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Eurex Repo

High Level Composition of Special & GC Repo Segment (Annex 2 / Anlage 2)

September 2025

Basket Composition – Special & GC Repo segment (1/7)

Category	Name (Symbol)	Settlement possibilities	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	ISIN Prefixes	Minimum Rating
AT Bonds	Austrian Government GC Basket (ATGVGC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	AT	AT	Based On CCP Criteria
AT Bonds	**Special AT Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	AT	AT	Based On CCP Criteria
BE Bonds	Belgian 10 Years Government GC Basket (BE10GC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	BE	BE	Based On CCP Criteria
BE Bonds	Belgian Government GC Basket (BEGVGC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	BE	BE	Based On CCP Criteria
BE Bonds	**Special BE Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	BE	BE	Based On CCP Criteria
DE Bonds	German 10 Years Government GC Basket (GERXGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, UNSECURED	DE	DE	Based On CCP Criteria
DE Bonds	German Government GC Basket (GERGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, UNSECURED	DE	DE	Based On CCP Criteria
DE Bonds	German Corporate GC Basket (GCOPGC)	CBF (T2S), CBF(i), CBL, Euroclear	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	DE	A- , A3
DE Bonds	German Government Guaranteed GC Basket (GGG2GC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	DE	DE	Based On CCP Criteria

Basket Composition – Special & GC Repo segment (2/7)

Category	Name (Symbol)	Settlement possibilities	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	ISIN Prefixes	Minimum Rating
DE Bonds	German Länder 10 Years GC Basket (LAE10Y)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, SR UNSECURED, UNSECURED	DE	DE	Based on CCP criteria
DE Bonds	German Länder GC Basket (LAEGC)	CBF (T2S), CBF(i), CBL, Euroclear	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	DE	Based on CCP criteria
DE Bonds	German Pfandbrief GC Basket (GPFBGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn - 1bn	Fixed, Zero Cpn	JUMBO PFANDBRIEF, PFANDBRIEF, SECURED	DE	DE	AA , Aa2
DE Bonds	German Jumbo GC Basket (JPFBGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	1bn	Fixed, Zero Cpn	JUMBO PFANDBRIEF, PFANDBRIEF, COLLATERALIZED, COVERED, SECURED	DE	DE	AA , Aa2
DE Bonds	KFW 10 Years GC Basket (KFW10)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	300mn	Fixed, Zero Cpn	GOVT GTD	DE	DE	Based on CCP criteria
DE Bonds	KFW GC Basket (KFWGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	500mn	Fixed, Zero Cpn	ALL	DE	DE	Based on CCP criteria
DE Bonds	**Special DE Bonds**	CBF (T2S), CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	DE	DE	Based On CCP Criteria
DK Bonds	**Special DK Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	DK	DK	Based on CCP criteria

Basket Composition – Special & GC Repo segment (3/7)

Category	Name (Symbol)	Settlement possibilities	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	ISIN Prefixes	Minimum Rating
ES Bonds	Spanish 5 Years Government GC Basket (ES5YGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	ES	ES	Based on CCP criteria
ES Bonds	Spanish 10 Years Government GC Basket (ES10GC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, SR UNSECURED, UNSECURED	ES	ES	Based on CCP criteria
ES Bonds	Spanish Government GC Basket (ESGVGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	ES	ES	Based on CCP criteria
ES Bonds	**Special ES Bonds**	CBF (T2S), CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	ES	ES	Based On CCP Criteria
EU Bonds	EFSF and ESM 10 Years GC Basket (ESM10Y)	CBF(i), CBL, Euroclear	EUR	500mn	Fixed, Zero Cpn	BONDS, BILLS, NOTES, SECURED, SR UNSECURED, UNSECURED	LU, XS	EU	Based on CCP criteria
EU Bonds	EFSF + ESM + EU GC Basket (EEEGC)	CBF(i), CBL, Euroclear	EUR	500mn	Fixed, Zero Cpn	ALL	LU, XS	EU	Based on CCP criteria
EU Bonds	EU 10 Years GC Basket (EU10GC)	CBF(i), CBL, Euroclear	EUR	300 mn	Fixed, Zero Cpn, Floating	ALL	XS	EU	Based on CCP criteria
EU Bonds	EU GC Basket (EUGC)	CBF(i), CBL, Euroclear	EUR	500 mn	Fixed, Zero Cpn, Floating	ALL	XS	EU	Based on CCP criteria
EU Bonds	**Special EU Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	XS	EU	Based on CCP criteria

Basket Composition – Special & GC Repo segment (4/7)

Category	Name (Symbol)	Settlement possibilities	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	ISIN Prefixes	Minimum Rating
FI Bonds	Finnish Government GC Basket (FIGVGC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	FI	FI	Based on CCP criteria
FI Bonds	**Special FI Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	FI	FI	Based On CCP Criteria
FR Bonds	French Covered GC Basket (FCOBGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	COVERED	FR	FR	AA , Aa2
FR Bonds	French 10 Years Government GC Basket (FR10GC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED	FR	FR	Based on CCP criteria
FR Bonds	French Government GC Basket (FRGVGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn, Floating	ALL	FR	FR	Based on CCP criteria
FR Bonds	**Special FR Bonds**	CBF (T2S), CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	FR	FR	Based On CCP Criteria
IE Bonds	**Special IE Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	IE	IE	Based On CCP Criteria
IT Bonds	Italian 10 Years Government GC Basket (IT10GC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	300mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	IT	IT	Based on CCP criteria
IT Bonds	Italian Government GC Basket (ITGVGC)	CBF (T2S), CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	IT	IT	Based on CCP criteria
IT Bonds	**Special IT Bonds**	CBF (T2S), CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	IT	IT, XS	Based on CCP criteria

Amended

Basket Composition – Special & GC Repo segment (5/7)

Category	Name (Symbol)	Settlement possibilities	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	ISIN Prefixes	Minimum Rating
LU Bonds	**Special LU Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	LU	LU	Based on CCP criteria
NL Bonds	Dutch 10 Years Government GC Basket (NL10GC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	NL	NL	Based on CCP criteria
NL Bonds	Dutch Government GC Basket (NLGVGC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	NL	NL	Based on CCP criteria
NL Bonds	**Special NL Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	NL	NL	Based On CCP Criteria
NO Bonds	**Special NO Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	NO	NO	Based on CCP criteria
PT Bonds	Portuguese Government GC Basket (PRTGC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	BONDS, BILLS, UNSECURED, SR UNSECURED	PT	PT	Based on CCP criteria
PT Bonds	**Special PT Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	PT	PT	Based On CCP Criteria
SE Bonds	**Special SE Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	SE	SE	Based on CCP criteria
UK Bonds	UK GILT GC Basket (GILTGC)	CBF(i), CBL, Euroclear	GBP	100mn	Fixed, Zero Cpn	ALL	GB	GB	Based on CCP criteria
UK Bonds	**Special GB Bonds**	CBF(i), CBL, Euroclear	GBP	10mn	Fixed, Zero Cpn, Floating	ALL	GB	GB	Based on CCP criteria

Basket Composition – Special & GC Repo segment (6/7)

Category	Name (Symbol)	Settlement possibilities	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	ISIN Prefixes	Minimum Rating
XS Bonds	**Special XS Bonds**	CBF(i), CBL, Euroclear	EUR	10mn	Fixed, Zero Cpn, Floating	ALL	AT, BE, DE, DK, ES, FI, FR, GB, IE, LU, NL, NO, PT, SE, XS	XS	Based on CCP criteria
Baskets w/ multiple prefixes	Agency GC Basket (AGCGC)	CBF(i), CBL, Euroclear	EUR	500mn	Fixed, Zero Cpn	ALL	AT, BE, DE, EU, FI, FR, NL, LU, XS	BE, EU, FR, NL, XS	Based on CCP criteria
Baskets w/ multiple prefixes	Agency ex EIB GC Basket (AGXEIB)	CBF(i), CBL, Euroclear	EUR	500mn	Fixed, Zero Cpn	ALL	AT, BE, DE, EU, FI , FR, NL, LU, XS	BE, EU, FR, NL, XS	Based on CCP criteria
Baskets w/ multiple prefixes	EIB 10 Years GC Basket (EIB10)	CBF(i), CBL, Euroclear	EUR	300mn	Fixed, Zero Cpn	SR UNSECURED	XS	XS, EU	Based on CCP criteria
Baskets w/ multiple prefixes	EIB GC Basket (EIBGC)	CBF(i), CBL, Euroclear	EUR	500mn	Fixed, Zero Cpn	ALL	XS	XS, EU	Based on CCP criteria
Baskets w/ multiple prefixes	European Corporate GC Basket (ECOPGC)	CBF(i), CBL, Euroclear	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	FR, XS	A- , A3
Baskets w/ multiple prefixes	European Covered GC Basket (ECOBGC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	COVERED, JUMBO PFANDBRIEF, PFANDBRIEF	AT, DE, DK, FI, FR, GB, LU, NL, NO, PT, SE	ES, FR, XS	AA , Aa2
Baskets w/ multiple prefixes	European Government GC Basket (EGOVGC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	AT, BE, FI, FR, IE, LU, NL, XS	BE, EU, FR, NL, XS	Based on CCP criteria
Baskets w/ multiple prefixes	European Government Guaranteed GC Basket (EGG2GC)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn	ALL	AT, BE, DE, FI, FR, GB, LU, NL, XS	BE, ES, EU, FR, IT, NL, XS	Based on CCP criteria

Basket Composition – Special & GC Repo segment (7/7)

Category	Name (Symbol)	Settlement possibilities	CCY	Minimal Issue Size	Coupon Type	Collateral Type	Country Code	ISIN Prefixes	Minimum Rating
Green Bonds	Green Bond GC Basket (GREEN)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn, Floating	ALL	AT, BE, DE, DK, ES, EU, FI, FR, GB, IE, IT, LU, NL, NO, PT, SE, XS	AT, BE, DE, DK, ES, EU, FI, FR, GB, IE, IT, LU, NL, NO, PT, SE, XS	Based on CCP criteria
Green Bonds	Green Bond HQ 10 Years GC Basket (GRHQ10)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn, Floating	ALL	AT, BE, DE, DK, ES, FI, FR, GB, IE, LU, NL, NO, PT, SE, XS	AT, BE, DE, DK, ES, EU, FI, FR, GB, IE, LU, NL, NO, PT, SE, XS	A- , A3
Green Bonds	Green Bond HQ GC Basket (GREEHQ)	CBF(i), CBL, Euroclear	EUR	100mn	Fixed, Zero Cpn, Floating	ALL	AT, BE, DE, DK, ES, FI, FR, GB, IE, LU, NL, NO, PT, SE, XS	AT, BE, DE, DK, ES, EU, FI, FR, GB, IE, LU, NL, NO, PT, SE, XS	A- , A3

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