

Stripping of Federal bonds ¹⁾

Position: 31.10.2022

| Underlying bond | ISIN Principal strip | Issue volume EUR mn | stripped | |
|---|-------------------------|------------------------|----------|-----------------------|
| | | | EUR mn | % of the issue volume |
| 1.50 % Bund 13 (23) ISIN DE0001102309 Maturity 15.02.2023 | DE0001108686 | 20,500 | 2.2 | 0.01 |
| 1.50 % Bund 13 (23) ISIN DE0001102317 Maturity 15.05.2023 | DE0001108694 | 22,500 | - | 0.00 |
| 2 % Bund 13 (23) ISIN DE0001102325 Maturity 15.08.2023 | DE0001108702 | 22,500 | 3.1 | 0.00 |
| 6.25 % Bund 94 (24) ISIN DE0001134922 Maturity 04.01.2024 | DE0001142008 | 12,750 | 213.7 | 1.68 |
| 1.75 % Bund 14 (24) ISIN DE0001102333 Maturity 15.02.2024 | DE0001108736 | 22,500 | - | 0.00 |
| 1.50 % Bund 14 (24) ISIN DE0001102358 Maturity 15.05.2024 | DE0001108751 | 22,500 | - | 0.00 |
| 1 % Bund 14 (24) ISIN DE0001102366 Maturity 15.08.2024 | DE0001108769 | 22,500 | 10.1 | 0.04 |
| 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 | 10.0 | 0.03 |
| 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 | 477.2 | 3.47 |
| 0.50 % Bund 17 (27) ISIN DE0001102424 Maturity 15.08.2027 | DE0001108827 | 32,500 | 10.0 | 0.03 |
| 5.625 % Bund 98 (28) ISIN DE0001135069 Maturity 04.01.2028 | DE0001142057 | 17,000 | 414.9 | 2.44 |
| 0.50 % Bund 18 (28) ISIN DE0001102440 Maturity 15.02.2028 | DE0001108843 | 28,500 | - | 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 |
| 4.75 % Bund 98 (28) ISIN DE0001135085 Maturity 04.07.2028 | DE0001142073 | 13,750 | 79.7 | 0.58 |
| 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 | 4,000 | - | 0.00 |
| 6.25 % Bund 00 (30) ISIN DE0001135143 Maturity 04.01.2030 | DE0001142131 | 11,750 | 835.8 | 7.11 |
| 5.50 % Bund 00 (31) ISIN DE0001135176 Maturity 04.01.2031 | DE0001142164 | 21,500 | 781.6 | 3.64 |
| 1.70 % Bund 22 (32) ISIN DE0001102606 Maturity 15.08.2032 | DE0001108918 | 21,000 | - | 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 | 27,500 | 1,720.0 | 6.25 |
| 1 % Bund 22 (38) ISIN DE0001102598 Maturity 15.05.2038 | DE0001108900 | 10,000 | - | 0.00 |
| 4.25 % Bund 07 (39) ISIN DE0001135325 Maturity 04.07.2039 | DE0001108504 | 18,500 | 1,036.6 | 5.60 |
| 4.75 % Bund 08 (40) ISIN DE0001135366 Maturity 04.07.2040 | DE0001108546 | 20,500 | 912.5 | 4.45 |
| 3.25 % Bund 10 (42) ISIN DE0001135432 Maturity 04.07.2042 | DE0001108595 | 19,500 | 855.9 | 4.39 |
| 2.50 % Bund 12 (44) ISIN DE0001135481 Maturity 04.07.2044 | DE0001108660 | 29,500 | 1,091.3 | 3.70 |
| 2.50 % Bund 14 (46) ISIN DE0001102341 Maturity 15.08.2046 | DE0001108744 | 31,500 | 704.4 | 2.24 |
| 1.25 % Bund 17 (48) ISIN DE0001102432 Maturity 15.08.2048 | DE0001108835 | 34,500 | 10.2 | 0.03 |
| Total | | 708,500 | 10,088.5 | 1.42 |