

Principal strips and coupon strips in the case of Federal bonds with strip options
Coupon date: 15 August

in euro (nominal)

Underlying bond											
Designation	2.50% Bund 2014 (2046)	1% Bund 2014 (2024)	1% Bund 2015 (2025)	0.50% Bund 2017 (2027)	1.25% Bund 2017 (2048)	0.25% Bund 2018 (2028)	1.70% Bund 2022 (2032)	1.80% Bund 2022 (2053)	2.60% Bund 2023 (2033)	2.50% Bund 2024 (2054)	
Maturity	15.08.2046	15.08.2024	15.08.2025	15.08.2027	15.08.2048	15.08.2028	15.08.2032	15.08.2053	15.08.2033	15.08.2054	
ISIN	DE0001102341	DE0001102366	DE0001102382	DE0001102424	DE0001102432	DE0001102457	DE0001102606	DE0001102614	DE000BU2Z015	DE000BU2D004	
Issue volume	32,250,000,000.00	22,500,000,000.00	30,500,000,000.00	32,500,000,000.00	37,500,000,000.00	28,500,000,000.00	28,000,000,000.00	28,000,000,000.00	30,500,000,000.00	7,000,000,000.00	
Principal strips											
ISIN	DE0001108744	DE0001108769	DE0001108785	DE0001108827	DE0001108835	DE0001108850	DE0001108918	DE0001108926	DE000BU4K013	DE000BU4K047	
Coupon strips (maximum possible amounts)											
ISIN	Maturity	2.50% Bund	1% Bund	1% Bund	0.50% Bund	1.25% Bund	0.25% Bund	1.70% Bund	1.80% Bund	2.60% Bund	2.50% Bund
DE0001143584	15.08.2024	806,250,000.00	225,000,000.00	305,000,000.00	162,500,000.00	468,750,000.00	71,250,000.00	476,000,000.00	504,000,000.00	862,523,287.67	
DE0001143592	15.08.2025	806,250,000.00		305,000,000.00	162,500,000.00	468,750,000.00	71,250,000.00	476,000,000.00	504,000,000.00	175,000,000.00	266,325,136.61
DE0003811444	15.08.2026	806,250,000.00			162,500,000.00	468,750,000.00	71,250,000.00	476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811451	15.08.2027	806,250,000.00			162,500,000.00	468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811469	15.08.2028	806,250,000.00				468,750,000.00	71,250,000.00	476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811477	15.08.2029	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811485	15.08.2030	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811493	15.08.2031	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811501	15.08.2032	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811519	15.08.2033	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811527	15.08.2034	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811535	15.08.2035	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811543	15.08.2036	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811550	15.08.2037	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811568	15.08.2038	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811576	15.08.2039	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811584	15.08.2040	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811592	15.08.2041	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811600	15.08.2042	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811618	15.08.2043	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811626	15.08.2044	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811634	15.08.2045	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811642	15.08.2046	806,250,000.00				468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811659	15.08.2047					468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811667	15.08.2048					468,750,000.00		476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811691	15.08.2049							476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811709	15.08.2050							476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811717	15.08.2051							476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811725	15.08.2052							476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE0003811733	15.08.2053							476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00
DE000BU4Z060	15.08.2054							476,000,000.00	504,000,000.00	175,000,000.00	175,000,000.00