

Underlying bond													
Designation	2.50% Bund 2014 (2046) 15.08.2046 DE0001102341 37,250,000,000.00	0.50% Bund 2017 (2027) 15.08.2027 DE0001102424 32,500,000,000.00	1.25% Bund 2017 (2048) 15.08.2048 DE0001102432 42,500,000,000.00	0.25% Bund 2018 (2028) 15.08.2028 DE0001102457 28,500,000,000.00	1.70% Bund 2022 (2032) 15.08.2032 DE0001102606 28,000,000,000.00	1.80% Bund 2022 (2053) 15.08.2053 DE0001102614 36,500,000,000.00	2.60% Bund 2023 (2033) 15.08.2033 DE000BUK220115 30,500,000,000.00	2.50% Bund 2024 (2054) 15.08.2054 DE000BUK220004 30,000,000,000.00	2.60% Bund 2024 (2034) 15.08.2034 DE000BUK22031 35,000,000,000.00	2.90% Bund 2025 (2056) 15.08.2056 DE000BUK220112 33,500,000,000.00	2.60% Bund 2025 (2035) 15.08.2035 DE000BUK22056 33,500,000,000.00	3% Bund 2026 (2036) 15.08.2036 DE000BUK22072 18,000,000,000.00	
Principal strips													
ISIN	DE0001108744	DE0001108827	DE0001108835	DE0001108850	DE0001108916	DE0001108926	DE000BUK4K013	DE000BUK4K047	DE000BUK4K062	DE000BUK4K088	DE000BUK4K096	DE000BUK4K138	
Coupon strips (maximum possible amounts)													
ISIN	Maturity												
DE0000381451	15.08.2027	931,250,000.00	162,500,000.00	531,250,000.00	71,250,000.00	476,000,000.00	657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	593,260,273.97
DE0000381469	15.08.2028	931,250,000.00		531,250,000.00	71,250,000.00	476,000,000.00	657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381477	15.08.2029	931,250,000.00		531,250,000.00		476,000,000.00	657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381485	15.08.2030	931,250,000.00		531,250,000.00		476,000,000.00	657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381493	15.08.2031	931,250,000.00		531,250,000.00		476,000,000.00	657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381501	15.08.2032	931,250,000.00		531,250,000.00		476,000,000.00	657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381519	15.08.2033	931,250,000.00		531,250,000.00			657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381527	15.08.2034	931,250,000.00		531,250,000.00			657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381535	15.08.2035	931,250,000.00		531,250,000.00			657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381543	15.08.2036	931,250,000.00		531,250,000.00			657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381550	15.08.2037	931,250,000.00		531,250,000.00			657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.00	971,500,000.00	871,000,000.00	540,000,000.00
DE0000381568	15.08.2038	931,250,000.00		531,250,000.00			657,000,000.00	793,000,000.00	750,000,000.00	910,000,000.			