

Record date	I 2009
Reference	I 2008

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)	
	I 2009	I 2008	I 2009	I 2008	I 2009	I 2008	I 2009	I 2008
Total amount of outstanding Mortgage Pfandbriefe	1.445,30	-	1.587,01	-	1.495,19	-	1.687,81	-
Total amount of cover assets	2.190,71	-	2.309,65	-	2.217,50	-	2.406,82	-
Overcollateralisation in %	51,57%	-	45,53%	-	48,31%	-	42,60%	-

	x ≤ 1 year		1 year < x ≤ 2 years		2 years < x ≤ 3 years		3 years < x ≤ 4 years	
	I 2009	I 2008	I 2009	I 2008	I 2009	I 2008	I 2009	I 2008
Maturity structure of Mortgage Pfandbriefe	0,00	-	75,00	-	62,00	-	175,00	-
Maturity structure of cover assets	231,72	-	217,62	-	291,38	-	301,77	-

	4 years < x ≤ 5 years		5 years < x ≤ 10 years		10 years < x	
	I 2009	I 2008	I 2009	I 2008	I 2009	I 2008
Maturity structure of Mortgage Pfandbriefe	577,00	-	551,30	-	5,00	-
Maturity structure of cover assets	275,33	-	687,87	-	185,03	-

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	I 2009	I 2008	Proportion of the total amount of cover assets

by size classes			
x < 300 Euro k	2.015,70	-	
300 Euro k < x < 5 Euro m	13,02	-	
x > 5 Euro m	0,00	-	

by type of use (I) in Germany			
residential	2.028,71	-	
commercial	0,00	-	

by type of use (II) in Germany			
Apartments	361,05	-	16,48%
Single-family houses	1.248,58	-	56,99%
Multi-family houses	419,09	-	19,13%
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)

	I 2009	I 2008
Total amount of receivables in arrears (payments overdue more than 90 days)	0,00	-