

# Eurex Repo

High Level Composition of  
General Collateral Baskets (GC Baskets) – Annex 2 / Anlage 2

July 2021



# Basket Composition – Repo Market GC segment (1/5)

Basket Name	Basket	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	Minimum Rating	Industry (Sub) Sector
Agency GC	AGCGC	EUR	500mn	Fixed, Zero Cpn	all bonds	AT, BE, DE, EU, FI, FR, NL, LU, XS	Based on CCP criteria	Govt Agency, Industrial, Supra-National
Agency ex EIB Bond GC	AGXEIB	EUR	500mn	Fixed, Zero Cpn	all bonds	AT, BE, DE, EU, FI, FR, NL, LU, XS	Based on CCP criteria	Govt Agency, Industrial, Supra-National
Austrian Government Bond GC	ATGVGC	EUR	100mn	Fixed, Zero Cpn	all bonds	AT	Based on CCP criteria	Govt National
Belgian 10 Years Bond GC	BE10GC	EUR	100mn	Fixed, Zero Cpn	all bonds	BE	Based on CCP criteria	Govt National
Belgian Government Bond GC	BEGVGC	EUR	100mn	Fixed, Zero Cpn	all bonds	BE	Based on CCP criteria	Govt National
Dutch 10 Years Bond GC	NL10GC	EUR	100mn	Fixed, Zero Cpn	all bonds	NL	Based on CCP criteria	Govt National
Dutch Government GC	NLGVGC	EUR	100mn	Fixed, Zero Cpn	all bonds	NL	Based on CCP criteria	Govt National
EFSF and ESM 10 Years Bond GC	ESM10Y	EUR	500mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, SR UNSECURED, UNSECURED	LU, XS	Based on CCP criteria	Government
EFSF + ESM +EU Bond GC	EEEGC	EUR	500mn	Fixed, Zero Cpn	all bonds	LU, XS	Based on CCP criteria	Government

# Basket Composition – Repo Market GC segment (2/5)

Basket Name	Basket	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	Minimum Rating	Industry (Sub) Sector
EIB 10 Years Bond GC	EIB10	EUR	300mn	Fixed, Zero Cpn	SR UNSECURED	XS	Based on CCP criteria	Supra-National
EIB Bond GC	EIBGC	EUR	500mn	Fixed, Zero Cpn	all bonds	XS	Based on CCP criteria	Government, Financial
EU 10 Years GC	EU10GC	EUR	none	Fixed, Zero Cpn, Floating	all bonds	XS	Based on CCP criteria	Supra-National
EU GC	EUGC	EUR	none	Fixed, Zero Cpn, Floating	all bonds	XS	Based on CCP criteria	Supra-National
European Corporate Bond GC	ECOPGC	EUR	100mn	Fixed, Zero Cpn	BONDS, NOTES, SR NOTES, SR SECURED, UNSECURED, SR UNSECURED, UNSUB, SR UNSUB, COMPANY GTD, BANK GTD	AT, BE, DE, DK, FI, FR, GB, LU, NL, NO, PT, SE	A- , A3	Financial
European Covered Bond GC	ECOBGC	EUR	100mn	Fixed, Zero Cpn	COVERED, JUMBO PFANDBRIEF, PFANDBRIEF	AT, DE, DK, FI, FR, GB, LU, NL, NO, PT, SE	AA , Aa2	all
European Government Bond GC	EGOVGC	EUR	100mn	Fixed, Zero Cpn	all bonds	AT, BE, FR, FI, IE, NL	Based on CCP criteria	Govt National
European Government Guaranteed Bond GC	EGG2GC	EUR	100mn	Fixed, Zero Cpn	all bonds	AT, BE, DE, FI, FR, GB, NL, LU	Based on CCP criteria	all
Finnish Government Bond GC	FIGVGC	EUR	100mn	Fixed, Zero Cpn	all bonds	FI	Based on CCP criteria	Govt National
French 10 Years Bond GC	FR10GC	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED	FR	Based on CCP criteria	Govt National

# Basket Composition – Repo Market GC segment (3/5)

Basket Name	Basket	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	Minimum Rating	Industry (Sub) Sector
French Covered Bond GC	FCOBGC	EUR	100mn	Fixed, Zero Cpn	COVERED	FR	AA , Aa2	all
French Government Bond GC	FRGVGC	EUR	100mn	Fixed, Zero Cpn	all bonds	FR	Based on CCP criteria	Govt National
German 10 Years Bond GC	GERXGC	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, UNSECURED	DE	Based on CCP criteria	all
German Bond GC	GERGC	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, UNSECURED	DE	Based on CCP criteria	Government
German Corporate Bond GC	GCOPGC	EUR	100mn	Fixed, Zero Cpn	BONDS, NOTES, SR NOTES, SR SECURED, UNSECURED, SR UNSECURED, UNSUB, SR UNSUB, COMPANY GTD, BANK GTD, LOCAL GOVT GTD	DE	A- , A3	Financial
German Government Guaranteed Bond GC	GGG2GC	EUR	100mn	Fixed, Zero Cpn	all bonds	DE	Based on CCP criteria	all
German Jumbo GC	JPFBCG	EUR	1bn	Fixed, Zero Cpn	JUMBO PFANDBRIEF, PFANDBRIEF, COLLATERALIZED, COVERED, SECURED	DE	AA , Aa2	all
German Länder 10 Years Bond GC	LAE10Y	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, SR UNSECURED, UNSECURED	DE	Based on CCP criteria	Govt Regional, Special Purpose
German Länder Bond GC	LAEGC	EUR	100mn	Fixed, Zero Cpn	BONDS, NOTES, SR NOTES, UNSECURED, SR UNSECURED, UNSUB, SR UNSUB, FOR GOVT GTD, GOVT GTD, LOCAL GOVT GTD, GOVT LIQUID GTD	DE	Based on CCP criteria	Govt Regional, Special Purpose
German Pfandbrief GC	GPFBCG	EUR	100mn - 1bn	Fixed, Zero Cpn	JUMBO PFANDBRIEF, PFANDBRIEF, SECURED	DE	AA , Aa2	all

# Basket Composition – Repo Market GC segment (4/5)

Basket Name	Basket	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	Minimum Rating	Industry (Sub) Sector
Green Bond GC Basket	GREEN	EUR	100mn	Fixed, Zero Cpn, Floating	all bonds	AT, BE, DE, DK, ES, EU, FI, FR, GB, IE, IT, LU, NL, NO, PT, SE, XS	Based on CCP criteria	all
Green Bond HQ 10 Years GC	GRHQ10	EUR	100mn	Fixed, Zero Cpn, Floating	all bonds	AT, BE, DE, DK, ES, FI, FR, GB, IE, LU, NL, NO, PT, SE, XS	A- , A3	Govt National, Supra-National
Green Bond HQ GC	GREEHQ	EUR	100mn	Fixed, Zero Cpn, Floating	all bonds	AT, BE, DE, DK, ES, FI, FR, GB, IE, LU, NL, NO, PT, SE, XS	A- , A3	Govt National, Supra-National
Italian 10 Years Bond GC	IT10GC	EUR	300mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	IT	Based on CCP criteria	Govt National
Italian Government Bond GC	ITGVGC	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	IT	Based on CCP criteria	Govt National
KFW 10 Years Bond GC	KFW10	EUR	300mn	Fixed, Zero Cpn	GOVT GTD	DE	Based on CCP criteria	Financial
KFW Bond GC	KFWGC	EUR	500mn	Fixed, Zero Cpn	all bonds	DE	Based on CCP criteria	Financial
Portuguese Government Bond GC	PRTGC	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	PT	Based on CCP criteria	Govt National

# Basket Composition – Repo Market GC segment (5/5)

Basket Name	Basket	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	Minimum Rating	Industry (Sub) Sector
Spanish 5 Years Bond GC	ES5YGC	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	ES	Based on CCP criteria	Govt National
Spanish 10 Years Bond GC	ES10GC	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, SR UNSECURED, UNSECURED	ES	Based on CCP criteria	Govt National
Spanish Government Bond GC	ESGVGC	EUR	100mn	Fixed, Zero Cpn	all bonds	ES	Based on CCP criteria	Govt National
UK GILT GC	GILTGC	GBP	100mn	Fixed, Zero Cpn	all bonds	GB	Based on CCP criteria	Govt National

# Thank you!

## Helpdesk Zug

Theilerstrasse 1a  
6300 Zug  
Tel: +41 43 430 7220  
[funchelp@eurexrepo.com](mailto:funchelp@eurexrepo.com)  
[www.eurexrepo.com](http://www.eurexrepo.com)

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