

Stripping of Federal bonds ¹⁾

Position: 30.11.2023

| Underlying bond | ISIN Principal strip | Issue volume EUR mn | stripped | |
|---------------------------------------------------------------------|-------------------------|------------------------|----------|-----------------------|
| | | | EUR mn | % of the issue volume |
| 6.25 % Bund 94 (24) ISIN DE0001134922 Maturity 04.01.2024 | DE0001142008 | 12,750 | 220.6 | 1.73 |
| 1.75 % Bund 14 (24) ISIN DE0001102333 Maturity 15.02.2024 | DE0001108736 | 22,500 | 4.5 | 0.02 |
| 1.50 % Bund 14 (24) ISIN DE0001102358 Maturity 15.05.2024 | DE0001108751 | 22,500 | 8.9 | 0.04 |
| 1 % Bund 14 (24) ISIN DE0001102366 Maturity 15.08.2024 | DE0001108769 | 22,500 | 12.3 | 0.05 |
| 0.50 % Bund 15 (25) ISIN DE0001102374 Maturity 15.02.2025 | DE0001108777 | 30,500 | 0.1 | 0.00 |
| 1 % Bund 15 (25) ISIN DE0001102382 Maturity 15.08.2025 | DE0001108785 | 30,500 | 18.1 | 0.06 |
| 0.50 % Bund 16 (26) ISIN DE0001102390 Maturity 15.02.2026 | DE0001108793 | 33,500 | 17.0 | 0.05 |
| 0.25 % Bund 17 (27) ISIN DE0001102416 Maturity 15.02.2027 | DE0001108819 | 30,500 | - | 0.00 |
| 6.50 % Bund 97 (27) ISIN DE0001135044 Maturity 04.07.2027 | DE0001142032 | 13,750 | 354.5 | 2.58 |
| 0.50 % Bund 17 (27) ISIN DE0001102424 Maturity 15.08.2027 | DE0001108827 | 32,500 | 10.2 | 0.03 |
| 5.625 % Bund 98 (28) ISIN DE0001135069 Maturity 04.01.2028 | DE0001142057 | 17,000 | 372.9 | 2.19 |
| 0.50 % Bund 18 (28) ISIN DE0001102440 Maturity 15.02.2028 | DE0001108843 | 28,500 | 25.0 | 0.09 |
| 4.75 % Bund 98 (28) ISIN DE0001135085 Maturity 04.07.2028 | DE0001142073 | 13,750 | 72.5 | 0.53 |
| 0.25 % Bund 18 (28) ISIN DE0001102457 Maturity 15.08.2028 | DE0001108850 | 28,500 | 30.2 | 0.11 |
| 0.25 % Bund 19 (29) ISIN DE0001102465 Maturity 15.02.2029 | DE0001108868 | 29,500 | - | 0.00 |
| 2.10 % Bund 22 (29) ISIN DE0001102622 Maturity 15.11.2029 | DE0001108934 | 26,000 | - | 0.00 |

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

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|--------------------------------------------------------------------|-------------------------|------------------------|----------|-----------------------|
| | | | EUR mn | % of the issue volume |
| 6.25 % Bund 00 (30) ISIN DE0001135143 Maturity 04.01.2030 | DE0001142131 | 11,750 | 805.3 | 6.85 |
| 2.40 % Bund 23 (30) ISIN DE000BU27006 Maturity 15.11.2030 | DE000BU4K021 | 13,000 | - | 0.00 |
| 5.50 % Bund 00 (31) ISIN DE0001135176 Maturity 04.01.2031 | DE0001142164 | 21,500 | 744.3 | 3.46 |
| 1.70 % Bund 22 (32) ISIN DE0001102606 Maturity 15.08.2032 | DE0001108918 | 28,000 | - | 0.00 |
| 2.30 % Bund 23 (33) ISIN DE000BU2Z007 Maturity 15.02.2033 | DE000BU4K005 | 38,250 | - | 0.00 |
| 2.60 % Bund 23 (33) ISIN DE000BU2Z015 Maturity 15.08.2033 | DE000BU4K013 | 30,500 | - | 0.00 |
| 4.75 % Bund 03 (34) ISIN DE0001135226 Maturity 04.07.2034 | DE0001142214 | 24,500 | 872.0 | 3.56 |
| 4 % Bund 05 (37) ISIN DE0001135275 Maturity 04.01.2037 | DE0001142263 | 28,250 | 1,527.0 | 5.41 |
| 1 % Bund 22 (38) ISIN DE0001102598 Maturity 15.05.2038 | DE0001108900 | 21,500 | - | 0.00 |
| 4.25 % Bund 07 (39) ISIN DE0001135325 Maturity 04.07.2039 | DE0001108504 | 19,250 | 889.8 | 4.62 |
| 4.75 % Bund 08 (40) ISIN DE0001135366 Maturity 04.07.2040 | DE0001108546 | 21,500 | 823.0 | 3.83 |
| 3.25 % Bund 10 (42) ISIN DE0001135432 Maturity 04.07.2042 | DE0001108595 | 19,500 | 668.4 | 3.43 |
| 2.50 % Bund 12 (44) ISIN DE0001135481 Maturity 04.07.2044 | DE0001108660 | 30,500 | 1,080.9 | 3.54 |
| 2.50 % Bund 14 (46) ISIN DE0001102341 Maturity 15.08.2046 | DE0001108744 | 31,500 | 530.4 | 1.68 |
| 1.25 % Bund 17 (48) ISIN DE0001102432 Maturity 15.08.2048 | DE0001108835 | 37,500 | 525.2 | 1.40 |
| 1.80 % Bund 22 (53) ISIN DE0001102614 Maturity 15.08.2053 | DE0001108926 | 26,000 | - | 0.00 |
| Total | | 797,750 | 9,613.1 | 1.21 |