

## GC Pooling – ECB Basket Definition

	IG1	IG2	IG3	IG4	IG5	IG6	IG7	IG8	IG9
<b>AT01</b>	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	Only GG2 or UCITS=Y
<b>AT02</b>	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	Only GG2 or UCITS=Y
<b>AT03</b>	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	Only GG2 or UCITS=Y
<b>AT05</b>	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	Only GG2 or UCITS=Y
<b>AT08</b>	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	Only GG2 or UCITS=Y
<b>AT09</b>	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	Only GG2 or UCITS=Y
<b>AT10</b>	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	eligible	eligible	Only GG2	Only GG2 or UCITS=Y	Only GG2 or UCITS=Y
<b>AT11</b>	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible

Minimum Rating requirement: A-/A3

**Country of Location eligible:** Austria, Belgium, France, Germany, Luxembourg (CLBL - Eurobonds), Netherlands, Slovenia

**Issuer eligible, independent of Issuer Group:** Cades, Investitionsbank Berlin, LFA Foerderbank Bayern, KfW, Landeskreditbank Baden-Wuerttemberg, Landwirtschaftliche Rentenbank, NRW Bank

**Issuer ineligible, independent of Issuer Group:** Anglo Irish Bank, Anglo Irish Bank – London Branch, Bank of Ireland Mortgage, Irish life, Anglo Irish Mortgage Bank, Bank of Ireland, Allied Irish, Bank of Ireland Mortgage

**Issuer Residence ineligible, independent of Asset Type or Issuer Group:** IRGR (Greece), IRIT (Italy)

Furthermore, assets may be ineligible due to missing Rating information, missing master data or out-dated price information



## GC Pooling – ECB EXT Basket Definition

	IG1	IG2	IG3	IG4	IG5	IG6	IG7	IG8	IG9
AT01	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible
AT02	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible
AT03	eligible	eligible	Only GG2	Only GG2	eligible	eligible	eligible	eligible	Only GG2
AT05	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible
AT08	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible
AT09	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible
AT10	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible	eligible
AT11	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible	not eligible

Minimum Rating requirement: defined by ECB – currently BBB-/Baa3

Country of Location ineligible, independent of any other criteria: CLGR (Greece), CLPT (Portugal)

Issuer Residence ineligible, independent of any other criteria: IRGR (Greece), CLPT (Portugal)

Furthermore, assets may be ineligible due to missing Rating information, missing master data or out-dated price information

## ECB Definitions

Asset Type	Definition
AT01	Bond
AT02	Medium-term note
AT03	(Treasury) bill / commercial paper / certificate of deposit
AT04	n.a.
AT05	Commercial bill (e.g. trade bill, bill of exchange)
AT06	n.a.
AT07	n.a.
AT08	Other asset
AT09	Jumbo Pfandbriefe - style
AT10	Non-Jumbo Covered Bonds
AT11	Other securitised assets/ABS/MBS

Issuer Group	Definition
IG1	Central Bank
IG2	Central Government
IG3	Corporate And Other Guarantors
IG4	Credit Institution (Excluding Agencies)
IG5	Regional/Local Government
IG6	Supranational Guarantor
IG7	Agency - Non Credit Institution
IG8	Agency - Credit Institution
IG9	Financial Corporations Other Than Credit Institutions

Guarantor Group	Definition
GG2	Central Government

For further detailed information please visit the ECB webpage: [https://mfi-assets.ecb.int/query\\_EA.htm](https://mfi-assets.ecb.int/query_EA.htm)