

Structured Finance Servicer A/S

To the NASDAQ OMX Copenhagen A/S
Stock exchange announcement

25 May 2011

Collateralized Mortgage Obligations Denmark A/S

On behalf of the above-mentioned company please be informed that the nominal holdings of mortgage bonds in Portfolio 6, Collateral group 8 in the above-mentioned company in connection with the notification of redemptions for the 1 July 2011 payment date were reduced to below 10% of the portfolio originally acquired.

As a result, Structured Finance Servicer A/S is entitled to exercise its option, cf. Terms and Conditions of the Notes, item 5D page 46, to purchase the remaining holdings of mortgage bonds at nominal value in Collateral group 8 from Collateralized Mortgage Obligations Denmark A/S.

Collateralized Mortgage Obligations Denmark A/S has today been informed that Structured Finance Servicer A/S intends to exercise its option as at 1 July 2011. Exercise of the option requires Law Debenture Trust Corporation plc.'s formal approval that the conditions are fulfilled. Exercise of the option will imply that the following tranches Q8 Super Coupon VI, B8 FRN VI and B8 Inverse FRN VI are drawn for redemption in full for the 7 July 2011 payment date. Immediately after Law Debenture Trust Corporation plc.'s approval new electronic CMO redemptions will be sent to the NASDAQ OMX Copenhagen A/S.

Yours faithfully
Structured Finance Servicer A/S

Pernille Dammand