

Disclosure in accordance with Section 28, paragraph 2, no. 1a of the German Pfandbrief Act

**Claims used to cover mortgage Pfandbriefe by size**

|   | <b>Cover Assets</b> |                  |              |               |
|---|---------------------|------------------|--------------|---------------|
|   | 30/09/2010          | 30/09/2009       | 30/09/2010   | 30/09/2009    |
|   | € thousands         | € thousands      | units        | units         |
| <b>up to and including € 300,000</b>                  | 632.394             | 677.238          | 8.547        | 9.139         |
| <b>over € 300,000 up to and including € 5 million</b> | 1.286.696           | 1.214.548        | 963          | 972           |
| <b>more then € 5 million</b>                          | 5.154.574           | 4.093.721        | 389          | 321           |
| <b>Total assets</b>                                   | <b>7.073.664</b>    | <b>5.985.507</b> | <b>9.899</b> | <b>10.432</b> |

Disclosure in accordance with Section 28, paragraph 2 and 3 of the German Pfandbrief Act

**Overdue payments relating to mortgage claims**

| Germany  | Cover Assets              |                           |                     |                     |
|--|---------------------------|---------------------------|---------------------|---------------------|
|  | 30/09/2010<br>€ thousands | 30/09/2009<br>€ thousands | 30/09/2010<br>units | 30/09/2009<br>units |
| Total amount of payments overdue by at least 90 days | 319                       | 1.494                     | 18                  | 28                  |
| <b>Total</b>   | <b>319</b>                | <b>1.494</b>              | <b>18</b>           | <b>28</b>           |

| Netherlands  | Cover Assets              |                           |                     |                     |
|--|---------------------------|---------------------------|---------------------|---------------------|
|  | 30/09/2010<br>€ thousands | 30/09/2009<br>€ thousands | 30/09/2010<br>units | 30/09/2009<br>units |
| Gesamtbetrag der mindestens 90 Tage rückständigen Leistungen | 357                       | 0                         | 1                   | 0                   |
| <b>Total</b>   | <b>357</b>                | <b>0</b>                  | <b>1</b>            | <b>0</b>            |

| USA  | Cover Assets              |                           |                     |                     |
|--|---------------------------|---------------------------|---------------------|---------------------|
|  | 30/09/2010<br>€ thousands | 30/09/2009<br>€ thousands | 30/09/2010<br>units | 30/09/2009<br>units |
| Gesamtbetrag der mindestens 90 Tage rückständigen Leistungen | 1.348                     | 0                         | 4                   | 0                   |
| <b>Total</b>   | <b>1.348</b>              | <b>0</b>                  | <b>4</b>            | <b>0</b>            |

| Spain  | Cover Assets              |                           |                     |                     |
|--|---------------------------|---------------------------|---------------------|---------------------|
|  | 30/09/2010<br>€ thousands | 30/09/2009<br>€ thousands | 30/09/2010<br>units | 30/09/2009<br>units |
| Gesamtbetrag der mindestens 90 Tage rückständigen Leistungen | 947                       | 0                         | 2                   | 0                   |
| <b>Total</b>   | <b>947</b>                | <b>0</b>                  | <b>2</b>            | <b>0</b>            |

| United Kingdom   | Cover Assets              |                           |                     |                     |
|--|---------------------------|---------------------------|---------------------|---------------------|
|  | 30/09/2010<br>€ thousands | 30/09/2009<br>€ thousands | 30/09/2010<br>units | 30/09/2009<br>units |
| Gesamtbetrag der mindestens 90 Tage rückständigen Leistungen | 160                       | 0                         | 0                   | 0                   |
| <b>Total</b>   | <b>160</b>                | <b>0</b>                  | <b>0</b>            | <b>0</b>            |

Disclosure in accordance with Section 28, paragraph 2, no. 1b and c  
of the German Pfandbrief Act

**Claims used to cover mortgage Pfandbriefe according to region in which the  
mortgaged property is located and according to type of use**

| Germany               | Cover Assets     |                  |
|-----------------------|------------------|------------------|
|                       | 30/09/2010       | 30/09/2009       |
|                       | € thousands      | € thousands      |
| Apartments            | 145.373          | 157.848          |
| Detached family homes | 422.465          | 453.626          |
| Multifamily homes     | 912.252          | 899.763          |
|                       | 0                | 0                |
| Office buildings      | 757.026          | 711.512          |
| Commercial buildings  | 1.433.759        | 1.292.891        |
| Industrial buildings  | 12.930           | 11.993           |
| Other commercial use  | 411.476          | 269.377          |
|                       | 0                | 0                |
| Building sites        | 19.485           | 238              |
| <b>Total Germany</b>  | <b>4.114.766</b> | <b>3.797.247</b> |

| United Kingdom              | Cover Assets   |                |
|-----------------------------|----------------|----------------|
|                             | 30/09/2010     | 30/09/2009     |
|                             | € thousands    | € thousands    |
| Apartments                  | 3.486          | 15.387         |
| Detached family homes       | 0              | 0              |
| Multifamily homes           | 25.885         | 15.988         |
|                             | 0              | 0              |
| Office buildings            | 306.560        | 359.458        |
| Commercial buildings        | 141.592        | 116.914        |
| Industrial buildings        | 19.593         | 30.681         |
| Other commercial use        | 204.119        | 179.109        |
|                             | 0              | 0              |
| Building sites              | 7.178          | 0              |
| <b>Total United Kingdom</b> | <b>708.413</b> | <b>717.537</b> |

| Netherlands              | Cover Assets   |                |
|--------------------------|----------------|----------------|
|                          | 30/09/2010     | 30/09/2009     |
|                          | € thousands    | € thousands    |
| Apartments               | 17.210         | 3.228          |
| Detached family homes    | 4.084          | 1.291          |
| Multifamily homes        | 92.515         | 624            |
|                          | 0              | 0              |
| Office buildings         | 354.611        | 209.427        |
| Commercial buildings     | 63.877         | 103.962        |
| Industrial buildings     | 529            | 529            |
| Other commercial use     | 131.854        | 122.070        |
|                          | 0              | 0              |
| Building sites           | 0              | 0              |
| <b>Total Netherlands</b> | <b>664.681</b> | <b>441.131</b> |

Disclosure in accordance with Section 28, paragraph 2, no. 1b and c  
of the German Pfandbrief Act

**Claims used to cover mortgage Pfandbriefe according to region in which the  
mortgaged property is located and according to type of use**

|                       | Cover Assets   |                |
|-----------------------|----------------|----------------|
|                       | 30/09/2010     | 30/09/2009     |
|                       | € thousands    | € thousands    |
| <b>France</b>         |                |                |
| Apartments            | 706            | 729            |
| Detached family homes | 0              | 0              |
| Multifamily homes     | 59.431         | 48.564         |
|                       | 0              | 0              |
| Office buildings      | 193.374        | 142.945        |
| Commercial buildings  | 50.403         | 12.681         |
| Industrial buildings  | 0              | 0              |
| Other commercial use  | 22.667         | 22.667         |
|                       | 0              | 0              |
| Building sites        | 0              | 0              |
| <b>Total France</b>   | <b>326.581</b> | <b>227.586</b> |

|                       | Cover Assets   |                |
|-----------------------|----------------|----------------|
|                       | 30/09/2010     | 30/09/2009     |
|                       | € thousands    | € thousands    |
| <b>Spain</b>          |                |                |
| Apartments            | 0              | 0              |
| Detached family homes | 0              | 0              |
| Multifamily homes     | 0              | 0              |
|                       | 0              | 0              |
| Office buildings      | 60.919         | 36.886         |
| Commercial buildings  | 138.230        | 75.111         |
| Industrial buildings  | 0              | 0              |
| Other commercial use  | 42.320         | 42.892         |
|                       | 0              | 0              |
| Building sites        | 5.000          | 0              |
| <b>Total Spain</b>    | <b>246.469</b> | <b>154.889</b> |

|                       | Cover Assets |             |
|-----------------------|--------------|-------------|
|                       | 30/09/2010   | 30/09/2009  |
|                       | € thousands  | € thousands |
| <b>Swiss</b>          |              |             |
| Apartments            | 0            | 0           |
| Detached family homes | 0            | 0           |
| Multifamily homes     | 0            | 0           |
|                       | 0            | 0           |
| Office buildings      | 0            | 0           |
| Commercial buildings  | 0            | 0           |
| Industrial buildings  | 0            | 0           |
| Other commercial use  | 0            | 0           |
|                       | 0            | 0           |
| Building sites        | 0            | 0           |
| <b>Total Swiss</b>    | <b>0</b>     | <b>0</b>    |

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of the German Pfandbrief Act

**Claims used to cover mortgage Pfandbriefe according to region in which the  
mortgaged property is located and according to type of use**

|                       | Cover Assets |              |
|-----------------------|--------------|--------------|
|                       | 30/09/2010   | 30/09/2009   |
|                       | € thousands  | € thousands  |
| <b>Belgium</b>        |              |              |
| Apartments            | 0            | 0            |
| Detached family homes | 0            | 0            |
| Multifamily homes     | 0            | 0            |
|                       | 0            | 0            |
| Office buildings      | 2.382        | 2.382        |
| Commercial buildings  | 0            | 0            |
| Industrial buildings  | 0            | 0            |
| Other commercial use  | 0            | 0            |
|                       | 0            | 0            |
| Building sites        | 0            | 0            |
| <b>Total Belgium</b>  | <b>2.382</b> | <b>2.382</b> |

|                       | Cover Assets  |             |
|-----------------------|---------------|-------------|
|                       | 30/09/2010    | 30/09/2009  |
|                       | € thousands   | € thousands |
| <b>Austria</b>        |               |             |
| Apartments            | 0             | 0           |
| Detached family homes | 0             | 0           |
| Multifamily homes     | 0             | 0           |
|                       | 0             | 0           |
| Office buildings      | 0             | 0           |
| Commercial buildings  | 0             | 0           |
| Industrial buildings  | 0             | 0           |
| Other commercial use  | 12.840        | 0           |
|                       | 0             | 0           |
| Building sites        | 0             | 0           |
| <b>Total Austria</b>  | <b>12.840</b> | <b>0</b>    |

|                       | Cover Assets   |                |
|-----------------------|----------------|----------------|
|                       | 30/09/2010     | 30/09/2009     |
|                       | € thousands    | € thousands    |
| <b>USA</b>            |                |                |
| Apartments            | 11.569         | 0              |
| Detached family homes | 0              | 0              |
| Multifamily homes     | 147.288        | 124.592        |
|                       | 0              | 0              |
| Office buildings      | 457.927        | 296.089        |
| Commercial buildings  | 163.842        | 46.268         |
| Industrial buildings  | 0              | 0              |
| Other commercial use  | 205.579        | 153.889        |
|                       | 0              | 0              |
| Building sites        | 11.325         | 23.897         |
| <b>Total USA</b>      | <b>997.531</b> | <b>644.734</b> |

Disclosure in accordance with Section 28, paragraph 3, nos. 1 and 2  
of the German Pfandbrief Act

### Claims used to cover public Pfandbriefe

|                      | Cover Assets     |                  |
|----------------------|------------------|------------------|
|                      | 30/09/2010       | 30/09/2009       |
|                      | € thousands      | € thousands      |
| <b>Germany</b>       |                  |                  |
| Central State        | 151.129          | 251.129          |
| Regional authority   | 3.669.496        | 4.049.593        |
| Local authority      | 107.594          | 38.279           |
| Other                | 5.031.530        | 5.348.962        |
| <b>Total Germany</b> | <b>8.959.749</b> | <b>9.687.963</b> |

|                      | Cover Assets   |                |
|----------------------|----------------|----------------|
|                      | 30/09/2010     | 30/09/2009     |
|                      | € thousands    | € thousands    |
| <b>Belgium</b>       |                |                |
| Central State        | 25.000         | 10.000         |
| Regional authority   | 347.500        | 247.500        |
| Local authority      | 0              | 0              |
| Other                | 140.000        | 140.000        |
| <b>Total Belgium</b> | <b>512.500</b> | <b>397.500</b> |

|                      | Cover Assets |             |
|----------------------|--------------|-------------|
|                      | 30/09/2010   | 30/09/2009  |
|                      | € thousands  | € thousands |
| <b>Denmark</b>       |              |             |
| Central State        | 0            | 0           |
| Regional authority   | 0            | 0           |
| Local authority      | 0            | 0           |
| Other                | 0            | 0           |
| <b>Total Denmark</b> | <b>0</b>     | <b>0</b>    |

|                             | Cover Assets   |                |
|-----------------------------|----------------|----------------|
|                             | 30/09/2010     | 30/09/2009     |
|                             | € thousands    | € thousands    |
| <b>European Union</b>       |                |                |
| Central State               | 148.800        | 158.482        |
| Regional authority          | 0              | 0              |
| Local authority             | 0              | 0              |
| Other                       | 362.764        | 306.457        |
| <b>Total European Union</b> | <b>511.564</b> | <b>464.939</b> |

|                      | Cover Assets  |               |
|----------------------|---------------|---------------|
|                      | 30/09/2010    | 30/09/2009    |
|                      | € thousands   | € thousands   |
| <b>Finland</b>       |               |               |
| Central State        | 0             | 0             |
| Regional authority   | 62.200        | 45.000        |
| Local authority      | 0             | 0             |
| Other                | 0             | 0             |
| <b>Total Finland</b> | <b>62.200</b> | <b>45.000</b> |

Disclosure in accordance with Section 28, paragraph 3, nos. 1 and 2  
of the German Pfandbrief Act

### Claims used to cover public Pfandbriefe

|                     | Cover Assets   |                |
|---------------------|----------------|----------------|
|                     | 30/09/2010     | 30/09/2009     |
|                     | € thousands    | € thousands    |
| <b>France</b>       |                |                |
| Central State       | 0              | 0              |
| Regional authority  | 70.263         | 75.896         |
| Local authority     | 0              | 0              |
| Other               | 252.023        | 75.590         |
| <b>Total France</b> | <b>322.285</b> | <b>151.486</b> |

|                     | Cover Assets  |               |
|---------------------|---------------|---------------|
|                     | 30/09/2010    | 30/09/2009    |
|                     | € thousands   | € thousands   |
| <b>Greece</b>       |               |               |
| Central State       | 61.431        | 82.378        |
| Regional authority  | 0             | 0             |
| Local authority     | 0             | 0             |
| Other               | 0             | 0             |
| <b>Total Greece</b> | <b>61.431</b> | <b>82.378</b> |

|                             | Cover Assets  |               |
|-----------------------------|---------------|---------------|
|                             | 30/09/2010    | 30/09/2009    |
|                             | € thousands   | € thousands   |
| <b>United Kingdom</b>       |               |               |
| Central State               | 0             | 0             |
| Regional authority          | 0             | 0             |
| Local authority             | 0             | 0             |
| Other                       | 73.627        | 70.609        |
| <b>Total United Kingdom</b> | <b>73.627</b> | <b>70.609</b> |

|                      | Cover Assets  |               |
|----------------------|---------------|---------------|
|                      | 30/09/2010    | 30/09/2009    |
|                      | € thousands   | € thousands   |
| <b>Ireland</b>       |               |               |
| Central State        | 0             | 0             |
| Regional authority   | 0             | 0             |
| Local authority      | 0             | 0             |
| Other                | 20.000        | 26.227        |
| <b>Total Ireland</b> | <b>20.000</b> | <b>26.227</b> |

|                      | Cover Assets |             |
|----------------------|--------------|-------------|
|                      | 30/09/2010   | 30/09/2009  |
|                      | € thousands  | € thousands |
| <b>Iceland</b>       |              |             |
| Central State        | 0            | 0           |
| Regional authority   | 0            | 0           |
| Local authority      | 0            | 0           |
| Other                | 0            | 0           |
| <b>Total Iceland</b> | <b>0</b>     | <b>0</b>    |

Disclosure in accordance with Section 28, paragraph 3, nos. 1 and 2  
of the German Pfandbrief Act

### Claims used to cover public Pfandbriefe

|                    | Cover Assets     |                  |
|--------------------|------------------|------------------|
|                    | 30/09/2010       | 30/09/2009       |
|                    | € thousands      | € thousands      |
| <b>Italy</b>       |                  |                  |
| Central State      | 627.959          | 608.481          |
| Regional authority | 584.575          | 699.054          |
| Local authority    | 0                | 0                |
| Other              | 79.954           | 0                |
| <b>Total Italy</b> | <b>1.292.488</b> | <b>1.307.535</b> |

|                    | Cover Assets   |                |
|--------------------|----------------|----------------|
|                    | 30/09/2010     | 30/09/2009     |
|                    | € thousands    | € thousands    |
| <b>Japan</b>       |                |                |
| Central State      | 0              | 125.000        |
| Regional authority | 159.000        | 159.000        |
| Local authority    | 0              | 0              |
| Other              | 311.379        | 122.847        |
| <b>Total Japan</b> | <b>470.379</b> | <b>406.847</b> |

|                     | Cover Assets   |                |
|---------------------|----------------|----------------|
|                     | 30/09/2010     | 30/09/2009     |
|                     | € thousands    | € thousands    |
| <b>Canada</b>       |                |                |
| Central State       | 0              | 0              |
| Regional authority  | 135.579        | 175.917        |
| Local authority     | 0              | 0              |
| Other               | 66.205         | 61.606         |
| <b>Total Canada</b> | <b>201.784</b> | <b>237.523</b> |

|                     | Cover Assets  |               |
|---------------------|---------------|---------------|
|                     | 30/09/2010    | 30/09/2009    |
|                     | € thousands   | € thousands   |
| <b>Latvia</b>       |               |               |
| Central State       | 0             | 0             |
| Regional authority  | 18.219        | 17.274        |
| Local authority     | 0             | 0             |
| Other               | 0             | 0             |
| <b>Total Latvia</b> | <b>18.219</b> | <b>17.274</b> |

|                         | Cover Assets |                |
|-------------------------|--------------|----------------|
|                         | 30/09/2010   | 30/09/2009     |
|                         | € thousands  | € thousands    |
| <b>Luxembourg</b>       |              |                |
| Central State           | 0            | 0              |
| Regional authority      | 0            | 0              |
| Local authority         | 0            | 0              |
| Other                   | 0            | 335.000        |
| <b>Total Luxembourg</b> | <b>0</b>     | <b>335.000</b> |

Disclosure in accordance with Section 28, paragraph 3, nos. 1 and 2  
of the German Pfandbrief Act

### Claims used to cover public Pfandbriefe

| Netherlands              | Cover Assets   |               |
|--------------------------|----------------|---------------|
|                          | 30/09/2010     | 30/09/2009    |
|                          | € thousands    | € thousands   |
| Central State            | 0              | 0             |
| Regional authority       | 90.000         | 5.000         |
| Local authority          | 0              | 0             |
| Other                    | 161.992        | 31.992        |
| <b>Total Netherlands</b> | <b>251.992</b> | <b>36.992</b> |

| Norway              | Cover Assets  |               |
|---------------------|---------------|---------------|
|                     | 30/09/2010    | 30/09/2009    |
|                     | € thousands   | € thousands   |
| Central State       | 0             | 0             |
| Regional authority  | 0             | 0             |
| Local authority     | 0             | 0             |
| Other               | 25.000        | 25.000        |
| <b>Total Norway</b> | <b>25.000</b> | <b>25.000</b> |

| Austria              | Cover Assets     |                  |
|----------------------|------------------|------------------|
|                      | 30/09/2010       | 30/09/2009       |
|                      | € thousands      | € thousands      |
| Central State        | 781.032          | 752.733          |
| Regional authority   | 24.000           | 0                |
| Local authority      | 0                | 0                |
| Other                | 664.085          | 829.083          |
| <b>Total Austria</b> | <b>1.469.117</b> | <b>1.581.815</b> |

| Poland              | Cover Assets   |               |
|---------------------|----------------|---------------|
|                     | 30/09/2010     | 30/09/2009    |
|                     | € thousands    | € thousands   |
| Central State       | 107.482        | 96.598        |
| Regional authority  | 0              | 0             |
| Local authority     | 0              | 0             |
| Other               | 0              | 0             |
| <b>Total Poland</b> | <b>107.482</b> | <b>96.598</b> |

| Portugal              | Cover Assets  |               |
|-----------------------|---------------|---------------|
|                       | 30/09/2010    | 30/09/2009    |
|                       | € thousands   | € thousands   |
| Central State         | 30.000        | 29.902        |
| Regional authority    | 0             | 0             |
| Local authority       | 0             | 0             |
| Other                 | 0             | 0             |
| <b>Total Portugal</b> | <b>30.000</b> | <b>29.902</b> |

Disclosure in accordance with Section 28, paragraph 3, nos. 1 and 2  
of the German Pfandbrief Act

### Claims used to cover public Pfandbriefe

|                     | Cover Assets  |                |
|---------------------|---------------|----------------|
|                     | 30/09/2010    | 30/09/2009     |
|                     | € thousands   | € thousands    |
| <b>Sweden</b>       |               |                |
| Central State       | 0             | 56.242         |
| Regional authority  | 50.000        | 80.902         |
| Local authority     | 0             | 0              |
| Other               | 0             | 0              |
| <b>Total Sweden</b> | <b>50.000</b> | <b>137.144</b> |

|                    | Cover Assets   |                |
|--------------------|----------------|----------------|
|                    | 30/09/2010     | 30/09/2009     |
|                    | € thousands    | € thousands    |
| <b>Swiss</b>       |                |                |
| Central State      | 0              | 0              |
| Regional authority | 125.310        | 110.426        |
| Local authority    | 0              | 0              |
| Other              | 137.631        | 133.161        |
| <b>Total Swiss</b> | <b>262.941</b> | <b>243.587</b> |

|                       | Cover Assets  |             |
|-----------------------|---------------|-------------|
|                       | 30/09/2010    | 30/09/2009  |
|                       | € thousands   | € thousands |
| <b>Slovenia</b>       |               |             |
| Central State         | 30.000        | 0           |
| Regional authority    | 0             | 0           |
| Local authority       | 0             | 0           |
| Other                 | 0             | 0           |
| <b>Total Slovenia</b> | <b>30.000</b> | <b>0</b>    |

|                    | Cover Assets   |                |
|--------------------|----------------|----------------|
|                    | 30/09/2010     | 30/09/2009     |
|                    | € thousands    | € thousands    |
| <b>Spain</b>       |                |                |
| Central State      | 0              | 0              |
| Regional authority | 412.380        | 464.615        |
| Local authority    | 0              | 0              |
| Other              | 205.126        | 69.126         |
| <b>Total Spain</b> | <b>617.506</b> | <b>533.741</b> |

|                     | Cover Assets  |               |
|---------------------|---------------|---------------|
|                     | 30/09/2010    | 30/09/2009    |
|                     | € thousands   | € thousands   |
| <b>Hugary</b>       |               |               |
| Central State       | 94.376        | 88.707        |
| Regional authority  | 0             | 0             |
| Local authority     | 0             | 0             |
| Other               | 0             | 0             |
| <b>Total Hugary</b> | <b>94.376</b> | <b>88.707</b> |

Disclosure in accordance with Section 28, paragraph 3, nos. 1 and 2  
of the German Pfandbrief Act

#### Claims used to cover public Pfandbriefe

| USA                | Cover Assets   |                |
|--------------------|----------------|----------------|
|                    | 30/09/2010     | 30/09/2009     |
|                    | € thousands    | € thousands    |
| Central State      | 0              | 0              |
| Regional authority | 309.454        | 312.269        |
| Local authority    | 0              | 0              |
| Other              | 0              | 0              |
| <b>Total USA</b>   | <b>309.454</b> | <b>312.269</b> |

| Other supranational borrowers              | Cover Assets   |                |
|--|----------------|----------------|
|  | 30/09/2010     | 30/09/2009     |
|  | € thousands    | € thousands    |
| Central State                              | 0              | 0              |
| Regional authority                         | 0              | 0              |
| Local authority                            | 0              | 0              |
| Other                                      | 198.553        | 161.557        |
| <b>Total Other supranational borrowers</b> | <b>198.553</b> | <b>161.557</b> |

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**Total amount of payments overdue by at least 90 days relating to public claims**

|   | <b>Cover Assets</b>       |                           |                     |                     |
|---|---------------------------|---------------------------|---------------------|---------------------|
|   | 30/09/2010<br>€ thousands | 30/09/2009<br>€ thousands | 30/09/2010<br>units | 30/09/2009<br>units |
| <b>Total amount of payments overdue by at least 90 days</b> | 0                         | 0                         | 0                   | 0                   |
| <b>Total</b>  | <b>0</b>                  | <b>0</b>                  | <b>0</b>            | <b>0</b>            |

## Disclosure in accordance with Section 28, paragraph 1, nos. 1 to 3 of the German Pfandbrief Act

## Pfandbriefe in circulation and the related cover assets

|                             | Nominal     |             | Net present value |             | Risk net present value *) |             |
|-----------------------------|-------------|-------------|-------------------|-------------|---------------------------|-------------|
|                             | 30/09/2010  | 30/09/2009  | 30/09/2010        | 30/09/2009  | 30/09/2010                | 30/09/2009  |
|                             | € thousands | € thousands | € thousands       | € thousands | € thousands               | € thousands |
| <b>Mortgage Pfandbriefe</b> | 6.580.624   | 5.527.346   | 7.116.929         | 5.904.991   | 7.365.185                 | 6.344.451   |
| of which derivatives        | 0           | 0           | 14.627            | -9.394      | -41.534                   | 5.464       |
| <b>Cover pool</b>           | 7.604.986   | 6.302.785   | 8.327.705         | 6.789.881   | 8.377.230                 | 7.043.118   |
| of which derivatives        | 0           | 0           | 61.394            | 86.618      | 187.724                   | 385.259     |
| Surplus cover               | 1.024.362   | 775.439     | 1.210.776         | 884.890     | 1.012.045                 | 698.667     |

## re a) maturity structure (residual maturity)

|                             | 30/09/2010                 |                               |                               |                               |                               |                                |                    | 30/09/2009                 |                               |                               |                               |                               |                                |                    |
|-----------------------------|----------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|--------------------------------|--------------------|----------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|--------------------------------|--------------------|
|                             | up to and including 1 year | over 1 year and up to 2 years | over 2 year and up to 3 years | over 3 year and up to 4 years | over 4 year and up to 5 years | over 5 year and up to 10 years | more than 10 years | up to and including 1 year | over 1 year and up to 2 years | over 2 year and up to 3 years | over 3 year and up to 4 years | over 4 year and up to 5 years | over 5 year and up to 10 years | more than 10 years |
|                             | € thousands                | € thousands                   | € thousands                   | € thousands                   | € thousands                   | € thousands                    | € thousands        | € thousands                | € thousands                   | € thousands                   | € thousands                   | € thousands                   | € thousands                    | € thousands        |
| <b>Mortgage Pfandbriefe</b> | 717.202                    | 644.670                       | 1.804.944                     | 399.188                       | 750.353                       | 1.861.577                      | 402.690            | 673.624                    | 304.627                       | 425.440                       | 1.736.152                     | 121.236                       | 1.874.619                      | 391.647            |
| <b>Cover pool</b>           | 1.927.430                  | 1.268.673                     | 990.033                       | 681.855                       | 654.402                       | 1.558.815                      | 523.780            | 2.596.666                  | 757.183                       | 708.393                       | 588.217                       | 477.330                       | 831.658                        | 343.338            |

## b) Total amount of outstanding

|                           | Nominal     |             | Barwert     |             | Risikobarwert *) |             |
|---------------------------|-------------|-------------|-------------|-------------|------------------|-------------|
|                           | 30/09/2010  | 30/09/2009  | 30/09/2010  | 30/09/2009  | 30/09/2010       | 30/09/2009  |
|                           | € thousands      | € thousands |
| <b>Public Pfandbriefe</b> | 15.024.028  | 15.852.917  | 16.685.284  | 16.903.926  | 15.879.207       | 18.453.117  |
| of which derivatives      | 0           | 0           | 5.445       | 0           | -5.821           | 0           |
| <b>Cover pool</b>         | 15.952.646  | 16.477.594  | 18.060.167  | 17.963.848  | 17.008.709       | 19.278.166  |
| of which derivatives      | 0           | 0           | 6.911       | 12.329      | 14.940           | 12.059      |
| Surplus cover             | 928.618     | 624.677     | 1.374.883   | 1.059.922   | 1.129.502        | 825.049     |

## re b) maturity structure (residual maturity)

|                           | 30/09/2010                 |                               |                               |                               |                               |                                |                    | 30/09/2009                 |                               |                               |                               |                               |                                |                    |
|---------------------------|----------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|--------------------------------|--------------------|----------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|--------------------------------|--------------------|
|                           | up to and including 1 year | over 1 year and up to 2 years | over 2 year and up to 3 years | over 3 year and up to 4 years | over 4 year and up to 5 years | over 5 year and up to 10 years | more than 10 years | up to and including 1 year | over 1 year and up to 2 years | over 2 year and up to 3 years | over 3 year and up to 4 years | over 4 year and up to 5 years | over 5 year and up to 10 years | more than 10 years |
|                           | € thousands                | € thousands                   | € thousands                   | € thousands                   | € thousands                   | € thousands                    | € thousands        | € thousands                | € thousands                   | € thousands                   | € thousands                   | € thousands                   | € thousands                    | € thousands        |
| <b>Public Pfandbriefe</b> | 3.025.879                  | 1.793.161                     | 508.516                       | 1.398.444                     | 1.096.886                     | 3.787.101                      | 3.414.041          | 2.414.634                  | 3.010.621                     | 1.647.433                     | 369.733                       | 985.604                       | 4.143.399                      | 3.281.493          |
| <b>Cover pool</b>         | 2.392.472                  | 1.328.204                     | 1.245.986                     | 1.394.281                     | 1.362.187                     | 5.125.432                      | 3.104.084          | 3.096.283                  | 1.910.495                     | 1.095.144                     | 1.129.860                     | 1.064.391                     | 5.319.418                      | 2.862.003          |

\*) Calculation of risk present value using dynamic simulation method in accordance with PfandbG