

Eurex Repo

GC Pooling Basket Definition – Annex 1 / Anlage 1

December 2021



GC Pooling – ECB Basket Definition

| | IG1 | IG2 | IG3 | IG4 | IG5 | IG6 | IG7 | IG8 | IG9 | IG11 |
|------------|--------------|--------------|--------------|--------------------------|--------------|--------------|--------------|--------------|--------------|--------------|
| AT01 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1* | eligible** | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT02 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1* | eligible** | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT03 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1* | eligible** | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT09 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1* | eligible** | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT10 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1* | eligible** | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT11/12/13 | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible |

- **Minimum rating requirement:** A-/A3 **Eligible currency denomination of collateral:** EUR
- **Country of Location eligible:** Austria, Belgium, Finland, France, Germany, Luxembourg (CLBL - Eurobonds), Netherlands, Slovakia, Slovenia
- **Issuer Residence ineligible, independent of any other criteria:** IRES (Spain), IRGR (Greece), IRIT (Italy), IRPT (Portugal), IRIE (Ireland)
- **Issuer eligible, independent of Issuer Group:** Caisse d'Amortissement de la Dette Sociale (CADES), Caisse Des Dépôts et Consignations, Erste Abwicklungsanstalt, Investitionsbank Berlin, Kreditanstalt für Wiederaufbau (KfW), LfA Foerderbank Bayern, Landeskreditbank Baden-Wuerttemberg, Landwirtschaftliche Rentenbank, NRW Bank

* IG4 HQLA Level1: Own-use CoveredB=Y(Ucits=yes); Min. Rating AA-; Min. Issue Size ≥ EUR 500m;

** IG5 eligible: Regional governments or local authorities of EU member states, provided that they are treated as exposures to the central government of a member state ((EU) No 575/2013)

GC Pooling – ECB EXT Basket Definition

| | IG1 | IG2 | IG3 | IG4 | IG5 | IG6 | IG7 | IG8 | IG9 | IG11 |
|---------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| AT01 | eligible | eligible | eligible | eligible* | eligible** | eligible | eligible | eligible | eligible*** | eligible |
| AT02 | eligible | eligible | eligible | eligible* | eligible** | eligible | eligible | eligible | eligible*** | eligible |
| AT03 | eligible | eligible | Only GG2 | Only GG2* | eligible** | eligible | eligible | eligible | Only GG2*** | Only GG2 |
| AT09 | eligible | eligible | eligible | eligible | eligible** | eligible | eligible | eligible | eligible*** | eligible |
| AT10 | eligible | eligible | eligible | eligible | eligible** | eligible | eligible | eligible | eligible*** | eligible |
| AT13 | eligible | eligible | eligible | eligible | eligible** | eligible | eligible | eligible | eligible*** | eligible |
| AT11/12 | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible |

- **Minimum rating requirement:**
 - For government bonds only: the second lowest rating needs to be at least “BBB-/Baa3” or higher.
 - For non-government bonds: the lowest rating needs to be at least “BBB-/Baa3” or higher.
- **Country of Location ineligible, independent of any other criteria:** CLGR (Greece)
- **Issuer Residence ineligible, independent of any other criteria:** IRGR (Greece)
- **Issuer eligible, independent of Issuer Group:** Caisse d'Amortissement de la Dette Sociale (CADES), Caisse Des Dépôts et Consignations, Erste Abwicklungsanstalt, Investitionsbank Berlin, Kreditanstalt für Wiederaufbau (KfW), LfA Foerderbank Bayern, Landeskreditbank Baden-Wuerttemberg, Landwirtschaftliche Rentenbank, NRW Bank

*For Issuer Group "Credit Institution - Excluding Agencies" (IG4) in combination with Issuer Residence Italy (IRIT), Ireland (IRIE), Spain (IRES) and Portugal (IRPT) following Asset Types are ineligible: “Bonds” (AT01), “Medium-term notes” (AT02), “(Treasury) bills/commercial papers/ certificates of deposit” (AT03).

**Not rated securities from issuer Group "Regional/Local Government" (IG5) are eligible, if they are treated as exposures to central governments under Article 115(2) of Regulation (EU) 575/2013.

***Issuer Group "Financial Corporations Other Than Credit Institutions" (IG9) in combination with Issuer Residence Italy (IRIT), Ireland (IRIE), Spain (IRES) and Portugal (IRPT) is ineligible.

GC Pooling – INT MXQ Basket Definition (1/2)

Main basket criteria:

- **Eligible Criteria defined by Eurex Repo GmbH based on General Collateral eligible securities list of Eurex Clearing AG**
- **Eligible issuer groups:** central governments, supranational issuers, credit institutions / agencies (only covered bonds allowed)
- **Minimum rating requirement:** AA- (relevant rating agencies: Moody's, S&P, Fitch - worst rating applied)
- **Bonds denominated in:** AUD, CAD, CHF, DKK, EUR (only non-ECB eligible), GBP, JPY, NOK, SEK, USD
- **Covered bonds:** Minimum issue size of EUR 250 million (or EUR equivalent)

| Central Government Issuers | | | |
|----------------------------|-----------|--|-----------|
| Issuer name | Issuer ID | Issuer name | Issuer ID |
| Australia, Commonwealth of | 466789 | Germany, Federal Republic of | 110000 |
| Austria, Republic of | 462186 | Great Britain and Northern Ireland, United Kingdom | 456389 |
| Belgium, Kingdom of | 450063 | Luxembourg, Grand Duchy of | 452875 |
| Canada, Government of | 463223 | Netherlands, Kingdom of | 456326 |
| Denmark, Kingdom of | 450235 | Norway, Kingdom of | 473271 |
| Finland, Republic of | 453568 | Sweden, Kingdom of | 460070 |
| France, Republic of | 450287 | Swiss Confederation | 453524 |

| Supranational Issuers | |
|--|-----------|
| Issuer name | Issuer ID |
| AsDB (Asian Development Bank) | 453490 |
| AfDB (African Development Bank) | 465075 |
| CEB (Council of Europe Development Bank) | 456165 |
| EBRD (European Bank for Reconstruction and Development) | 405290 |
| EIB (European Investment Bank) | 458509 |
| IBRD: World Bank (International Bank for Reconstruction and Development) | 457729 |
| IDB (Inter-American Development Bank) | 453635 |
| IFC (International Finance Corporation) | 475909 |
| NIB (Nordic Investment Bank) | 464275 |

GC Pooling – INT MXQ Basket Definition (2/2)

| Credit Institutions / Agencies (only Covered Bonds allowed) * | | | | | | | | |
|---|---|-----------|-----|--|-----------|-----|---|-----------|
| ISO | Issuer Name | Issuer ID | ISO | Issuer Name | Issuer ID | ISO | Issuer Name | Issuer ID |
| AU | National Australia Bank Ltd. | 853802 | DE | Kreditanstalt für Wiederaufbau | 276000 | GB | Yorkshire Building Society | 486248 |
| AU | Westpac Banking Corp. | 854242 | DK | Realkredit Danmark AS | 412007 | GB | Lloyds Bank PLC | 851612 |
| AU | Australia and New Zealand Banking Group Ltd. | 864144 | DK | DLR Kredit A/S | 461433 | GB | National Westminster Bank PLC | 856832 |
| AU | Commonwealth Bank of Australia | 882695 | DK | Jyske Realkredit A/S | 470071 | GB | Leeds Building Society | 927553 |
| CA | HSBC Bank Canada | 129853 | DK | Nykredit Realkredit A/S | 477312 | LU | Nord/LB Luxembourg S.A. Covered Bond Bank | 471972 |
| CA | The Toronto-Dominion Bank | 463310 | DK | Danske Bank A/S | 850857 | NO | SpareBank 1 Boligkreditt AS | 411253 |
| CA | Fédération des caisses Desjardins du Québec | 478651 | DK | Nordea Kredit Realkreditaktieselskab | 859533 | NO | DNB Boligkreditt A.S. | 415757 |
| CA | Bank of Montreal | 850386 | ES | Caixabank S.A. | 271972 | NO | Nordea Eiendomskreditt AS | 459798 |
| CA | The Bank of Nova Scotia | 850388 | FR | BPCE SFH | 460488 | SE | Swedish Covered Bond Corp. | 407543 |
| CA | Canadian Imperial Bank of Commerce | 850576 | FR | Caisse d'Amortissement de la Dette Sociale | 132800 | SE | Länsförsäkringar Hypotek AB | 410358 |
| CA | Royal Bank of Canada | 852173 | GB | Skipton Building Society | 292331 | SE | Danske Hypotek AB | 479464 |
| CA | National Bank of Canada | 865227 | GB | Nationwide Building Society | 401150 | SE | Swedbank Hypotek AB | 488264 |
| CH | Pfandbriefzentrale der schweizerischen Kantonalbanken | 455771 | GB | Clydesdale Bank PLC | 404434 | SE | Nordea Hypotek AB | 488788 |
| CH | Pfandbriefbank schweizerischer Hypothekarinstitute AG | 469820 | GB | TSB Bank PLC | 479660 | SE | Skandinaviska Enskilda Banken AB | 859768 |
| DE | Landesbank Baden-Württemberg | 346012 | GB | Santander UK PLC | 479952 | SE | Stadshypotek AB | 893118 |
| DE | Deutsche Pfandbriefbank AG | 801900 | GB | Barclays Bank UK PLC | 483578 | | | |

* additional qualifying covered bond issuers may be added from time to time by Eurex Repo without further notice

GC Pooling – Equity Basket Definition

The GC Pooling® Equity Basket is defined by the European benchmark indexes **AEX25® (Dutch index)**, **CAC40® (French index)**, **DAX40® (German index)** and **EURO STOXX50® (European index)**. This basket enables the re-use within the GC Pooling® Equity market and Eurex Clearing Margining (possible for customers with Xemac access).

BASKET ISIN: DE000A1EZNP6

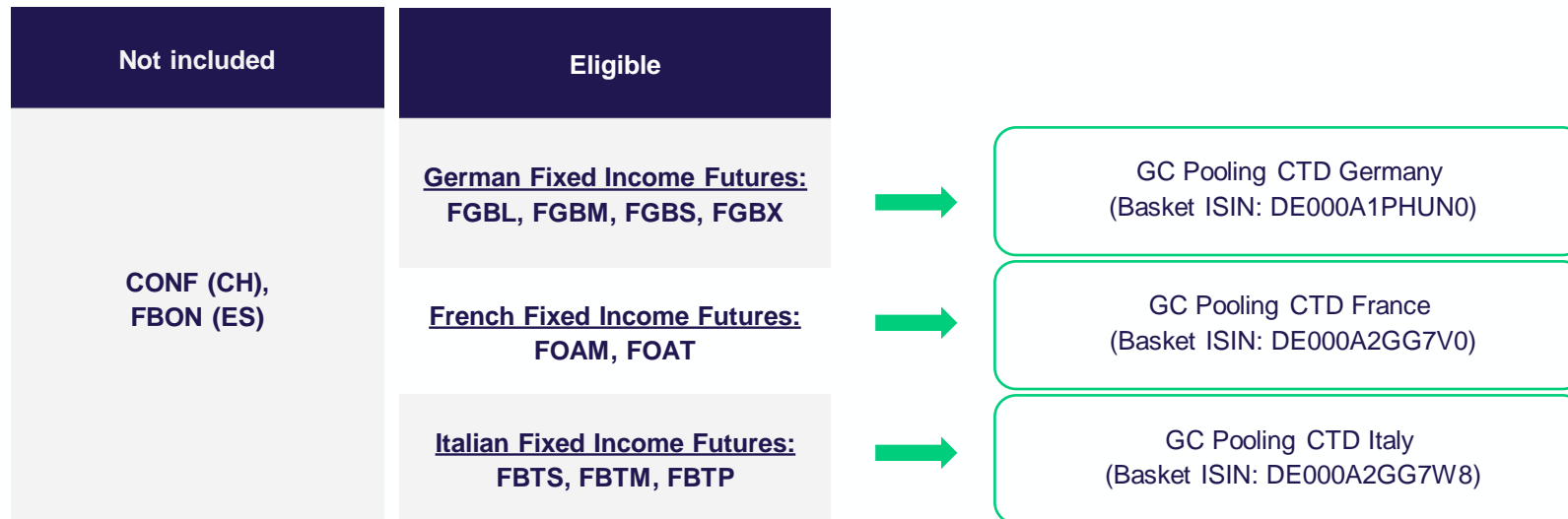
CASH CURRENCIES: EUR, CHF, GBP, USD



GC Pooling – CTD Baskets Definition

The three GC Pooling CTD Baskets contains German, French and Italian Government Bonds **which are** deliverables **for** the next 3 **Eurex** Fixed Income Futures expiries and will be automatically updated in case of an inclusion or exclusion of a deliverable security. It **enables** members to fund with **minimal** operational risk the cheapest-to-deliver **or other deliverable securities** for Fixed Income Futures Contracts as determined by Eurex Frankfurt AG. All three GC Pooling CTD Baskets are tradable against the trading currency EUR.

“DELIVERABLE BONDS AND CONVERSION FACTORS FOR ALL FIXED INCOME FUTURES AT A GLANCE” on www.eurex.com



ECB Definitions

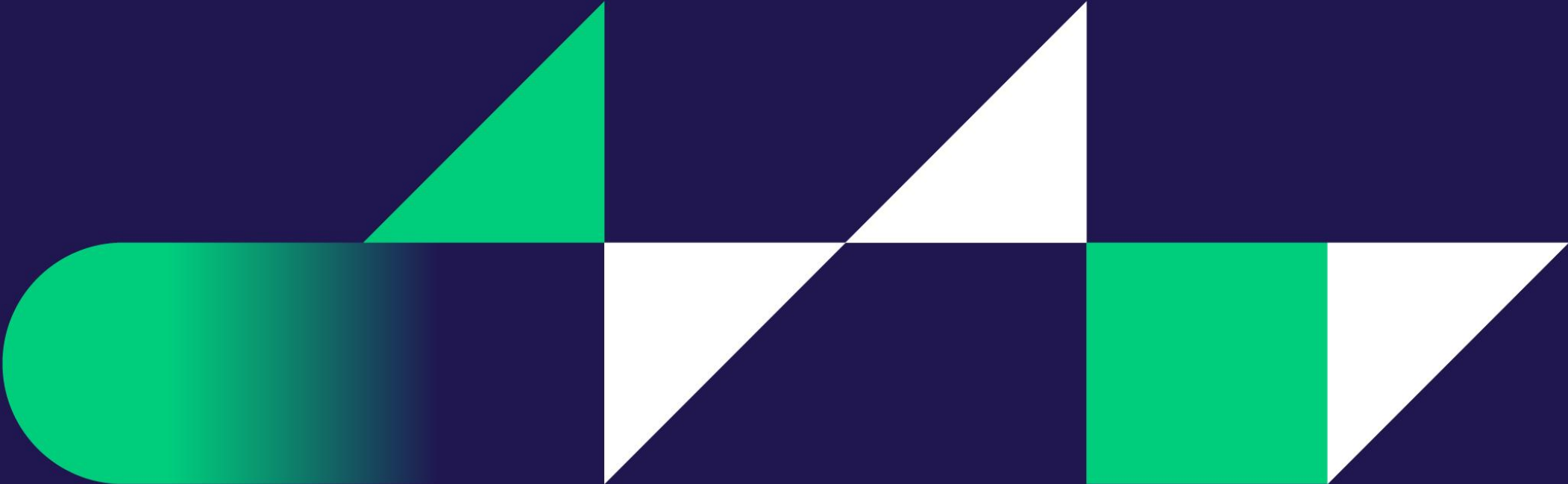
| Asset Type | Definition |
|------------|---|
| AT01 | Bond |
| AT02 | Medium-term note |
| AT03 | (Treasury) bill / commercial paper / certificate of deposit |
| AT04 | n.a. |
| AT05 | n.a. (Recently erased by ECB) |
| AT06 | n.a. |
| AT07 | n.a. |
| AT08 | n.a. (Recently erased by ECB) |
| AT09 | Jumbo covered bonds |
| AT10 | Non-Jumbo covered bonds (Traditional covered bonds) |
| AT11 | Asset-backed securities (ABS) |
| AT12 | Multi-cédulas |
| AT13 | Structured covered bonds |

| Issuer Group | Definition |
|--------------|---|
| IG1 | Central Bank |
| IG2 | Central Government |
| IG3 | Corporate And Other Issuers |
| IG4 | Credit Institution (Excluding Agencies) |
| IG5 | Regional/Local Government |
| IG6 | Supranational Issuer |
| IG7 | Agency - Non Credit Institution |
| IG8 | Agency - Credit Institution |
| IG9 | Financial Corporations Other Than Credit Institutions |
| IG11 | Public Corporation |

| Guarantor Group | Definition |
|-----------------|--------------------|
| GG2 | Central Government |

For further detailed information please visit the ECB webpage: https://mfi-assets.ecb.int/query_EA.htm

EUREX



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