

## 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 Banking<sup>1</sup> 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](mailto: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

<sup>1</sup> Clearstream Banking London, ASLplus Securities Lending Desk, direct line +44-20-7862-7626, Bloomberg address: CLEAR-STREAM 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
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):

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
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	BUNDES OblIGATION
DE0001141687	OBL 1 02/22/19	BUNDES OblIGATION
DE0001141695	OBL 0 1/2 04/12/19	BUNDES OblIGATION
DE0001141703	OBL 0 1/4 10/11/19	BUNDES OblIGATION
DE0001141711	OBL 0 04/17/20	BUNDES OblIGATION
DE0001141729	OBL 0 1/4 10/16/20	BUNDES OblIGATION
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
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
DE000A1K0UG6	KFW 2 1/2 01/17/22	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