

## Information zum Securities Lending im „Asset Purchase Programme“ (APP)

Die Deutsche Bundesbank stellt ihre im Rahmen des „Public Sector Purchase Programme (PSPP)“ und „Corporate Sector Purchase Programme (CSPP)“ erworbenen Bestände grundsätzlich für die Wertpapierleihe zur Verfügung.

Seit Anfang April 2015 nimmt die Bundesbank am „Automated Securities Lending (ASL)“ der Clearstream Banking Luxemburg (CBL) zur Vermeidung von Settlement Failures teil. Seit dem 5. Oktober 2015 stellt die Deutsche Bundesbank ihre im PSPP erworbenen Bestände darüber hinaus auch über die strategische Leihefazilität „ASLplus“ der CBL zur Verfügung.

**Seit dem 18. Juli 2016 sind auch die Bestände des CSPP hierüber verfügbar.**

In ASLplus können Marktteilnehmer Wertpapiere aus den PSPP und CSPP Beständen der Deutschen Bundesbank zu einem Mindest-Spread über dem aktuellen Satz für General Collateral (G.C.) entleihen. Dabei stellt die Deutsche Bundesbank die jeweiligen Wertpapiere auf liquiditätsneutraler Basis („cash neutral“) zur Verfügung. Die maximale Laufzeit eines Wertpapierleihegeschäftes beträgt 35 Tage.

Marktteilnehmer, die über ASLplus Wertpapiere aus den PSPP und CSPP Beständen der Deutschen Bundesbank entleihen möchten, werden gebeten, sich mit Clearstream Banking<sup>1</sup> in Verbindung zu setzen, um die notwendigen Vorkehrungen für eine Teilnahme zu treffen.

Zusätzlich zu den Clearstream Banking Leiheprogrammen wird derzeit eine bilaterale Fazilität aus kombinierten Repo- und Reverse Repo-Geschäften für PSPP Bestände vorbereitet. Einzelheiten hierzu werden demnächst an dieser Stelle veröffentlicht.

Für weitere Informationen können Sie sich auch an die Deutsche Bundesbank, Abteilung Marktoperationen, unter der E-mail-Adresse: [BBk-SecLending@bundesbank.de](mailto:BBk-SecLending@bundesbank.de) wenden.

### Aktuell über ASL („fails lending“) verfügbare PSPP Bestände

Zurzeit stellt die Deutsche Bundesbank folgende Wertpapiere, die im Rahmen des „Public Sector Purchase Programme“ (PSPP) angekauft wurden, über die „Automated Securities Lending“ (ASL)-Fazilität der Clearstream Banking Luxemburg (CBL) zur Verfügung:

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<sup>1</sup> Clearstream Banking London, ASLplus Securities Lending Desk, direkte Durchwahl +44-20-7862-7626, Bloomberg Adresse: CLEARSTREAM SECLEND

|              |                     |                          |
|--------------|---------------------|--------------------------|
| 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     |
| DE0001030559 | DBRI 0 1/2 04/15/30 | DEUTSCHLAND I/L BOND     |
| DE0001030567 | DBRI 0.1 04/15/26   | DEUTSCHLAND I/L BOND     |
| DE0001030575 | DBRI 0.1 04/15/46   | 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 |
| DE0001102341 | DBR 2 1/2 08/15/46  | 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 |
| DE0001102390 | DBR 0 1/2 02/15/26  | BUNDESREPUB. DEUTSCHLAND |
| DE0001104602 | BKO 0 06/16/17      | BUNDESSCHATZANWEISUNGEN  |
| 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 |
| DE0001135275 | DBR 4 01/04/37      | BUNDESREPUB. DEUTSCHLAND |
| DE0001135325 | DBR 4 1/4 07/04/39  | BUNDESREPUB. DEUTSCHLAND |
| DE0001135333 | DBR 4 1/4 07/04/17  | BUNDESREPUB. DEUTSCHLAND |
| DE0001135341 | DBR 4 01/04/18      | BUNDESREPUB. DEUTSCHLAND |
| DE0001135358 | DBR 4 1/4 07/04/18  | BUNDESREPUB. DEUTSCHLAND |
| DE0001135366 | DBR 4 3/4 07/04/40  | 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 |

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|--------------|-----------------------|--------------------------|
| DE0001135432 | DBR 3 1/4 07/04/42    | 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 |
| DE0001135481 | DBR 2 1/2 07/04/44    | BUNDESREPUB. DEUTSCHLAND |
| DE0001135499 | DBR 1 1/2 09/04/22    | BUNDESREPUB. DEUTSCHLAND |
| DE0001141646 | OBL 0 1/2 10/13/17    | BUNDES OblIGATION        |
| DE0001141653 | OBL 0 1/2 02/23/18    | BUNDES OblIGATION        |
| DE0001141661 | OBL 0 1/4 04/13/18    | BUNDES OblIGATION        |
| 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        |
| DE0001141737 | OBL 0 04/09/21        | BUNDES OblIGATION        |
| DE0002760980 | KFW 3 1/2 07/04/21    | KFW                      |
| DE0002764198 | KFW 5 1/2 01/22/18    | KFW                      |
| DE000A0L1CY5 | KFW 3 7/8 01/21/19    | KFW                      |
| DE000A0MFJX5 | KFW 4 1/8 07/04/17    | KFW                      |
| DE000A0PM5F0 | KFW 4 5/8 01/04/23    | KFW                      |
| DE000A0SLD89 | KFW 4 3/8 07/04/18    | KFW                      |
| DE000A0Z1Q49 | HESSEN 3 3/4 04/12/21 | LAND HESSEN              |
| DE000A11QKV3 | LBANK 0 1/4 11/25/19  | L-BANK BW FOERDERBANK    |
| 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                      |
| DE000A11QTG5 | KFW 0 5/8 07/04/22    | KFW                      |
| DE000A11QTK7 | KFW 1 3/8 07/31/35    | KFW                      |
| DE000A13R6Z9 | BERGER 0 1/2 02/10/25 | LAND BERLIN              |
| DE000A13R9G3 | LBANK 0 1/8 11/05/20  | L-BANK BW FOERDERBANK    |
| DE000A13R9J7 | LBANK 0.05 11/09/21   | L-BANK BW FOERDERBANK    |
| DE000A13R9M1 | LBANK 0 3/8 04/13/26  | L-BANK BW FOERDERBANK    |
| DE000A14J3F7 | BERGER 0 1/4 04/22/25 | LAND BERLIN              |
| DE000A14JYT7 | BADWUR 0 5/8 01/16/25 | LAND BADEN-WUERTTEMBERG  |
| DE000A14JYV3 | BADWUR 0 5/8 02/03/25 | LAND BADEN-WUERTTEMBERG  |
| DE000A161WS6 | BERGER 0 3/4 09/08/23 | LAND BERLIN              |

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|--------------|-----------------------|--------------------------|
| DE000A168015 | BERGER 0 5/8 03/20/26 | LAND BERLIN              |
| DE000A168023 | BERGER 1 05/19/32     | LAND BERLIN              |
| DE000A168Y06 | KFW 0 1/8 06/01/20    | KFW                      |
| DE000A168Y14 | KFW 0 12/07/18        | KFW                      |
| DE000A168Y22 | KFW 0 3/8 03/15/23    | KFW                      |
| DE000A168Y48 | KFW 1 1/4 07/04/36    | KFW                      |
| DE000A168Y55 | KFW 0 3/8 03/09/26    | 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                      |
| DE000A1K0UA9 | KFW 2 5/8 08/16/19    | KFW                      |
| DE000A1K0UG6 | KFW 2 1/2 01/17/22    | KFW                      |
| DE000A1MBB62 | KFW 1 7/8 03/20/19    | KFW                      |
| DE000A1R06T9 | BERGER 1 7/8 06/12/23 | LAND BERLIN              |
| DE000A1R0709 | KFW 1 1/2 06/11/24    | KFW                      |
| DE000A1R07S9 | KFW 2 1/8 08/15/23    | KFW                      |
| DE000A1R07T7 | KFW 1 1/8 10/16/18    | KFW                      |
| DE000A1R07V3 | KFW 1 5/8 01/15/21    | KFW                      |
| DE000A1R07W1 | KFW 0 5/8 02/12/18    | 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                      |
| DE000A1RET80 | KFW 0 7/8 06/25/18    | KFW                      |
| DE000A1RQCJ3 | HESSEN 0 3/8 03/10/23 | LAND HESSEN              |
| DE000A1RQCL9 | HESSEN 0 1/2 02/17/25 | LAND HESSEN              |
| DE000A1RQCP0 | HESSEN 0 1/4 06/10/25 | LAND HESSEN              |
| DE000A1RQCT2 | HESSEN 0 3/8 07/04/22 | LAND HESSEN              |
| DE000A1RQCY2 | HESSEN 0 3/8 07/06/26 | LAND HESSEN              |
| DE000A1X27Y3 | LBANK 1 11/19/18      | L-BANK BW FOERDERBANK    |
| DE000A1YCQK7 | HAMBRG 0 1/2 04/27/26 | FREIE HANSESTADT HAMBURG |
| DE000A2AAKB1 | NIESA 0 3/8 01/19/23  | LAND NIEDERSACHSEN       |
| DE000A2AARZ5 | KFW 0 06/30/21        | KFW                      |
| DE000A2AAWN1 | NIESA 0 1/2 06/08/26  | LAND NIEDERSACHSEN       |
| DE000NRW0F67 | NRW 1 01/16/25        | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0F91 | NRW 0 1/2 12/15/21    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0FU3 | NRW 1 1/4 03/14/25    | LAND NORDRHEIN-WESTFALEN |

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|--------------|-----------------------|--------------------------|
| DE000NRW0GJ4 | NRW 0 3/8 02/16/23    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0HT1 | NRW 0 5/8 11/17/23    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0JF6 | NRW 0 1/8 03/16/23    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0JH2 | NRW 0 1/2 04/16/26    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0JJ8 | NRW 1 1/4 05/12/36    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW2152 | NRW 2 3/8 05/13/33    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW21X4 | NRW 1 1/4 03/13/20    | LAND NORDRHEIN-WESTFALEN |
| DE000NRW23J9 | NRW 1 7/8 03/15/24    | LAND NORDRHEIN-WESTFALEN |
| DE000NWB0329 | NRWBK 3 7/8 01/27/20  | NRW.BANK                 |
| DE000NWB0451 | NRWBK 4 1/4 04/29/19  | NRW.BANK                 |
| DE000NWB0519 | NRWBK 2 09/16/22      | NRW.BANK                 |
| DE000NWB0535 | NRWBK 1 1/4 10/22/18  | NRW.BANK                 |
| DE000NWB0584 | NRWBK 0 1/2 05/11/26  | NRW.BANK                 |
| DE000NWB0AB2 | NRWBK 0 1/4 11/05/18  | NRW.BANK                 |
| DE000NWB0AC0 | NRWBK 0 7/8 11/10/25  | NRW.BANK                 |
| DE000NWB15F7 | NRWBK 1 7/8 09/22/17  | NRW.BANK                 |
| DE000NWB16S8 | NRWBK 0 1/2 06/06/18  | NRW.BANK                 |
| DE000NWB16X8 | NRWBK 0 1/2 07/23/18  | NRW.BANK                 |
| DE000NWB2DY4 | NRWBK 0 1/8 01/18/21  | NRW.BANK                 |
| DE000NWB2EA2 | NRWBK 0 01/27/20      | NRW.BANK                 |
| DE000RLP0413 | RHIPAL 1 1/4 01/16/20 | LAND RHEINLAND-PFALZ     |
| DE000RLP0645 | RHIPAL 0 1/2 01/21/25 | LAND RHEINLAND-PFALZ     |
| DE000RLP0736 | RHIPAL 0 1/8 03/01/23 | LAND RHEINLAND-PFALZ     |
| XS0332675502 | RENTEN 4 3/8 11/27/17 | LANDWIRTSCH. RENTENBANK  |
| XS0652914366 | RENTEN 2 02/20/19     | LANDWIRTSCH. RENTENBANK  |
| XS0670798171 | RENTEN 2 7/8 08/30/21 | LANDWIRTSCH. RENTENBANK  |
| XS0780331004 | RENTEN 1 7/8 05/11/20 | LANDWIRTSCH. RENTENBANK  |
| XS0795453769 | RENTEN 1 5/8 10/01/19 | LANDWIRTSCH. RENTENBANK  |
| XS0994797529 | RENTEN 1 3/8 11/19/20 | LANDWIRTSCH. RENTENBANK  |
| XS1069776232 | RENTEN 1 1/4 05/20/22 | LANDWIRTSCH. RENTENBANK  |
| XS1087815483 | KFW 0 3/8 07/22/19    | KFW                      |
| XS1192872866 | RENTEN 0 5/8 02/20/30 | LANDWIRTSCH. RENTENBANK  |
| XS1311459694 | KFW 0 1/8 10/27/20    | KFW                      |
| XS1324535514 | RENTEN 0 1/4 11/24/22 | LANDWIRTSCH. RENTENBANK  |
| XS1347758663 | RENTEN 0 3/8 01/22/24 | LANDWIRTSCH. RENTENBANK  |
| XS1379610675 | RENTEN 0 3/8 03/16/26 | LANDWIRTSCH. RENTENBANK  |
| XS1414146669 | KFW 0.05 05/30/24     | KFW                      |

Aktuell über ASLplus (strategische Leihe) verfügbare PSPP Bestände

Zurzeit stellt die Deutsche Bundesbank folgende Wertpapiere, die im Rahmen des "Public Sector Purchase Programme" (PSPP) angekauft wurden, über die "Automated Securities Lending Plus" (ASLplus)-Fazilität der Clearstream Banking Luxemburg (CBL) zur Verfügung:

|              |                     |                          |
|--------------|---------------------|--------------------------|
| 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     |
| DE0001030559 | DBRI 0 1/2 04/15/30 | DEUTSCHLAND I/L BOND     |
| DE0001030567 | DBRI 0.1 04/15/26   | 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 |
| DE0001102341 | DBR 2 1/2 08/15/46  | 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 |
| DE0001102390 | DBR 0 1/2 02/15/26  | 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 |
| DE0001135275 | DBR 4 01/04/37      | BUNDESREPUB. DEUTSCHLAND |
| DE0001135325 | DBR 4 1/4 07/04/39  | BUNDESREPUB. DEUTSCHLAND |
| DE0001135358 | DBR 4 1/4 07/04/18  | BUNDESREPUB. DEUTSCHLAND |
| DE0001135366 | DBR 4 3/4 07/04/40  | 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 |

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|--------------|-----------------------|--------------------------|
| DE0001135424 | DBR 2 1/2 01/04/21    | BUNDESREPUB. DEUTSCHLAND |
| DE0001135432 | DBR 3 1/4 07/04/42    | 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 |
| DE0001135481 | DBR 2 1/2 07/04/44    | 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        |
| DE0001141737 | OBL 0 04/09/21        | BUNDES OblIGATION        |
| DE0002760980 | KFW 3 1/2 07/04/21    | KFW                      |
| DE000A0L1CY5 | KFW 3 7/8 01/21/19    | KFW                      |
| DE000A0MFJX5 | KFW 4 1/8 07/04/17    | KFW                      |
| DE000A0PM5F0 | KFW 4 5/8 01/04/23    | KFW                      |
| DE000A0SLD89 | KFW 4 3/8 07/04/18    | KFW                      |
| DE000A11QKV3 | LBANK 0 1/4 11/25/19  | L-BANK BW FOERDERBANK    |
| 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                      |
| DE000A11QTG5 | KFW 0 5/8 07/04/22    | KFW                      |
| DE000A11QTK7 | KFW 1 3/8 07/31/35    | KFW                      |
| DE000A13R6Z9 | BERGER 0 1/2 02/10/25 | LAND BERLIN              |
| DE000A13R9G3 | LBANK 0 1/8 11/05/20  | L-BANK BW FOERDERBANK    |
| DE000A13R9J7 | LBANK 0.05 11/09/21   | L-BANK BW FOERDERBANK    |
| DE000A13R9M1 | LBANK 0 3/8 04/13/26  | L-BANK BW FOERDERBANK    |
| DE000A14J3F7 | BERGER 0 1/4 04/22/25 | LAND BERLIN              |
| DE000A161WS6 | BERGER 0 3/4 09/08/23 | LAND BERLIN              |
| DE000A168015 | BERGER 0 5/8 03/20/26 | LAND BERLIN              |
| DE000A168Y06 | KFW 0 1/8 06/01/20    | KFW                      |
| DE000A168Y14 | KFW 0 12/07/18        | KFW                      |
| DE000A168Y22 | KFW 0 3/8 03/15/23    | KFW                      |
| DE000A168Y55 | KFW 0 3/8 03/09/26    | 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                      |
| DE000A1K0UA9 | KFW 2 5/8 08/16/19     | 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                      |
| DE000A1R07S9 | KFW 2 1/8 08/15/23     | KFW                      |
| DE000A1R07T7 | KFW 1 1/8 10/16/18     | KFW                      |
| DE000A1R07V3 | KFW 1 5/8 01/15/21     | KFW                      |
| DE000A1R07W1 | KFW 0 5/8 02/12/18     | 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                      |
| DE000A1RET80 | KFW 0 7/8 06/25/18     | KFW                      |
| DE000A1RQCJ3 | HESSSEN 0 3/8 03/10/23 | LAND HESSEN              |
| DE000A1RQCP0 | HESSSEN 0 1/4 06/10/25 | LAND HESSEN              |
| DE000A1RQCT2 | HESSSEN 0 3/8 07/04/22 | LAND HESSEN              |
| DE000A1RQCY2 | HESSSEN 0 3/8 07/06/26 | LAND HESSEN              |
| DE000A1X27Y3 | LBANK 1 11/19/18       | L-BANK BW FOERDERBANK    |
| DE000A1YCQK7 | HAMBRG 0 1/2 04/27/26  | FREIE HANSESTADT HAMBURG |
| DE000A2AAKB1 | NIESA 0 3/8 01/19/23   | LAND NIEDERSACHSEN       |
| DE000A2AARZ5 | KFW 0 06/30/21         | KFW                      |
| DE000A2AAWN1 | NIESA 0 1/2 06/08/26   | LAND NIEDERSACHSEN       |
| DE000NRW0F67 | NRW 1 01/16/25         | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0GJ4 | NRW 0 3/8 02/16/23     | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0JF6 | NRW 0 1/8 03/16/23     | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0JH2 | NRW 0 1/2 04/16/26     | LAND NORDRHEIN-WESTFALEN |
| DE000NRW0JJ8 | NRW 1 1/4 05/12/36     | LAND NORDRHEIN-WESTFALEN |
| DE000NRW2152 | NRW 2 3/8 05/13/33     | LAND NORDRHEIN-WESTFALEN |
| DE000NRW23J9 | NRW 1 7/8 03/15/24     | LAND NORDRHEIN-WESTFALEN |
| DE000NWB0329 | NRWBK 3 7/8 01/27/20   | NRW.BANK                 |
| DE000NWB0535 | NRWBK 1 1/4 10/22/18   | NRW.BANK                 |
| DE000NWB0584 | NRWBK 0 1/2 05/11/26   | NRW.BANK                 |
| DE000NWB0AC0 | NRWBK 0 7/8 11/10/25   | NRW.BANK                 |
| DE000NWB16S8 | NRWBK 0 1/2 06/06/18   | NRW.BANK                 |
| DE000NWB2DY4 | NRWBK 0 1/8 01/18/21   | NRW.BANK                 |



|              |                       |                         |
|--------------|-----------------------|-------------------------|
| DE000NWB2EA2 | NRWBK 0 01/27/20      | NRW.BANK                |
| DE000RLP0645 | RHIPAL 0 1/2 01/21/25 | LAND RHEINLAND-PFALZ    |
| DE000RLP0736 | RHIPAL 0 1/8 03/01/23 | LAND RHEINLAND-PFALZ    |
| XS0652914366 | RENTEN 2 02/20/19     | LANDWIRTSCH. RENTENBANK |
| XS0670798171 | RENTEN 2 7/8 08/30/21 | LANDWIRTSCH. RENTENBANK |
| XS0780331004 | RENTEN 1 7/8 05/11/20 | LANDWIRTSCH. RENTENBANK |
| XS0795453769 | RENTEN 1 5/8 10/01/19 | LANDWIRTSCH. RENTENBANK |
| XS0994797529 | RENTEN 1 3/8 11/19/20 | LANDWIRTSCH. RENTENBANK |
| XS1069776232 | RENTEN 1 1/4 05/20/22 | LANDWIRTSCH. RENTENBANK |
| XS1087815483 | KFW 0 3/8 07/22/19    | KFW                     |
| XS1192872866 | RENTEN 0 5/8 02/20/30 | LANDWIRTSCH. RENTENBANK |
| XS1311459694 | KFW 0 1/8 10/27/20    | KFW                     |
| XS1324535514 | RENTEN 0 1/4 11/24/22 | LANDWIRTSCH. RENTENBANK |
| XS1347758663 | RENTEN 0 3/8 01/22/24 | LANDWIRTSCH. RENTENBANK |
| XS1379610675 | RENTEN 0 3/8 03/16/26 | LANDWIRTSCH. RENTENBANK |
| XS1414146669 | KFW 0.05 05/30/24     | KFW                     |

Aktuell über ASL („fails lending“) verfügbare CSPP Bestände

Zurzeit stellt die Deutsche Bundesbank folgende Wertpapiere, die im Rahmen des “Corporate Sector Purchase Programme“ (CSPP) angekauft wurden, über die “Automated Securities Lending“ (ASL)-Fazilität der Clearstream Banking Luxemburg (CBL) zur Verfügung:

|              |                       |                          |
|--------------|-----------------------|--------------------------|
| DE000A0DLU69 | EWE 4 7/8 10/14/19    | EWE AG                   |
| DE000A0T7J03 | DBHNGR 4 7/8 03/12/19 | DEUTSCHE BAHN FINANCE BV |
| DE000A13R8M3 | MEOGR 1 3/8 10/28/21  | METRO AG                 |
| DE000A13SL26 | SAPGR 1 1/8 02/20/23  | SAP SE                   |
| DE000A14KJF5 | SAPGR 1 04/01/25      | SAP SE                   |
| DE000A1684V3 | DBOERS 1 5/8 10/08/25 | DEUTSCHE BOERSE AG       |
| DE000A168650 | DAIGR 0 5/8 03/05/20  | DAIMLER AG               |
| DE000A169G15 | DAIGR 1.4 01/12/24    | DAIMLER AG               |
| DE000A169NA6 | DAIGR 0 1/4 05/11/20  | DAIMLER AG               |
| DE000A169NB4 | DAIGR 0 3/4 05/11/23  | DAIMLER AG               |
| DE000A18V138 | ANNGR 1 5/8 12/15/20  | VONOVIA FINANCE BV       |
| DE000A18V146 | ANNGR 2 1/4 12/15/23  | VONOVIA FINANCE BV       |
| DE000A1AKHB8 | ALVGR 4 3/4 07/22/19  | ALLIANZ FINANCE II B.V.  |

|              |                       |                          |
|--------------|-----------------------|--------------------------|
| DE000A1G0RU9 | ALVGR 3 1/2 02/14/22  | ALLIANZ FINANCE II B.V.  |
| DE000A1G85B4 | SIEGR 1 1/2 03/10/20  | SIEMENS FINANCIERINGSMAT |
| DE000A1HG1J8 | ALVGR 1 3/8 03/13/18  | ALLIANZ FINANCE II B.V.  |
| DE000A1HJ483 | WURTH 1 3/4 05/21/20  | WUERTH FINANCE INTL BV   |
| DE000A1HRVD5 | ANNGR 3 5/8 10/08/21  | VONOVIA FINANCE BV       |
| DE000A1MA9K8 | MEOGR 3 3/8 03/01/19  | METRO AG                 |
| DE000A1PGQY7 | DAIGR 2 1/8 06/27/18  | DAIMLER AG               |
| DE000A1PGZ82 | SDFGR 3 06/20/22      | K+S AG                   |
| DE000A1R04X6 | DAIGR 2 1/4 01/24/22  | DAIMLER AG               |
| DE000A1R07P5 | LINGR 2 04/18/23      | LINDE AG                 |
| DE000A1R0TN7 | DAIGR 1 3/4 01/21/20  | DAIMLER AG               |
| DE000A1R0U23 | SAPGR 2 1/8 11/13/19  | SAP SE                   |
| DE000A1R0XG3 | BASGR 2 12/05/22      | BASF SE                  |
| DE000A1R1BC6 | DBOERS 1 1/8 03/26/18 | DEUTSCHE BOERSE AG       |
| DE000A1UDWM7 | SIEGR 1 3/4 03/12/21  | SIEMENS FINANCIERINGSMAT |
| DE000A1X3GC3 | DAIGR 1 1/2 11/19/18  | DAIMLER AG               |
| DE000A1ZLUN1 | ANNGR 2 1/8 07/09/22  | VONOVIA FINANCE BV       |
| DE000A2AAL23 | DAIGR 0 1/2 09/09/19  | DAIMLER AG               |
| DE000A2AAL31 | DAIGR 1 1/2 03/09/26  | DAIMLER AG               |
| DE000TLX2003 | TALANX 3 1/8 02/13/23 | TALANX AG                |
| XS0148579153 | EOANGR 6 3/8 05/29/17 | E.ON INTL FINANCE BV     |
| XS0164831843 | DBHNGR 4 3/4 03/14/18 | DEUTSCHE BAHN FINANCE BV |
| XS0172851650 | RWE 5 1/8 07/23/18    | RWE FINANCE BV           |
| XS0173501379 | BMW 5 08/06/18        | BMW FINANCE NV           |
| XS0207320242 | ENBW 4 7/8 01/16/25   | ENBW INTL FINANCE BV     |
| XS0322977223 | EOANGR 5 1/2 10/02/17 | E.ON INTL FINANCE BV     |
| XS0361244667 | EOANGR 5 3/4 05/07/20 | E.ON INTL FINANCE BV     |
| XS0369461644 | SIEGR 5 5/8 06/11/18  | SIEMENS FINANCIERINGSMAT |
| XS0399647675 | RWE 6 5/8 01/31/19    | RWE FINANCE BV           |
| XS0399861086 | ENBW 6 7/8 11/20/18   | ENBW INTL FINANCE BV     |
| XS0412842857 | RWE 6 1/2 08/10/21    | RWE FINANCE BV           |
| XS0433001137 | RBOSGR 5 1/8 06/12/17 | ROBERT BOSCH GMBH        |
| XS0452868788 | DBHNGR 4 3/8 09/23/21 | DEUTSCHE BAHN FINANCE BV |
| XS0494953820 | DT 4 1/4 03/16/20     | DEUTSCHE TELEKOM INT FIN |
| XS0497186758 | MRKGR 4 1/2 03/24/20  | MERCK FIN SERVICES GMBH  |
| XS0500128326 | SAPGR 3 1/2 04/10/17  | SAP SE                   |
| XS0503603267 | DT 4 7/8 04/22/25     | DEUTSCHE TELEKOM INT FIN |
| XS0515937406 | DBHNGR 3 1/2 06/10/20 | DEUTSCHE BAHN FINANCE BV |

|              |                       |                          |
|--------------|-----------------------|--------------------------|
| XS0524471355 | DBHNGR 3 3/4 07/09/25 | DEUTSCHE BAHN FINANCE BV |
| XS0525787874 | DT 4 1/4 07/13/22     | DEUTSCHE TELEKOM INT FIN |
| XS0551935769 | EUROGR 3 7/8 10/22/20 | EUROGRID GMBH            |
| XS0629645531 | LXSGR 4 1/8 05/23/18  | LANXESS AG               |
| XS0632241112 | DBHNGR 3 3/4 06/01/21 | DEUTSCHE BAHN FINANCE BV |
| XS0653885961 | BMW 3 5/8 01/29/18    | BMW FINANCE NV           |
| XS0699330097 | EWE 4 1/8 11/04/20    | EWE AG                   |
| XS0718526790 | LINGR 3 1/8 12/12/18  | LINDE FINANCE BV         |
| XS0729046218 | BMW 3 1/4 01/14/19    | BMW FINANCE NV           |
| XS0731681556 | VW 3 1/4 01/21/19     | VOLKSWAGEN INTL FIN NV   |
| XS0753143709 | DBHNGR 3 03/08/24     | DEUTSCHE BAHN FINANCE BV |
| XS0756457833 | MANGR 2 1/8 03/13/17  | MAN SE                   |
| XS0782708456 | VW 1 7/8 05/15/17     | VOLKSWAGEN INTL FIN NV   |
| XS0790015548 | LINGR 1 3/4 06/11/19  | LINDE FINANCE BV         |
| XS0795872901 | DPWGR 1 7/8 06/27/17  | DEUTSCHE POST FINANCE    |
| XS0828235225 | LINGR 1 3/4 09/17/20  | LINDE AG                 |
| XS0836260975 | BASGR 1 1/2 10/01/18  | BASF SE                  |
| XS0847580353 | DT 2 3/4 10/24/24     | DEUTSCHE TELEKOM INT FIN |
| XS0855167523 | LXSGR 2 5/8 11/21/22  | LANXESS AG               |
| XS0856032213 | DBHNGR 2 02/20/23     | DEUTSCHE BAHN FINANCE BV |
| XS0862941506 | DPWGR 1 7/8 12/11/20  | DEUTSCHE POST AG         |
| XS0862952297 | DPWGR 2 7/8 12/11/24  | DEUTSCHE POST AG         |
| XS0863116231 | MEOGR 2 1/4 05/11/18  | METRO FINANCE BV         |
| XS0873793375 | VW 2 01/14/20         | VOLKSWAGEN INTL FIN NV   |
| XS0875513268 | HELLA 2 3/8 01/24/20  | HELLA KGAA HUECK & CO    |
| XS0875796541 | DT 2 1/8 01/18/21     | DEUTSCHE TELEKOM INT FIN |
| XS0877622034 | BMW 2 3/8 01/24/23    | BMW FINANCE NV           |
| XS0878010718 | RWE 1 7/8 01/30/20    | RWE FINANCE BV           |
| XS0883560715 | BASGR 1 7/8 02/04/21  | BASF SE                  |
| XS0909788290 | VW 2 03/26/21         | VOLKSWAGEN INTL FIN NV   |
| XS0911405784 | EVKGR 1 7/8 04/08/20  | EVONIK INDUSTRIES AG     |
| XS0912992160 | ODGR 1 7/8 11/22/18   | TELFONICA DEUTSCH FINAN  |
| XS0934389221 | RBOSGR 1 5/8 05/24/21 | ROBERT BOSCH INVESTMENT  |
| XS0934539726 | RBOSGR 2 5/8 05/24/28 | ROBERT BOSCH INVESTMENT  |
| XS0942082115 | VGASDE 2 7/8 06/12/25 | VIER GAS TRANSPORT GMBH  |
| XS0951155869 | VGASDE 3 1/8 07/10/23 | VIER GAS TRANSPORT GMBH  |
| XS0953199634 | CONGR 3 07/16/18      | CONTINENTAL AG           |
| XS0969344083 | CONGR 3 1/8 09/09/20  | CONTINENTAL AG           |

|              |                       |                          |
|--------------|-----------------------|--------------------------|
| XS0969368934 | DBHNGR 2 1/2 09/12/23 | DEUTSCHE BAHN FINANCE BV |
| XS0977496636 | DPWGR 2 3/4 10/09/23  | DEUTSCHE POST AG         |
| XS0977500767 | DPWGR 1 1/2 10/09/18  | DEUTSCHE POST AG         |
| XS0982019126 | RWE 3 01/17/24        | RWE FINANCE BV           |
| XS0988384904 | DBHNGR 1 3/4 11/06/20 | DEUTSCHE BAHN FINANCE BV |
| XS0997941199 | SDFGR 3 1/8 12/06/18  | K+S AG                   |
| XS0997941355 | SDFGR 4 1/8 12/06/21  | K+S AG                   |
| XS1015212811 | BMW 1 5/8 07/17/19    | BMW FINANCE NV           |
| XS1015217703 | BMW 2 5/8 01/17/24    | BMW FINANCE NV           |
| XS1023268490 | BAYNGR 1 1/8 01/24/18 | BAYER AG                 |
| XS1040041649 | HELLA 1 1/4 09/07/17  | HELLA KGAA HUECK & CO    |
| XS1074208270 | ENBW 2 1/2 06/04/26   | ENBW INTL FINANCE BV     |
| XS1084563615 | RBOSGR 1 3/4 07/08/24 | ROBERT BOSCH GMBH        |
| XS1105264821 | BMW 0 1/2 09/05/18    | BMW FINANCE NV           |
| XS1109110251 | LHAGR 1 1/8 09/12/19  | DEUTSCHE LUFTHANSA AG    |
| XS1135309794 | BAYNGR 1 1/4 11/13/23 | BAYER CAPITAL CORP BV    |
| XS1167644407 | VW 0 7/8 01/16/23     | VOLKSWAGEN INTL FIN NV   |
| XS1168971213 | BMW 0 1/2 01/21/20    | BMW FINANCE NV           |
| XS1170787797 | EVKGR 1 01/23/23      | EVONIK INDUSTRIES AG     |
| XS1191116174 | IFXGR 1 1/2 03/10/22  | INFINEON TECHNOLOGIES AG |
| XS1203941775 | MEOGR 1 1/2 03/19/25  | METRO AG                 |
| XS1243251375 | EUROGR 1 7/8 06/10/25 | EUROGRID GMBH            |
| XS1250867642 | DWNIGY 1 3/8 07/24/20 | DEUTSCHE WOHNEN AG       |
| XS1284570626 | MRKGR 1 3/8 09/01/22  | MERCK FIN SERVICES GMBH  |
| XS1284576581 | MRKGR 0 3/4 09/02/19  | MERCK FIN SERVICES GMBH  |
| XS1309518998 | DBHNGR 1 1/4 10/23/25 | DEUTSCHE BAHN FINANCE BV |
| XS1315101011 | EUROGR 1 5/8 11/03/23 | EUROGRID GMBH            |
| XS1321956333 | BMW 0 7/8 11/17/20    | BMW FINANCE NV           |
| XS1346695437 | AOXGR 2 1/8 04/12/23  | ALSTRIA OFFICE REIT-AG   |
| XS1372911690 | DBHNGR 0 3/4 03/02/26 | DEUTSCHE BAHN FINANCE BV |
| XS1377745937 | COVEGR 1 3/4 09/25/24 | COVESTRO AG              |
| XS1377763161 | COVEGR 1 10/07/21     | COVESTRO AG              |
| XS1382792197 | DT 0 5/8 04/03/23     | DEUTSCHE TELEKOM INT FIN |
| XS1388661651 | DPWGR 0 3/8 04/01/21  | DEUTSCHE POST AG         |
| XS1388661735 | DPWGR 1 1/4 04/01/26  | DEUTSCHE POST AG         |
| XS1396261338 | BMW 0 3/4 04/15/24    | BMW FINANCE NV           |
| XS1400165350 | BERTEL 1 1/8 04/27/26 | BERTELSMANN SE & CO KGAA |
| XS1441837546 | DBHNGR 0 7/8 07/11/31 | DEUTSCHE BAHN FINANCE BV |

Aktuell über ASLplus (strategische Leihe) verfügbare CSPP Bestände

Zurzeit stellt die Deutsche Bundesbank folgende Wertpapiere, die im Rahmen des "Corporate Sector Purchase Programme" (CSPP) angekauft wurden, über die "Automated Securities Lending Plus" (ASLplus)-Fazilität der Clearstream Banking Luxemburg (CBL) zur Verfügung:

|              |                       |                          |
|--------------|-----------------------|--------------------------|
| DE000A13SL26 | SAPGR 1 1/8 02/20/23  | SAP SE                   |
| DE000A14KJF5 | SAPGR 1 04/01/25      | SAP SE                   |
| DE000A168650 | DAIGR 0 5/8 03/05/20  | DAIMLER AG               |
| DE000A169G15 | DAIGR 1.4 01/12/24    | DAIMLER AG               |
| DE000A169NA6 | DAIGR 0 1/4 05/11/20  | DAIMLER AG               |
| DE000A169NB4 | DAIGR 0 3/4 05/11/23  | DAIMLER AG               |
| DE000A18V138 | ANNGR 1 5/8 12/15/20  | VONOVIA FINANCE BV       |
| DE000A18V146 | ANNGR 2 1/4 12/15/23  | VONOVIA FINANCE BV       |
| DE000A1AKHB8 | ALVGR 4 3/4 07/22/19  | ALLIANZ FINANCE II B.V.  |
| DE000A1G0RU9 | ALVGR 3 1/2 02/14/22  | ALLIANZ FINANCE II B.V.  |
| DE000A1G85B4 | SIEGR 1 1/2 03/10/20  | SIEMENS FINANCIERINGSMAT |
| DE000A1HG1J8 | ALVGR 1 3/8 03/13/18  | ALLIANZ FINANCE II B.V.  |
| DE000A1HJ483 | WURTH 1 3/4 05/21/20  | WUERTH FINANCE INTL BV   |
| DE000A1MA9K8 | MEOGR 3 3/8 03/01/19  | METRO AG                 |
| DE000A1PGQY7 | DAIGR 2 1/8 06/27/18  | DAIMLER AG               |
| DE000A1PGZ82 | SDFGR 3 06/20/22      | K+S AG                   |
| DE000A1R04X6 | DAIGR 2 1/4 01/24/22  | DAIMLER AG               |
| DE000A1R07P5 | LINGR 2 04/18/23      | LINDE AG                 |
| DE000A1R0U23 | SAPGR 2 1/8 11/13/19  | SAP SE                   |
| DE000A1R0XG3 | BASGR 2 12/05/22      | BASF SE                  |
| DE000A1R1BC6 | DBOERS 1 1/8 03/26/18 | DEUTSCHE BOERSE AG       |
| DE000A1UDWM7 | SIEGR 1 3/4 03/12/21  | SIEMENS FINANCIERINGSMAT |
| DE000A1X3GC3 | DAIGR 1 1/2 11/19/18  | DAIMLER AG               |
| DE000A1ZLUN1 | ANNGR 2 1/8 07/09/22  | VONOVIA FINANCE BV       |
| DE000A2AAL23 | DAIGR 0 1/2 09/09/19  | DAIMLER AG               |
| DE000A2AAL31 | DAIGR 1 1/2 03/09/26  | DAIMLER AG               |
| DE000TLX2003 | TALANX 3 1/8 02/13/23 | TALANX AG                |
| XS0148579153 | EOANGR 6 3/8 05/29/17 | E.ON INTL FINANCE BV     |
| XS0172851650 | RWE 5 1/8 07/23/18    | RWE FINANCE BV           |

|              |                       |                          |
|--------------|-----------------------|--------------------------|
| XS0173501379 | BMW 5 08/06/18        | BMW FINANCE NV           |
| XS0322977223 | EOANGR 5 1/2 10/02/17 | E.ON INTL FINANCE BV     |
| XS0361244667 | EOANGR 5 3/4 05/07/20 | E.ON INTL FINANCE BV     |
| XS0369461644 | SIEGR 5 5/8 06/11/18  | SIEMENS FINANCIERINGSMAT |
| XS0399647675 | RWE 6 5/8 01/31/19    | RWE FINANCE BV           |
| XS0412842857 | RWE 6 1/2 08/10/21    | RWE FINANCE BV           |
| XS0433001137 | RBOSGR 5 1/8 06/12/17 | ROBERT BOSCH GMBH        |
| XS0494953820 | DT 4 1/4 03/16/20     | DEUTSCHE TELEKOM INT FIN |
| XS0497186758 | MRKGR 4 1/2 03/24/20  | MERCK FIN SERVICES GMBH  |
| XS0500128326 | SAPGR 3 1/2 04/10/17  | SAP SE                   |
| XS0503603267 | DT 4 7/8 04/22/25     | DEUTSCHE TELEKOM INT FIN |
| XS0525787874 | DT 4 1/4 07/13/22     | DEUTSCHE TELEKOM INT FIN |
| XS0551935769 | EUROGR 3 7/8 10/22/20 | EUROGRID GMBH            |
| XS0629645531 | LXSGR 4 1/8 05/23/18  | LANXESS AG               |
| XS0632241112 | DBHNGR 3 3/4 06/01/21 | DEUTSCHE BAHN FINANCE BV |
| XS0653885961 | BMW 3 5/8 01/29/18    | BMW FINANCE NV           |
| XS0718526790 | LINGR 3 1/8 12/12/18  | LINDE FINANCE BV         |
| XS0729046218 | BMW 3 1/4 01/14/19    | BMW FINANCE NV           |
| XS0731681556 | VW 3 1/4 01/21/19     | VOLKSWAGEN INTL FIN NV   |
| XS0753143709 | DBHNGR 3 03/08/24     | DEUTSCHE BAHN FINANCE BV |
| XS0756457833 | MANGR 2 1/8 03/13/17  | MAN SE                   |
| XS0782708456 | VW 1 7/8 05/15/17     | VOLKSWAGEN INTL FIN NV   |
| XS0790015548 | LINGR 1 3/4 06/11/19  | LINDE FINANCE BV         |
| XS0828235225 | LINGR 1 3/4 09/17/20  | LINDE AG                 |
| XS0836260975 | BASGR 1 1/2 10/01/18  | BASF SE                  |
| XS0847580353 | DT 2 3/4 10/24/24     | DEUTSCHE TELEKOM INT FIN |
| XS0856032213 | DBHNGR 2 02/20/23     | DEUTSCHE BAHN FINANCE BV |
| XS0862941506 | DPWGR 1 7/8 12/11/20  | DEUTSCHE POST AG         |
| XS0862952297 | DPWGR 2 7/8 12/11/24  | DEUTSCHE POST AG         |
| XS0863116231 | MEOGR 2 1/4 05/11/18  | METRO FINANCE BV         |
| XS0873793375 | VW 2 01/14/20         | VOLKSWAGEN INTL FIN NV   |
| XS0875796541 | DT 2 1/8 01/18/21     | DEUTSCHE TELEKOM INT FIN |
| XS0877622034 | BMW 2 3/8 01/24/23    | BMW FINANCE NV           |
| XS0878010718 | RWE 1 7/8 01/30/20    | RWE FINANCE BV           |
| XS0883560715 | BASGR 1 7/8 02/04/21  | BASF SE                  |
| XS0909788290 | VW 2 03/26/21         | VOLKSWAGEN INTL FIN NV   |
| XS0911405784 | EVKGR 1 7/8 04/08/20  | EVONIK INDUSTRIES AG     |
| XS0912992160 | ODGR 1 7/8 11/22/18   | TELFONICA DEUTSCH FINAN  |

|              |                       |                          |
|--------------|-----------------------|--------------------------|
| XS0934389221 | RBOSGR 1 5/8 05/24/21 | ROBERT BOSCH INVESTMENT  |
| XS0942082115 | VGASDE 2 7/8 06/12/25 | VIER GAS TRANSPORT GMBH  |
| XS0953199634 | CONGR 3 07/16/18      | CONTINENTAL AG           |
| XS0969344083 | CONGR 3 1/8 09/09/20  | CONTINENTAL AG           |
| XS0969368934 | DBHNGR 2 1/2 09/12/23 | DEUTSCHE BAHN FINANCE BV |
| XS0977496636 | DPWGR 2 3/4 10/09/23  | DEUTSCHE POST AG         |
| XS0982019126 | RWE 3 01/17/24        | RWE FINANCE BV           |
| XS0988384904 | DBHNGR 1 3/4 11/06/20 | DEUTSCHE BAHN FINANCE BV |
| XS0997941199 | SDFGR 3 1/8 12/06/18  | K+S AG                   |
| XS1015212811 | BMW 1 5/8 07/17/19    | BMW FINANCE NV           |
| XS1015217703 | BMW 2 5/8 01/17/24    | BMW FINANCE NV           |
| XS1023268490 | BAYNGR 1 1/8 01/24/18 | BAYER AG                 |
| XS1040041649 | HELLA 1 1/4 09/07/17  | HELLA KGAA HUECK & CO    |
| XS1074208270 | ENBW 2 1/2 06/04/26   | ENBW INTL FINANCE BV     |
| XS1084563615 | RBOSGR 1 3/4 07/08/24 | ROBERT BOSCH GMBH        |
| XS1105264821 | BMW 0 1/2 09/05/18    | BMW FINANCE NV           |
| XS1167644407 | VW 0 7/8 01/16/23     | VOLKSWAGEN INTL FIN NV   |
| XS1168971213 | BMW 0 1/2 01/21/20    | BMW FINANCE NV           |
| XS1170787797 | EVKGR 1 01/23/23      | EVONIK INDUSTRIES AG     |
| XS1191116174 | IFXGR 1 1/2 03/10/22  | INFINEON TECHNOLOGIES AG |
| XS1203941775 | MEOGR 1 1/2 03/19/25  | METRO AG                 |
| XS1250867642 | DWNIGY 1 3/8 07/24/20 | DEUTSCHE WOHNEN AG       |
| XS1284576581 | MRKGR 0 3/4 09/02/19  | MERCK FIN SERVICES GMBH  |
| XS1309518998 | DBHNGR 1 1/4 10/23/25 | DEUTSCHE BAHN FINANCE BV |
| XS1315101011 | EUROGR 1 5/8 11/03/23 | EUROGRID GMBH            |
| XS1321956333 | BMW 0 7/8 11/17/20    | BMW FINANCE NV           |
| XS1372911690 | DBHNGR 0 3/4 03/02/26 | DEUTSCHE BAHN FINANCE BV |
| XS1377745937 | COVEGR 1 3/4 09/25/24 | COVESTRO AG              |
| XS1382792197 | DT 0 5/8 04/03/23     | DEUTSCHE TELEKOM INT FIN |
| XS1388661651 | DPWGR 0 3/8 04/01/21  | DEUTSCHE POST AG         |
| XS1388661735 | DPWGR 1 1/4 04/01/26  | DEUTSCHE POST AG         |
| XS1396261338 | BMW 0 3/4 04/15/24    | BMW FINANCE NV           |
| XS1400165350 | BERTEL 1 1/8 04/27/26 | BERTELSMANN SE & CO KGAA |
| XS1441837546 | DBHNGR 0 7/8 07/11/31 | DEUTSCHE BAHN FINANCE BV |