

Stripping of Federal bonds ¹⁾

Position: 30.09.2012

Underlying bond	ISIN Principal strip	Issue volume EUR mn	stripped	
			EUR mn	% of the issue volume
4.50 % Bund 03 (13) ISIN DE0001135218 Maturity 04.01.2013	DE0001142206	24,000	51.4	0.21
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	35.9	0.15
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	48.4	0.21
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	58.7	0.26
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	43.2	0.22
4.25 % Bund 07 (17) ISIN DE0001135333 Maturity 04.07.2017	DE0001108512	19,000	16.5	0.09
4 % Bund 07 (18) ISIN DE0001135341 Maturity 04.01.2018	DE0001108520	20,000	12.9	0.06
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	17.2	0.07
3.50 % Bund 09 (19) ISIN DE0001135382 Maturity 04.07.2019	DE0001108561	24,000	11.0	0.05
3.25 % Bund 09 (20) ISIN DE0001135390 Maturity 04.01.2020	DE0001108579	22,000	22.3	0.10
3 % Bund 10 (20) ISIN DE0001135408 Maturity 04.07.2020	DE0001108587	22,000	10.5	0.05
2.25 % Bund 10 (20) ISIN DE0001135416 Maturity 04.09.2020	DE0001108603	16,000	-	0.00

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.

Underlying bond	ISIN Principal strip	Issue volume EUR mn	stripped	
			EUR mn	% of the issue volume
2.50 % Bund 10 (21) ISIN DE0001135424 Maturity 04.01.2021	DE0001108611	19,000	28.9	0.15
3.25 % Bund 11 (21) ISIN DE0001135440 Maturity 04.07.2021	DE0001108629	19,000	-	0.00
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	-	0.00
1.75 % Bund 12 (22) ISIN DE0001135473 Maturity 04.07.2022	DE0001108652	24,000	-	0.00
1.50 % Bund 12 (22) ISIN DE0001135499 Maturity 04.09.2022	DE0001108678	10,000	-	0.00
6.25 % Bund 94 (24) ISIN DE0001134922 Maturity 04.01.2024	DE0001142008	10,250	651.5	6.36
6.50 % Bund 97 (27) ISIN DE0001135044 Maturity 04.07.2027	DE0001142032	11,250	1,112.3	9.89
5.625 % Bund 98 (28) ISIN DE0001135069 Maturity 04.01.2028	DE0001142057	14,500	648.2	4.47
4.75 % Bund 98 (28) ISIN DE0001135085 Maturity 04.07.2028	DE0001142073	11,250	141.8	1.26
6.25 % Bund 00 (30) ISIN DE0001135143 Maturity 04.01.2030	DE0001142131	9,250	1,576.0	17.04
5.50 % Bund 00 (31) ISIN DE0001135176 Maturity 04.01.2031	DE0001142164	17,000	2,330.5	13.71
4.75 % Bund 03 (34) ISIN DE0001135226 Maturity 04.07.2034	DE0001142214	20,000	1,573.4	7.87
4 % Bund 05 (37) ISIN DE0001135275 Maturity 04.01.2037	DE0001142263	23,000	1,667.7	7.25
4.25 % Bund 07 (39) ISIN DE0001135325 Maturity 04.07.2039	DE0001108504	14,000	917.3	6.55
4.75 % Bund 08 (40) ISIN DE0001135366 Maturity 04.07.2040	DE0001108546	16,000	938.4	5.87
3.25 % Bund 10 (42) ISIN DE0001135432 Maturity 04.07.2042	DE0001108595	15,000	1,473.7	9.82
2.50 % Bund 12 (44) ISIN DE0001135481 Maturity 04.07.2044	DE0001108660	6,000	60.3	1.01
Total		648,500	13,652.7	2.11