

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

Position: 31.08.2010

| Underlying bond  | ISIN<br>Principal strip | Issue volume<br>EUR mn | stripped |                       |
|--|-------------------------|------------------------|----------|-----------------------|
|  |                         |                        | EUR mn   | % of the issue volume |
| 5.25 % Bund 00 (11)<br>ISIN DE0001135168<br>Maturity<br>04.01.2011 | DE0001142156            | 23,250                 | 492.9    | 2.12                  |
| 5 % Bund 01 (11)<br>ISIN DE0001135184<br>Maturity<br>04.07.2011    | DE0001142172            | 24,000                 | 71.1     | 0.30                  |
| 5 % Bund 02 (12)<br>ISIN DE0001135192<br>Maturity<br>04.01.2012    | DE0001142180            | 25,000                 | 107.1    | 0.43                  |
| 5 % Bund 02 (12)<br>ISIN DE0001135200<br>Maturity<br>04.07.2012    | DE0001142198            | 27,000                 | 122.3    | 0.45                  |
| 4.50 % Bund 03 (13)<br>ISIN DE0001135218<br>Maturity<br>04.01.2013 | DE0001142206            | 24,000                 | 135.9    | 0.57                  |
| 3.75 % Bund 03 (13)<br>ISIN DE0001135234<br>Maturity<br>04.07.2013 | DE0001142222            | 22,000                 | 90.7     | 0.41                  |
| 4.25 % Bund 03 (14)<br>ISIN DE0001135242<br>Maturity<br>04.01.2014 | DE0001142230            | 24,000                 | 43.2     | 0.18                  |
| 4.25 % Bund 04 (14)<br>ISIN DE0001135259<br>Maturity<br>04.07.2014 | DE0001142248            | 25,000                 | 113.2    | 0.45                  |
| 3.75 % Bund 04 (15)<br>ISIN DE0001135267<br>Maturity<br>04.01.2015 | DE0001142255            | 23,000                 | 247.1    | 1.07                  |
| 3.25 % Bund 05 (15)<br>ISIN DE0001135283<br>Maturity<br>04.07.2015 | DE0001142271            | 21,000                 | 25.3     | 0.12                  |
| 3.50 % Bund 05 (16)<br>ISIN DE0001135291<br>Maturity<br>04.01.2016 | DE0001142289            | 23,000                 | 52.4     | 0.23                  |
| 4 % Bund 06 (16)<br>ISIN DE0001135309<br>Maturity<br>04.07.2016    | DE0001142297            | 23,000                 | 41.8     | 0.18                  |
| 3.75 % Bund 06 (17)<br>ISIN DE0001135317<br>Maturity<br>04.01.2017 | DE0001142305            | 20,000                 | 49.9     | 0.25                  |
| 4.25 % Bund 07 (17)<br>ISIN DE0001135333<br>Maturity<br>04.07.2017 | DE0001108512            | 19,000                 | 11.5     | 0.06                  |
| 4 % Bund 07 (18)<br>ISIN DE0001135341<br>Maturity<br>04.01.2018    | DE0001108520            | 20,000                 | 11.2     | 0.06                  |

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<br>Principal strip | Issue volume<br>EUR mn | stripped |                       |
|---|-------------------------|------------------------|----------|-----------------------|
|   |                         |                        | EUR mn   | % of the issue volume |
| 4.25 % Bund 08 (18)<br>ISIN DE0001135358<br>Maturity<br>04.07.2018  | DE0001108538            | 21,000                 | 17.5     | 0.08                  |
| 3.75 % Bund 08 (19)<br>ISIN DE0001135374<br>Maturity<br>04.01.2019  | DE0001108553            | 24,000                 | 15.2     | 0.06                  |
| 3.50 % Bund 09 (19)<br>ISIN DE0001135382<br>Maturity<br>04.07.2019  | DE0001108561            | 24,000                 | 5.0      | 0.02                  |
| 3.25 % Bund 09 (20)<br>ISIN DE0001135390<br>Maturity<br>04.01.2020  | DE0001108579            | 22,000                 | 1.3      | 0.01                  |
| 3 % Bund 10 (20)<br>ISIN DE0001135408<br>Maturity<br>04.07.2020     | DE0001108587            | 22,000                 | -        | 0.00                  |
| 2.25 % Bund 10 (20)<br>ISIN DE0001135416<br>Maturity<br>04.09.2020  | DE0001108603            | 6,000                  | -        | 0.00                  |
| 6.25 % Bund 94 (24)<br>ISIN DE0001134922<br>Maturity<br>04.01.2024  | DE0001142008            | 10,250                 | 725.1    | 7.07                  |
| 6.50 % Bund 97 (27)<br>ISIN DE0001135044<br>Maturity<br>04.07.2027  | DE0001142032            | 11,250                 | 2,030.2  | 18.05                 |
| 5.625 % Bund 98 (28)<br>ISIN DE0001135069<br>Maturity<br>04.01.2028 | DE0001142057            | 14,500                 | 801.5    | 5.53                  |
| 4.75 % Bund 98 (28)<br>ISIN DE0001135085<br>Maturity<br>04.07.2028  | DE0001142073            | 11,250                 | 111.1    | 0.99                  |
| 6.25 % Bund 00 (30)<br>ISIN DE0001135143<br>Maturity<br>04.01.2030  | DE0001142131            | 9,250                  | 1,878.0  | 20.30                 |
| 5.50 % Bund 00 (31)<br>ISIN DE0001135176<br>Maturity<br>04.01.2031  | DE0001142164            | 17,000                 | 1,849.3  | 10.88                 |
| 4.75 % Bund 03 (34)<br>ISIN DE0001135226<br>Maturity<br>04.07.2034  | DE0001142214            | 20,000                 | 1,158.8  | 5.79                  |
| 4 % Bund 05 (37)<br>ISIN DE0001135275<br>Maturity<br>04.01.2037     | DE0001142263            | 23,000                 | 1,335.4  | 5.81                  |
| 4.25 % Bund 07 (39)<br>ISIN DE0001135325<br>Maturity<br>04.07.2039  | DE0001108504            | 14,000                 | 749.2    | 5.35                  |
| 4.75 % Bund 08 (40)<br>ISIN DE0001135366<br>Maturity<br>04.07.2040  | DE0001108546            | 16,000                 | 595.8    | 3.72                  |
| 3.25 % Bund 10 (42)<br>ISIN DE0001135432<br>Maturity<br>04.07.2042  | DE0001108595            | 4,000                  | 0.0      | 0.00                  |
| Total   |                         | 612,750                | 12,889.0 | 2.10                  |