

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

Position: 31.05.2024

| Underlying bond   | ISIN<br>Principal strip | Issue volume<br>EUR mn | stripped |                       |
|---|-------------------------|------------------------|----------|-----------------------|
|   |                         |                        | EUR mn   | % of the issue volume |
| 1 % Bund 14 (24)<br>ISIN DE0001102366<br>Maturity<br>15.08.2024     | DE0001108769            | 22,500                 | 12.3     | 0.05                  |
| 0.50 % Bund 15 (25)<br>ISIN DE0001102374<br>Maturity<br>15.02.2025  | DE0001108777            | 30,500                 | 0.1      | 0.00                  |
| 1 % Bund 15 (25)<br>ISIN DE0001102382<br>Maturity<br>15.08.2025     | DE0001108785            | 30,500                 | 18.1     | 0.06                  |
| 0.50 % Bund 16 (26)<br>ISIN DE0001102390<br>Maturity<br>15.02.2026  | DE0001108793            | 33,500                 | 17.0     | 0.05                  |
| 0.25 % Bund 17 (27)<br>ISIN DE0001102416<br>Maturity<br>15.02.2027  | DE0001108819            | 30,500                 | -        | 0.00                  |
| 6.50 % Bund 97 (27)<br>ISIN DE0001135044<br>Maturity<br>04.07.2027  | DE0001142032            | 13,750                 | 346.1    | 2.52                  |
| 0.50 % Bund 17 (27)<br>ISIN DE0001102424<br>Maturity<br>15.08.2027  | DE0001108827            | 32,500                 | 10.2     | 0.03                  |
| 5.625 % Bund 98 (28)<br>ISIN DE0001135069<br>Maturity<br>04.01.2028 | DE0001142057            | 17,000                 | 368.4    | 2.17                  |
| 0.50 % Bund 18 (28)<br>ISIN DE0001102440<br>Maturity<br>15.02.2028  | DE0001108843            | 28,500                 | 25.0     | 0.09                  |
| 4.75 % Bund 98 (28)<br>ISIN DE0001135085<br>Maturity<br>04.07.2028  | DE0001142073            | 13,750                 | 55.5     | 0.40                  |
| 0.25 % Bund 18 (28)<br>ISIN DE0001102457<br>Maturity<br>15.08.2028  | DE0001108850            | 28,500                 | 30.2     | 0.11                  |
| 0.25 % Bund 19 (29)<br>ISIN DE0001102465<br>Maturity<br>15.02.2029  | DE0001108868            | 29,500                 | -        | 0.00                  |
| 2.10 % Bund 22 (29)<br>ISIN DE0001102622<br>Maturity<br>15.11.2029  | DE0001108934            | 26,000                 | -        | 0.00                  |
| 6.25 % Bund 00 (30)<br>ISIN DE0001135143<br>Maturity<br>04.01.2030  | DE0001142131            | 11,750                 | 821.9    | 6.99                  |
| 2.40 % Bund 23 (30)<br>ISIN DE000BU27006<br>Maturity<br>15.11.2030  | DE000BU4K021            | 19,000                 | -        | 0.00                  |
| 5.50 % Bund 00 (31)<br>ISIN DE0001135176<br>Maturity<br>04.01.2031  | DE0001142164            | 21,500                 | 738.0    | 3.43                  |

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<br>Principal strip | Issue volume<br>EUR mn | stripped |                       |
|--|-------------------------|------------------------|----------|-----------------------|
|  |                         |                        | EUR mn   | % of the issue volume |
| 1.70 % Bund 22 (32)<br>ISIN DE0001102606<br>Maturity<br>15.08.2032 | DE0001108918            | 28,000                 | -        | 0.00                  |
| 2.30 % Bund 23 (33)<br>ISIN DE000BU2Z007<br>Maturity<br>15.02.2033 | DE000BU4K005            | 38,250                 | -        | 0.00                  |
| 2.60 % Bund 23 (33)<br>ISIN DE000BU2Z015<br>Maturity<br>15.08.2033 | DE000BU4K013            | 30,500                 | -        | 0.00                  |
| 2.20 % Bund 24 (34)<br>ISIN DE000BU2Z023<br>Maturity<br>15.02.2034 | DE000BU4K039            | 31,000                 | -        | 0.00                  |
| 4.75 % Bund 03 (34)<br>ISIN DE0001135226<br>Maturity<br>04.07.2034 | DE0001142214            | 24,500                 | 640.9    | 2.62                  |
| 4 % Bund 05 (37)<br>ISIN DE0001135275<br>Maturity<br>04.01.2037    | DE0001142263            | 28,250                 | 1,501.5  | 5.32                  |
| 1 % Bund 22 (38)<br>ISIN DE0001102598<br>Maturity<br>15.05.2038    | DE0001108900            | 24,250                 | -        | 0.00                  |
| 4.25 % Bund 07 (39)<br>ISIN DE0001135325<br>Maturity<br>04.07.2039 | DE0001108504            | 19,250                 | 759.6    | 3.95                  |
| 4.75 % Bund 08 (40)<br>ISIN DE0001135366<br>Maturity<br>04.07.2040 | DE0001108546            | 21,500                 | 828.2    | 3.85                  |
| 2.60 % Bund 24 (41)<br>ISIN DE000BU2F009<br>Maturity<br>15.05.2041 | DE000BU4K054            | 4,000                  | -        | 0.00                  |
| 3.25 % Bund 10 (42)<br>ISIN DE0001135432<br>Maturity<br>04.07.2042 | DE0001108595            | 20,000                 | 581.2    | 2.91                  |
| 2.50 % Bund 12 (44)<br>ISIN DE0001135481<br>Maturity<br>04.07.2044 | DE0001108660            | 31,500                 | 1,045.0  | 3.32                  |
| 2.50 % Bund 14 (46)<br>ISIN DE0001102341<br>Maturity<br>15.08.2046 | DE0001108744            | 32,250                 | 530.4    | 1.64                  |
| 1.25 % Bund 17 (48)<br>ISIN DE0001102432<br>Maturity<br>15.08.2048 | DE0001108835            | 37,500                 | 498.2    | 1.33                  |
| 1.80 % Bund 22 (53)<br>ISIN DE0001102614<br>Maturity<br>15.08.2053 | DE0001108926            | 29,000                 | -        | 0.00                  |
| 2.50 % Bund 24 (54)<br>ISIN DE000BU2D004<br>Maturity<br>15.08.2054 | DE000BU4K047            | 13,500                 | -        | 0.00                  |
| Total  |                         | 802,500                | 8,827.8  | 1.10                  |