

PSPP Securities Lending

Since early April 2015 the Deutsche Bundesbank has made its holdings of securities purchased under the Public Sector Purchase Programme (PSPP) available for securities lending through the fails lending facility Automated Securities Lending (ASL) via Clearstream Banking Luxembourg.

As of 5 October 2015 Bundesbank's PSPP holdings will also be available for lending via Clearstream's strategic lending facility "Automated Securities Lending Plus" (ASLplus). In ASLplus, market participants will be able to borrow securities out of Bundesbank's PSPP holdings at a minimum spread over the prevailing rate for General Collateral (GC). Bundesbank will make its PSPP holdings available for lending via ASLplus on a cash neutral basis. The maximum term for a securities lending transaction in ASLplus is 35 days.

Market participants looking to borrow bonds via ASLplus out of Bundesbank's PSPP holdings are requested to contact Clearstream Banking¹ in order to make the arrangements necessary for a participation in this facility. For further information please contact Bundesbank's market operations division under the following mail address: BBk-SecLending@bundesbank.de.

PSPP holdings available for Lending under ASL ("fails lending"):

Currently Deutsche Bundesbank makes the following bonds, which are bought under the "Public Sector Purchase Programme (PSPP)", available for securities lending via the „Automated Securities Lending (ASL)" programme of Clearstream Banking Luxembourg (CBL):

| | | |
|--------------|-------------------|--------------------------|
| DE0001030526 | DBRI 1 ¾ 04/15/20 | DEUTSCHLAND I/L BOND |
| DE0001030534 | OBLI 0 ¾ 04/15/18 | BUNDESOGLIGATION I/L |
| DE0001030542 | DBRI 0.1 04/15/23 | DEUTSCHLAND I/L BOND |
| DE0001030559 | DBRI 0 ½ 04/15/30 | DEUTSCHLAND I/L BOND |
| DE0001030567 | DBRI 0.1 04/15/26 | DEUTSCHLAND I/L BOND |
| DE0001102309 | DBR 1 ½ 02/15/23 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102317 | DBR 1 ½ 05/15/23 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102325 | DBR 2 08/15/23 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102333 | DBR 1 ¾ 02/15/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102341 | DBR 2 ½ 08/15/46 | BUNDESREPUB. DEUTSCHLAND |

¹ Clearstream Banking London, ASLplus Securities Lending Desk, direct line +44-20-7862-7626, Bloomberg address: CLEARSTREAM SECLEND

| | | |
|--------------|-----------------------|--------------------------|
| DE0001102358 | DBR 1 ½ 05/15/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102366 | DBR 1 08/15/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102374 | DBR 0 ½ 02/15/25 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102382 | DBR 1 08/15/25 | BUNDESREPUB. DEUTSCHLAND |
| DE0001104602 | BKO 0 06/16/17 | BUNDESSCHATZANWEISUNG |
| DE0001134922 | DBR 6 ¼ 01/04/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135044 | DBR 6 ½ 07/04/27 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135069 | DBR 5 ⅝ 01/04/28 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135085 | DBR 4 ¾ 07/04/28 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135143 | DBR 6 ¼ 01/04/30 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135176 | DBR 5 ½ 01/04/31 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135226 | DBR 4 ¾ 07/04/34 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135275 | DBR 4 01/04/37 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135325 | DBR 4 ¼ 07/04/39 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135333 | DBR 4 ¼ 07/04/17 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135341 | DBR 4 01/04/18 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135358 | DBR 4 ¼ 07/04/18 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135366 | DBR 4 ¾ 07/04/40 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135374 | DBR 3 ¾ 01/04/19 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135382 | DBR 3 ½ 07/04/19 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135390 | DBR 3 ¼ 01/04/20 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135408 | DBR 3 07/04/20 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135416 | DBR 2 ¼ 09/04/20 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135424 | DBR 2 ½ 01/04/21 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135432 | DBR 3 ¼ 07/04/42 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135440 | DBR 3 ¼ 07/04/21 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135457 | DBR 2 ¼ 09/04/21 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135465 | DBR 2 01/04/22 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135473 | DBR 1 ¾ 07/04/22 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135481 | DBR 2 ½ 07/04/44 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135499 | DBR 1 ½ 09/04/22 | BUNDESREPUB. DEUTSCHLAND |
| DE0001141646 | OBL 0 ½ 10/13/17 #164 | BUNDESOBLIGATION |
| DE0001141653 | OBL 0 ½ 02/23/18 #165 | BUNDESOBLIGATION |
| DE0001141661 | OBL 0 ¼ 04/13/18 #166 | BUNDESOBLIGATION |
| DE0001141679 | OBL 1 10/12/18 #167 | BUNDESOBLIGATION |
| DE0001141687 | OBL 1 02/22/19 #168 | BUNDESOBLIGATION |
| DE0001141695 | OBL 0 ½ 04/12/19 #169 | BUNDESOBLIGATION |
| DE0001141703 | OBL 0 ¼ 10/11/19 #170 | BUNDESOBLIGATION |
| DE0001141711 | OBL 0 04/17/20 #171 | BUNDESOBLIGATION |
| DE0001141729 | OBL 0 ¼ 10/16/20 #172 | BUNDESOBLIGATION |
| DE0002760980 | KFW 3 ½ 07/04/21 | KFW |
| DE000A0L1CY5 | KFW 3 ⅞ 01/21/19 | KFW |
| DE000A0MFJX5 | KFW 4 ⅞ 07/04/17 | KFW |
| DE000A0PM5F0 | KFW 4 ⅝ 01/04/23 | KFW |

| | | |
|--------------|---------------------------------|-------------------------|
| DE000A0SLD89 | KFW 4 $\frac{3}{8}$ 07/04/18 | KFW |
| DE000A11QKV3 | LBANK 0 $\frac{1}{4}$ 11/25/19 | L-BANK BE FOERDERBANK |
| DE000A11QTA8 | KFW 0.05 11/30/17 | KFW |
| DE000A11QTD2 | KFW 0 $\frac{5}{8}$ 01/15/25 | KFW |
| DE000A11QTF7 | KFW 0 $\frac{3}{8}$ 04/23/30 | KFW |
| DE000A168Y06 | KFW 0 $\frac{1}{8}$ 06/01/20 | KFW |
| DE000A168Y14 | KFW 0 12/07/18 | KFW |
| DE000A1CR4S5 | KFW 3 $\frac{5}{8}$ 01/20/20 | KFW |
| DE000A1DAMM0 | KFW 2 $\frac{1}{4}$ 09/21/17 | KFW |
| DE000A1EWEJ5 | KFW 3 $\frac{3}{8}$ 01/18/21 | KFW |
| DE000A1H36X9 | KFW 3 $\frac{1}{8}$ 06/15/18 | KFW |
| DE000A1K0UA9 | KFW 2 $\frac{5}{8}$ 08/16/19 | KFW |
| DE000A1K0UG6 | KFW 2 $\frac{1}{2}$ 01/17/22 | KFW |
| DE000A1MBB62 | KFW 1 $\frac{7}{8}$ 03/20/19 | KFW |
| DE000A1R0709 | KFW 1 $\frac{1}{2}$ 06/11/24 | KFW |
| DE000A1R07S9 | KFW 2 $\frac{1}{8}$ 08/15/23 | KFW |
| DE000A1R07T7 | KFW 1 $\frac{1}{8}$ 10/16/18 | KFW |
| DE000A1R07V3 | KFW 1 $\frac{5}{8}$ 01/15/21 | KFW |
| DE000A1R07W1 | KFW 0 $\frac{5}{8}$ 02/12/18 | KFW |
| DE000A1R07X9 | KFW 0 $\frac{7}{8}$ 03/18/19 | KFW |
| DE000A1RET15 | KFW 0 $\frac{7}{8}$ 10/13/17 | KFW |
| DE000A1RET23 | KFW 1 $\frac{1}{4}$ 10/17/19 | KFW |
| DE000A1RET49 | KFW 1 $\frac{1}{8}$ 01/15/20 | KFW |
| DE000A1RET80 | KFW 0 $\frac{7}{8}$ 06/25/18 | KFW |
| DE000A1X27Y3 | LBANK 1 11/19/18 | L-BANK BW FOERDERBANK |
| DE000NWB0329 | NRWBK 3 $\frac{7}{8}$ 01/27/20 | NRW. BANK |
| DE000NWB0535 | NRWBK 1 $\frac{1}{4}$ 10/22/18 | NRW. BANK |
| DE000NWB15F7 | NRWBK 1 $\frac{7}{8}$ 09/22/17 | NRW. BANK |
| DE000NWB16S8 | NRWBK 0 $\frac{1}{2}$ 06/06/18 | NRW. BANK |
| DE000NWB16X8 | NRWBK 0 $\frac{1}{2}$ 07/23/18 | NRW. BANK |
| XS0332675502 | RENTEN 4 $\frac{3}{8}$ 11/27/17 | LANDWIRTSCH. RENTENBANK |
| XS0652914366 | RENTEN 2 02/20/19 | LANDWIRTSCH. RENTENBANK |
| XS0670798171 | RENTEN 2 $\frac{7}{8}$ 08/30/21 | LANDWIRTSCH. RENTENBANK |
| XS0780331004 | RENTEN 1 $\frac{7}{8}$ 05/11/20 | LANDWIRTSCH. RENTENBANK |
| XS0795453769 | RENTEN 1 $\frac{5}{8}$ 10/01/19 | LANDWIRTSCH. RENTENBANK |
| XS0994797529 | RENTEN 1 $\frac{3}{8}$ 11/19/20 | LANDWIRTSCH. RENTENBANK |
| XS1069776232 | RENTEN 1 $\frac{1}{4}$ 05/20/22 | LANDWIRTSCH. RENTENBANK |
| XS1087815483 | KFW 0 $\frac{3}{8}$ 07/22/19 | KFW |
| XS1192872866 | RENTEN 0 $\frac{5}{8}$ 02/20/30 | LANDWIRTSCH. RENTENBANK |

PSPP holdings available for Lending under ASLplus ("strategic lending"):

Currently Deutsche Bundesbank makes the following bonds, which are bought under the "Public Sector Purchase Programme (PSPP)", available for securities lending via the „Automated Securities Lending Plus (ASLplus)" programme of Clearstream Banking Luxembourg (CBL):

| | | |
|--------------|---------------------|--------------------------|
| DE0001030526 | DBRI 1 3/4 04/15/20 | DEUTSCHLAND I/L BOND |
| DE0001030534 | OBLI 0 3/4 04/15/18 | BUNDESOBLIGATION I/L |
| DE0001030542 | DBRI 0.1 04/15/23 | DEUTSCHLAND I/L BOND |
| DE0001102309 | DBR 1 1/2 02/15/23 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102317 | DBR 1 1/2 05/15/23 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102325 | DBR 2 08/15/23 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102333 | DBR 1 3/4 02/15/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102358 | DBR 1 1/2 05/15/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102366 | DBR 1 08/15/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102374 | DBR 0 1/2 02/15/25 | BUNDESREPUB. DEUTSCHLAND |
| DE0001102382 | DBR 1 08/15/25 | BUNDESREPUB. DEUTSCHLAND |
| DE0001134922 | DBR 6 1/4 01/04/24 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135044 | DBR 6 1/2 07/04/27 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135069 | DBR 5 5/8 01/04/28 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135085 | DBR 4 3/4 07/04/28 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135143 | DBR 6 1/4 01/04/30 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135176 | DBR 5 1/2 01/04/31 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135226 | DBR 4 3/4 07/04/34 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135358 | DBR 4 1/4 07/04/18 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135374 | DBR 3 3/4 01/04/19 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135382 | DBR 3 1/2 07/04/19 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135390 | DBR 3 1/4 01/04/20 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135408 | DBR 3 07/04/20 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135416 | DBR 2 1/4 09/04/20 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135424 | DBR 2 1/2 01/04/21 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135440 | DBR 3 1/4 07/04/21 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135457 | DBR 2 1/4 09/04/21 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135465 | DBR 2 01/04/22 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135473 | DBR 1 3/4 07/04/22 | BUNDESREPUB. DEUTSCHLAND |
| DE0001135499 | DBR 1 1/2 09/04/22 | BUNDESREPUB. DEUTSCHLAND |
| DE0001141679 | OBL 1 10/12/18 | BUNDESOBLIGATION |
| DE0001141687 | OBL 1 02/22/19 | BUNDESOBLIGATION |
| DE0001141695 | OBL 0 1/2 04/12/19 | BUNDESOBLIGATION |
| DE0001141703 | OBL 0 1/4 10/11/19 | BUNDESOBLIGATION |

| | | |
|--------------|--------------------|------------------|
| DE0001141711 | OBL 0 04/17/20 | BUNDESOBLIGATION |
| DE0001141729 | OBL 0 1/4 10/16/20 | BUNDESOBLIGATION |
| DE0002760980 | KFW 3 1/2 07/04/21 | KFW |
| DE000A0L1CY5 | KFW 3 7/8 01/21/19 | KFW |
| DE000A0PM5F0 | KFW 4 5/8 01/04/23 | KFW |
| DE000A0SLD89 | KFW 4 3/8 07/04/18 | KFW |
| DE000A11QTA8 | KFW 0.05 11/30/17 | KFW |
| DE000A11QTD2 | KFW 0 5/8 01/15/25 | KFW |
| DE000A11QTF7 | KFW 0 3/8 04/23/30 | KFW |
| DE000A168Y06 | KFW 0 1/8 06/01/20 | KFW |
| DE000A1CR4S5 | KFW 3 5/8 01/20/20 | KFW |
| DE000A1DAMM0 | KFW 2 1/4 09/21/17 | KFW |
| DE000A1EWEJ5 | KFW 3 3/8 01/18/21 | KFW |
| DE000A1H36X9 | KFW 3 1/8 06/15/18 | KFW |
| DE000A1K0UG6 | KFW 2 1/2 01/17/22 | KFW |
| DE000A1MBB62 | KFW 1 7/8 03/20/19 | KFW |
| DE000A1R0709 | KFW 1 1/2 06/11/24 | KFW |
| DE000A1R07V3 | KFW 1 5/8 01/15/21 | KFW |
| DE000A1R07X9 | KFW 0 7/8 03/18/19 | KFW |
| DE000A1RET15 | KFW 0 7/8 10/13/17 | KFW |
| DE000A1RET23 | KFW 1 1/4 10/17/19 | KFW |
| DE000A1RET49 | KFW 1 1/8 01/15/20 | KFW |