

Eurex Repo

GC Pooling Basket Definition – Annex 1 / Anlage 1

November 2024



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 |
| 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 (CLBE01, CLBL01), Finland, France, Germany, Luxembourg (CLBL01, CLLU01), 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

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)

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 |
| 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 |

- **Eligible currency denomination of collateral:** EUR (incl. legacy ATS, DEM, SKK), GBP, JPY, USD
- **T2S-eligibility:** Only T2S-eligible securities that can be settled at CBF are **eligible**
- **Country of Location eligible:** Austria, Belgium (CLBE01, CLBE02, CLBL01), Denmark, Finland, France, Germany, Italy, Luxembourg (CLBL01, CLLU01, CLLU03), Netherlands, Slovakia, Slovenia, Spain
- **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.
- **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 For Issuer Group "Credit Institution - Excluding Agencies" (IG4) in combination with Issuer Residence Italy (IRIT), Ireland (IRIE), Spain (IRES) and Portugal ⁴ (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 (IRIE), Spain (IRES) and Portugal ⁴ (IRPT) is **ineligible**.

⁴ 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, agencies, credit institutions, regional governments, financial and public corporations, local authorities
- **Minimum rating requirement:** AA- (relevant rating agencies: Moody's, S&P, Fitch - worst rating applied)
- **Eligible currency denomination of collateral:** AUD, CAD, CHF, DKK, EUR (only non-ECB eligible), GBP, JPY, NOK, SEK, USD
- **Covered & Non-Covered bonds of specific issuers listed on next page:**
 - Minimum issue size of EUR 250 million (or EUR equivalent), except bonds issued by Central Government and Supranational Issuers
 - Non-Covered bonds that are subject to government guarantee or whose issuers are in governmental ownership (GG2)

| Eligible 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 |

| Eligible 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)

Only Covered Bonds with a minimum issue size of EUR 250 million (or EUR equivalent) allowed by following **eligible** issuers

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

Only Non-Covered Bonds with a minimum issue size of EUR 250 million (or EUR equivalent) allowed by following **eligible** issuers

| ISO | Issuer ID | Issuer Name | ISO | Issuer ID | Issuer Name | ISO | Issuer ID | Issuer Name |
|-----|-----------|----------------------------------|-----|-----------|--|-----|-----------|--------------|
| AT | 455653 | Oesterreichische Kontrollbank AG | DE | 290000 | Landwirtschaftliche Rentenbank | FI | 353067 | Finnvera PLC |
| CA | 464865 | Export Development Canada | FR | 107042 | Dexia Crédit Local S.A. | | | |
| DE | 276000 | Kreditanstalt für Wiederaufbau | FR | 132800 | Caisse d'Amortissement de la Dette Sociale | | | |

GC Pooling – Equity Basket Definition

The GC Pooling® Equity Basket is defined by the European benchmark indexes **AEX25® (Dutch 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

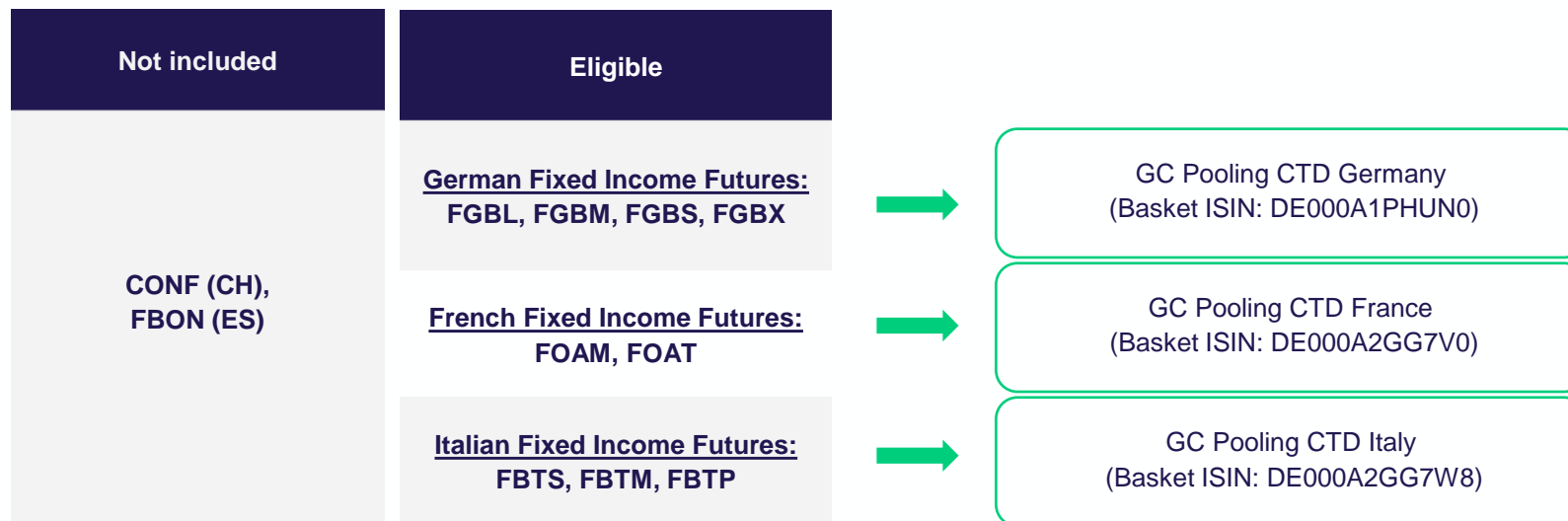


* French & Spanish equities are excluded

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



GC Pooling – Green Bond Basket

A subset of the GC Pooling ECB basket

| | IG2 | IG5 | IG6 | IG8 |
|------|----------|-----------------------|----------|----------|
| AT01 | eligible | eligible ¹ | eligible | Only GG2 |
| AT02 | eligible | eligible ¹ | eligible | Only GG2 |
| AT10 | eligible | eligible ¹ | eligible | Only GG2 |

- **Only Green Bonds** as defined by data provider WM Datenservice (**Sust. FI Green Bonds – GD662B**)
- **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 (CLBE01, CLBL01), Finland, France, Germany, Luxembourg (CLBL01, CLLU01), Netherlands
- **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 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)

ECB Definitions

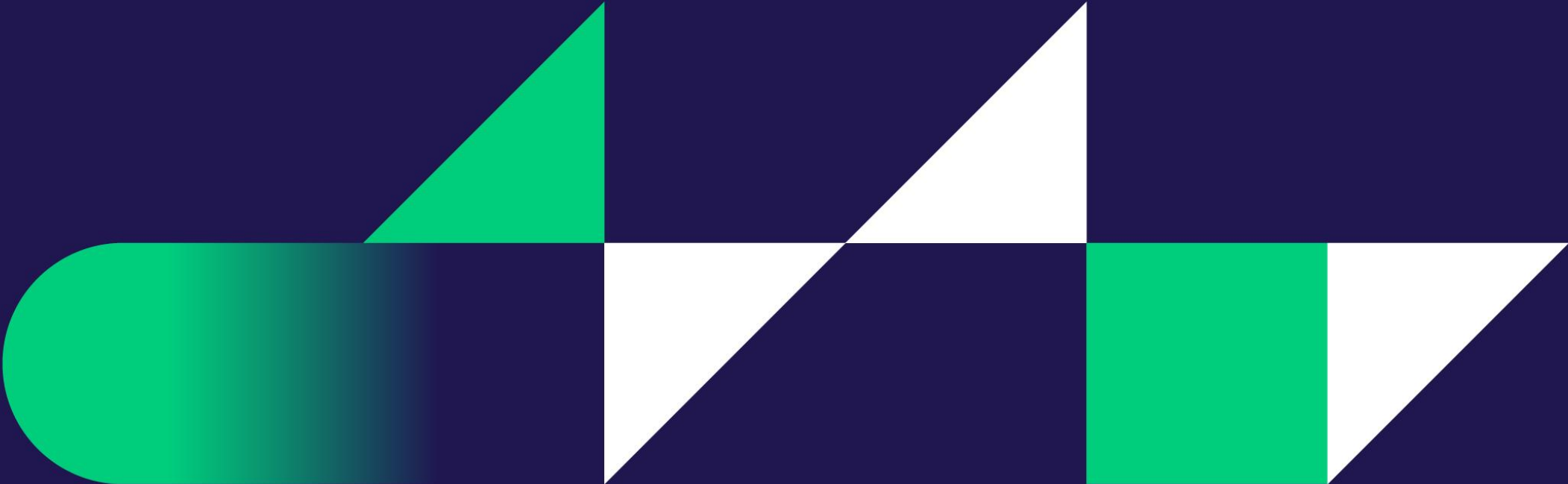
| Asset Type | Definition |
|------------|---|
| AT01 | Bond |
| AT02 | Medium-term note |
| AT03 | (Treasury) bill / commercial paper / certificate of deposit |
| AT10 | EEA legislative covered bonds |
| AT11 | Asset-backed securities (ABS) |
| AT12 | Multi-cédulas |
| AT13 | Non-EEA G10 legislative 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://www.ecb.europa.eu/paym/html/midEA.en.html>

EUREX



Disclaimer

© Eurex 2024

Deutsche Börse AG (DBAG), Clearstream Banking AG (Clearstream), Eurex Frankfurt AG, Eurex Clearing AG (Eurex Clearing) and Eurex Repo GmbH (Eurex Repo) are corporate entities and are registered under German law. Eurex Global Derivatives AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. Deutsche Boerse Asia Holding Pte. Ltd., Eurex Clearing Asia Pte. Ltd. and Eurex Exchange Asia Pte. Ltd are corporate entities and are registered under Singapore law. Eurex Frankfurt AG (Eurex) is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland is in the following referred to as the “Eurex Exchange”.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG and its affiliates and subsidiaries including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Clearstream, Eurex, Eurex Clearing, Eurex Repo as well as the Eurex Exchange and their respective servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party’s use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information.

All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex Exchange respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Only Eurex derivatives that are CFTC-approved may be traded via direct access in the United States or by United States persons. A complete, up-to-date list of Eurex derivatives that are CFTC-approved is available at: <http://www.eurexexchange.com/exchange-en/products/eurex-derivatives-us>. In addition, Eurex representatives and participants may familiarise U.S. Qualified Institutional Buyers (QIBs) and broker-dealers with certain eligible Eurex

equity options and equity index options pursuant to the terms of the SEC’s July 1, 2013 Class No-Action Relief. A complete, up-to-date list of Eurex options that are eligible under the SEC Class No-Action Relief is available at: <http://www.eurexexchange.com/exchange-en/products/eurex-derivatives-us/eurex-options-in-the-us-for-eligible-customers...> Lastly, U.S. QIBs and broker-dealers trading on behalf of QIBs may trade certain single-security futures and narrow-based security index futures subject to terms and conditions of the SEC’s Exchange Act Release No. 60,194 (June 30, 2009), 74 Fed. Reg. 32,200 (July 7, 2009) and the CFTC’s Division of Clearing and Intermediary Oversight Advisory Concerning the Offer and Sale of Foreign Security Futures Products to Customers Located in the United States (June 8, 2010).

Trademarks and Service Marks

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Eurex Strategy WizardSM, Euro GC Pooling®, FDAX®, FWB®, GC Pooling®, GCPI®, MDAX®, ODAX®, SDAX®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG. All MSCI indexes are service marks and the exclusive property of MSCI Barra. ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG. IPD® UK Quarterly Indexes are registered trademarks of Investment Property Databank Ltd. IPD and have been licensed for the use by Eurex for derivatives. SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG. The STOXX® indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto. Bloomberg Commodity IndexSM and any related sub-indexes are service marks of Bloomberg L.P. PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc. Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc. BSE and SENSEX are trademarks/service marks of Bombay Stock Exchange (BSE) and all rights accruing from the same, statutory or otherwise, wholly vest with BSE. Any violation of the above would constitute an offence under the laws of India and international treaties governing the same.

The names of other companies and third party products may be trademarks or service marks of their respective owners.

Eurex Deutschland qualifies as manufacturer of packaged retail and insurance-based investment products (PRIIPs) under Regulation (EU) No 1286/2014 on key information documents for packaged retail and insurance-based investment products (PRIIPs Regulation), and provides key information documents (KIDs) covering PRIIPs traded on Eurex Deutschland on its website under the following link: <http://www.eurexexchange.com/exchange-en/resources/regulations/eu-regulations/priips-kids>.

In addition, according to Art. 14(1) PRIIPs Regulation the person advising on, or selling, a PRIIP shall provide the KID to retail investors free of charge.