

Eurex Repo

GC Pooling Basket Definition – Annex 1 / Anlage 1

February 2023



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 ¹	eligible ²	eligible	Only GG2	Only GG2	Only GG2	Only GG2
AT02	eligible	eligible	Only GG2	Only GG2 or HQLA Level1 ¹	eligible ²	eligible	Only GG2	Only GG2	Only GG2	Only GG2
AT03	eligible	eligible	Only GG2	Only GG2 or HQLA Level1 ¹	eligible ²	eligible	Only GG2	Only GG2	Only GG2	Only GG2
AT09	eligible	eligible	Only GG2	Only GG2 or HQLA Level1 ¹	eligible ²	eligible	Only GG2	Only GG2	Only GG2	Only GG2
AT10	eligible	eligible	Only GG2	Only GG2 or HQLA Level1 ¹	eligible ²	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
- **T2S-eligibility:** Only T2S-eligible securities that can be settled at CBF are **eligible**
- **Country of Location eligible:** Austria, Belgium, Finland ³, France, Germany, Luxembourg (CLBL - Eurobonds), Netherlands, Slovakia ³, Slovenia ³
- **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

¹ IG4 HQLA Level1 **eligible**: Own-use CoveredB=Y(Ucits=yes); Min. Rating AA-; Min. Issue Size ≥ EUR 500m;

² 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)

³ Finland, Slovakia, Slovenia: temporarily **ineligible** due to missing CBF-T2S-eligibility

GC Pooling – ECB EXT Basket Definition

	IG1	IG2	IG3	IG4	IG5	IG6	IG7	IG8	IG9	IG11
AT01	eligible	eligible	eligible	eligible ¹	eligible ²	eligible	eligible	eligible	eligible ³	eligible
AT02	eligible	eligible	eligible	eligible ¹	eligible ²	eligible	eligible	eligible	Eligible ³	eligible
AT03	eligible	eligible	Only GG2	Only GG2 ¹	eligible ²	eligible	eligible	eligible	Only GG2 ³	Only GG2
AT09	eligible	eligible	eligible	eligible	eligible ²	eligible	eligible	eligible	eligible ³	eligible
AT10	eligible	eligible	eligible	eligible	eligible ²	eligible	eligible	eligible	eligible ³	eligible
AT13	eligible	eligible	eligible	eligible	eligible ²	eligible	eligible	eligible	eligible ³	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
- **T2S-eligibility:** Only T2S-eligible securities that can be settled at CBF are **eligible**

¹ For Issuer Group "Credit Institution - Excluding Agencies" (**IG4**) in combination with Issuer Residence Italy (IRIT), Ireland ⁴ (IRIE), Spain (IRES) and Portugal ⁵ (IRPT) following Asset Types are **ineligible**: “Bonds” (AT01), “Medium-term notes” (AT02), “(Treasury) bills/commercial papers/ certificates of deposit” (AT03).

² 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.

³ Issuer Group "Financial Corporations Other Than Credit Institutions" (**IG9**) in combination with Issuer Residence Italy (IRIT), Ireland ⁴ (IRIE), Spain (IRES) and Portugal ⁵ (IRPT) is **ineligible**.

⁴ Finland, Ireland, Slovakia, Slovenia: temporarily **ineligible** due to missing CBF-T2S-eligibility

⁵ Portugal: temporarily **ineligible** until all participants are tax-certified

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). Additionally, only T2S-eligible securities that can be settled at CBF are eligible.

BASKET ISIN: DE000A1EZNP6

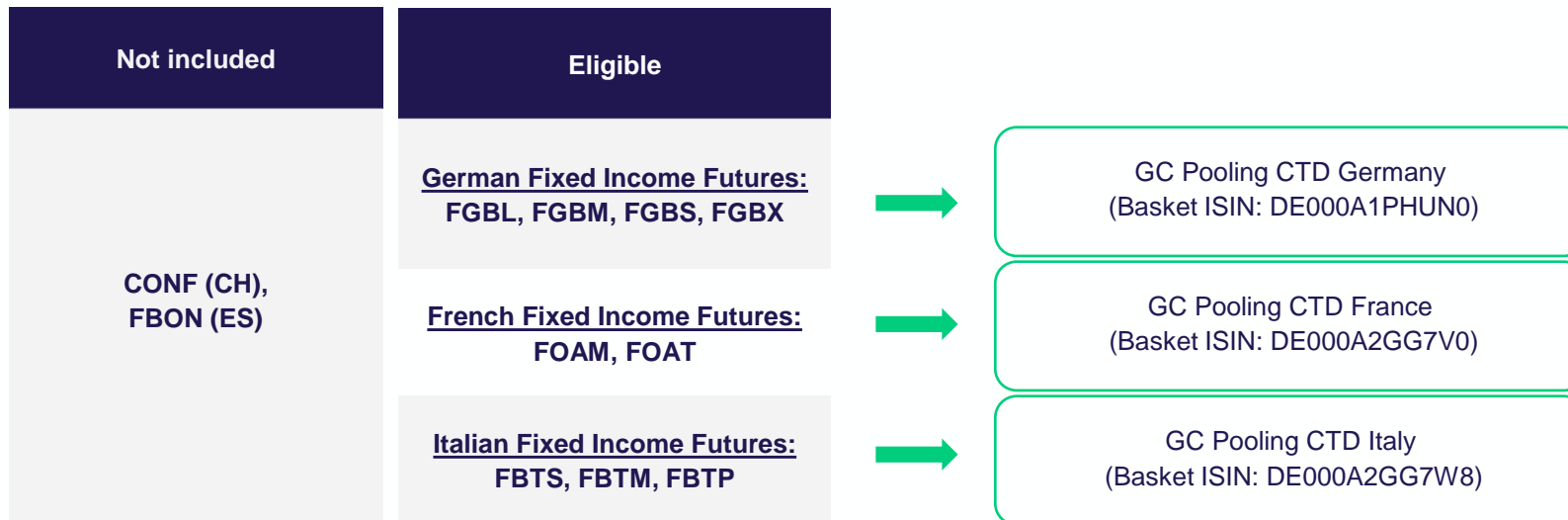
CASH CURRENCIES: EUR, CHF, GBP, USD



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. Additionally, only T2S-eligible securities that can be settled at CBF are eligible.

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



ECB Definitions

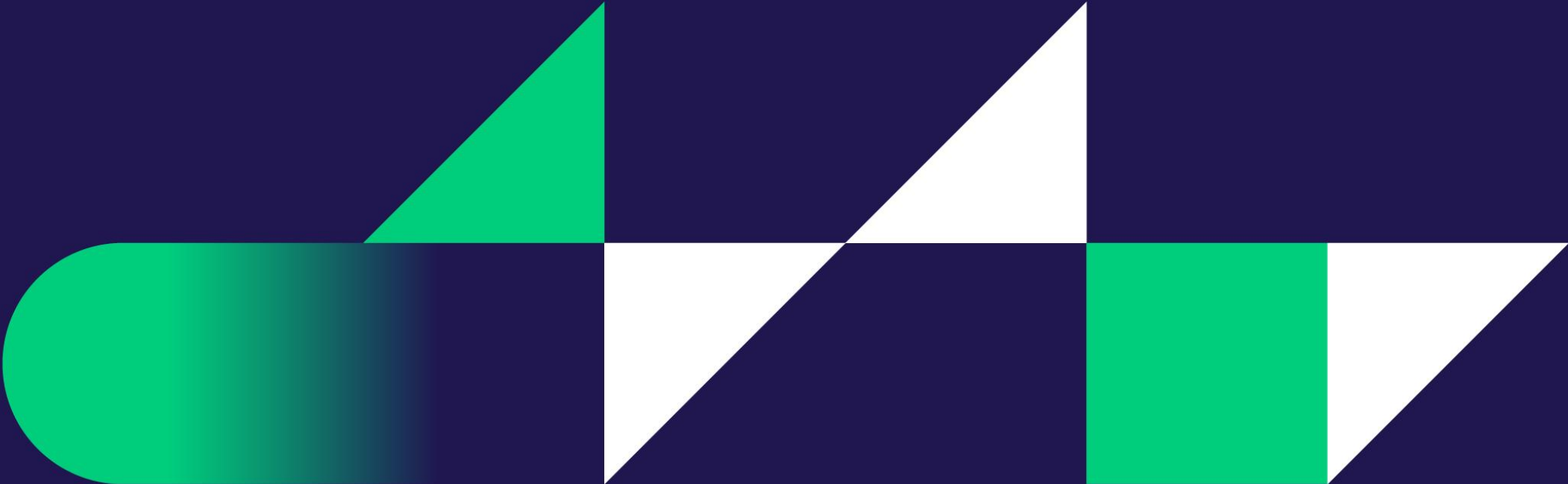
Asset Type	Definition
AT01	Bond
AT02	Medium-term note
AT03	(Treasury) bill / commercial paper / certificate of deposit
AT04	n.a.
AT05	n.a. (Recently erased by ECB)
AT06	n.a.
AT07	n.a.
AT08	n.a. (Recently erased by ECB)
AT09	Jumbo covered bonds
AT10	Non-Jumbo covered bonds (Traditional covered bonds)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

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