

Eurex Repo

GC Pooling Basket Definition – Annex 1 / Anlage 1

June 2025



GC Pooling – ECB Basket Definition

	IG1	IG2	IG3	IG4	IG5	IG6	IG7	IG8	IG9	IG11
AT01	eligible	eligible ³	Only GG2	Only GG2 or HQLA Level1 ¹	eligible ²	eligible	Only GG2	Only GG2	Only GG2	Only GG2
AT02	eligible	eligible ³	Only GG2	Only GG2 or HQLA Level1 ¹	eligible ²	eligible	Only GG2	Only GG2	Only GG2	Only GG2
AT03	eligible	eligible ³	Only GG2	Only GG2 or HQLA Level1 ¹	eligible ²	eligible	Only GG2	Only GG2	Only GG2	Only GG2
AT10	eligible	eligible ³	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, **Ireland ³**, Luxembourg (CLBL01, CLLU01), Netherlands, Slovakia, Slovenia, **Spain 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 For Country of Location Ireland and Spain only Issuer Group "Central Government" (IG2) is **eligible**

GC Pooling – Green Bond Basket

A subset of the GC Pooling ECB basket

	IG2	IG5	IG6	IG8
AT01	eligible ²	eligible ¹	eligible	Only GG2
AT02	eligible ²	eligible ¹	eligible	Only GG2
AT10	eligible ²	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, **Ireland ²**, Luxembourg (CLBL01, CLLU01), Netherlands, **Slovakia, Slovenia, Spain ²**
- **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

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² For Country of Location Ireland and Spain only Issuer Group “Central Government” (IG2) is **eligible**

ECB Definitions

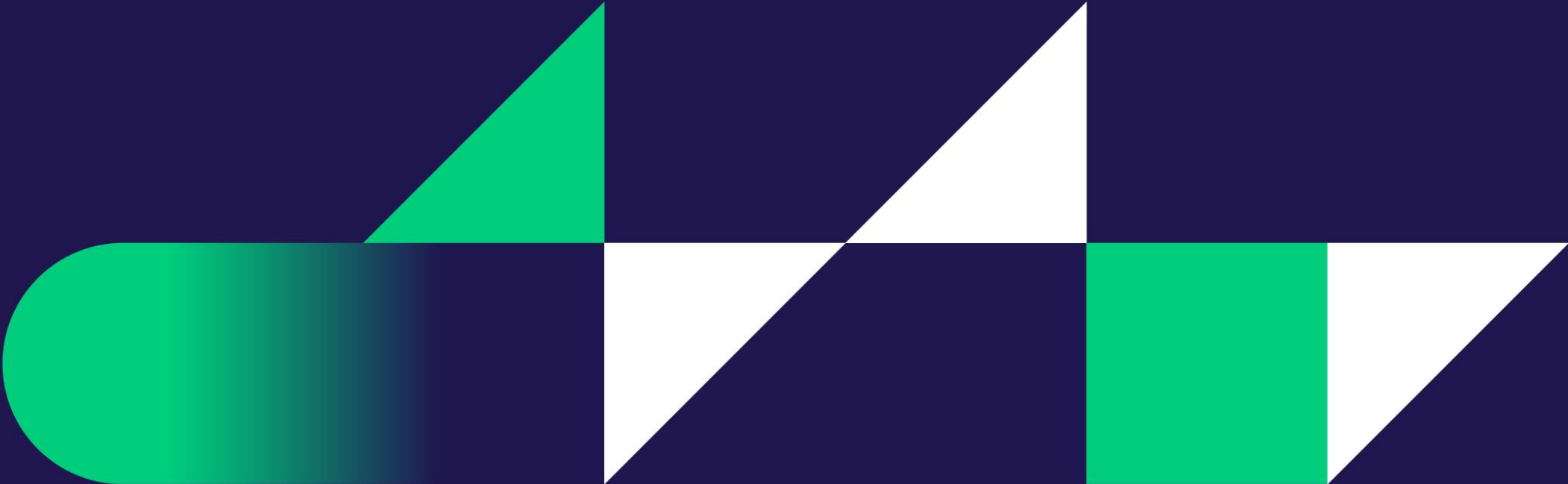
Asset Type	Definition
AT01	Bond
AT02	Medium-term note
AT03	(Treasury) bill / commercial paper / certificate of deposit
AT10	EEA legislative covered bonds
AT11	Asset-backed securities (ABS)
AT12	Multi-cédulas
AT13	Non-EEA G10 legislative covered bonds

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>

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