

Record date	III 2010
Reference	III 2009

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)	
	III 2010	III 2009	III 2010	III 2009	III 2010	III 2009	III 2010	III 2009
Total amount of outstanding Mortgage Pfandbriefe	1.725,90	1.775,90	1.920,86	1.929,00	1.844,04	1.818,74	2.003,27	2.050,07
Total amount of cover assets	3.327,51	2.684,52	3.567,76	2.806,08	3.423,31	2.672,79	3.723,57	2.951,48
Overcollateralisation in %	92,80%	51,16%	85,74%	45,47%	85,64%	46,96%	85,87%	43,97%

	Maturity structure of Mortgage Pfandbriefe		Maturity structure of cover assets	
	III 2010	III 2009	III 2010	III 2009
≤ 1 year	47,00	75,00	425,06	319,76
1 year < x ≤ 2 years	45,00	47,00	409,00	367,52
2 years < x ≤ 3 years	660,00	45,00	384,89	323,68
3 years < x ≤ 4 years	237,00	660,00	404,32	322,25
4 years < x ≤ 5 years	173,50	237,00	350,19	323,30
5 years < x ≤ 10 years	563,40	711,90	997,23	790,98
> 10 years	0,00	0,00	356,81	237,03

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 (mortgages)	III 2010	III 2009	Proportion of the total amount of cover assets III 2010	Proportion of the total amount of cover assets III 2009

by size classes			
x ≤ 300 Euro k	2.948,51	2.481,74	
300 Euro k < x ≤ 5 Euro m	217,01	22,79	
x > 5 Euro m	0,00	0,00	

by type of use (I) in Germany			
residential	3079,73	2.045,05	
commercial	85,78	0,00	

by type of use (II) in Germany				
Apartments	714,48	512,53	21,47%	19,09%
Single-family houses	1.613,03	1.439,21	48,48%	53,61%
Multi-family houses	752,22	537,34	22,61%	20,02%
Office buildings	0,00	0,00	0,00%	0,00%
Retail buildings	0,00	0,00	0,00%	0,00%
Industrial buildings	0,00	0,00	0,00%	0,00%
Other commercially used buildings	85,78	15,44	2,58%	0,58%
Unfinished new buildings not yet ready to generate a return as well as building sites	0,00	0,00	0,00%	0,00%
thereof building sites	0,00	0,00	0,00%	0,00%

There is no real estate security outside Germany

Total amount of the excess cover	162,00	180,00	4,87%	6,71%
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III) Summary of receivables in arrears

(figures in Euro m)

	III 2010	III 2009
Total amount of receivables in arrears (payments overdue more than 90 days)	0,00	0,00