

Structured Finance Servicer A/S

To the NASDAQ OMX Copenhagen A/S
Stock exchange announcement

21 June 2011

Collateralized Mortgage Obligations Denmark A/S

Further to the earlier sent announcement on 25 May 2011 we can hereby confirm that the Trustee, Law Debenture Trust Corporation plc., has approved that the conditions for Structured Finance Servicer A/S's exercise of their option are fulfilled in accordance with Terms and Conditions of the Notes, item 5D page 46.

The option will be exercised with value on 1 July 2011 and this will as earlier mentioned imply that the tranches Q8 Super Coupon VI, B8 FRN VI and B8 Inverse FRN VI are drawn for redemption in full on the 7 July 2011 payment date.

New electronic CMO redemptions will be sent to the NASDAQ OMX Copenhagen A/S.

Yours faithfully
Structured Finance Servicer A/S

Pernille Dammand