

THE STRIPS MARKET WITHOUT CAC's
(Principal and coupon)
Outlook as of 04-30-24

LINES		MAXIMUM FACE VALUE OF STRIPS	NET STRIPPING	% STRIPPED DEBT OVER STRIPPABLE DEBT	% THIRD PARTIES HOLDINGS	
122U1	PRL 30.07.25	4,65%	24.189,66	640,00	2,65	88,03
123I4	PRL 30.07.26	5,90%	24.657,91	886,60	3,60	97,92
11876	PRL 31.01.29	6,00%	26.658,76	3.264,60	12,25	91,17
12593	PRL 30.07.32	5,75%	26.118,11	2.669,50	10,22	98,45
120D1	PRL 31.01.37	4,20%	22.243,58	3.230,80	14,52	98,18
120O8	PRL 30.07.40	4,90%	20.669,79	2.192,30	10,61	97,31
122V9	PRL 30.07.41	4,70%	21.477,16	5.880,80	27,38	98,83
12692	CUP 30.07.24		6.103,67	619,39	10,15	95,16
11991	CUP 31.01.25		2.533,76	331,56	13,09	93,00
12700	CUP 30.07.25		6.103,67	619,39	10,15	87,50
12007	CUP 31.01.26		2.533,76	331,56	13,09	97,51
12718	CUP 30.07.26		4.978,85	589,62	11,84	93,82
12023	CUP 31.01.27		2.533,76	331,56	13,09	99,05
12726	CUP 30.07.27		3.524,04	537,32	15,25	98,64
12031	CUP 31.01.28		2.533,76	331,56	13,09	97,99
12734	CUP 30.07.28		3.524,04	537,32	15,25	90,55
12049	CUP 31.01.29		2.533,76	331,56	13,09	96,53
12742	CUP 30.07.29		3.524,04	537,32	15,25	99,36
12940	CUP 31.01.30		934,23	135,69	14,52	94,62
12759	CUP 30.07.30		3.524,04	537,32	15,25	97,87
12957	CUP 31.01.31		934,23	135,69	14,52	87,94
12767	CUP 30.07.31		3.524,04	537,32	15,25	94,51
12965	CUP 31.01.32		934,23	135,69	14,52	97,22
12775	CUP 30.07.32		3.524,04	537,32	15,25	98,55
12973	CUP 31.01.33		934,23	135,69	14,52	93,70
120P5	CUP 30.07.33		2.022,25	383,82	18,98	94,91
12981	CUP 31.01.34		934,23	135,69	14,52	94,81
120Q3	CUP 30.07.34		2.022,25	383,82	18,98	97,57
12999	CUP 31.01.35		934,23	135,69	14,52	95,10
120R1	CUP 30.07.35		2.022,25	383,82	18,98	97,69
120A7	CUP 31.01.36		934,23	135,69	14,52	95,64
120S9	CUP 30.07.36		2.022,25	383,82	18,98	98,28
120B5	CUP 31.01.37		934,23	135,69	14,52	96,71
120T7	CUP 30.07.37		2.022,25	383,82	18,98	96,04
120U5	CUP 30.07.38		2.022,25	383,82	18,98	98,36
120V3	CUP 30.07.39		2.022,25	383,82	18,98	99,28
120W1	CUP 30.07.40		2.022,25	383,82	18,98	98,84
122W7	CUP 30.07.41		1.009,43	276,40	27,38	96,88
TOTAL			241.675,47	29.907,21	12,37	96,46

In bold are the references with more than 10% stripped

Source: Bank of Spain, Iberclear and General Secretariat of the Treasury and International Finance.

THE STRIPS MARKET
Outlook as of 04-30-24

LINES	MAXIMUM FACE VALUE OF STRIPS	NET STRIPPING	% STRIPPED DEBT OVER STRIPPABLE DEBT	% THIRD PARTIES HOLDINGS
TOTAL DEBT WITH CAC's (Principal only)	920.976,73	14.082,60	1,53	88,25
TOTAL DEBT WITH CAC's (Coupon only)	180.438,93	11.044,84	6,12	93,12
TOTAL DEBT WITHOUT CAC's (Principal and coupon)	241.675,47	29.907,21	12,37	96,46
TOTAL DEBT	1.343.091,13	55.034,65	4,10	93,69

Source: Bank of Spain, Iberclear and General Secretariat of the Treasury and International Finance.