

Pure German Lion RMBS 2008

Investor Report

Collection Period: 01/08/2011 - 31/10/2011

Reporting Date: 18/11/2011



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2. Contents

Deal Name	Pure German Lion RMBS 2008
Issuer	Pure German Lion RMBS 2008 GmbH Steinweg 3-5 60313 Frankfurt/Main Germany
Seller / Servicer	ING-DiBa AG
Reporting Entity	ING-DiBa AG Theodor-Heuss-Allee 106 60486 Frankfurt/Main Germany
Contact details	Reporting Team VL_ABS_Reporting@ing-diba.de Tel: + 49 69 27222 69605 Fax:+ 49 69 27222 69112
Corporate Service Provider	Wilmington Trust SP Services (Frankfurt) GmbH Steinweg 3-5 60313 Frankfurt/Main Germany
Rating Agency	Moody's Deutschland GmbH An der Welle 5 60322 Frankfurt/Main Germany Standard & Poor's Structured Finance Europe Ltd. Neue Mainzer Strasse 52 60311 Frankfurt/Main Germany

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3. Cover Sheet

Address	Pure German Lion RMBS 2008 GmbH c/o Wilmington Trust SP Services (Frankfurt) GmbH Steinweg 3-5 60313 Frankfurt am Main Germany
Reporting Period	11
Reporting Date	18/11/2011
Closing Date	03/12/2008
Portfolio Cut off Date	31/08/2008
Report Currency	EUR

	Cut Off Date	Current Date
Outstanding Principal Amount (Original)	5,119,402,562.56	5,822,391,604.85
Outstanding Principal Amount (Current)	4,732,141,122.18	4,602,564,716.87
Borrowers	36,351	43,121
Loan Receivables (Accounts)	41,090	47,376
Average Current Principal Amount (Borrowers)	130,179.12	106,736.04
Average Current Principal Amount (Accounts)	115,165.27	97,149.71
Weighted Average Interest Rate	4.35	4.40
Minimum Interest Rate	2.90	2.28
Maximum Interest Rate	5.88	6.95
Weighted Average Current LTV	80.95	72.52
Weighted Average Seasoning (Years)	2.69	5.93
Weighted Average Remaining Term to Reset (Years)	10.04	7.17

Deal Overview

Class	Initial Principal Amount	ISIN	Interest Base (floating)	Spread*	Expected Maturity	Legal Maturity	Moody's Original	Moody's Current	S&P Original	S&P Current
A1	2,188,650,000	XS0394301344	3M EURIBOR	100	Feb 63	Feb 65	Aaa	Aaa	AAA	AAA
A2	2,188,650,000	XS0394309081	3M EURIBOR	100	Feb 63	Feb 65	Aaa	Aaa	AAA	AAA
B	212,950,000	XS0394310683	3M EURIBOR	150	Feb 63	Feb 65	A2	A2	AA	AA
C	142,000,000	XS0394310840	3M EURIBOR	400	Feb 63	Feb 65	NR	NR	NR	NR

* Margin of the Class A Notes can be reset once. The max. margin after the reset is capped at 1,05%.

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4. Notes Information

Portfolio Cut Off Date	31/08/2008
Closing Date	03/12/2008
Reporting Frequency	quarterly
Period Number	11
Reporting Date	18/11/2011
Reporting Period	01/08/2011 - 31/10/2011
Interest Accrual Period	23/08/2011 - 22/11/2011
Payment Date	23/11/2011
Next Payment Date	23/02/2012
Fixing Date Euribor	21/11/2011
Fixing of 3M Euribor	1.533%
Report Currency	EUR
Day Count Convention	ACT / 360

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5. Counterparties Information

			Current Rating			Trigger Level		Trigger Breach
			Moody's ST / LT	S&P ST / LT	Fitch ST / LT	Moody's ST / LT	S&P ST / LT	Moody's/S&P ST / LT
<u>Arranger / Lead Manager</u>	ING Bank N.V. Amstelveenseweg 500 1000 BV Amsterdam The Netherlands	ING Bank N.V.	P-1 / Aa3	A-1 / A+	F1+ / A+			
<u>Principal Paying Agent / Listing Agent</u>	BNP Paribas Securities Services, Luxembourg Branch 33, rue de Gasperich L- 5826 - Hesperange L-2085 Luxembourg	BNP Paribas	P-1 / Aa2	A-1+ / AA	F1+ / AA-	P-1		NO
<u>Trustee</u>	BNP Paribas Trust Coporation UK Ltd. 55 Moorgate London EC2R 6PA UK	BNP Paribas	P-1 / Aa2	A-1+ / AA	F1+ / AA-			
<u>Data Trustee</u>	BNP Paribas Securities Services, Frankfurt Branch Grüneburgweg 14 60322 Frankfurt am Main Deutschland	BNP Paribas	P-1 / Aa2	A-1+ / AA	F1+ / AA-			
<u>Guarantor</u>	ING Bank N.V. Amstelveenseweg 500 1000 BV Amsterdam The Netherlands	ING Bank N.V.	P-1 / Aa3	A-1 / A+	F1+ / A+	P-1 / A2	A-1/A (A+)	NO

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6. Credit Enhancement

	% of Aggregate Principal Amount Cut Off	Amount as of Cut Off (EUR)	% of Aggregate Principal Amount Current	Amount Current (EUR)
Class B	4.50%	212,950,000	4.63%	212,950,000
Class C	3.00%	142,000,000	3.09%	142,000,000

Credit Enhancement

Credit Enhancement for each class will be provided by the respective subordinated classes and excess spread. Class C provides Credit Enhancement for Class B and Class A. Class B provides Credit Enhancement for Class A. Excess Spread in the amount of 35bp is guaranteed by the swap.

Liquidity Facility

The liquidity facility amounts to 4.25% of the initial outstanding notes. As soon as the facility amount equals 6.00% of the current outstanding notes the liquidity facility can amortise to the higher of 6.00% of the current outstanding notes or 1.00% of the initial outstanding notes. The Liquidity Facility is guaranteed by ING Bank N.V.

Principal Deficiency Ledger

Comprise three sub-ledgers in order to record on any Note Business Day any Realised Losses (Principal Deficiency Event) on the Securitised Loan Receivables by way of debiting an amount equal to any Realised Losses first to the Class C Notes PDL, second to the Class B Notes PDL and third to the Class A Notes PDL in accordance with the Interest Priority of Payments.

Determination Options

Optional Redemption for Tax Reasons
Optional Redemption in full on the Optional Redemption Date
Early Redemption at the Option of the Originator

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7. Rating related Trigger

			Trigger Event
<u>Set-Off Risk</u>	Guaranteed by ING Bank N.V. The min. Rating Level is A2 by Moody's and A-2/BBB (otherwise BBB+) by S&P. As soon as the Guarantor's rating falls below the min. Rating Level the obligation under this guarantee will be cash collateralised.		NO
<u>Set-Off Exposure</u>	Current Period (in mn €) Current Period (in %)	159,52mn € 3.45%	
<u>Set-Off Risk Reserve Required Amount</u>	The amount, covering the highest monthly set-off risk exposure during the last three calendar months immediately preceding the relevant Set-Off Calculation Date (note business day of the rating reduction and the corresponding date for each following month thereafter).	NA	
<u>Commingling Risk</u>	Guaranteed by ING Bank N.V. If the Guarantors Rating ceases to be P-1 by Moody's and A-2/BBB (otherwise BBB+) by S&P, collections to the Issuer Collection Account will be transferred on a daily basis.		NO
<u>Account Bank</u>	Guaranteed by ING Bank N.V. In case of the loss of the min. Rating P-1 by Moody's and A-1/A (otherwise A+) by S&P, a new account will be opened with an account bank (providing the minimum required rating) by the Trustee.		NO
<u>Servicer Termination Event</u>	i) Servicer fails to make payments ii) Servicer fails to perform its material obligations iii) Insolvency proceedings have been instituted against the Servicer iv) Servicer breaches any of the covenants v) Servicer is not collecting or no longer entitled to collect the securitised loan receivables vi) Breach of representations and warranties		NO
<u>Interest Rate Swap Agreement</u>	Guaranteed by ING Bank N.V.		
<u>Transfer Event</u>	i) Insolvency of the Seller ii) Petition for the institution of insolvency proceedings against the Seller has been filed by the BaFin iii) Breach of the Seller's covenants		NO
<u>Transfer Reserve Amount</u>	Current Period (in mn €)	16,98mn €	
<u>Replenishment Exposure</u>	Total replenishment exposure over the past 12 months does not represent more than 25% of the aggregate outstanding principal amount of all securitised loan receivables.	10.74%	NO

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8. Payment of the Notes

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Interest Accrual Period	23/08/2011 - 22/11/2011
Fixing Date Euribor	21/11/2011
Payment Date	23/11/2011
Accrued number of days in the relevant Interest Accrual Period	92
Fixing of 3M Euribor	1.533%
Day Count Convention	ACT / 360
Currency	EUR

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Distribution Summary (Interest and Principal) - Statement to Noteholders

Class of Notes	Initial Principal Amount (EUR)	Beginning Certificate Balance (EUR)	Current Net Interest Rate* (%)	Principal Distribution (EUR)	Interest Distribution (EUR)	WKN	DE ISIN	Moody's Rating Current	S&P Rating Current
A1	2,188,650,000.00	2,188,650,000.00	2.533	0	14,167,617.82	A0XYA1	XS0394301344	Aaa	AAA
A2	2,188,650,000.00	2,188,650,000.00	2.533	0	14,167,617.82	A0XYA2	XS0394309081	Aaa	AAA
B	212,950,000.00	212,950,000.00	3.033	0	1,650,575.45	A0XYA5	XS0394310683	A2	AA
C	142,000,000.00	142,000,000.00	5.533	0	2,007,864.22	A0XYA6	XS0394310840	NR	NR
	4,732,250,000.00	4,732,250,000.00			31,993,675.31				

*interest period from 23/08/2011 - 22/11/2011 is based on EURIBOR at 1.533 per cent

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Distribution of Interest - Statement to Noteholders

Class of Notes	Initial Principal Amount (EUR)	Beginning Certificate Balance (EUR)	Number of Notes	Fixed or Floating	Spread over 3M-EURIBOR (bp)	Current Net Interest Rate* (%)	Current Accrued Interest per Note (EUR)	Total Interest Distribution (EUR)
A1	2,188,650,000.00	2,188,650,000.00	1	Floating	100	2.533	14,167,617.82	14,167,617.82
A2	2,188,650,000.00	2,188,650,000.00	1	Floating	100	2.533	14,167,617.82	14,167,617.82
B	212,950,000.00	212,950,000.00	1	Floating	150	3.033	1.650.575,45	1.650.575,45
C	142,000,000.00	142,000,000.00	1	Floating	400	5.533	2,007,864.22	2,007,864.22
	4,732,250,000.00	4,732,250,000.00						31,993,675.31

*interest period from 23/08/2011 - 22/11/2011 is based on EURIBOR at 1.533 per cent

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Distribution of Principal - Statement to Noteholders

Class of Notes	Initial Principal Amount (EUR)	Beginning Certificate Balance (EUR)	Principal Distribution (EUR)	Total Loss Allocation (EUR)	PDL Ending Balance (EUR)	Ending Certificate Balance (EUR)
A1	2,188,650,000.00	2,188,650,000.00	0	0	0	2,188,650,000.00
A2	2,188,650,000.00	2,188,650,000.00	0	0	0	2,188,650,000.00
B	212,950,000.00	212,950,000.00	0	0	0	212,950,000.00
C	142,000,000.00	142,000,000.00	0	0	0	142,000,000.00
	4,732,250,000.00	4,732,250,000.00				4,732,250,000.00

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9. Performance Trigger Information

Performance Trigger	Current Level	Trigger Level
Aggregate outstanding principal amount of all Non-Performing Loans* on average	0.31%	1.50%
Aggregate outstanding principal amount of all Non-Performing Loans*	0.35%	1.75%
Cumulative Realised Loss of all Securitised Loan Receivables	--	10mn €

*Non-Performing Loans include Delinquent Accounts, Accounts in Notice or Write-Offs

Definition Performance Trigger

The Performance Triggers form part of the Termination Event during the Replenishment Period. In case of any trigger breach the replenishment will be terminated.

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10. Waterfall

Pre Acceleration Priority of Payments	Amount Paid (EUR)	Remaining Amount (EUR)
Interest Available Amount		36,879,627.37
Issuer Formation Expenses	0.00	36,879,627.37
Trustee Expenses	2,380.00	36,877,247.37
Maintenance Expenses	18,867.85	36,858,379.52
Administrative Expenses	0.00	36,858,379.52
Rating Agency Fees	0.00	36,858,379.52
Service/Commingling Risk Guarantor	591,247.99	36,267,131.53
Liquidity Facility Provider	256,987.47	36,010,144.06
Swap Counterparty	0.00	36,010,144.06
Third Parties	0.00	36,010,144.06
Interest Class A1	14,167,617.82	21,842,526.24
Interest Class A2	14,167,617.82	7,674,908.42
Possible Shortfall in Class A1 PDL	0.00	7,674,908.42
Possible Shortfall in Class A2 PDL	0.00	7,674,908.42
Interest Class B	1,650,575.45	6,024,332.97
Possible Shortfall in Class B PDL	0.00	6,024,332.97
Interest Class C	2,007,864.22	4,016,468.75
Additional Interest Class C	0.00	4,016,468.75
Possible Shortfall in Class C PDL	0.00	4,016,468.75
Liquidity Subordinated Amounts	0.00	4,016,468.75
Subordinated Swap Amount	0.00	4,016,468.75
Damages under Transaction Document	0.00	4,016,468.75
Servicer Gratification	4,016,468.75	0.00
Class A1 Principal	0.00	0.00
Class A2 Principal	0.00	0.00
Class B Principal	0.00	0.00
Class C Principal	0.00	0.00

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11. Pool Information

	Number of Accounts	Exposure (EUR)	Exposure (EUR)
Beginning Outstanding Principal Amount	47,092		4,614,402,524.60
Redemption Available Amount from Previous Period	NA	27,420.83	
Principal Repayment Amount from Previous Period	NA	117,820,054.57	
Amounts to the PDL	NA	0.00	
Principal Available Amount	NA	117,847,475.40	
Purchase of Substitute Accounts	1,170	117,827,873.24	117,827,873.24
Redemption Available Amount	NA	19,602.16	
Outstanding Principal Amount after Replenishment	48,262		4,732,230,397.84
Scheduled Principal	NA	61,740,015.29	
Unscheduled Principal	NA	9,000,543.83	
Removed Accounts	886	58,925,121.85	
Principal Repayment Amount	NA	129,665,680.97	129,665,680.97
Ending Outstanding Principal Amount (Reported)	47,376		4,602,564,716.87
Aggregated Exposure since Issuance			
Removed Accounts	7,416	545,630,808.75	
Substitute Accounts	13,688	1,311,767,871.75	

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12. Performance Overview

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Performance Overview

Performance Status	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Percentage of Current Principal (%)
Current	47,234	99.70	4,586,609,531.51	99.65
30 - 59 days delinquent	109	0.23	12,555,301.18	0.27
60 - 89 days delinquent	13	0.03	1,399,616.43	0.03
>= 90 days delinquent	20	0.04	2,000,267.75	0.04
In Notice	0	0.00	0.00	0.00
Residual Claim	0	0.00	0.00	0.00
Write-Off (Realised Loss)	0	0.00	0.00	0.00
	47,376	100.00	4,602,564,716.87	100.00

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Removed Loan Receivable Profile (Accounts)

Removal	Number of Accounts	Outstanding Principal Amount (Current) (EUR)
Paid Off	2,348	- 4,354,254.94
Non-Compliance *	5,023	545,033,158.60
In Notice	45	4,951,905.09
	7,416	545,630,808.75

* removals because of violation of Eligibility Criteria or Servicing Agreement since last reporting

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13. Delinquent Contracts

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Delinquency Profile

Delinquency Period	Number of Accounts	Principal in Arrears (EUR)	Interest in Arrears (EUR)	Outstanding Amount in Arrears (EUR)	Outstanding Principal Amount (Current) (EUR)
30 - 59 days delinquent	109	33,713.45	27,714.77	61,428.22	12,555,301.18
60 - 89 days delinquent	13	9,720.25	3,364.10	13,084.35	1,399,616.43
>= 90 days delinquent	20	23,333.15	12,944.30	36,277.45	2,000,267.75
	142	66,766.85	44,023.17	110,790.02	15,955,185.36

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Delinquencies by Principal Payment Rate

Principal Payment Rate	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Percentage of Current Principal (%)
<= 1.00%	104	73.24	12,991,291.44	81.42
1.01 - 1.50%	6	4.23	863,916.34	5.41
1.51 - 2.00%	9	6.34	629,175.35	3.94
2.01 - 2.50%	3	2.11	250,863.22	1.57
2.51 - 3.00%	12	8.45	947,073.97	5.94
3.01 - 3.50%	0	0.00	0.00	0.00
3.51 - 4.00%	2	1.41	68,453.53	0.43
4.01 - 4.50%	1	0.70	32,837.32	0.21
4.51 - 5.00%	3	2.11	92,821.48	0.58
5.01 - 5.50%	0	0.00	0.00	0.00
5.51 - 6.00%	1	0.70	47,025.24	0.29
6.01 - 6.50%	0	0.00	0.00	0.00
6.51 - 7.00%	0	0.00	0.00	0.00
> 7.00%	1	0.70	31,727.47	0.20
	142	100.00	15,955,185.36	100.00

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Delinquencies by Remaining Term to Next Reset Date

Remaining Term to Next Reset Date (Months)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Percentage of Current Principal (%)
<= 12 months	1	0.70	53,865.27	0.34
13 - 24 months	5	3.52	386,999.84	2.43
25 - 36 months	4	2.82	605,962.62	3.80
37 - 48 months	25	17.61	3,047,838.34	19.10
49 - 60 months	36	25.35	3,616,449.87	22.67
61 - 72 months	13	9.15	1,297,384.20	8.13
73 - 84 months	3	2.11	310,500.10	1.95
85 - 96 months	4	2.82	340,791.72	2.14
97 - 108 months	27	19.01	3,217,426.93	20.17
109 - 120 months	20	14.08	2,642,615.50	16.56
121 - 132 months	1	0.70	127,791.05	0.80
133 - 144 months	3	2.11	307,559.92	1.93
145 - 156 months	0	0.00	0.00	0.00
157 - 168 months	0	0.00	0.00	0.00
169 - 180 months	0	0.00	0.00	0.00
> 180 months	0	0.00	0.00	0.00
	142	100.00	15,955,185.36	100.00

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Delinquencies by Seasoning

Seasoning (Months)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Percentage of Current Principal (%)
<= 6 months	0	0.00	0.00	0.00
7 - 12 months	0	0.00	0.00	0.00
13 - 18 months	0	0.00	0.00	0.00
19 - 24 months	0	0.00	0.00	0.00
25 - 30 months	0	0.00	0.00	0.00
31 - 36 months	0	0.00	0.00	0.00
37 - 42 months	0	0.00	0.00	0.00
43 - 48 months	3	2.11	227,622.42	1.43
49 - 54 months	8	5.63	826,535.50	5.18
55 - 60 months	7	4.93	722,346.83	4.53
> 60 months	124	87.32	14,178,680.61	88.87
	142	100.00	15,955,185.36	100.00

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14. Contracts in Notice

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In Notice by Loan Purpose

Loan Purpose	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Percentage of Current Principal (%)
Construction	0	0.00	0.00	0.00
Renovation	0	0.00	0.00	0.00
Purchase	0	0.00	0.00	0.00
Remortgage	0	0.00	0.00	0.00
Other	0	0.00	0.00	0.00
	0	0.00	0.00	0.00

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In Notice by Outstanding Principal Amount (Current)

Current Principal Amount	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Percentage of Current Principal (%)
<= 50,000	0	0.00	0.00	0.00
50,001 - 100,000	0	0.00	0.00	0.00
100,001 - 150,000	0	0.00	0.00	0.00
150,001 - 200,000	0	0.00	0.00	0.00
200,001 - 250,000	0	0.00	0.00	0.00
250,001 - 300,000	0	0.00	0.00	0.00
300,001 - 350,000	0	0.00	0.00	0.00
350,001 - 400,000	0	0.00	0.00	0.00
	0	0.00	0.00	0.00

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In Notice by Seasoning

Seasoning (Months)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Percentage of Current Principal (%)
<= 6 months	0	0.00	0.00	0.00
7 - 12 months	0	0.00	0.00	0.00
13 - 18 months	0	0.00	0.00	0.00
19 - 24 months	0	0.00	0.00	0.00
25 - 30 months	0	0.00	0.00	0.00
31 - 36 months	0	0.00	0.00	0.00
37 - 42 months	0	0.00	0.00	0.00
43 - 48 months	0	0.00	0.00	0.00
49 - 54 months	0	0.00	0.00	0.00
55 - 60 months	0	0.00	0.00	0.00
> 60 months	0	0.00	0.00	0.00
	0	0.00	0.00	0.00

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15. Portfolio Information

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Distribution by Current Interest Rate

Current Interest Rate (%)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
<= 2.00%	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2.01 - 2.50%	23	0.05	962,607.15	1,634,000.00	0.02	0.03	41,852.48	2.49	3.81	5.81
2.51 - 3.00%	241	0.51	11,871,770.03	19,219,500.00	0.26	0.33	49,260.46	2.85	4.12	6.00
3.01 - 3.50%	703	1.48	42,892,873.20	65,204,475.00	0.93	1.12	61,014.04	3.39	4.11	6.17
3.51 - 4.00%	8,694	18.35	774,361,409.29	1,028,335,763.62	16.82	17.66	89,068.49	3.85	5.67	6.17
4.01 - 4.50%	19,008	40.12	1,955,192,586.62	2,440,103,199.71	42.48	41.91	102,861.56	4.28	7.04	5.92
4.51 - 5.00%	15,691	33.12	1,534,887,222.93	1,917,763,646.52	33.35	32.94	97,819.59	4.73	7.34	5.80
5.01 - 5.50%	2,898	6.12	272,855,451.65	338,085,020.00	5.93	5.81	94,153.02	5.16	7.26	5.90
5.51 - 6.00%	94	0.20	8,356,351.99	10,277,400.00	0.18	0.18	88,897.36	5.61	8.71	6.21
6.01 - 6.50%	2	0.00	175,337.41	191,900.00	0.00	0.00	87,668.71	6.06	11.99	6.68
6.51 - 7.00%	22	0.05	1,009,106.60	1,576,700.00	0.02	0.03	45,868.48	6.95	0.00	6.28
> 7.00%	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Weighted Average Current Interest Rate:	4.40
Maximum Current Interest Rate:	6.95
Minimum Current Interest Rate:	2.28

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Pure German Lion RMBS 2008

Distribution by Interest Reset Date

Interest Reset Date	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
2008	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2009	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2010	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2011	240	0.51	12,659,601.88	19,645,500.00	0.28	0.34	52,748.34	4.46	0.10	6.18
2012	844	1.78	44,657,331.03	64,574,455.00	0.97	1.11	52,911.53	4.33	0.74	5.72
2013	1,901	4.01	125,135,750.93	191,972,210.00	2.72	3.30	65,826.28	4.63	1.90	7.62
2014	4,177	8.82	337,204,436.64	474,019,384.00	7.33	8.14	80,728.86	4.64	2.84	7.19
2015	6,958	14.69	615,417,578.70	802,963,831.39	13.37	13.79	88,447.48	3.95	3.77	6.29
2016	6,619	13.97	580,367,837.18	735,022,327.44	12.61	12.62	87,682.10	4.30	4.69	5.49
2017	3,763	7.94	313,952,051.00	384,176,170.00	6.82	6.60	83,431.32	4.63	5.72	4.93
2018	1,052	2.22	82,955,991.97	105,681,900.00	1.80	1.82	78,855.51	4.59	6.54	5.39
2019	2,666	5.63	266,790,875.46	355,432,255.44	5.80	6.10	100,071.60	4.84	7.90	7.08
2020	8,657	18.27	1,032,102,988.24	1,276,800,646.76	22.42	21.93	119,221.78	4.16	8.77	6.26
2021	7,243	15.29	859,562,654.53	1,026,391,089.69	18.68	17.63	118,674.95	4.54	9.71	5.35
2022	2,819	5.95	292,675,161.25	340,720,719.54	6.36	5.85	103,822.33	4.84	10.69	4.71
2023	405	0.85	36,348,342.97	41,700,115.59	0.79	0.72	89,748.99	4.79	11.38	4.77
2024	15	0.03	1,563,175.24	1,770,000.00	0.03	0.03	104,211.68	4.78	12.95	6.62
2025	14	0.03	865,897.98	1,136,000.00	0.02	0.02	61,849.86	4.84	13.77	6.30
2026	3	0.01	305,041.87	385,000.00	0.01	0.01	101,680.62	5.65	14.68	5.62
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Weighted Average Interest Reset Date:	2019
Maximum Interest Reset Date:	2026
Minimum Interest Reset Date:	2011

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Pure German Lion RMBS 2008

Distribution by Principal Payment Rate

Principal Payment Rate	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
<= 1.00%	20,489	43.25	2,469,867,511.73	2,816,470,616.39	53.66	48.37	120,546.03	4.43	6.80	5.94
1.01 - 1.50%	2,432	5.13	293,100,412.98	351,109,407.44	6.37	6.03	120,518.26	4.42	7.38	6.01
1.51 - 2.00%	7,484	15.80	753,168,015.92	954,401,753.97	16.36	16.39	100,637.09	4.38	7.19	5.94
2.01 - 2.50%	1,563	3.30	148,370,050.29	198,416,976.00	3.22	3.41	94,926.46	4.37	7.28	5.97
2.51 - 3.00%	4,154	8.77	331,498,457.80	465,146,650.54	7.20	7.99	79,802.23	4.37	7.08	5.89
3.01 - 3.50%	970	2.05	77,983,770.63	111,184,267.00	1.69	1.91	80,395.64	4.38	7.52	5.73
3.51 - 4.00%	2,163	4.57	141,559,826.63	218,144,760.00	3.08	3.75	65,446.06	4.37	6.92	5.82
4.01 - 4.50%	911	1.92	57,375,820.65	87,089,790.00	1.25	1.50	62,981.14	4.47	8.13	5.67
4.51 - 5.00%	5,494	11.60	253,230,962.28	472,880,261.39	5.50	8.12	46,092.28	4.23	5.58	6.04
5.01 - 5.50%	117	0.25	6,701,287.91	11,016,794.21	0.15	0.19	57,275.97	4.42	6.88	5.34
5.51 - 6.00%	241	0.51	12,549,867.99	21,386,600.00	0.27	0.37	52,074.14	4.39	5.99	5.30
6.01 - 6.50%	99	0.21	4,731,003.98	8,331,820.00	0.10	0.14	47,787.92	4.36	6.11	5.25
6.51 - 7.00%	167	0.35	8,171,813.56	14,431,200.00	0.18	0.25	48,933.02	4.38	5.64	5.21
> 7.00%	1,092	2.30	44,255,914.52	92,380,707.91	0.96	1.59	40,527.39	4.36	5.63	5.35
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Weighted Average Principal Payment Rate:	1.89
Maximum Principal Payment Rate:	10.00
Minimum Principal Payment Rate:	1.00

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Pure German Lion RMBS 2008

Distribution by Origination Date

Origination Date (Years)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
2003	1,810	3.82	120,714,066.02	190,744,860.00	2.62	3.28	66,692.85	4.81	2.68	8.14
2004	7,234	15.27	626,142,643.21	864,348,298.44	13.60	14.85	86,555.52	4.77	4.99	7.23
2005	17,342	36.61	1,757,138,177.36	2,225,342,060.15	38.18	38.22	101,322.70	4.08	6.89	6.29
2006	15,824	33.40	1,595,311,220.54	1,948,082,089.26	34.66	33.46	100,815.93	4.44	7.58	5.35
2007	4,808	10.15	470,463,947.12	555,187,697.00	10.22	9.54	97,850.24	4.85	8.08	4.36
2008	358	0.76	32,794,662.62	38,686,600.00	0.71	0.66	91,605.20	4.78	7.62	3.73
2009	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2010	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2011	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Weighted Average Origination Date:	2006
Maximum Origination Date:	2008
Minimum Origination Date:	2003

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Pure German Lion RMBS 2008

Distribution by Outstanding Principal Amount (Original)

Original Principal Amount (EUR)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
<= 50,000	5,251	11.08	155,225,305.77	226,042,346.00	3.37	3.88	29,561.09	4.30	5.32	5.87
50,001 - 100,000	16,221	34.24	934,625,726.46	1,267,607,322.00	20.31	21.77	57,618.26	4.41	6.28	5.93
100,001 - 150,000	12,158	25.66	1,223,963,940.75	1,544,709,441.63	26.59	26.53	100,671.49	4.45	6.88	5.89
150,001 - 200,000	8,388	17.71	1,196,772,322.40	1,468,353,108.73	26.00	25.22	142,676.72	4.39	7.18	5.94
200,001 - 250,000	3,642	7.69	676,845,628.78	815,999,921.97	14.71	14.01	185,844.49	4.37	7.33	5.96
250,001 - 300,000	1,239	2.62	282,095,615.68	339,368,250.28	6.13	5.83	227,680.08	4.36	7.31	5.96
300,001 - 350,000	360	0.76	96,574,665.56	116,441,414.24	2.10	2.00	268,262.96	4.33	7.37	5.92
350,001 - 400,000	117	0.25	36,461,511.47	43,869,800.00	0.79	0.75	311,636.85	4.31	7.29	5.90
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Average Original Principal Amount:	122,897.49
Maximum Original Principal Amount:	400,000.00
Minimum Original Principal Amount:	10,000.00

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Pure German Lion RMBS 2008

Distribution by Outstanding Principal Amount (Current)

Current Principal Amount (EUR)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
<= 50,000	11,598	24.48	385,015,869.32	698,662,276.00	8.37	12.00	33,196.75	4.32	5.26	6.09
50,001 - 100,000	16,152	34.09	1,195,737,741.52	1,596,699,903.84	25.98	27.42	74,030.32	4.42	6.57	5.94
100,001 - 150,000	10,965	23.14	1,355,487,843.74	1,635,842,934.00	29.45	28.10	123,619.50	4.42	7.11	5.90
150,001 - 200,000	5,883	12.42	1,008,161,476.08	1,157,531,800.49	21.90	19.88	171,368.60	4.39	7.29	5.90
200,001 - 250,000	2,046	4.32	450,747,251.62	505,702,076.28	9.79	8.69	220,306.57	4.38	7.31	5.91
250,001 - 300,000	565	1.19	152,903,230.71	168,848,614.24	3.32	2.90	270,625.19	4.35	7.42	5.84
300,001 - 350,000	139	0.29	44,283,739.21	48,232,400.00	0.96	0.83	318,588.05	4.38	7.60	5.84
350,001 - 400,000	28	0.06	10,227,564.67	10,871,600.00	0.22	0.19	365,270.17	4.29	7.82	5.68
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Average Current Principal Amount:	97,149.71
Maximum Current Principal Amount:	380,879.76
Minimum Current Principal Amount:	0.25

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Pure German Lion RMBS 2008

Distribution by Original Loan Term

Original Loan Term (Months)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
<= 12 months	30	0.06	1,288,836.72	2,190,800.00	0.03	0.04	42,961.22	6.19	0.00	6.45
13 - 24 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
25 - 36 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
37 - 48 months	1	0.00	90,329.31	94,000.00	0.00	0.00	90,329.31	4.85	0.16	3.82
49 - 60 months	271	0.57	17,173,015.36	21,433,600.00	0.37	0.37	63,369.06	4.59	0.70	4.31
61 - 72 months	213	0.45	13,591,274.39	18,015,400.00	0.30	0.31	63,808.80	4.28	0.72	4.95
73 - 84 months	276	0.58	14,671,562.43	19,862,055.00	0.32	0.34	53,157.83	3.97	1.02	5.63
85 - 96 months	614	1.30	30,797,250.02	46,993,400.00	0.67	0.81	50,158.39	4.08	1.78	6.05
97 - 108 months	520	1.10	23,501,757.56	38,654,549.00	0.51	0.66	45,195.69	4.24	1.70	6.59
109 - 120 months	11,890	25.10	1,063,199,361.99	1,357,523,385.59	23.10	23.32	89,419.63	4.28	4.30	5.69
121 - 132 months	8,813	18.60	735,277,738.84	991,432,190.24	15.98	17.03	83,431.04	4.38	3.68	6.51
133 - 144 months	1,968	4.15	142,966,927.49	186,343,478.00	3.11	3.20	72,645.80	4.37	5.56	5.99
145 - 156 months	833	1.76	61,426,482.64	81,265,220.00	1.33	1.40	73,741.28	4.59	5.90	6.52
157 - 168 months	212	0.45	15,275,701.64	21,148,300.00	0.33	0.36	72,055.20	4.41	7.37	6.16
169 - 180 months	12,724	26.86	1,526,631,618.81	1,845,395,637.57	33.17	31.69	119,980.48	4.43	9.36	5.63
> 180 months	9,011	19.02	956,672,859.67	1,192,039,589.45	20.79	20.47	106,167.22	4.50	9.13	6.18
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Weighted Average Original Loan Term:	154
Maximum Original Loan Term:	256
Minimum Original Loan Term:	0

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Pure German Lion RMBS 2008

Distribution by Remaining Term to Next Reset Date

Remaining Term to Next Reset Date (Months)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
<= 12 months	949	2.00	50,237,320.48	74,001,855.00	1.09	1.27	52,937.11	4.36	0.52	5.84
13 - 24 months	1,360	2.87	86,472,192.14	132,280,030.00	1.88	2.27	63,582.49	4.45	1.69	7.38
25 - 36 months	3,662	7.73	274,899,113.99	401,196,314.00	5.97	6.89	75,068.03	4.75	2.60	7.38
37 - 48 months	6,928	14.62	612,125,765.60	805,941,971.39	13.30	13.84	88,355.34	4.02	3.60	6.47
49 - 60 months	7,207	15.21	636,863,201.85	806,265,457.24	13.84	13.85	88,367.31	4.26	4.55	5.59
61 - 72 months	3,941	8.32	332,764,023.51	408,497,600.20	7.23	7.02	84,436.44	4.59	5.58	5.00
73 - 84 months	1,403	2.96	112,166,882.14	139,937,650.00	2.44	2.40	79,947.88	4.57	6.37	5.12
85 - 96 months	1,780	3.76	166,102,634.60	226,889,120.00	3.61	3.90	93,316.09	4.92	7.71	7.18
97 - 108 months	8,488	17.92	1,001,419,792.90	1,250,026,086.20	21.76	21.47	117,980.65	4.20	8.66	6.37
109 - 120 months	7,691	16.23	911,148,359.76	1,091,108,637.21	19.80	18.74	118,469.43	4.51	9.59	5.47
121 - 132 months	3,231	6.82	351,235,423.56	408,820,020.02	7.63	7.02	108,707.96	4.75	10.52	4.78
133 - 144 months	702	1.48	64,187,349.19	73,906,863.59	1.39	1.27	91,434.97	4.80	11.27	4.73
145 - 156 months	11	0.02	928,608.38	1,062,900.00	0.02	0.02	84,418.94	4.80	12.58	6.23
157 - 168 months	18	0.04	1,584,954.39	1,910,100.00	0.03	0.03	88,053.02	4.82	13.41	6.46
169 - 180 months	5	0.01	429,094.38	547,000.00	0.01	0.01	85,818.88	5.18	14.53	5.69
> 180 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Weighted Average Remaining Term to Reset:	83
Maximum Remaining Term to Reset:	177
Minimum Remaining Term to Reset:	0

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Pure German Lion RMBS 2008

Distribution by Seasoning

Seasoning (Months)	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
<= 6 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
7 - 12 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 - 18 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
19 - 24 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
25 - 30 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 - 36 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
37 - 42 months	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
43 - 48 months	793	1.67	76,325,785.76	90,267,100.00	1.66	1.55	96,249.41	4.85	7.96	3.85
49 - 54 months	2,884	6.09	273,330,381.44	324,219,597.00	5.94	5.57	94,774.75	4.97	8.02	4.26
55 - 60 months	2,984	6.30	309,594,003.37	366,619,048.68	6.73	6.30	103,751.34	4.52	8.10	4.79
> 60 months	40,715	85.94	3,943,314,546.30	5,041,285,859.17	85.68	86.58	96,851.64	4.34	6.69	6.17
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Weighted Average Seasoning:	72
Maximum Seasoning:	103
Minimum Seasoning:	43

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Distribution by Loan Purpose

Loan Purpose	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Outstanding Nominal Amount Original (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
Construction	2,339	4.94	315,747,759.14	373,784,027.44	6.86	6.42	134,992.63	4.41	8.01	5.24
Renovation	137	0.29	9,318,447.99	11,120,600.00	0.20	0.19	68,017.87	4.46	7.61	5.19
Purchase	31,809	67.14	3,301,828,239.32	4,196,033,123.68	71.74	72.07	103,801.70	4.40	6.89	6.05
Remortgage	12,669	26.74	945,538,528.24	1,205,554,153.73	20.54	20.71	74,634.03	4.38	6.51	5.76
Other	422	0.89	30,131,742.18	35,899,700.00	0.65	0.62	71,402.23	4.54	6.94	4.78
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Pure German Lion RMBS 2008

Distribution by Product Type

Product Type	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
Annuity	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Pure German Lion RMBS 2008

Distribution by Interest Payment Type

Interest Payment Type	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
fixed	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Pure German Lion RMBS 2008

Distribution by Payment Frequency

Payment Frequency	Number of Accounts	Percentage of Accounts (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Current Interest Rate (%)	Weighted Average Term to Reset (Years)	Weighted Average Seasoning (Years)
monthly	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93
	47,376	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	97,149.71	4.40	6.89	5.93

Pure German Lion RMBS 2008

Distribution by Original LTV

Original LTV (%)	Number of Borrowers	Percentage of Borrowers (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Percent in West Germany (Properties) (%)	Weighted Percent in East Germany (Properties) (%)	Weighted Percent in Berlin (Properties) (%)
<= 30.00%	1,485	3.44	60,535,310.63	90,791,142.00	1.32	1.56	40,764.52	1.19	0.08	0.05
30.01 - 40.00%	2,253	5.22	113,286,401.57	168,343,115.00	2.46	2.89	50,282.47	2.16	0.21	0.09
40.01 - 50.00%	2,883	6.69	178,200,906.60	257,308,057.91	3.87	4.42	61,810.93	3.37	0.35	0.15
50.01 - 60.00%	3,975	9.22	303,580,292.51	427,531,047.08	6.60	7.34	76,372.40	5.57	0.71	0.32
60.01 - 70.00%	5,338	12.38	481,039,631.05	666,606,296.96	10.45	11.45	90,116.08	8.95	0.91	0.58
70.01 - 80.00%	4,451	10.32	482,309,017.41	619,907,578.98	10.48	10.65	108,359.70	8.75	1.11	0.61
80.01 - 90.00%	5,766	13.37	697,059,454.44	894,140,008.20	15.15	15.36	120,891.34	12.89	1.40	0.85
90.01 - 100.00%	4,640	10.76	609,830,249.32	747,264,513.20	13.25	12.83	131,428.93	11.21	1.27	0.77
100.01 - 112.00%	12,330	28.59	1,676,723,453.34	1,950,499,845.52	36.43	33.50	135,987.30	31.94	2.89	1.60
	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.04	8.94	5.02

Weighted Average Original LTV:	86.67
Maximum Original LTV:	112.00
Minimum Original LTV:	7.81

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Distribution by Current LTV

Current LTV (%)	Number of Borrowers	Percentage of Borrowers (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Percent in West Germany (Properties) (%)	Weighted Percent in East Germany (Properties) (%)	Weighted Percent in Berlin (Properties) (%)
<= 30.00%	6,516	15.11	268,545,162.34	547,845,859.91	5.83	9.41	41,213.19	5.01	0.53	0.30
30.01 - 40.00%	4,213	9.77	283,514,243.42	444,026,595.44	6.16	7.63	67,295.10	5.24	0.58	0.35
40.01 - 50.00%	4,623	10.72	393,371,847.60	555,145,497.36	8.55	9.53	85,090.17	7.38	0.77	0.40
50.01 - 60.00%	4,858	11.27	500,299,288.96	656,094,045.42	10.87	11.27	102,984.62	9.29	0.98	0.60
60.01 - 70.00%	4,540	10.53	533,816,493.44	664,927,287.80	11.60	11.42	117,580.73	9.80	1.07	0.73
70.01 - 80.00%	4,531	10.51	594,585,546.67	706,920,300.20	12.92	12.14	131,226.12	11.03	1.20	0.68
80.01 - 90.00%	4,311	10.00	608,875,661.43	698,060,404.20	13.23	11.99	141,237.69	11.31	1.19	0.74
90.01 - 100.00%	4,494	10.42	680,097,645.21	758,181,072.52	14.78	13.02	151,334.59	12.77	1.43	0.57
100.01 - 112.00%	5,035	11.68	739,458,827.80	791,190,542.00	16.07	13.59	146,863.72	14.22	1.18	0.66
	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.04	8.94	5.02

Weighted Average Current LTV:	72.52
Maximum Current LTV:	110.46
Minimum Current LTV:	0.00

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Distribution by Province (Properties)

Province	Number of Borrowers	Percentage of Borrowers (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Original LTV (%)	Weighted Average Current LTV (%)	Weighted Percent in West Germany (Properties) (%)	Weighted Percent in East Germany (Properties) (%)	Weighted Percent in Berlin (Properties) (%)
Schleswig Holstein	2,021	4.69	202,660,081.59	252,883,900.00	4.40	4.34	100,277.13	85.14	72.06	4.40	0.00	0.00
Hamburg	968	2.24	114,101,886.43	147,463,830.00	2.48	2.53	117,873.85	86.07	70.33	2.48	0.00	0.00
Lower Saxony	4,340	10.06	411,314,089.55	510,695,198.20	8.94	8.77	94,772.83	85.25	72.30	8.94	0.00	0.00
Bremen	619	1.44	53,240,259.11	67,223,100.00	1.16	1.15	86,010.11	90.40	75.55	1.16	0.00	0.00
North Rhine-Westphalia	11,114	25.77	1,149,793,718.13	1,457,066,938.98	24.98	25.03	103,454.54	86.99	72.65	24.98	0.00	0.00
Hesse	5,832	13.52	680,127,657.32	874,751,406.80	14.78	15.02	116,619.97	86.43	71.46	14.78	0.00	0.00
Rhineland-Palatinate	2,097	4.86	233,923,742.37	288,409,911.39	5.08	4.95	111,551.62	88.47	75.10	5.08	0.00	0.00
Baden-Württemberg	4,696	10.89	553,222,815.99	686,563,679.08	12.02	11.79	117,807.24	89.22	75.55	12.02	0.00	0.00
Bavaria	4,349	10.09	516,221,470.84	658,025,029.65	11.22	11.30	118,698.89	85.22	70.82	11.22	0.00	0.00
Saarland	465	1.08	45,290,085.59	53,929,600.00	0.98	0.93	97,398.03	90.25	78.44	0.98	0.00	0.00
Berlin	2,221	5.15	231,270,806.98	304,573,984.21	5.02	5.23	104,129.13	86.37	70.37	0.00	0.00	5.02
Brandenburg	2,693	6.25	281,790,744.34	352,062,251.54	6.12	6.05	104,638.23	87.48	74.32	0.00	6.12	0.00
Mecklenburg-Western Pomerania	685	1.59	50,844,820.23	66,373,355.00	1.10	1.14	74,226.01	81.23	66.53	0.00	1.10	0.00
Saxony	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Saxony-Anhalt	437	1.01	33,096,594.13	43,105,620.00	0.72	0.74	75,735.91	80.33	66.22	0.00	0.72	0.00
Thuringia	584	1.35	45,665,944.27	59,263,800.00	0.99	1.02	78,195.11	78.59	64.88	0.00	0.99	0.00
	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.67	72.52	86.04	8.94	5.02

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Distribution by Property Type

Property Type	Number of Borrowers	Percentage of Borrowers (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Original LTV (%)	Weighted Average Current LTV (%)	Weighted Percent in West Germany (Properties) (%)	Weighted Percent in East Germany (Properties) (%)	Weighted Percent in Berlin (Properties) (%)
Condominium/ Apartment	12,692	29.43	1,091,551,959.57	1,418,436,686.56	23.72	24.36	86,003.15	93.47	76.69	21.82	0.39	1.51
Detached House/ Terraced House/ Single Family House	29,179	67.67	3,375,751,218.21	4,237,065,938.29	73.35	72.77	115,691.12	84.87	71.46	61.62	8.31	3.42
Multi-family house	5	0.01	564,416.77	635,200.00	0.01	0.01	112,883.35	63.34	55.97	0.01	0.00	0.00
Multi-family house up to 3 flats	1,245	2.89	134,697,122.32	166,253,780.00	2.93	2.86	108,190.46	76.67	65.21	2.59	0.24	0.10
	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.67	72.52	86.04	8.94	5.02

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Distribution by Occupancy Type

Occupancy Type	Number of Borrowers	Percentage of Borrowers (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Original LTV (%)	Weighted Average Current LTV (%)	Weighted Percent in West Germany (Properties) (%)	Weighted Percent in East Germany (Properties) (%)	Weighted Percent in Berlin (Properties) (%)
owner occupied	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.67	72.52	86.04	8.94	5.02
	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.67	72.52	86.04	8.94	5.02

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Distribution by Debt to Income

Debt to Income (%)	Number of Borrowers	Percentage of Borrowers (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Original LTV (%)	Weighted Average Current LTV (%)	Weighted Percent in West Germany (Properties) (%)	Weighted Percent in East Germany (Properties) (%)	Weighted Percent in Berlin (Properties) (%)
0.00 - 10.00 %	1,604	3.72	80,099,483.17	108,581,311.00	1.74	1.86	49,937.33	52.58	41.99	1.45	0.19	0.10
10.01 - 20.00 %	11,758	27.27	848,471,432.95	1,122,164,577.59	18.43	19.27	72,161.20	72.52	58.82	15.16	2.21	1.07
20.01 - 30.00 %	17,185	39.85	1,894,644,647.04	2,378,876,881.65	41.16	40.86	110,249.91	88.23	74.03	35.14	3.91	2.11
30.01 - 40.00 %	9,674	22.43	1,345,386,052.88	1,661,430,891.20	29.23	28.54	139,072.36	93.35	79.20	25.75	2.11	1.38
40.01 - 50.00 %	2,900	6.73	433,963,100.83	551,337,943.41	9.43	9.47	149,642.45	93.08	77.59	8.54	0.52	0.37
> 50.00 %	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.67	72.52	86.04	8.94	5.02

Weighted Average DTI:	27.68
Maximum DTI:	49.99
Minimum DTI:	1.24

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Distribution by Job Status

Job Status	Number of Borrowers	Percentage of Borrowers (%)	Outstanding Principal Amount (Current) (EUR)	Outstanding Principal Amount (Original) (EUR)	Percentage of Current Principal (%)	Percentage of Original Principal (%)	Average Current Principal (EUR)	Weighted Average Original LTV (%)	Weighted Average Current LTV (%)	Weighted Percent in West Germany (Properties) (%)	Weighted Percent in East Germany (Properties) (%)	Weighted Percent in Berlin (Properties) (%)
Employee	30,662	71.11	3,355,689,936.37	4,270,678,102.02	72.91	73.35	109,441.33	86.85	72.33	63.24	6.10	3.57
Worker	5,564	12.90	515,502,709.22	628,985,160.00	11.20	10.80	92,649.66	89.53	76.80	10.19	0.81	0.20
Officials	5,690	13.20	630,135,959.74	795,534,752.83	13.69	13.66	110,744.46	85.68	71.78	10.81	1.78	1.11
Freelancer	155	0.36	16,917,452.64	24,012,200.00	0.37	0.41	109,144.86	83.03	65.67	0.30	0.03	0.04
Gentleman	5	0.01	410,792.98	505,000.00	0.01	0.01	82,158.60	73.63	62.82	0.01	0.00	0.00
Retiree	927	2.15	71,926,093.91	87,704,890.00	1.56	1.51	77,590.18	68.09	59.01	1.29	0.17	0.11
Student	1	0.00	47,650.30	50,000.00	0.00	0.00	47,650.30	42.02	40.04	0.00	0.00	0.00
Soldier	34	0.08	3,931,469.58	4,683,800.00	0.09	0.08	115,631.46	89.96	78.07	0.06	0.02	0.00
Others	83	0.19	8,002,652.13	10,237,700.00	0.17	0.18	96,417.50	77.79	64.37	0.14	0.02	0.01
	43,121	100.00	4,602,564,716.87	5,822,391,604.85	100.00	100.00	106,736.04	86.67	72.52	86.04	8.94	5.02

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