

Stripping of Federal bonds <sup>1)</sup>

Position: 02.02.2018

Underlying bond	ISIN Principal strip	Issue volume EUR mn	stripped	
			EUR mn	% of the issue volume
4.25 % Bund 08 (18) ISIN DE0001135358 Maturity 04.07.2018	DE0001108538	21,000	9.6	0.05
3.75 % Bund 08 (19) ISIN DE0001135374 Maturity 04.01.2019	DE0001108553	24,000	9.3	0.04
3.50 % Bund 09 (19) ISIN DE0001135382 Maturity 04.07.2019	DE0001108561	24,000	15.6	0.07
3.25 % Bund 09 (20) ISIN DE0001135390 Maturity 04.01.2020	DE0001108579	22,000	22.7	0.10
3 % Bund 10 (20) ISIN DE0001135408 Maturity 04.07.2020	DE0001108587	22,000	17.1	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	40.5	0.21
3.25 % Bund 11 (21) ISIN DE0001135440 Maturity 04.07.2021	DE0001108629	19,000	29.1	0.15
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	25.4	0.13
1.75 % Bund 12 (22) ISIN DE0001135473 Maturity 04.07.2022	DE0001108652	24,000	77.9	0.32
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	18,000	-	0.00
1.50 % Bund 13 (23) ISIN DE0001102317 Maturity 15.05.2023	DE0001108694	18,000	-	0.00
2 % Bund 13 (23) ISIN DE0001102325 Maturity 15.08.2023	DE0001108702	18,000	-	0.00
6.25 % Bund 94 (24) ISIN DE0001134922 Maturity 04.01.2024	DE0001142008	10,250	317.3	3.10

1) Source: Bundesrepublik Deutschland - Finanzagentur GmbH. The stripping data refer to the stripping activities at Clearstream Banking Frankfurt AG and Bundesrepublik Deutschland - Finanzagentur GmbH.

Underlying bond	ISIN Principal strip	Issue volume EUR mn	stripped	
			EUR mn	% of the issue volume
1.75 % Bund 14 (24) ISIN DE0001102333 Maturity 15.02.2024	DE0001108736	18,000	-	0.00
1.50 % Bund 14 (24) ISIN DE0001102358 Maturity 15.05.2024	DE0001108751	18,000	-	0.00
1 % Bund 14 (24) ISIN DE0001102366 Maturity 15.08.2024	DE0001108769	18,000	-	0.00
0.50 % Bund 15 (25) ISIN DE0001102374 Maturity 15.02.2025	DE0001108777	23,000	-	0.00
1 % Bund 15 (25) ISIN DE0001102382 Maturity 15.08.2025	DE0001108785	23,000	-	0.00
0.50 % Bund 16 (26) ISIN DE0001102390 Maturity 15.02.2026	DE0001108793	26,000	-	0.00
0.25 % Bund 17 (27) ISIN DE0001102416 Maturity 15.02.2027	DE0001108819	26,000	-	0.00
6.50 % Bund 97 (27) ISIN DE0001135044 Maturity 04.07.2027	DE0001142032	11,250	740.2	6.58
0.50 % Bund 17 (27) ISIN DE0001102424 Maturity 15.08.2027	DE0001108827	25,000	-	0.00
5.625 % Bund 98 (28) ISIN DE0001135069 Maturity 04.01.2028	DE0001142057	14,500	635.9	4.39
0.50 % Bund 18 (28) ISIN DE0001102440 Maturity 15.02.2028	DE0001108843	5,000	-	0.00
4.75 % Bund 98 (28) ISIN DE0001135085 Maturity 04.07.2028	DE0001142073	11,250	97.0	0.86
6.25 % Bund 00 (30) ISIN DE0001135143 Maturity 04.01.2030	DE0001142131	9,250	1,003.6	10.85
5.50 % Bund 00 (31) ISIN DE0001135176 Maturity 04.01.2031	DE0001142164	17,000	1,064.8	6.26
4.75 % Bund 03 (34) ISIN DE0001135226 Maturity 04.07.2034	DE0001142214	20,000	1,437.3	7.19
4 % Bund 05 (37) ISIN DE0001135275 Maturity 04.01.2037	DE0001142263	23,000	1,811.6	7.88
4.25 % Bund 07 (39) ISIN DE0001135325 Maturity 04.07.2039	DE0001108504	14,000	984.1	7.03
4.75 % Bund 08 (40) ISIN DE0001135366 Maturity 04.07.2040	DE0001108546	16,000	1,353.5	8.46
3.25 % Bund 10 (42) ISIN DE0001135432 Maturity 04.07.2042	DE0001108595	15,000	1,533.5	10.22
2.50 % Bund 12 (44) ISIN DE0001135481 Maturity 04.07.2044	DE0001108660	22,000	2,016.4	9.17
2.50 % Bund 14 (46) ISIN DE0001102341 Maturity 15.08.2046	DE0001108744	23,000	707.4	3.08
1.25 % Bund 17 (48) ISIN DE0001102432 Maturity 15.08.2048	DE0001108835	5,500	141.0	2.56
Total		693,000	14,090.9	2.03