 25.0%                  | 72,472                 | 4.20%        | 267.4        |
| 4.25% - 4.50%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 4.50% - 4.75%    | 242,727           | 2.4%                   | 1                   | 0.7%                   | 242,727                | 4.59%        | 160.0        |
| 4.75% - 5.00%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 5.00% - 5.25%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 5.25% - 5.50%    | 122,053           | 1.2%                   | 1                   | 0.7%                   | 122,053                | 5.38%        | 219.0        |
| 5.50% - 5.75%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 5.75% - 6.00%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 6.00% - >        | 109,684           | 1.1%                   | 1                   | 0.7%                   | 109,684                | 6.06%        | 196.0        |
| <b>Total</b>     | <b>10,029,898</b> | <b>100.0%</b>          | <b>148</b>          | <b>100.0%</b>          | <b>67,770</b>          | <b>3.43%</b> | <b>280.6</b> |

| Interest reset date       | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2015 - 31-Dec-2017 | 474,464           | 4.7%                   | 3                   | 2.0%                   | 158,155                | 5.13%        | 183.5        |
| 01-Jan-2018 - 31-Dec-2018 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2019 - 31-Dec-2019 | 178               | 0.0%                   | 1                   | 0.7%                   | 178                    | 4.20%        | 275.0        |
| 01-Jan-2020 - 31-Dec-2020 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2021 - 31-Dec-2021 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2022 - 31-Dec-2022 | 5,427,588         | 54.1%                  | 75                  | 50.7%                  | 72,368                 | 3.53%        | 288.2        |
| 01-Jan-2023 - 31-Dec-2023 | 1,397,656         | 13.9%                  | 23                  | 15.5%                  | 60,768                 | 2.73%        | 272.6        |
| 01-Jan-2024 - 31-Dec-2024 | 188,924           | 1.9%                   | 4                   | 2.7%                   | 47,231                 | 2.92%        | 332.0        |
| 01-Jan-2025 - 31-Dec-2025 | 1,379,703         | 13.8%                  | 21                  | 14.2%                  | 65,700                 | 3.30%        | 268.6        |
| 01-Jan-2026 - 31-Dec-2111 | 1,161,386         | 11.6%                  | 21                  | 14.2%                  | 55,304                 | 3.30%        | 300.8        |
| <b>Total</b>              | <b>10,029,898</b> | <b>100.0%</b>          | <b>148</b>          | <b>100.0%</b>          | <b>67,770</b>          | <b>3.43%</b> | <b>280.6</b> |

| Legal Maturity            | Value             | As percentage of total | Number of loanparts | As percentage of |                        | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
|                           |                   |                        |                     | total            | Average loan part size |              |              |
| 01-Jan-2022 - 31-Dec-2023 | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 01-Jan-2024 - 31-Dec-2025 | 82,200            | 0.8%                   | 1                   | 0.7%             | 82,200                 | 2.70%        | 37.0         |
| 01-Jan-2026 - 31-Dec-2027 | 74,680            | 0.7%                   | 2                   | 1.4%             | 37,340                 | 3.30%        | 55.6         |
| 01-Jan-2028 - 31-Dec-2029 | -                 | 0.0%                   | -                   | 0.0%             | -                      | 0.00%        | -            |
| 01-Jan-2030 - 31-Dec-2031 | 110,362           | 1.1%                   | 2                   | 1.4%             | 55,181                 | 2.70%        | 103.4        |
| 01-Jan-2032 - 31-Dec-2033 | 126,046           | 1.3%                   | 1                   | 0.7%             | 126,046                | 3.30%        | 119.0        |
| 01-Jan-2034 - 31-Dec-2035 | 558,985           | 5.6%                   | 6                   | 4.1%             | 93,164                 | 3.56%        | 157.7        |
| 01-Jan-2036 - 31-Dec-2037 | 210,401           | 2.1%                   | 4                   | 2.7%             | 52,600                 | 3.01%        | 176.7        |
| 01-Jan-2038 - 31-Dec-2039 | 265,048           | 2.6%                   | 4                   | 2.7%             | 66,262                 | 4.26%        | 198.7        |
| 01-Jan-2040 - 31-Dec-2041 | 494,111           | 4.9%                   | 9                   | 6.1%             | 54,901                 | 3.77%        | 224.4        |
| 01-Jan-2042 - 31-Dec-2043 | 939,966           | 9.4%                   | 15                  | 10.1%            | 62,664                 | 3.58%        | 250.5        |
| 01-Jan-2044 - 31-Dec-2045 | 2,717,509         | 27.1%                  | 37                  | 25.0%            | 73,446                 | 3.96%        | 273.3        |
| 01-Jan-2046 - 31-Dec-2047 | 818,244           | 8.2%                   | 13                  | 8.8%             | 62,942                 | 2.97%        | 296.2        |
| 01-Jan-2048 - 31-Dec-2137 | 3,632,347         | 36.2%                  | 54                  | 36.5%            | 67,266                 | 3.03%        | 350.1        |
| <b>Total</b>              | <b>10,029,898</b> | <b>100.0%</b>          | <b>148</b>          | <b>100.0%</b>    | <b>67,770</b>          | <b>3.43%</b> | <b>280.6</b> |

| Loan to Lending Value Loans | Value             | As percentage of total | Number of Loans | As percentage of |                   | WAC          | WAM          |
|-----------------------------|-------------------|------------------------|-----------------|------------------|-------------------|--------------|--------------|
|                             |                   |                        |                 | total            | Average loan size |              |              |
| 0% - 60%                    | 208,828           | 2.1%                   | 6               | 5.2%             | 34,805            | 3.25%        | 145.5        |
| 60% - 70%                   | 190,227           | 1.9%                   | 4               | 3.5%             | 47,557            | 3.09%        | 248.1        |
| 70% - 80%                   | 373,826           | 3.7%                   | 5               | 4.3%             | 74,765            | 3.40%        | 234.1        |
| 80% - 90%                   | 3,030,849         | 30.2%                  | 31              | 27.0%            | 97,769            | 3.36%        | 289.2        |
| 90% - 100%                  | 4,381,940         | 43.7%                  | 51              | 44.3%            | 85,920            | 3.35%        | 294.9        |
| 100% - 110%                 | 766,086           | 7.6%                   | 8               | 7.0%             | 95,761            | 3.72%        | 329.3        |
| 110% - 120%                 | 1,078,142         | 10.7%                  | 10              | 8.7%             | 107,814           | 3.81%        | 212.0        |
| 120% - 130%                 | -                 | 0.0%                   | -               | 0.0%             | -                 | 0.00%        | -            |
| 130% - >                    | -                 | 0.0%                   | -               | 0.0%             | -                 | 0.00%        | -            |
| <b>Total</b>                | <b>10,029,898</b> | <b>100.0%</b>          | <b>115</b>      | <b>100.0%</b>    | <b>87,217</b>     | <b>3.43%</b> | <b>280.6</b> |

| Province               | Value             | As percentage of total | Number of Loans | As percentage of |                   | WAC          | WAM          |
|------------------------|-------------------|------------------------|-----------------|------------------|-------------------|--------------|--------------|
|                        |                   |                        |                 | total            | Average loan size |              |              |
| Berlin                 | 1,991,411         | 19.9%                  | 21              | 18.3%            | 94,829            | 3.19%        | 300.6        |
| Brandenburg            | 600,399           | 6.0%                   | 5               | 4.3%             | 120,080           | 3.49%        | 290.1        |
| Mecklenburg-Vorpommern | 322,922           | 3.2%                   | 3               | 2.6%             | 107,641           | 3.23%        | 316.5        |
| Sachsen                | 4,670,963         | 46.6%                  | 60              | 52.2%            | 77,849            | 3.42%        | 280.2        |
| Sachsen-Anhalt         | 1,565,357         | 15.6%                  | 18              | 15.7%            | 86,964            | 3.53%        | 275.5        |
| Thüringen              | 878,846           | 8.8%                   | 8               | 7.0%             | 109,856           | 3.88%        | 227.4        |
| Unspecified            | -                 | 0.0%                   | -               | 0.0%             | -                 | 0.00%        | -            |
| <b>Total</b>           | <b>10,029,898</b> | <b>100.0%</b>          | <b>115</b>      | <b>100.0%</b>    | <b>87,217</b>     | <b>3.43%</b> | <b>280.6</b> |

| Property type        | Value             | As percentage of total | Number of Loans | As percentage of |                   | Owner Occupied | Investment Property |
|----------------------|-------------------|------------------------|-----------------|------------------|-------------------|----------------|---------------------|
|                      |                   |                        |                 | total            | Average loan size |                |                     |
| Einfamilienhaus      | 2,126,279         | 21.2%                  | 17              | 14.8%            | 125,075           | 100.00%        | 0.00%               |
| Hochhaus/appartement | 7,350,308         | 73.3%                  | 94              | 81.7%            | 78,195            | 3.19%          | 96.81%              |
| Mehrfamilienhaus     | 427,266           | 4.3%                   | 3               | 2.6%             | 142,422           | 0.00%          | 100.00%             |
| Zweifamilienhaus     | 126,046           | 1.3%                   | 1               | 0.9%             | 126,046           | 100.00%        | 0.00%               |
| Laden/wohnhhaus      | -                 | 0.0%                   | -               | 0.0%             | -                 | 0.00%          | 100.00%             |
| unspecified          | -                 | 0.0%                   | -               | 0.0%             | -                 | 0.00%          | 0.00%               |
| <b>Total</b>         | <b>10,029,898</b> | <b>100.0%</b>          | <b>115</b>      | <b>100.0%</b>    | <b>87,217</b>     | <b>18.26%</b>  | <b>81.74%</b>       |

| Loan size         | Value             | As percentage of total | Number of Loans | As percentage of |                   | WAC          | WAM          |
|-------------------|-------------------|------------------------|-----------------|------------------|-------------------|--------------|--------------|
|                   |                   |                        |                 | total            | Average loan size |              |              |
| 0 - 100,000       | 5,260,641         | 52.4%                  | 81              | 70.4%            | 64,946            | 3.17%        | 275.6        |
| 100,000 - 150,000 | 2,624,081         | 26.2%                  | 22              | 19.1%            | 119,276           | 3.80%        | 277.5        |
| 150,000 - 200,000 | 1,689,998         | 16.8%                  | 10              | 8.7%             | 169,000           | 3.49%        | 317.5        |
| 200,000 - 250,000 | 455,179           | 4.5%                   | 2               | 1.7%             | 227,590           | 4.03%        | 220.8        |
| 250,000 - >       | -                 | 0.0%                   | -               | 0.0%             | -                 | 0.00%        | -            |
| <b>Total</b>      | <b>10,029,898</b> | <b>100.0%</b>          | <b>115</b>      | <b>100.0%</b>    | <b>87,217</b>     | <b>3.43%</b> | <b>280.6</b> |