

GC Pooling Green Bond Basket

The GC Pooling Green Bond basket is a high-quality collateral Basket focusing on Green Bonds. It is a subset of the established GC Pooling ECB basket. On launch, it will include approximately 80 securities issued by ECB-eligible EEA-domiciled sovereign or supranational issuers.

- Green Bonds, as defined by data provider WM Datenservice
- Minimum collateral rating requirement of A-/A3 (Relevant rating agencies: Moody's, S&P, Fitch – worst rating applied)
- Bond issuers include Central governments, Local governments, Supranational and Agency-Credit Institutions
- Three asset types included: bonds, medium-term notes and EEA legislative-covered bonds

What are the key benefits?



Improve secondary market liquidity of green securities

Raise or place EUR, USD, GBP or CHF cash against Green securities and benefit from the established GC Pooling liquidity.



HQLAs

Basket design ensures preferable collateral treatment under the Liquidity Coverage Ratio.



Efficient collateral management

Collateral ringfencing and automatic substitution ensure high settlement rates while maintaining flexibility for collateral providers.

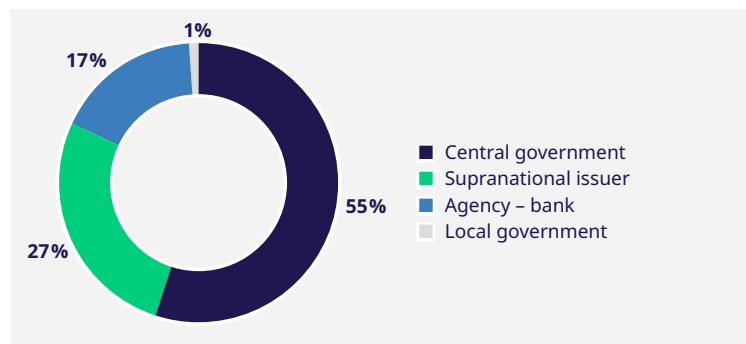


Re-use basket collateral for Eurex Clearing margin

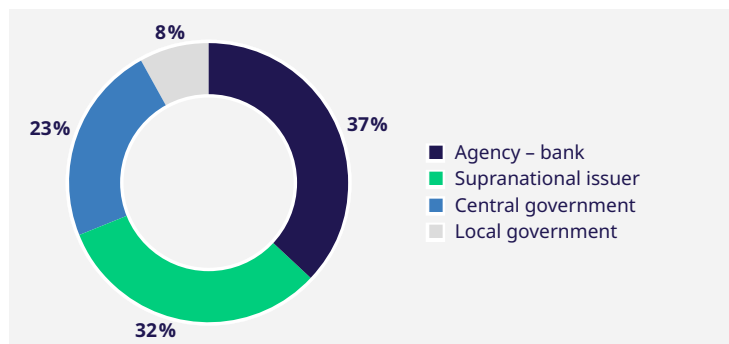
Basket collateral received can be re-used to meet margin requirements for repo and derivatives transactions at ECAG, significantly reducing the cost of central clearing.



Total issued amount¹ of EUR 311.3 bn



78 total unique ISINs¹



¹ Eligible instrument list of the GC Pooling Green Bond basket – daily updated

Please note that the eligible criteria are defined by Eurex Repo GmbH based on the General Collateral eligible securities list of Eurex Clearing AG.

High level basket information

Basket name	GC Pooling Green Bond Basket – ECBGRE
Basket ISIN	DE000A26RY84
Minimum contract size	EUR 1 Million
Trade currency	CHF, EUR, GBP, USD
Supranational issuers	EIB (European Investment Bank), EBRD (European Bank for Reconstruction and Development), IBRD (International Bank for Reconstruction and Development), NIB (Nordic Investment Bank), AsDB (Asian Development Bank)
Sovereign issuers (central and regional)	Austria, Belgium, European Union, France, Germany, Netherlands, Poland
Haircut	5.3% ² (mean); 4.7% ² (median)
Minimum outstanding / Minimum issue size for covered bonds	EUR 10 million or its equivalent for all securities / EUR 500 million or its equivalent
Coupon type	Fixed rate, Floating rate, Zero coupon, Inflation rate-linked
Settlement	Clearstream Banking Frankfurt
Minimum rating	A-/A3 (Moody's, S&P, Fitch – worst rating applied)
Green Bond definition	Debt securities that are issued as sustainable bonds of renewable energies, sustainable waste management, preservation of biodiversity and/or sustainable land utilization and classified as a Green Bond by the data provider WM Datenservice

² Please note that the eligible securities and haircuts are defined by Eurex Repo GmbH based on General Collateral eligible securities list of Eurex Clearing AG and are updated on a daily basis (available [here](#)).

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