

Record date	IV 2008
Reference	IV 2007

I) Information about total amount and maturity structure

(figures in Euro m)

	Nominal value		Net present value (npv)		Risk npv *) (upward shift)		Risk npv *) (downward shift)	
	IV 2008	IV 2007	IV 2008	IV 2007	IV 2008	IV 2007	IV 2008	IV 2007
Total amount of outstanding Mortgage Pfandbriefe	725,80	-	796,04	-	756,57	-	838,88	-
Total amount of cover assets	1.823,63	-	1.897,24	-	1.821,23	-	1.971,41	-
Overcollateralisation in %	151,26%	-	138,33%	-	140,72%	-	135,01%	-

	x ≤ 1 year		1 year < x ≤ 5 years		5 years < x ≤ 10 years		10 years < x	
	IV 2008	IV 2007	IV 2008	IV 2007	IV 2008	IV 2007	IV 2008	IV 2007
Maturity structure of Mortgage Pfandbriefe	0,00	-	632,00	-	78,80	-	15,00	-
Maturity structure of cover assets	229,57	-	863,68	-	593,92	-	136,47	-

The cover assets comprise no derivatives

*) The calculation of the risk npv is based on the dynamic method

II) Composition of cover assets

(figures in Euro m)

Total amount of receivables used to cover Mortgage Pfandbriefe	IV 2008	IV 2007	Proportion of the total amount of cover assets

by size classes			
x < 300 Euro k	1.734,05	-	
300 Euro k < x < 5 Euro m	8,58	-	
x > 5 Euro m	0,00	-	

by type of use (I) in Germany			
residential	1.742,63	-	
commercial	0,00	-	

by type of use (II) in Germany			
Apartments	298,83	-	16,39%
Single-family houses	1.073,48	-	58,87%
Multi-family houses	370,32	-	20,31%
Office buildings	0,00	-	0,00%
Retail buildings	0,00	-	0,00%
Industrial buildings	0,00	-	0,00%
Other commercially used buildings	0,00	-	0,00%
Unfinished new buildings not yet ready to generate a return as well as building sites	0,00	-	0,00%
thereof building sites	0,00	-	0,00%

There is no real estate security outside Germany

III) Summary of receivables in arrears

(figures in Euro m)

	IV 2008	IV 2007
Total amount of receivables in arrears (payments overdue more than 90 days)	0,00	-