

**E-MAC DE 2006-II Investor Report May 2024**

**Cashflow analysis for the period**

|  |           |           |
|--|-----------|-----------|
| Total interest received                                      | 358,976   |           |
| Interest received on transaction accounts                    | 65,444    |           |
| Post Foreclosure Proceeds                                    | 101,536   |           |
| Liquidity available  | 4,200,000 |           |
| Reserve account available                                    | -         |           |
| Receivables under hedging arrangements                       | 129,990   |           |
| Total funds available  |           | 4,855,946 |
| Company management expenses                                  | -         |           |
| MPT fee  | 62,837    |           |
| Administration fee   | 12,100    |           |
| Post Foreclosure Fee   | 37,949    |           |
| Third party fees   | 76,909    |           |
| Liquidity Facility Commitment fee                            | 1,277     |           |
| Repayment funded Liquidity Facility loan previous period     | 35,787    |           |
| Other amounts due and payable to Liquidity Facility provider | 383       |           |
| Payments under hedging arrangements                          | 12,039    |           |
| Interest on the Notes  | 395,790   |           |
| PDL Repayment  | 20,875    |           |
| Redemption Class F-Notes                                     | -         |           |
| Deferred Purchase Price Instalment                           | -         |           |
| Total funds distributed                                      |           | 655,946   |
| Available after distribution of funds                        |           | 4,200,000 |
| Undrawn Liquidity Facility                                   | 4,200,000 |           |
| Reduction Liq. Fac. Max. Amount                              | -         |           |
| Liquidity Facility Standby Ledger                            | -         |           |
| Reserve account funding                                      | -         |           |
| Available liquidity  |           | 4,200,000 |
| Net cashflow   |           | -         |

**\* Note:**

On September 28, 2017 Deutsche Bank was downgraded as GIC Provider, As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to the transaction as Transaction Account Bank. The Collection Account remains with the GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is transferred to the Operating Account at the Issuer Account Bank. All other Transaction Accounts are transferred to ABN AMRO Bank N.V.

|  |           |
|--|-----------|
| <b>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</b> |           |
| Unpaid Swap Subordinated Amount  | 2,642,699 |
| Claimed subrogation amount CMIS Investments B.V.                                 | 2,038,764 |
| Total  | 4,681,462 |

**Liquidity Facility**

|  |           |
|--|-----------|
| Undrawn Liquidity Facility start period                  | 4,164,213 |
| Repayment funded Liquidity Facility loan previous period | 35,787    |
| Liquidity available                                      | 4,200,000 |
| Liquidity Facility Drawing this period                   | -         |
| Undrawn Liquidity Facility                               | 4,200,000 |
| Of which Stand-By Drawing                                | -         |

**Collateral**

|   |             |
|---|-------------|
| Starting current balance 1 February 2024                | 33,009,484  |
| To be disbursed per 1 February 2024                     | -           |
| Starting principal balance 1 February 2024              | 33,009,484  |
| Principal (p)repayments                                 | (1,153,222) |
| Loans re-assigned to Seller                             | -           |
| Reserved for new mortgage receivables                   | -           |
| Further Advances bought (incl. amounts to be disbursed) | -           |
| Losses for the period                                   | -           |
| Ending principal balance                                | 31,856,262  |
| Balance Reset Participation                             | -           |
| Total balance E-MAC DE 2006-II                          | 31,856,262  |

**Principal Deficiency Ledger**

|              | Start balance | New Losses This Period | Repayment from Interest Available Amount | End balance |
|--------------|---------------|------------------------|--|-------------|
| Senior Class | -             | -                      | -  | -           |
| Class B      | -             | -                      | -  | -           |
| Class C      | -             | -                      | -  | -           |
| Class D      | 1,717,132     | -                      | 20,875                                   | 1,696,257   |
| Class E      | 9,800,000     | -                      | -  | 9,800,000   |
| Total        | 11,517,132    | -                      | 20,875                                   | 11,496,257  |

**Performance**

|                 | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 10.13%      | 10.38%      | 15.78%      |

| Delinquent payments | Delinquent amount | Principal  | As percentage of |                 |
|---------------------|-------------------|------------|------------------|-----------------|
|                     |                   |            | total            | Number of loans |
| Current             | -                 | 24,239,788 | 76.1%            | 246             |
| 1 - 30              | 8,823             | 1,355,136  | 4.3%             | 16              |
| 31 - 60             | 18,823            | 1,104,766  | 3.5%             | 11              |
| 61 - 90             | 8,338             | 360,388    | 1.1%             | 6               |
| 91 - 120            | 18,675            | 621,267    | 2.0%             | 6               |
| 121-150             | 1,643             | 53,192     | 0.2%             | 1               |
| > 151               | 991,303           | 4,121,726  | 12.9%            | 29              |
| Total               | 1,047,604         | 31,856,262 | 100.0%           | 315             |

|                            | Last period | This period | Net Recovered | Total      |
|----------------------------|-------------|-------------|---------------|------------|
| Aggregate principal losses | -           | -           | (40,940)      | 63,339,336 |

## Summary - Total Portfolio

### Characteristics

|                                    |                         |                                |  |
|------------------------------------|-------------------------|--------------------------------|--|
| Amounts to be disbursed            | -                       |                                |  |
| Number of loans                    | 315                     |                                |  |
| Number of loans parts              | 427                     |                                |  |
|                                    | <b>Weighted average</b> | <b>Minimum</b>                 | <b>Maximum</b>                           |
| Loan size                          | 101,131                 | 10,672                         | 355,115                                  |
| Loan part size                     | 74,605                  | 9,334                          | 278,016                                  |
| Coupon                             | 5.24%                   | 2.70%                          | 8.19%                                    |
| Remaining maturity (months)        | 215.0                   | 7                              | 444                                      |
| Remaining interest period (months) | 10.0                    | 1                              | 58                                       |
| Original interest period (months)  | 47.9                    | 6                              | 240                                      |
| Seasoning (months)                 | 214.5                   | 197.8                          | 229.0                                    |
| Loan to Lending Value              | 88.6%                   | 0.1%                           | 129.1%                                   |
|                                    | <b>Value</b>            | <b>As % of number of loans</b> | <b>As % Outstanding principal amount</b> |
| Investment properties              | 8,446,780.89            | 36.5%                          | 26.52%                                   |
| Owner occupied                     | 23,409,480.87           | 63.5%                          | 73.48%                                   |

| Redemption type  | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|--|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity  | 26,408,794        | 82.9%                  | 376                 | 88.1%                  | 70,236                 | 5.21%        | 218.2        |
| Interest Only With Life Insurance Redemption           | 2,217,420         | 7.0%                   | 23                  | 5.4%                   | 96,410                 | 4.97%        | 169.2        |
| Interest Only With Building Savings Account Redemption | 1,865,522         | 5.9%                   | 16                  | 3.7%                   | 116,595                | 5.62%        | 233.0        |
| Interest Only  | 1,364,525         | 4.3%                   | 12                  | 2.8%                   | 113,710                | 5.63%        | 203.9        |
| <b>Total</b>   | <b>31,856,262</b> | <b>100.0%</b>          | <b>427</b>          | <b>100.0%</b>          | <b>74,605</b>          | <b>5.24%</b> | <b>215.0</b> |

| Interest term | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12        | 7,553,818         | 23.7%                  | 101                 | 23.7%                  | 74,790                 | 7.79%        | 164.7        |
| 13 - 24       | 8,576,292         | 26.9%                  | 122                 | 28.6%                  | 70,297                 | 5.20%        | 221.2        |
| 25 - 36       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 37 - 48       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 49 - 60       | 12,615,468        | 39.6%                  | 169                 | 39.6%                  | 74,648                 | 3.70%        | 247.5        |
| 61 - 72       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 73 - 84       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 85 - 96       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 97 - 108      | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 109 - 125     | 1,904,959         | 6.0%                   | 22                  | 5.2%                   | 86,589                 | 5.32%        | 198.9        |
| 126 - 132     | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 132 - >       | 1,205,724         | 3.8%                   | 13                  | 3.0%                   | 92,748                 | 5.49%        | 172.4        |
| <b>Total</b>  | <b>31,856,262</b> | <b>100.0%</b>          | <b>427</b>          | <b>100.0%</b>          | <b>74,605</b>          | <b>5.24%</b> | <b>215.0</b> |

| Mortgage coupons | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 3.00%       | 914,340           | 2.9%                   | 10                  | 2.3%                   | 91,434                 | 2.87%        | 306.8        |
| 3.00% - 3.25%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 3.25% - 3.50%    | 11,093,771        | 34.8%                  | 147                 | 34.4%                  | 75,468                 | 3.31%        | 257.6        |
| 3.50% - 3.75%    | 350,451           | 1.1%                   | 4                   | 0.9%                   | 87,613                 | 3.56%        | 284.2        |
| 3.75% - 4.00%    | 75,324            | 0.2%                   | 1                   | 0.2%                   | 75,324                 | 3.84%        | 187.0        |
| 4.00% - 4.25%    | 1,296,907         | 4.1%                   | 22                  | 5.2%                   | 58,950                 | 4.12%        | 242.6        |
| 4.25% - 4.50%    | 589,818           | 1.9%                   | 10                  | 2.3%                   | 58,982                 | 4.45%        | 236.8        |
| 4.50% - 4.75%    | 861,709           | 2.7%                   | 8                   | 1.9%                   | 107,714                | 4.63%        | 237.4        |
| 4.75% - 5.00%    | 279,215           | 0.9%                   | 4                   | 0.9%                   | 69,804                 | 4.84%        | 212.5        |
| 5.00% - 5.25%    | 390,096           | 1.2%                   | 6                   | 1.4%                   | 65,016                 | 5.07%        | 207.8        |
| 5.25% - 5.50%    | 649,472           | 2.0%                   | 9                   | 2.1%                   | 72,164                 | 5.38%        | 185.4        |
| 5.50% - 5.75%    | 2,024,719         | 6.4%                   | 23                  | 5.4%                   | 88,031                 | 5.64%        | 178.1        |
| 5.75% - 6.00%    | 1,717,295         | 5.4%                   | 22                  | 5.2%                   | 78,059                 | 5.88%        | 193.4        |
| 6.00% - >        | 11,613,145        | 36.5%                  | 161                 | 37.7%                  | 72,131                 | 7.38%        | 171.0        |
| <b>Total</b>     | <b>31,856,262</b> | <b>100.0%</b>          | <b>427</b>          | <b>100.0%</b>          | <b>74,605</b>          | <b>5.24%</b> | <b>215.0</b> |

| Interest reset date       | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2014 - 31-Dec-2017 | 2,035,503         | 6.4%                   | 24                  | 5.6%                   | 84,813                 | 5.24%        | 201.4        |
| 01-Jan-2018 - 31-Dec-2018 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2019 - 31-Dec-2019 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2020 - 31-Dec-2020 | 649               | 0.0%                   | 1                   | 0.2%                   | 649                    | 4.20%        | 260.0        |
| 01-Jan-2021 - 31-Dec-2021 | 319               | 0.0%                   | 1                   | 0.2%                   | 319                    | 3.30%        | 56.0         |
| 01-Jan-2022 - 31-Dec-2022 | 306,271           | 1.0%                   | 4                   | 0.9%                   | 76,568                 | 4.20%        | 247.0        |
| 01-Jan-2023 - 31-Dec-2023 | 185,034           | 0.6%                   | 3                   | 0.7%                   | 61,678                 | 5.00%        | 240.5        |
| 01-Jan-2024 - 31-Dec-2024 | 10,279,621        | 32.3%                  | 139                 | 32.6%                  | 73,954                 | 6.64%        | 194.5        |
| 01-Jan-2025 - 31-Dec-2025 | 6,862,583         | 21.5%                  | 90                  | 21.1%                  | 76,251                 | 5.18%        | 210.2        |
| 01-Jan-2026 - 31-Dec-2026 | 8,528,530         | 26.8%                  | 116                 | 27.2%                  | 73,522                 | 3.75%        | 248.0        |
| 01-Jan-2027 - 31-Dec-2027 | 2,260,760         | 7.1%                   | 27                  | 6.3%                   | 83,732                 | 4.10%        | 226.3        |
| 01-Jan-2028 - 31-Dec-2111 | 1,396,992         | 4.4%                   | 22                  | 5.2%                   | 63,500                 | 6.38%        | 180.3        |
| <b>Total</b>              | <b>31,856,262</b> | <b>100.0%</b>          | <b>427</b>          | <b>100.0%</b>          | <b>74,605</b>          | <b>5.24%</b> | <b>215.0</b> |

| <b>Legal Maturity</b>     | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2024 - 31-Dec-2025 | 15,587            | 0.0%                   | 2                   | 0.5%                   | 7,793                  | 7.95%        | 13.8         |
| 01-Jan-2026 - 31-Dec-2027 | 79,981            | 0.3%                   | 4                   | 0.9%                   | 19,995                 | 5.71%        | 34.2         |
| 01-Jan-2028 - 31-Dec-2029 | 284,643           | 0.9%                   | 7                   | 1.6%                   | 40,663                 | 6.83%        | 59.1         |
| 01-Jan-2030 - 31-Dec-2031 | 408,154           | 1.3%                   | 9                   | 2.1%                   | 45,350                 | 6.72%        | 79.5         |
| 01-Jan-2032 - 31-Dec-2033 | 855,926           | 2.7%                   | 17                  | 4.0%                   | 50,349                 | 5.23%        | 107.2        |
| 01-Jan-2034 - 31-Dec-2035 | 1,282,786         | 4.0%                   | 20                  | 4.7%                   | 64,139                 | 4.82%        | 131.6        |
| 01-Jan-2036 - 31-Dec-2037 | 6,007,953         | 18.9%                  | 83                  | 19.4%                  | 72,385                 | 7.36%        | 155.0        |
| 01-Jan-2038 - 31-Dec-2039 | 3,497,780         | 11.0%                  | 50                  | 11.7%                  | 69,956                 | 6.21%        | 176.8        |
| 01-Jan-2040 - 31-Dec-2041 | 5,312,418         | 16.7%                  | 62                  | 14.5%                  | 85,684                 | 5.61%        | 200.8        |
| 01-Jan-2042 - 31-Dec-2043 | 2,396,146         | 7.5%                   | 29                  | 6.8%                   | 82,626                 | 4.89%        | 223.6        |
| 01-Jan-2044 - 31-Dec-2045 | 3,225,713         | 10.1%                  | 40                  | 9.4%                   | 80,643                 | 4.12%        | 249.5        |
| 01-Jan-2046 - 31-Dec-2047 | 2,378,367         | 7.5%                   | 24                  | 5.6%                   | 99,099                 | 3.87%        | 269.9        |
| 01-Jan-2048 - 31-Dec-2137 | 6,110,806         | 19.2%                  | 80                  | 18.7%                  | 76,385                 | 3.43%        | 317.2        |
| <b>Total</b>              | <b>31,856,262</b> | <b>100.0%</b>          | <b>427</b>          | <b>100.0%</b>          | <b>74,605</b>          | <b>5.24%</b> | <b>215.0</b> |

| <b>Loan to Lending Value Loans</b> | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC          | WAM          |
|------------------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60%                           | 1,262,901         | 4.0%                   | 29              | 9.2%                   | 43,548            | 5.48%        | 109.8        |
| 60% - 70%                          | 1,033,544         | 3.2%                   | 17              | 5.4%                   | 60,797            | 4.87%        | 161.7        |
| 70% - 80%                          | 4,886,436         | 15.3%                  | 41              | 13.0%                  | 119,181           | 4.58%        | 229.4        |
| 80% - 90%                          | 11,831,736        | 37.1%                  | 117             | 37.1%                  | 101,126           | 5.13%        | 230.7        |
| 90% - 100%                         | 7,933,669         | 24.9%                  | 78              | 24.8%                  | 101,714           | 5.47%        | 217.7        |
| 100% - 110%                        | 1,919,601         | 6.0%                   | 12              | 3.8%                   | 159,967           | 6.00%        | 236.5        |
| 110% - 120%                        | 2,436,430         | 7.6%                   | 18              | 5.7%                   | 135,357           | 5.80%        | 172.7        |
| 120% - 130%                        | 551,944           | 1.7%                   | 3               | 1.0%                   | 183,981           | 5.92%        | 166.3        |
| 130% - >                           | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%        | -            |
| <b>Total</b>                       | <b>31,856,262</b> | <b>100.0%</b>          | <b>315</b>      | <b>100.0%</b>          | <b>101,131</b>    | <b>5.24%</b> | <b>215.0</b> |

| <b>Province</b>        | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC          | WAM          |
|------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Baden-Württemberg      | 4,043,484         | 12.7%                  | 29              | 9.2%                   | 139,430           | 5.24%        | 211.0        |
| Bayern                 | 2,426,222         | 7.6%                   | 20              | 6.3%                   | 121,311           | 5.56%        | 206.7        |
| Berlin                 | 2,432,597         | 7.6%                   | 22              | 7.0%                   | 110,573           | 4.15%        | 235.6        |
| Brandenburg            | 861,231           | 2.7%                   | 8               | 2.5%                   | 107,654           | 4.20%        | 230.2        |
| Bremen                 | 114,465           | 0.4%                   | 1               | 0.3%                   | 114,465           | 4.65%        | 307.0        |
| Hamburg                | 68,027            | 0.2%                   | 1               | 0.3%                   | 68,027            | 6.50%        | 197.0        |
| Hamburg/Niedersachsen  | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%        | -            |
| Hessen                 | 1,744,864         | 5.5%                   | 18              | 5.7%                   | 96,937            | 5.27%        | 235.2        |
| Mecklenburg-Vorpommern | 126,376           | 0.4%                   | 2               | 0.6%                   | 63,188            | 4.66%        | 157.5        |
| Niedersachsen          | 3,138,443         | 9.9%                   | 31              | 9.8%                   | 101,240           | 4.71%        | 239.5        |
| Nordrhein-Westfalen    | 6,884,672         | 21.6%                  | 57              | 18.1%                  | 120,784           | 5.72%        | 202.1        |
| Rheinland-Pfalz        | 1,845,591         | 5.8%                   | 20              | 6.3%                   | 92,280            | 4.48%        | 240.3        |
| Saarland               | 928,904           | 2.9%                   | 9               | 2.9%                   | 103,212           | 5.18%        | 220.3        |
| Sachsen                | 4,466,213         | 14.0%                  | 56              | 17.8%                  | 79,754            | 5.94%        | 202.2        |
| Sachsen-Anhalt         | 1,929,207         | 6.1%                   | 30              | 9.5%                   | 64,307            | 5.46%        | 194.4        |
| Schleswig-Holstein     | 622,960           | 2.0%                   | 7               | 2.2%                   | 88,994            | 3.77%        | 195.8        |
| Thüringen              | 223,008           | 0.7%                   | 4               | 1.3%                   | 55,752            | 4.81%        | 220.3        |
| Unspecified            | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%        | -            |
| <b>Total</b>           | <b>31,856,262</b> | <b>100.0%</b>          | <b>315</b>      | <b>100.0%</b>          | <b>101,131</b>    | <b>5.24%</b> | <b>215.0</b> |

| <b>Property type</b> | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------|-------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus      | 16,151,744        | 50.7%                  | 133             | 42.2%                  | 121,442           | 100.0%         | 0.0%                |
| Hochhaus/appartement | 11,849,859        | 37.2%                  | 152             | 48.3%                  | 77,960            | 24.3%          | 75.7%               |
| Mehrfamilienhaus     | 1,382,227         | 4.3%                   | 10              | 3.2%                   | 138,223           | 100.0%         | 0.0%                |
| Zweifamilienhaus     | 2,472,431         | 7.8%                   | 20              | 6.3%                   | 123,622           | 100.0%         | 0.0%                |
| Laden/wohnhaus       | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.0%           | 100.0%              |
| unspecified          | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.0%           | 0.0%                |
| <b>Total</b>         | <b>31,856,262</b> | <b>100.0%</b>          | <b>315</b>      | <b>100.0%</b>          | <b>101,131</b>    | <b>63.5%</b>   | <b>36.5%</b>        |

| <b>Loansize</b>   | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC          | WAM          |
|-------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0 - 100,000       | 11,831,130        | 37.1%                  | 184             | 58.4%                  | 64,300            | 5.41%        | 202.8        |
| 100,000 - 150,000 | 8,528,193         | 26.8%                  | 70              | 22.2%                  | 121,831           | 5.21%        | 223.8        |
| 150,000 - 200,000 | 7,434,416         | 23.3%                  | 44              | 14.0%                  | 168,964           | 4.92%        | 228.6        |
| 200,000 - 250,000 | 2,823,970         | 8.9%                   | 13              | 4.1%                   | 217,228           | 5.09%        | 212.3        |
| 250,000 - 300,000 | 540,722           | 1.7%                   | 2               | 0.6%                   | 270,361           | 5.93%        | 154.0        |
| 300,000 - 350,000 | 342,716           | 1.1%                   | 1               | 0.3%                   | 342,716           | 4.74%        | 228.6        |
| 350,000 - 400,000 | 355,115           | 1.1%                   | 1               | 0.3%                   | 355,115           | 7.86%        | 230.1        |
| 400,000 - >       | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%        | -            |
| <b>Total</b>      | <b>31,856,262</b> | <b>100.0%</b>          | <b>315</b>      | <b>100.0%</b>          | <b>101,131</b>    | <b>5.24%</b> | <b>215.0</b> |

## Summary - East Germany

### Characteristics

|                                    |                         |                                |  |
|------------------------------------|-------------------------|--------------------------------|--|
| Amounts to be disbursed            | -                       |                                |  |
| Number of loans                    | 122                     |                                |  |
| Number of loans parts              | 161                     |                                |  |
|                                    | <b>Weighted average</b> | <b>Minimum</b>                 | <b>Maximum</b>                           |
| Loan size                          | 62,284                  | 15,109                         | 249,724                                  |
| Loan part size                     | 62,352                  | 9,924                          | 200,214                                  |
| Coupon                             | 5.22%                   | 2.70%                          | 8.19%                                    |
| Remaining maturity (months)        | 211.5                   | 7                              | 365                                      |
| Remaining interest period (months) | 15.0                    | 1                              | 58                                       |
| Original interest period (months)  | 38.5                    | 6                              | 240                                      |
| Seasoning (months)                 | 215.7                   | 200.3                          | 229.0                                    |
| Loan to Lending Value              | 90.2%                   | 0.1%                           | 129.1%                                   |
|                                    | <b>Value</b>            | <b>As % of number of loans</b> | <b>As % Outstanding principal amount</b> |
| Investment properties              | 6,445,078.18            | 73.8%                          | 64.20%                                   |
| Owner occupied                     | 3,593,552.59            | 26.2%                          | 35.80%                                   |

| Redemption type  | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|--|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity  | 8,975,132         | 89.4%                  | 148                 | 91.9%                  | 60,643                 | 5.35%        | 215.0        |
| Interest Only With Life Insurance Redemption           | 778,447           | 7.8%                   | 10                  | 6.2%                   | 77,845                 | 4.17%        | 183.7        |
| Interest Only With Building Savings Account Redemption | 51,052            | 0.5%                   | 1                   | 0.6%                   | 51,052                 | 5.86%        | 114.0        |
| Interest Only  | 234,000           | 2.3%                   | 2                   | 1.2%                   | 117,000                | 3.79%        | 191.0        |
| <b>Total</b>   | <b>10,038,631</b> | <b>100.0%</b>          | <b>161</b>          | <b>100.0%</b>          | <b>62,352</b>          | <b>5.22%</b> | <b>211.5</b> |

| Interest term | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12        | 2,613,552         | 26.0%                  | 42                  | 26.1%                  | 62,227                 | 7.87%        | 159.3        |
| 13 - 24       | 2,560,277         | 25.5%                  | 46                  | 28.6%                  | 55,658                 | 5.32%        | 204.7        |
| 25 - 36       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 37 - 48       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 49 - 60       | 4,640,599         | 46.2%                  | 69                  | 42.9%                  | 67,255                 | 3.67%        | 246.8        |
| 61 - 72       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 73 - 84       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 85 - 96       | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 97 - 108      | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 109 - 125     | 189,124           | 1.9%                   | 3                   | 1.9%                   | 63,041                 | 5.39%        | 177.8        |
| 126 - 132     | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 132 - >       | 35,078            | 0.3%                   | 1                   | 0.6%                   | 35,078                 | 4.74%        | 102.0        |
| <b>Total</b>  | <b>10,038,631</b> | <b>100.0%</b>          | <b>161</b>          | <b>100.0%</b>          | <b>62,352</b>          | <b>5.22%</b> | <b>211.5</b> |

| Mortgage coupons | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 3.00%       | 235,522           | 2.3%                   | 3                   | 1.9%                   | 78,507                 | 2.74%        | 235.7        |
| 3.00% - 3.25%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 3.25% - 3.50%    | 3,840,078         | 38.3%                  | 54                  | 33.5%                  | 71,113                 | 3.31%        | 257.8        |
| 3.50% - 3.75%    | 59,781            | 0.6%                   | 1                   | 0.6%                   | 59,781                 | 3.70%        | 281.0        |
| 3.75% - 4.00%    | 75,324            | 0.8%                   | 1                   | 0.6%                   | 75,324                 | 3.84%        | 187.0        |
| 4.00% - 4.25%    | 428,187           | 4.3%                   | 9                   | 5.6%                   | 47,576                 | 4.12%        | 247.3        |
| 4.25% - 4.50%    | 296,758           | 3.0%                   | 5                   | 3.1%                   | 59,352                 | 4.47%        | 221.5        |
| 4.50% - 4.75%    | 255,830           | 2.5%                   | 4                   | 2.5%                   | 63,958                 | 4.64%        | 202.1        |
| 4.75% - 5.00%    | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 5.00% - 5.25%    | 76,224            | 0.8%                   | 2                   | 1.2%                   | 38,112                 | 5.04%        | 219.0        |
| 5.25% - 5.50%    | 62,894            | 0.6%                   | 1                   | 0.6%                   | 62,894                 | 5.26%        | 225.9        |
| 5.50% - 5.75%    | 593,056           | 5.9%                   | 8                   | 5.0%                   | 74,132                 | 5.64%        | 191.4        |
| 5.75% - 6.00%    | 205,098           | 2.0%                   | 6                   | 3.7%                   | 34,183                 | 5.87%        | 165.3        |
| 6.00% - >        | 3,909,878         | 38.9%                  | 67                  | 41.6%                  | 58,356                 | 7.43%        | 165.0        |
| <b>Total</b>     | <b>10,038,631</b> | <b>100.0%</b>          | <b>161</b>          | <b>100.0%</b>          | <b>62,352</b>          | <b>5.22%</b> | <b>211.5</b> |

| Interest reset date       | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2014 - 31-Dec-2017 | 189,124           | 1.9%                   | 3                   | 1.9%                   | 63,041                 | 5.39%        | 177.8        |
| 01-Jan-2018 - 31-Dec-2018 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2019 - 31-Dec-2019 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2020 - 31-Dec-2020 | 649               | 0.0%                   | 1                   | 0.6%                   | 649                    | 4.20%        | 260.0        |
| 01-Jan-2021 - 31-Dec-2021 | -                 | 0.0%                   | -                   | 0.0%                   | -                      | 0.00%        | -            |
| 01-Jan-2022 - 31-Dec-2022 | 108,269           | 1.1%                   | 2                   | 1.2%                   | 54,135                 | 4.20%        | 263.0        |
| 01-Jan-2023 - 31-Dec-2023 | 134,781           | 1.3%                   | 2                   | 1.2%                   | 67,391                 | 5.27%        | 234.8        |
| 01-Jan-2024 - 31-Dec-2024 | 3,344,078         | 33.3%                  | 53                  | 32.9%                  | 63,096                 | 6.95%        | 175.1        |
| 01-Jan-2025 - 31-Dec-2025 | 2,265,118         | 22.6%                  | 36                  | 22.4%                  | 62,920                 | 4.66%        | 225.8        |
| 01-Jan-2026 - 31-Dec-2026 | 2,760,412         | 27.5%                  | 45                  | 28.0%                  | 61,342                 | 3.86%        | 239.0        |
| 01-Jan-2027 - 31-Dec-2027 | 791,535           | 7.9%                   | 9                   | 5.6%                   | 87,948                 | 3.76%        | 247.5        |
| 01-Jan-2028 - 31-Dec-2111 | 444,664           | 4.4%                   | 10                  | 6.2%                   | 44,466                 | 6.33%        | 171.7        |
| <b>Total</b>              | <b>10,038,631</b> | <b>100.0%</b>          | <b>161</b>          | <b>100.0%</b>          | <b>62,352</b>          | <b>5.22%</b> | <b>211.5</b> |

| <b>Legal Maturity</b>     | Value             | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC          | WAM          |
|---------------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2024 - 31-Dec-2025 | 15,587            | 0.2%                   | 2                   | 1.2%                   | 7,793                  | 7.95%        | 13.8         |
| 01-Jan-2026 - 31-Dec-2027 | 19,847            | 0.2%                   | 1                   | 0.6%                   | 19,847                 | 8.18%        | 25.0         |
| 01-Jan-2028 - 31-Dec-2029 | 36,523            | 0.4%                   | 1                   | 0.6%                   | 36,523                 | 6.21%        | 56.0         |
| 01-Jan-2030 - 31-Dec-2031 | 189,694           | 1.9%                   | 5                   | 3.1%                   | 37,939                 | 6.41%        | 82.4         |
| 01-Jan-2032 - 31-Dec-2033 | 354,675           | 3.5%                   | 8                   | 5.0%                   | 44,334                 | 5.32%        | 109.3        |
| 01-Jan-2034 - 31-Dec-2035 | 232,055           | 2.3%                   | 6                   | 3.7%                   | 38,676                 | 3.96%        | 132.4        |
| 01-Jan-2036 - 31-Dec-2037 | 2,384,427         | 23.8%                  | 36                  | 22.4%                  | 66,234                 | 7.17%        | 154.8        |
| 01-Jan-2038 - 31-Dec-2039 | 1,351,071         | 13.5%                  | 22                  | 13.7%                  | 61,412                 | 5.91%        | 176.0        |
| 01-Jan-2040 - 31-Dec-2041 | 1,438,930         | 14.3%                  | 22                  | 13.7%                  | 65,406                 | 5.60%        | 200.6        |
| 01-Jan-2042 - 31-Dec-2043 | 419,618           | 4.2%                   | 8                   | 5.0%                   | 52,452                 | 4.92%        | 220.4        |
| 01-Jan-2044 - 31-Dec-2045 | 799,129           | 8.0%                   | 15                  | 9.3%                   | 53,275                 | 3.70%        | 246.7        |
| 01-Jan-2046 - 31-Dec-2047 | 578,050           | 5.8%                   | 7                   | 4.3%                   | 82,579                 | 3.71%        | 268.6        |
| 01-Jan-2048 - 31-Dec-2137 | 2,219,025         | 22.1%                  | 28                  | 17.4%                  | 79,251                 | 3.43%        | 313.0        |
| <b>Total</b>              | <b>10,038,631</b> | <b>100.0%</b>          | <b>161</b>          | <b>100.0%</b>          | <b>62,352</b>          | <b>5.22%</b> | <b>211.5</b> |

| <b>Loan to Lending Value Loans</b> | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC          | WAM          |
|------------------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60%                           | 343,970           | 3.4%                   | 12              | 9.8%                   | 28,664            | 5.70%        | 124.1        |
| 60% - 70%                          | 344,362           | 3.4%                   | 7               | 5.7%                   | 49,197            | 4.43%        | 139.6        |
| 70% - 80%                          | 500,095           | 5.0%                   | 6               | 4.9%                   | 83,349            | 4.29%        | 191.6        |
| 80% - 90%                          | 4,135,651         | 41.2%                  | 46              | 37.7%                  | 89,905            | 4.98%        | 239.7        |
| 90% - 100%                         | 3,350,613         | 33.4%                  | 39              | 32.0%                  | 85,913            | 5.70%        | 211.7        |
| 100% - 110%                        | 327,780           | 3.3%                   | 3               | 2.5%                   | 109,260           | 4.38%        | 213.8        |
| 110% - 120%                        | 923,241           | 9.2%                   | 8               | 6.6%                   | 115,405           | 5.43%        | 161.1        |
| 120% - 130%                        | 112,900           | 1.1%                   | 1               | 0.8%                   | 112,900           | 5.62%        | 150.0        |
| 130% - >                           | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%        | -            |
| <b>Total</b>                       | <b>10,038,631</b> | <b>100.0%</b>          | <b>122</b>      | <b>100.0%</b>          | <b>82,284</b>     | <b>5.22%</b> | <b>211.5</b> |

| <b>Province</b>        | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC          | WAM          |
|------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Berlin                 | 2,432,597         | 24.2%                  | 22              | 18.0%                  | 110,573           | 4.15%        | 235.6        |
| Brandenburg            | 861,231           | 8.6%                   | 8               | 6.6%                   | 107,654           | 4.20%        | 230.2        |
| Mecklenburg-Vorpommern | 126,376           | 1.3%                   | 2               | 1.6%                   | 63,188            | 4.66%        | 157.5        |
| Sachsen                | 4,466,213         | 44.5%                  | 56              | 45.9%                  | 79,754            | 5.94%        | 203.2        |
| Sachsen-Anhalt         | 1,929,207         | 19.2%                  | 30              | 24.6%                  | 64,307            | 5.46%        | 194.4        |
| Thüringen              | 223,008           | 2.2%                   | 4               | 3.3%                   | 55,752            | 4.81%        | 220.3        |
| Unspecified            | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%        | -            |
| <b>Total</b>           | <b>10,038,631</b> | <b>100.0%</b>          | <b>122</b>      | <b>100.0%</b>          | <b>82,284</b>     | <b>5.22%</b> | <b>211.5</b> |

| <b>Property type</b>        | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|-----------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus             | 2,728,746         | 27.2%                  | 22              | 18.0%                  | 124,034           | 100.00%        | 0.00%               |
| Hochhaus/appartement        | 6,718,299         | 66.9%                  | 94              | 77.0%                  | 71,471            | 4.26%          | 95.74%              |
| Mehrfamilienhaus            | 75,324            | 0.8%                   | 1               | 0.8%                   | 75,324            | 100.00%        | 0.00%               |
| Zweifamilienhaus            | 516,262           | 5.1%                   | 5               | 4.1%                   | 103,252           | 100.00%        | 0.00%               |
| Laden/wohnhhaus unspecified | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%          | 100.00%             |
| unspecified                 | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%          | 0.00%               |
| <b>Total</b>                | <b>10,038,631</b> | <b>100.0%</b>          | <b>122</b>      | <b>100.0%</b>          | <b>82,284</b>     | <b>26.23%</b>  | <b>73.77%</b>       |

| <b>Loan size</b>  | Value             | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC          | WAM          |
|-------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0 - 100,000       | 5,790,891         | 57.7%                  | 93              | 76.2%                  | 62,268            | 5.42%        | 200.3        |
| 100,000 - 150,000 | 2,148,857         | 21.4%                  | 18              | 14.8%                  | 119,381           | 5.45%        | 214.8        |
| 150,000 - 200,000 | 1,221,683         | 12.2%                  | 7               | 5.7%                   | 174,526           | 4.02%        | 256.9        |
| 200,000 - 250,000 | 877,199           | 8.7%                   | 4               | 3.3%                   | 219,300           | 5.07%        | 214.2        |
| 250,000 - >       | -                 | 0.0%                   | -               | 0.0%                   | -                 | 0.00%        | -            |
| <b>Total</b>      | <b>10,038,631</b> | <b>100.0%</b>          | <b>122</b>      | <b>100.0%</b>          | <b>82,284</b>     | <b>5.22%</b> | <b>211.5</b> |