

Stripping of Federal bonds ¹⁾

Position: 28.03.2013

| Underlying bond | ISIN Principal strip | Issue volume EUR mn | stripped | |
|--|-------------------------|------------------------|----------|-----------------------|
| | | | EUR mn | % of the issue volume |
| 3.75 % Bund 03 (13) ISIN DE0001135234 Maturity 04.07.2013 | DE0001142222 | 22,000 | 60.8 | 0.28 |
| 4.25 % Bund 03 (14) ISIN DE0001135242 Maturity 04.01.2014 | DE0001142230 | 24,000 | 48.2 | 0.20 |
| 4.25 % Bund 04 (14) ISIN DE0001135259 Maturity 04.07.2014 | DE0001142248 | 25,000 | 37.2 | 0.15 |
| 3.75 % Bund 04 (15) ISIN DE0001135267 Maturity 04.01.2015 | DE0001142255 | 23,000 | 56.2 | 0.24 |
| 3.25 % Bund 05 (15) ISIN DE0001135283 Maturity 04.07.2015 | DE0001142271 | 21,000 | 23.3 | 0.11 |
| 3.50 % Bund 05 (16) ISIN DE0001135291 Maturity 04.01.2016 | DE0001142289 | 23,000 | 55.7 | 0.24 |
| 4 % Bund 06 (16) ISIN DE0001135309 Maturity 04.07.2016 | DE0001142297 | 23,000 | 36.8 | 0.16 |
| 3.75 % Bund 06 (17) ISIN DE0001135317 Maturity 04.01.2017 | DE0001142305 | 20,000 | 38.2 | 0.19 |
| 4.25 % Bund 07 (17) ISIN DE0001135333 Maturity 04.07.2017 | DE0001108512 | 19,000 | 17.5 | 0.09 |
| 4 % Bund 07 (18) ISIN DE0001135341 Maturity 04.01.2018 | DE0001108520 | 20,000 | 35.0 | 0.18 |
| 4.25 % Bund 08 (18) ISIN DE0001135358 Maturity 04.07.2018 | DE0001108538 | 21,000 | 46.5 | 0.22 |
| 3.75 % Bund 08 (19) ISIN DE0001135374 Maturity 04.01.2019 | DE0001108553 | 24,000 | 18.0 | 0.08 |
| 3.50 % Bund 09 (19) ISIN DE0001135382 Maturity 04.07.2019 | DE0001108561 | 24,000 | 25.7 | 0.11 |
| 3.25 % Bund 09 (20) ISIN DE0001135390 Maturity 04.01.2020 | DE0001108579 | 22,000 | 30.6 | 0.14 |
| 3 % Bund 10 (20) ISIN DE0001135408 Maturity 04.07.2020 | DE0001108587 | 22,000 | 17.8 | 0.08 |
| 2.25 % Bund 10 (20) ISIN DE0001135416 Maturity 04.09.2020 | DE0001108603 | 16,000 | - | 0.00 |
| 2.50 % Bund 10 (21) ISIN DE0001135424 Maturity 04.01.2021 | DE0001108611 | 19,000 | 18.9 | 0.10 |

1) Source: Clearstream Banking AG Frankfurt (CBF). All Figures refer to bonds which are held in collective safe custody. Stripping of bonds which are held as individual Debt Register claims is disregarded due to insignificance.

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|---|-------------------------|------------------------|----------|-----------------------|
| | | | EUR mn | % of the issue volume |
| 3.25 % Bund 11 (21) ISIN DE0001135440 Maturity 04.07.2021 | DE0001108629 | 19,000 | 11.0 | 0.06 |
| 2.25 % Bund 11 (21) ISIN DE0001135457 Maturity 04.09.2021 | DE0001108637 | 16,000 | 0.1 | 0.00 |
| 2 % Bund 11 (22) ISIN DE0001135465 Maturity 04.01.2022 | DE0001108645 | 20,000 | 6.0 | 0.03 |
| 1.75 % Bund 12 (22) ISIN DE0001135473 Maturity 04.07.2022 | DE0001108652 | 24,000 | 24.0 | 0.10 |
| 1.50 % Bund 12 (22) ISIN DE0001135499 Maturity 04.09.2022 | DE0001108678 | 18,000 | - | 0.00 |
| 1.50 % Bund 13 (23) ISIN DE0001102309 Maturity 15.02.2023 | DE0001108686 | 14,000 | - | 0.00 |
| 6.25 % Bund 94 (24) ISIN DE0001134922 Maturity 04.01.2024 | DE0001142008 | 10,250 | 663.2 | 6.47 |
| 6.50 % Bund 97 (27) ISIN DE0001135044 Maturity 04.07.2027 | DE0001142032 | 11,250 | 1,040.8 | 9.25 |
| 5.625 % Bund 98 (28) ISIN DE0001135069 Maturity 04.01.2028 | DE0001142057 | 14,500 | 596.1 | 4.11 |
| 4.75 % Bund 98 (28) ISIN DE0001135085 Maturity 04.07.2028 | DE0001142073 | 11,250 | 128.8 | 1.14 |
| 6.25 % Bund 00 (30) ISIN DE0001135143 Maturity 04.01.2030 | DE0001142131 | 9,250 | 1,477.0 | 15.97 |
| 5.50 % Bund 00 (31) ISIN DE0001135176 Maturity 04.01.2031 | DE0001142164 | 17,000 | 2,134.8 | 12.56 |
| 4.75 % Bund 03 (34) ISIN DE0001135226 Maturity 04.07.2034 | DE0001142214 | 20,000 | 1,720.4 | 8.60 |
| 4 % Bund 05 (37) ISIN DE0001135275 Maturity 04.01.2037 | DE0001142263 | 23,000 | 1,803.9 | 7.84 |
| 4.25 % Bund 07 (39) ISIN DE0001135325 Maturity 04.07.2039 | DE0001108504 | 14,000 | 1,022.6 | 7.30 |
| 4.75 % Bund 08 (40) ISIN DE0001135366 Maturity 04.07.2040 | DE0001108546 | 16,000 | 974.2 | 6.09 |
| 3.25 % Bund 10 (42) ISIN DE0001135432 Maturity 04.07.2042 | DE0001108595 | 15,000 | 1,770.4 | 11.80 |
| 2.50 % Bund 12 (44) ISIN DE0001135481 Maturity 04.07.2044 | DE0001108660 | 10,000 | 692.3 | 6.92 |
| Total | | 650,500 | 14,632.0 | 2.25 |