E-MAC DE 2005-I Investor Report May 2024

Cashflow analysis for the period

| Total interest received | 233.936 | Ī |
|--|-----------|-----------|
| Interest received on transaction accounts | 34,051 | |
| Post Foreclosure Proceeds | 100.887 | |
| Liquidity available | 1,800,000 | |
| Reserve account available | | |
| Receivables under hedging arrangements | 63,099 | |
| Total funds available | | 2,231,973 |
| Company management expenses | - | Ī |
| MPT fee | 27,355 | |
| Administration fee | 12,100 | |
| Post Foreclosure Fee | 37,566 | |
| Third party fees | 60,105 | |
| Liquidity Facility Commitment fee | | |
| Repayment funded Liquidity Facility loan previous period | 16,051 | |
| Other amounts due and payable to Liquidity Facility provider | 17,425 | |
| Payments under hedging arrangements | 324 | |
| Interest on the Notes | 261,047 | |
| PDL Repayment | | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 431,973 |
| Available after distribution of funds | | 1,800,000 |
| Undrawn Liquidity Facility | - | Ī |
| Liquidity Facility Stand By Ledger | 1,800,000 | |
| Reserve account funding | - | |
| Available liquidity | | 1,800,000 |
| Net cashflow | | - |
| | | |

Liquidity Facility
Undrawn Liquidity Facility start period
Repayment funded Liquidity Facility loan previous period
Liquidity available
Liquidity Facility Drawing this period
Undrawn Liquidity Facility
Of which Stand-By Drawing 1,783,949 16,051 1,800,000 1,800,000 1,800,000

Starting current balance per 1 February 2024
To be disbursed per 1 February 2024
Starting principal balance 1 February 2024
Principal redemptions and reparaments
Loans re-assigned to Selfer
Loans assigned (substituted)
Further Advances bought
Losses for the period 14,383,735 14,383,735 (650,467 (112,326) Ending principal balance 13,620,942

Balance Reset Participation

Total balance E-MAC DE 2005-I 13,620,942

Principal Deficiency Ledger

| | Start balance | New Losses This Period | Repayment from Interest Available Amount | End balance |
|---------|---------------|---------------------------|--|-------------|
| Class A | | | | |
| Class B | | | | |
| Class C | | | | |
| Class D | | | | |
| Class E | 2,739,341 | 112,326 | | 2,851,667 |
| Total | 2,739,341 | 112,326 | | 2,851,667 |

Performance

| | Last Period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 13.16% | 15.67% | 14.49% |

| Delinquent payments | Delinquent amount | Principal As pe | rcentage of total | Number of loans | As percentage of total |
|---------------------|-------------------|-----------------|-------------------|-----------------|------------------------|
| Current | | 11,267,291 | 82.7% | 155 | 86.1% |
| 1 - 30 | 2,199 | 535,948 | 3.9% | 7 | 3.9% |
| 31 - 60 | 535 | 106,573 | 0.8% | 1 | 0.6% |
| 61 - 90 | 5,161 | 208,707 | 1.5% | 3 | 1.7% |
| 91 - 120 | 1,592 | 27,872 | 0.2% | 1 | 0.6% |
| 121 - 150 | 8,428 | 268,160 | 2.0% | 4 | 2.2% |
| > 150 | 112,783 | 1,206,392 | 8.9% | 9 | 5.0% |
| Total | 130,698 | 13,620,942 | 100.0% | 180 | 100.0% |

This period Net Recovered 112,326 17,714 Last period 46,760 Aggregate principal losses

* Note: Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Provider, the Issuer has made a 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.

As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has accoded to the transaction as Transaction Account Bank. The Collection Account remains with the GIO Provider, Deutsche Bank A. G. Frankfur Branch. On a weekly basis cash collected is transferred to the Operatin

Summary - Total Portfolio

| Characi | erist | ics |
|---------|-------|-----|
| | | _ |

| Amounts to be disbursed | | | | | | | |
|--|--|---|---|---|---|--|--|
| | | | | | | | |
| Number of borrowers | 180 | | | | | | |
| Number of loans parts | 210 | | | | | | |
| | (Weighted) average | Minimum | Maximum | | | | |
| Borrower size | 75,672 | 15,522 | 385,946 | | | | |
| Loan part size | 64,862 | 4,182 | 385,946 | | | | |
| Coupon | 5.13% | 2.70% | 8.19% | | | | |
| Remaining maturity (months) | 190.5 | 18 | 476 | | | | |
| Remaining interest period (months) | 7.6 | 1 | 56 | | | | |
| Original interest period (months) | 38.9 | 6 | 120 | | | | |
| Seasoning (months) | 231.7 | 205.5 | 241.2 | | | | |
| Loan to Lending Value | 83.7% | 0.0% | 120.0% | | | | |
| | Value | As % of number of loans | Λε % | Outstanding principal a | mount | | |
| Investment properties | 8,320,575 | 67.78% | MS 70 | 61.09% | mount | | |
| Owner occupied | 5,300,367 | 32.22% | | 38.91% | | | |
| • | | | | | | | |
| | | | | | | | |
| Redemption type | Value | As persented of total | Number of loop ports | An paragetage of total | Average Ioan Part Size | WAC | WAM |
| Redemption type | value | As percentage or total | Number of loan parts | As percentage or total | Average toan Fatt Size | WAC | WAW |
| Annuity | 10,809,487 | 79.4% | 174 | 82.9% | 62,123 | 5.26% | 190.5 |
| Interest Only With Life Insurance Redemption | 1,689,472 | 12.4% | 22 | 10.5% | 76,794 | 4.56% | 181.1 |
| Interest Only With Building Savings Account Redemption | 1,121,983 | 8.2% | 14 | 6.7% | 80,142 | 4.76% | 204.3 |
| Interest Only | | 0.0% | | 0.0% | | 0.00% | - |
| Tetal | 13,620,942 | 100.0% | 210 | 100.0% | 64,862 | 5.13% | 190.5 |
| Total | 13,020,942 | 100.0% | 210 | 100.0% | 64,862 | 5.13% | 190.5 |
| | | | | | | | |
| Intra | Makin | A | No contract of the contract | A | Average land Dark Circ | WAC | WAM |
| Interest term | Value | As percentage or total | Number of loan parts | As percentage or total | Average loan Part Size | WAC | WAW |
| 0 - 12 | 3,569,613 | 26.2% | 55 | 26.2% | 64,902 | 7.70% | 147.2 |
| 13 - 24 | 3,171,145 | 23.3% | 51 | 24.3% | 62,179 | 5.36% | 190.0 |
| 25 - 36 | | 0.0% | | 0.0% | | 0.00% | - |
| 37 - 48 | | 0.0% | | 0.0% | | 0.00% | - |
| 49 - 60 | 6,549,141 | 48.1% | 101 | 48.1% | 64,843 | 3.61% | 213.9 |
| 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 - 108 109 - 125 | 204.044 | 0.0% | | 0.0% | 440.040 | 0.00% | 400.0 |
| 126 - 132 | 331,044 | 2.4% 0.0% | 3 | 1.4% 0.0% | 110,348 | 5.36% 0.00% | 196.6 |
| 132 -> | | 0.0% | | 0.0% | | 0.00% | |
| | | | | | | | |
| · · · · · · · · · · · · · · · · · · · | | | | | | | |
| Total | 13,620,942 | 100.0% | 210 | 100.0% | 64,862 | 5.13% | 190.5 |
| Total | 13,620,942 | | 210 | 100.0% | 64,862 | 5.13% | 190.5 |
| | | 100.0% | | | | | |
| Total Mortgage coupons | 13,620,942 Value | 100.0% | | | 64,862 Average loan Part Size | 5.13% WAC | 190.5 WAM |
| Mortgage coupons 0% - 3.00% | | 100.0% | | | | | |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% | Value 404,804 | As percentage of total 3.0% 0.0% | Number of loan parts | As percentage of total 3.3% 0.0% | Average loan Part Size | WAC 2.80% 0.00% | WAM 293.6 |
| Mortgage coupons 0% - 3.00% | Value 404,804 5,872,341 | 100.0% As percentage of total 3.0% 0.0% 43.1% | Number of loan parts | As percentage of total 3.3% 0.0% 41.9% | Average loan Part Size 57,829 - 66,731 | WAC 2.80% 0.00% 3.31% | WAM 293.6 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% 3.25% - 3.50% 3.50% - 3.75% | Value 404,804 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% | Number of loan parts | As percentage of total 3.3% 0.0% 41.9% 1.9% | Average loan Part Size | WAC 2.80% 0.00% 3.31% 3.52% | WAM 293.6 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.25% - 3.25% - 3.50% - 3.50% - 3.50% - 3.75% - 4.00% | Value 404,804 5,872,341 243,504 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.00 | Number of loan parts 7 - 88 4 | As percentage of total 3.3% 0.0% 41.9% 1.9% | Average loan Part Size 57.829 - 66.731 60.876 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% | WAM 293.6 224.1 274.7 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.50% 3.25% - 3.50% 3.75% - 3.75% 3.75% - 4.00% 4.00% - 4.25% | Value 404,804 5,872,341 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% | Number of loan parts 7 - 88 | As percentage of total 3.3% 0.0% 41.9% 0.0% 3.8% | Average loan Part Size 57,829 - 66,731 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% | WAM 293.6 224.1 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.50% 3.25% - 3.25% 3.50% - 3.75% 3.75% - 4.00% 4.00% - 4.25% 4.20% - 4.50% | Value 404,804 5,872,341 243,504 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% | Number of loan parts 7 - 88 4 | As percentage of total 3.3% 0.0% 41.9% 0.0% 3.8% 0.0% | Average loan Part Size 57.829 - 66.731 60.876 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% | WAM 293.6 224.1 274.7 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% 3.25% - 3.50% 3.75% - 3.75% 3.75% - 4.00% 4.00% - 4.05% 4.25% - 4.50% | Value 404.804 5.872.341 243,504 504.690 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% | Number of loan parts 7 - 88 4 - 8 | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% | Average loan Part Size 57,829 66,731 60,876 - 63,086 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 0.00% | WAM 293.6 224.1 274.7 247.9 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.50% 3.25% - 3.50% 3.50% - 3.75% 4.00% 4.00% - 4.25% 4.20% - 4.25% 4.50% 4.50% - 4.50% 4.50% - 4.50% 4.50% - 5.00% | Value 404,804 5,872,341 243,504 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 0.0% 1.7% 1.7% | Number of loan parts 7 - 88 4 | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 1.4% | Average loan Part Size 57.829 - 66.731 60.876 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 0.00% 4.96% | WAM 293.6 224.1 274.7 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% 3.00% - 3.50% 3.25% - 3.50% 3.75% - 3.75% 3.75% - 4.00% 4.00% - 4.05% 4.25% - 4.50% 4.25% - 4.50% 4.75% - 5.00% 5.00% - 5.25% | Value 404,804 5.872,341 243,504 504,690 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% | Number of loan parts 7 - 88 4 - 8 | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% | Average loan Part Size 57.829 66.731 60.876 - 78.660 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 0.00% 4.96% 0.00% | WAM 293.6 224.1 274.7 247.9 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.50% 3.25% - 3.50% 3.50% - 3.75% 4.00% 4.00% - 4.25% 4.00% 4.00% - 4.25% 4.50% 4.50% - 4.50% 5.00% - 5.50% 5.00% - 5.50% | Value 404.804 5.872.341 243,504 504.690 - 235,980 - 269,049 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 0.0% 2.0% 2.0% | Number of loan parts | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 0.0% 1.4% | Average loan Part Size 57,829 - 66,731 60,876 - 63,086 - 78,660 - 89,683 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.00% 4.96% 0.00% 5.27% | WAM 293.6 224.1 274.7 247.9 204.2 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% 3.00% - 3.50% 3.25% - 3.50% 3.75% - 3.75% 3.75% - 4.00% 4.00% - 4.05% 4.25% - 4.50% 4.25% - 4.50% 4.75% - 5.00% 5.00% - 5.25% | Value 404,804 5.872,341 243,504 504,690 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 1.7% | Number of loan parts | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 1.4% | Average loan Part Size 57.829 66.731 60.876 - 78.660 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 0.00% 4.96% 0.00% | WAM 293.6 224.1 274.7 247.9 204.2 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% 3.25% - 3.55% 3.25% - 3.75% 3.75% - 4.00% 4.25% - 4.25% 4.25% - 4.50% 4.25% - 4.50% 4.75% - 5.00% 5.25% - 5.50% 5.50% - 5.75% | Value 404.804 5.872.341 243.504 504.690 235.990 269.049 428.785 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 0.0% 0.0% 3.7% 0.0% 3.7% 0.0% 3.3% 3.3% 3.3% 3.3% 3.3% | Number of loan parts | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 1.4% 0.0% 1.4% 3.3% | Average loan Part Size 57,829 66,731 60,676 63,086 78,660 89,683 61,255 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.96% 0.00% 5.27% 5.61% | WAM 293.6 224.1 274.7 247.9 204.2 122.2 177.8 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.25% - 3.25% - 3.25% - 3.50% - 3.50% - 3.50% - 3.50% - 3.75% - 4.00% - 4.00% - 4.25% - 4.25% - 4.50% - 4.50% - 4.50% - 4.50% - 5.50% - | Value 404,804 5,872,341 243,504 504,690 - 235,980 - 269,049 428,785 384,062 5,277,727 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 2.0% 3.1% 2.8% 38.7% | Number of loan parts 7 7 88 4 - 8 - 3 - 3 7 5 88 88 88 | 3.3% 0.0% 4.19% 1.9% 0.0% 3.8% 0.0% 0.0% 1.4% 0.0% 1.4% 4.05% | Average loan Part Size 57,829 66,731 60,876 - 63,086 - 78,660 89,683 61,255 76,812 62,091 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.96% 0.00% 5.27% 5.61% 5.84% 7.41% | WAM 293.6 - 224.1 274.7 - 247.9 122.2 177.8 169.5 141.2 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.25% - 3.25% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.75% - 4.00% - 4.00% - 4.00% - 4.25% - 4.50% - 4.50% - 4.50% - 4.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.75% - | Value 404,804 5,872,341 243,504 504,690 235,980 269,049 428,785 384,062 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 0.0% 2.0% 3.1% 2.2% | Number of loan parts | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 0.0% 1.4% 3.3% 2.4% | Average loan Part Size 57.829 66.731 60.876 - 63.086 - 78.660 - 89.683 61.255 76.812 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.00% 5.00% 5.27% 5.61% 5.84% | WAM 293.6 - 224.1 274.7 - 247.9 122.2 177.8 169.5 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.25% - 3.25% - 3.25% - 3.50% - 3.50% - 3.50% - 3.50% - 3.75% - 4.00% - 4.00% - 4.25% - 4.25% - 4.50% - 4.50% - 4.50% - 4.50% - 5.50% - | Value 404,804 5,872,341 243,504 504,690 - 235,980 - 269,049 428,785 384,062 5,277,727 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 2.0% 3.1% 2.8% 38.7% | Number of loan parts 7 7 88 4 - 8 - 3 - 3 7 5 88 88 88 | 3.3% 0.0% 4.19% 1.9% 0.0% 3.8% 0.0% 0.0% 1.4% 0.0% 1.4% 4.05% | Average loan Part Size 57,829 66,731 60,876 - 63,086 - 78,660 89,683 61,255 76,812 62,091 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.96% 0.00% 5.27% 5.61% 5.84% 7.41% | WAM 293.6 - 224.1 274.7 - 247.9 122.2 177.8 169.5 141.2 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.00% - 3.25% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.75% - 4.00% - 4.00% - 4.25% - 4.25% - 4.50% - 4.50% - 4.50% - 4.50% - 5.00% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.75% - | Value 404,804 5,872,341 243,504 504,690 - 235,980 - 269,049 428,785 384,062 5,277,727 | 100.0% As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 0.0% 2.0% 3.1% 2.8% 38.7% | Number of loan parts 7 7 88 4 4 | 3.3% 0.0% 4.19% 1.9% 0.0% 3.8% 0.0% 0.0% 1.4% 4.00% 1.4% 4.05% | Average loan Part Size 57,829 66,731 60,876 - 63,086 - 78,660 89,683 61,255 76,812 62,091 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.00% 4.96% 0.00% 5.27% 5.61% 5.84% 7.41% | WAM 293.6 224.1 274.7 247.9 204.2 172.8 189.5 141.2 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% 3.25% - 3.50% 3.50% - 3.75% 4.00% 4.00% - 4.25% 4.00% 4.00% - 4.25% 4.50% 4.50% - 4.75% 5.00% 5.50% - 5.50% 5.50% - 5.50% 5.50% - 5.50% 5.50% - 5.50% 5.00% - 6.25% Total | Value 404,804 5,872,341 243,504 504,690 235,980 269,049 428,785 384,062 5,277,727 13,620,942 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 2.0% 3.1% 2.28% 38.7% 100.0% As percentage of total | Number of loan parts 7 7 88 4 4 8 3 3 7 5 85 | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 1.4% 4.05% 1.4% 4.05% 1.40% 4.05% 4.05% 4.05% | Average loan Part Size 57,829 66,731 60,876 78,660 9,683 61,255 76,812 62,091 64,862 Average loan Part Size | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 6.00% 5.61% 5.61% 5.84% 7.41% 5.13% | WAM 293.6 24.1 274.7 247.9 204.2 172.8 189.5 141.2 190.5 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.5% - 3.5% - 3.50% - 3.50% - 3.50% - 3.50% - 3.75% - 4.00% - 4.00% - 4.00% - 4.00% - 4.00% - 4.50% - 4.50% - 4.50% - 4.50% - 4.50% - 4.50% - 5.00% - 5.25% - 5.00% - 5.25% - 5.50% - 5.50% - 5.75% - 5.75% - 5.75% - 5.75% - 5.00% - 6.00% - 6.25% Total Interest reset date 01-Jan-2014 - 31-Dec-2017 | Value 404,804 5,872,341 243,504 504,990 235,990 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 | As percentage of total 3.0% 0.0% 43.1% 0.0% 1.8% 0.0% 3.7% 0.0% 2.0% 3.1% 2.8% 38.7% 100.0% | Number of loan parts 7 7 88 4 - 8 - 3 7 5 85 210 Number of loan parts 4 | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 1.4% 0.0% 1.4% 1.00% 1.4% 1.00% 1.4% 1.00% | Average loan Part Size 57,829 66,731 60,876 63,086 78,660 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.96% 0.00% 5.27% 5.61% 5.84% 7.41% | WAM 293.6 224.1 274.7 247.9 204.2 122.2 177.8 169.5 141.2 190.5 WAM |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.00% - 3.25% - 3.50% - 3.25% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 4.00% - 4.00% - 4.00% - 4.25% - 4.50% - 4.50% - 4.50% - 4.50% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.50% - | Value 404,804 5,872,341 243,504 504,690 - 235,980 - 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 98,641 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 2.0% 3.1% 2.8% 38.7% 100.0% As percentage of total | Number of loan parts 7 7 88 4 4 . 3 3 7 5 85 210 | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 1.4% 4.05% 1.10.0% 1.4% 4.55% 1.00.0% | Average loan Part Size 57,829 66,731 60,876 - 63,086 - 78,660 - 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 6.00% 5.27% 5.61% 5.84% 7.41% 5.13% WAC | WAM 293.6 24.1 274.7 247.9 201.2 172.8 190.5 141.2 190.5 WAM 201.0 239.0 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.00% - 3.25% - 3.50% - 3.25% - 3.50% - 3.25% - 3.50% - 3.75% - 4.00% - 4.00% - 4.00% - 4.00% - 4.25% - 4.25% - 4.25% - 4.25% - 4.25% - 4.50% - 4.75% - 5.00% - | Value 404,804 5,872,341 243,504 504,690 235,980 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 98,641 169,003 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 0.0% 3.7% 0.0% 2.0% 2.0% 3.18% 2.8% 38.7% | Number of loan parts 7 7 88 4 - 8 - 3 7 5 85 210 Number of loan parts 4 1 1 | As percentage of total 3.3% 0.0% 41.9% 1.9% 0.0% 3.8% 0.0% 1.4% 0.0% 1.4% 0.0% 1.4% 1.00.0% 1.4% 40.5% 1.00.0% | Average loan Part Size 57,829 66,731 60,876 63,086 78,660 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 84,502 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 4.96% 0.00% 5.27% 5.61% 5.84% 7.41% 5.13% WAC | WAM 293.6 224.1 274.7 247.9 204.2 122.2 177.8 169.5 141.2 WAM 201.0 239.0 170.4 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.00% - 3.25% - 3.50% - 3.25% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 4.00% - 4.00% - 4.00% - 4.25% - 4.50% - 4.50% - 4.50% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.50% - | Value 404,804 5,872,341 243,504 504,690 - 235,980 - 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 98,641 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 2.0% 3.1% 2.8% 38.7% 100.0% As percentage of total | Number of loan parts 7 7 88 4 4 . 3 3 7 5 85 210 | As percentage of total 3.3% 0.0% 4.1.9% 1.9% 0.0% 3.8% 0.0% 1.4% 4.0.5% 1.0.5% 1.1.9% 5.5% 1.0.0% | Average loan Part Size 57,829 66,731 60,876 - 63,086 - 78,660 - 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 6.00% 5.27% 5.61% 5.61% 5.84% 7.41% 5.13% WAC 5.21% 4.20% 4.64% 4.20% 4.64% 4.20% | WAM 293.6 24.1 274.7 247.9 204.2 172.8 189.5 141.2 190.5 WAM 201.0 233.0 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.25% 3.25% - 3.50% 3.50% - 3.75% 4.00% 4.00% - 4.25% 4.00% 4.00% - 4.25% 4.50% 4.50% - 4.50% 5.00% - 5.50% 5.00% - 5.50% 5.00% - 5.25% 5.00% 5.00% - 5.25% 5.00% 5.00% - 5.25% 5.50% 5.50% - 5.75% 6.00% 6.00% 1.50% - 3.75% 6.00% 6.00% 1.50% - 3.75% 6.00% | Value 404,804 5,872,341 243,504 504,690 235,980 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 98,641 169,003 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 2.0% 3.1% 2.8% 38.7% 100.0% | Number of loan parts 7 7 8 8 4 - 8 - 3 7 5 85 210 Number of loan parts 4 1 2 1 - 1 | As percentage of total 3 3% 0 0% 41 9% 1 9% 0 0% 3 8% 0 0% 3 8% 0 0% 1 4% 0 00% 1 4% 0 00% 1 4 9% 0 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Average loan Part Size 57,829 66,731 60,876 63,086 78,660 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 84,502 86,795 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 6.00% 5.27% 5.61% 5.84% 7.41% 5.13% WAC 5.21% 4.20% 4.64% 4.20% 0.00% | WAM 293.6 224.1 274.7 247.9 204.2 172.8 169.5 141.2 190.5 WAM 201.0 239.0 170.4 379.0 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.00% - 3.25% - 3.50% - 3.25% - 3.500% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 4.00% - 4.00% - 4.00% - 4.25% - 4.50% - 4.50% - 4.50% - 4.50% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 3.50% | Value 404,804 5,872,341 243,504 504,690 235,980 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 98,641 169,003 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 3.1% 2.8% 38.7% 100.0% As percentage of total | Number of loan parts | As percentage of total 3.3% 0.0% 4.1.9% 1.9% 0.0% 3.8% 0.0% 1.4% 4.0.5% 1.0.0% 1.4% 4.0.5% 1.0.0% 1.0.0% 1.0.0% 1.0.0% 0.0% 0.0% | Average loan Part Size 57,829 66,731 60,876 63,086 78,660 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 84,502 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 0.00% 5.27% 5.61% 5.84% 7.41% 5.13% WAC WAC 5.21% 4.20% 4.64% 4.20% 4.64% 4.20% 0.00% 0.00% | WAM 293.6 224.1 274.7 247.9 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.05% 3.05% - 3.25% 3.25% - 3.50% 3.50% - 3.75% 4.00% 4.00% - 4.25% 4.00% - 4.25% 4.50% - 4.50% 4.50% - 4.50% 5.00% - 5.50% 5.00% - 5.50% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 5.00% - 5.25% 1.00% 6.00% - 3.25% Total Interest reset date 01-Jan-2014 - 31-Dec-2017 01-Jan-2013 - 31-Dec-2019 01-Jan-2013 - 31-Dec-2019 01-Jan-2020 - 31-Dec-2020 01-Jan-2020 - 31-Dec-2020 01-Jan-2020 - 31-Dec-2020 01-Jan-2022 - 31-Dec-2020 01-Jan-2022 - 31-Dec-2020 01-Jan-2022 - 31-Dec-2020 | Value 404.804 5.872.341 243.504 504.690 235.980 269.049 428.785 384.062 5.277.727 13.620.942 Value 379.420 98.641 169.003 86.795 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 3.7% 0.0% 3.1% 2.8% 38.7% 100.0% | Number of loan parts 7 88 4 4 | As percentage of total 3.3% 0.0% 4.1.9% 1.9% 0.0% 3.8% 0.0% 1.4% 4.0.5% 1.0.0% 1.4.4% 4.0.5% 1.0.0% 1.0.0% 1.0.0% 0.0% 0.0% 0.0% 0. | Average loan Part Size 57,829 66,731 60,876 63,086 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 84,502 86,795 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 6.00% 5.27% 5.61% 5.84% 7.41% 5.13% WAC WAC 5.21% 4.20% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% | WAM 293.6 224.1 274.7 247.9 204.2 122.2 177.8 169.5 141.2 190.5 WAM 201.0 239.0 170.4 379.0 |
| Mortgage coupons 0% - 3.00% - 3.00% - 3.00% - 3.25% - 3.50% - 3.25% - 3.500% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 3.50% - 4.00% - 4.00% - 4.00% - 4.25% - 4.50% - 4.50% - 4.50% - 4.50% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.00% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 5.50% - 3.50% | Value 404,804 5,872,341 243,504 504,690 235,980 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 98,641 169,003 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 3.1% 2.8% 38.7% 100.0% As percentage of total | Number of loan parts | As percentage of total 3.3% 0.0% 4.1.9% 1.9% 0.0% 3.8% 0.0% 1.4% 4.0.5% 1.0.0% 1.4% 4.0.5% 1.0.0% 1.0.0% 1.0.0% 1.0.0% 0.0% 0.0% | Average loan Part Size 57,829 66,731 60,876 63,086 78,660 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 84,502 86,795 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 0.00% 5.27% 5.61% 5.84% 7.41% 5.13% WAC WAC 5.21% 4.20% 4.64% 4.20% 4.64% 4.20% 0.00% 0.00% | WAM 293.6 24.1 274.7 247.9 204.2 172.2 177.8 169.5 141.2 190.5 WAM 201.0 239.0 170.4 379.0 |
| Mortgage coupons 0% - 3.00% 3.00% - 3.00% 3.00% - 3.25% 3.25% - 3.50% 3.50% - 3.75% 4.00% 4.00% - 4.25% 4.00% 4.00% - 4.25% 4.50% 4.50% - 4.75% 5.00% 5.00% - 5.25% 5.50% 5.50% 5.50% 5.50% 5.50% 5.50% 5.75% - 6.00% 6.00% - 6.25% Total Interest reset date 01-Jan-2014 - 31-Dec-2017 01-Jan-2018 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2019 01-Jan-2020 - 31-Dec-2020 01-Jan-2021 - 31-Dec-2020 01-Jan-2022 - 31-Dec-2020 01-Jan-2023 - 31-Dec-2020 01-Jan-2023 - 31-Dec-2020 | Value 404,804 5,872,341 243,504 504,690 235,980 269,049 428,785 384,062 5,277,727 13,620,942 Value 379,420 98,641 169,003 86,795 | As percentage of total 3.0% 0.0% 43.1% 1.8% 0.0% 3.7% 0.0% 3.1% 2.8% 38.7% 100.0% As percentage of total 2.8% 0.6% 0.7% 1.2% 0.6% 0.0% 0.0% 0.0% | Number of loan parts | As percentage of total 3.3% 0.0% 4.1.9% 1.9% 0.0% 3.8% 0.0% 1.4% 4.0.5% 1.0.0% 1.4% 4.0.5% 1.0.0% 1.0.0% 1.0.0% 0.0% 0.0% 0.0% 0. | Average loan Part Size 57,829 66,731 60,876 - 63,086 - 78,660 - 89,683 61,255 76,812 62,091 64,862 Average loan Part Size 94,855 98,641 84,502 86,795 | WAC 2.80% 0.00% 3.31% 3.52% 0.00% 4.17% 0.00% 0.00% 5.27% 5.61% 5.84% 7.41% 5.13% WAC WAC 5.21% 4.64% 4.20% 4.64% 4.20% 4.64% 0.00% 5.00% 5.00% 5.00% 5.50% | WAM 293.6 224.1 274.7 247.9 204.2 172.2 177.8 169.5 141.2 190.5 WAM 201.0 239.0 170.4 379.0 182.2 |

| Legal Maturity | Value | As percentage of total | Number of loan parts | As percentage of total | Average Ioan Part Size | WAC | WAM |
|-----------------------------|------------|------------------------|----------------------|------------------------|------------------------|------------------|-----------------------|
| 01-Jan-2024 - 31-Dec-2025 | 4.182 | 0.0% | 1 | 0.5% | 4.182 | 6.21% | 18.0 |
| 01-Jan-2026 - 31-Dec-2027 | 243,320 | 1.8% | 4 | 1.9% | 60,830 | 3.48% | 23.2 |
| 01-Jan-2028 - 31-Dec-2029 | 806,784 | 5.9% | 11 | 5.2% | 73,344 | 6.90% | 62.7 |
| 01-Jan-2030 - 31-Dec-2031 | 701,263 | 5.1% | 12 | 5.7% | 58,439 | 4.57% | 78.3 |
| 01-Jan-2032 - 31-Dec-2033 | 778,607 | 5.7% | 16 | 7.6% | 48,663 | 6.54% | 104.3 |
| 01-Jan-2034 - 31-Dec-2035 | 1,265,524 | 9.3% | 17 | 8.1% | 74,443 | 6.02% | 131.2 |
| 01-Jan-2036 - 31-Dec-2037 | 1,913,547 | 14.0% | 34 | 16.2% | 56,281 | 7.33% | 149.1 |
| 01-Jan-2038 - 31-Dec-2039 | 1,478,108 | 10.9% | 24 | 11.4% | 61,588 | 5.55% | 177.6 |
| 01-Jan-2040 - 31-Dec-2041 | 1,619,485 | 11.9% | 18 | 8.6% | 89,971 | 4.92% | 197.3 |
| 01-Jan-2042 - 31-Dec-2043 | 575,574 | 4.2% | 12 | 5.7% | 47,964 | 3.87% | 224.5 |
| 01-Jan-2044 - 31-Dec-2045 | 1,046,957 | 7.7% | 18 | 8.6% | 58,164 | 4.32% | 245.7 |
| 01-Jan-2046 - 31-Dec-2047 | 1,538,328 | 11.3% | 25 | 11.9% | 61,533 | 3.32% | 277.7 |
| 01-Jan-2048 - 31-Dec-2137 | 1,649,265 | 12.1% | 18 | 8.6% | 91,626 | 3.32% | 336.6 |
| Total | 13,620,942 | 100.0% | 210 | 100.0% | 64,862 | 5.13% | 190.5 |
| | | | | | | | |
| Loan to Lending Value Loans | Value | As percentage of total | Number of loans | As percentage of total | Average loan Size | WAC | WAM |
| 0% - 60% | 737,605 | 5.4% | 22 | 12.2% | 33,527 | 5.41% | 94.3 |
| 60% - 70% | 914,400 | 6.7% | 14 | 7.8% | 65,314 | 4.57% | 150.0 |
| 70% - 80% | 3,536,441 | 26.0% | 44 | 24.4% | 80,374 | 4.57% | 181.2 |
| 80% - 90% | 5.029.157 | 36.9% | 67 | 37.2% | 75,062 | 5.42% | 213.1 |
| 90% - 100% | 1,848,455 | 13.6% | 18 | 10.0% | 102,692 | 5.72% | 190.1 |
| 100% - 110% | 572,217 | 4.2% | 5 | 2.8% | 114,443 | 4.56% | 284.6 |
| 110% - 120% | 982,667 | 7.2% | 10 | 5.6% | 98,267 | 4.80% | 163.7 |
| 120% - 130% | - | 0.0% | | 0.0% | - | 0.00% | - |
| Total | 13,620,942 | 100.0% | 180 | 100.0% | 75,672 | 5.13% | 190.5 |
| | | | | | | | |
| Province | Value | As percentage of total | Number of loans | As percentage of total | Average loan Size | WAC | WAM |
| Baden-Württemberg | 1,555,643 | 11.4% | 18 | 10.0% | 86,425 | 4.72% | 183.2 |
| Bavern | 888,988 | 6.5% | 11 | 6.1% | 80,817 | 4.67% | 229.9 |
| Berlin | 1,207,900 | 8.9% | 18 | 10.0% | 67,106 | 5.96% | 151.7 |
| Brandenburg | 413,293 | 3.0% | 5 | 2.8% | 82,659 | 4.71% | 244.4 |
| Bremen | , | 0.0% | | 0.0% | | 0.00% | |
| Hamburg | 39,945 | 0.3% | 1 | 0.6% | 39,945 | 8.12% | 141.9 |
| Hessen | 150,986 | 1.1% | 3 | 1.7% | 50,329 | 7.15% | 155.6 |
| Mecklenburg-Vorpommern | | 0.0% | | 0.0% | | 0.00% | |
| Niedersachsen | 613,079 | 4.5% | 6 | 3.3% | 102,180 | 5.33% | 237.8 |
| Nordrhein-Westfalen | 2,282,584 | 16.8% | 33 | 18.3% | 69,169 | 4.56% | 217.9 |
| Rheinland-Pfalz | 865,686 | 6.4% | 8 | 4.4% | 108,211 | 4.54% | 177.1 |
| Saarland | 45,385 | 0.3% | 1 | 0.6% | 45,385 | 3.30% | 62.0 |
| Sachsen | 4,409,158 | 32.4% | 59 | 32.8% | 74,731 | 5.43% | 177.9 |
| Sachsen-Anhalt | 822,338 | 6.0% | 13 | 7.2% | 63,257 | 5.48% | 186.4 |
| Schleswig-Holstein | 180,754 | 1.3% | 1 | 0.6% | 180,754 | 4.98% | 200.0 |
| Thüringen | 145,204 | 1.1% | 3 | 1.7% | 48,401 | 5.09% | 128.0 |
| Unspecified | - | 0.0% | | 0.0% | | 0.00% | |
| Total | 13,620,942 | 100.0% | 180 | 100.0% | 75,672 | 5.13% | 190.5 |
| | | | | | | Percentage owner | |
| Property type | Value | As percentage of total | Number of loans | As percentage of total | Average loan Size | occupied | Percentage investment |
| Einfamilienhaus | 3,649,269 | 26.8% | 37 | 20.6% | 98,629 | 97.3% | 2.7% |
| Hochhaus/appartement | 9,434,129 | 69.3% | 138 | 76.7% | 68,363 | 12.3% | 87.7% |
| Mehrfamilienhaus | - | 0.0% | - | 0.0% | | 0.0% | 0.0% |
| Zweifamilienhaus | 537,544 | 3.9% | 5 | 2.8% | 107,509 | 100.0% | 0.0% |
| Wohn- und Geschäftshaus | | 0.0% | | 0.0% | | 0.0% | 0.0% |
| unspecified | - | 0.0% | - | 0.0% | | 0.0% | 0.0% |
| Total | 13,620,942 | 100.0% | 180 | 100.0% | 75,672 | 32.2% | 67.8% |
| | | | | | | | |
| Loansize | Value | As percentage of total | Number of loans | As percentage of total | Average loan Size | WAC | WAM |
| 0 - 100,000 | 8,435,110 | 61.9% | 143 | 79.4% | 58,987 | 5.04% | 183.1 |
| 100,000 - 150,000 | 3,288,136 | 24.1% | 27 | 15.0% | 121,783 | 5.03% | 209.8 |
| 150,000 - 200,000 | 1,511,751 | 11.1% | 9 | 5.0% | 167,972 | 5.08% | 221.1 |
| 200,000 - 250,000 | | 0.0% | | 0.0% | | 0.00% | |
| 250,000 - 300,000 | - | 0.0% | | 0.0% | | 0.00% | |
| 300,000 - 350,000 | | 0.0% | - | 0.0% | | 0.00% | |
| 350,000 - 400,000 | 385,946 | 2.8% | 1 | 0.6% | 385,946 | 8.08% | 67.0 |
| 400,000 - > | | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 13,620,942 | 100.0% | 180 | 100.0% | 75,672 | 5.13% | 190.5 |