

Record date	II 2009
Reference	II 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)	
	II 2009	II 2008	II 2009	II 2008	II 2009	II 2008	II 2009	II 2008
Total amount of outstanding Mortgage Pfandbriefe	1.775,90	500,00	1.900,89	501,74	1.778,06	471,05	2.037,01	535,45
Total amount of cover assets	2.207,05	1.839,61	2.291,12	1.832,95	2.175,53	1.750,15	2.417,33	1.904,13
Overcollateralisation in %	24,28%	267,92%	20,53%	265,32%	22,35%	271,54%	18,67%	255,61%

	x ≤ 1 year		1 year < x ≤ 2 years		2 years < x ≤ 3 years		3 years < x ≤ 4 years	
	II 2009	II 2008	II 2009	II 2008	II 2009	II 2008	II 2009	II 2008
Maturity structure of Mortgage Pfandbriefe	0,00	0,00	75,00	-	67,00	-	685,00	-
Maturity structure of cover assets	218,61	266,63	299,29	-	213,50	-	321,00	-

	4 years < x ≤ 5 years		5 years < x ≤ 10 years		10 years < x	
	II 2009	II 2008**)	II 2009	II 2008	II 2009	II 2008
Maturity structure of Mortgage Pfandbriefe	237,00	500,00	706,90	0,00	5,00	0,00
Maturity structure of cover assets	281,58	802,53	679,33	642,35	193,74	128,09

### The cover assets comprise no derivatives

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

\*\*\*) Band 1 year < x ≤ 5 years

## II) Composition of cover assets

(figures in Euro m)

Total amount of receivables used to cover Mortgage Pfandbriefe (mortgages)	II 2009	II 2008	Proportion of the total amount of cover assets

### by size classes

	II 2009	II 2008
x < 300 Euro k	2.031,38	1748,85
300 Euro k < x < 5 Euro m	13,67	9,76
x > 5 Euro m	0,00	0,00

### by type of use (I) in Germany

	II 2009	II 2008
residential	2.045,05	1758,61
commercial	0,00	0,00

### by type of use (II) in Germany

	II 2009	II 2008	
Apartments	365,60	301,96	16,57%
Single-family houses	1.256,85	1085,27	56,95%
Multi-family houses	422,60	371,38	19,15%
Office buildings	0,00	0,00	0,00%
Retail buildings	0,00	0,00	0,00%
Industrial buildings	0,00	0,00	0,00%
Other commercially used buildings	0,00	0,00	0,00%
Unfinished new buildings not yet ready to generate a return as well as building sites	0,00	0,00	0,00%
thereof building sites	0,00	0,00	0,00%

### There is no real estate security outside Germany

Total amount of the excess cover	II 2009	II 2008	
	162,00	81,00	7,34%

## III) Summary of receivables in arrears

(figures in Euro m)

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