

Eligible assets abbreviations

Abbreviations used in the list of eligible assets and in the eligible assets search:

ASSET TYPE

AT01 Bond

AT02 Medium-term note

AT03 (Treasury) bill / commercial paper / certificate of deposit

AT09 Jumbo covered bonds

AT10 Traditional covered bonds

AT11 Asset-backed securities (ABS)

AT12 Multi-cédulas

AT13 Structured covered bonds

COUPON DEFINITION

CD1 Zero

CD2 Variable

CD4 Fixed

DENOMINATION

ATS Austria, Schillings

BEF Belgium, Francs

CYP Cyprus, Pounds

DEM Germany, Deutsche Mark

EEK Estonia, Kroon

ESP Spain, Pesetas

EUR European Economic and Monetary Union, Euros

FIM Finland, Markkaa

FRF France, Francs

GBP Great Britain, Pound Sterling

GRD Greece, Drachmae

IEP Ireland(Eire), Punts

ITL Italy, Lire

JPY Japan, Yen

LTL Lithuania, Litas

LUF Luxembourg, Francs

LVL Latvia, Lats

MTL Malta, Lira

NLG Netherlands(Holland), Guilders

PTE Portugal, Escudos
SIT Slovenia, Tolar
SKK Slovakia, Koruna
USD United States, Dollar

GUARANTOR GROUP

GG1 Central Bank
GG11 Public corporation
GG2 Central Government
GG3 Corporate and other issuers
GG4 Credit Institution (excluding agencies)
GG5 Regional/Local government
GG6 Supranational Issuer
GG7 Agency - non credit institution
GG8 Agency - credit institution
GG9 Financial corporations other than credit institutions

GUARANTOR RESIDENCE

GRAT Austria
GRBE Belgium
GRBG Bulgaria
GRCY Cyprus
GRCZ Czech Republic
GRDE Germany
GRDK Denmark
GREE Estonia
GRES Spain
GRFI Finland
GRFR France
GRGB United Kingdom
GRGR Greece
GRHR Croatia
GRHU Hungary
GRIE Ireland
GRIS Iceland
GRIT Italy
GRLI Liechtenstein
GRLT Lithuania
GRLU Luxembourg
GRLV Latvia

GRMT Malta
GRNL Netherlands
GRNO Norway
GRPL Poland
GRPT Portugal
GRRO Romania
GRSE Sweden
GRSI Slovenia
GRSK Slovakia
GRXX Non-eea

HAIRCUT CATEGORY

L1A Central government and Debt securities issued by central banks
L1B Local/Regional Government+Agency+ Supranational + Jumbo covered bonds
L1C Non-Jumbo, Credit institution, Corporate/other issuer securities
L1D Credit institution securities (unsecured)
L1E Asset-backed securities

ISSUER CSD

CLAT01 OeKB (Austria)
CLBE01 NBB SSS (Belgium)
CLBE02 Euroclear Bank (Belgium)
CLBL01 Euroclear Bank / Clearstream Banking Luxembourg (Belgium / Luxembourg)
CLCY01 CDCR (Cyprus)
CLDE01 Clearstream Banking AG - system (Germany)
CLDK01 VP Securities Services (Denmark)
CLEE01 ECSD (Estonian CSD)
CLES01 Iberclear (ARCO) (Spain)
CLEU01 ECB debt certificates
CLFI01 Euroclear Finland Infinity System
CLFR01 Euroclear France
CLGB01 Euroclear UK and Ireland (United Kingdom)
CLGR01 BOGS (Greece)
CLIT01 Monte Titoli (Italy)
CLLT02 Nasdaq CSD SE (Lithuanian Securities Settlement System)
CLLU01 Clearstream Banking Luxembourg
CLLU03 LUX CSD (Luxembourg)
CLLV02 Nasdaq CSD SE (Latvian Securities Settlement System)
CLMT01 MaltaClear (Malta)
CLNL01 Euroclear Nederland (Netherlands)

CLPT02 Interbolsa (Portugal)
CLSE01 Euroclear Sweden, VPC system (Sweden)
CLSI01 KDD (Slovenia)
CLSK01 CDCP (Slovakia)
CLSK02 NCDP (Slovakia)

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ISSUER RESIDENCE

IRAT Austria
IRBE Belgium
IRBG Bulgaria
IRCA Canada
IRCH Switzerland
IRCY Cyprus
IRCZ Czech Republic
IRDE Germany
IRDK Denmark
IREE Estonia
IRES Spain
IRFI Finland
IRFR France
IRGB United Kingdom
IRGR Greece
IRHR Croatia
IRHU Hungary
IRIE Ireland
IRIS Iceland
IRIT Italy
IRJP Japan

IRLI	Liechtenstein
IRLT	Lithuania
IRLU	Luxembourg
IRLV	Latvia
IRMT	Malta
IRNL	Netherlands
IRNO	Norway
IRPL	Poland
IRPT	Portugal
IRRO	Romania
IRSE	Sweden
IRSI	Slovenia
IRSK	Slovakia
IRUS	United States
IRXX	Non-eea

REFERENCE MARKET

RMAT01	Amtlicher Wertpapierhandel-Wiener Boerse
RMAT03	Third market ("Dritter Markt")
RMAT04	Geregelter Freiverkehr - Wiener Boerse
RMBE01	Bourse de valeurs mobilières d'Euronext Brussels: Le premier et le second marché
RMBE03	Le marche secondaire, réglementé, hors bourse des obligations lineaires, des titres scindés et des certificats de tresorerie
RMBE05	The OTC market for Belgian Treasury Bills (BTB)
RMBE06	The OTC market for Belgian commercial paper
RMBE07	The OTC market for Belgian Strips
RMBE10	Euronext Growth Brussels
RMBG02	Bulgarian Stock Exchange - Sofia JSC
RMCY01	Cyprus Stock Exchange
RM CZ01	Prague Stock Exchange
RM CZ02	RM System Official Market
RMDE01	Börse Berlin (Regulierter Markt)
RMDE03	Börse Düsseldorf (Regulierter Markt)
RMDE04	Frankfurter Wertpapierbörse (Regulierter Markt)
RMDE06	Hanseatische Wertpapierbörse Hamburg (Regulierter Markt)
RMDE07	Niedersächsische Börse zu Hannover(Regulierter Markt)
RMDE08	Börse München(Regulierter Markt)
RMDE09	Baden-Württembergische Wertpapierbörse (Regulierter Markt)
RMDE11	The unofficial market ("Freiverkehr") of a German exchange
RMDE13	Tradegate Exchange

RMDK01	København Fondsbørs
RMEE01	Nasdaq OMX Tallinn
RMES01	Bolsa de Valores de Barcelona
RMES02	Bolsa de Valores de Bilbao
RMES03	Bolsa de Valores de Madrid
RMES04	Bolsa de Valores de Valencia
RMES05	AIAF, Mercado de Renta Fija
RMES06	Mercado de Deuda Pública en Anotaciones
RMEU01	STEP market
RMFI01	NASDAQ OMX Helsinki Oy
RMFI04	The money market for treasury bills (Finnish Treasury Bill Programme)
RMFI05	MTS Finland
RMFI08	First North Bond Market Finland
RMFR01	Bourse de Paris: le premier et le second marché
RMFR02	Nouveau marché
RMFR03	Government securities (Bons du Trésor. BTF/BTAN) markets
RMFR04	Negotiable European Commercial Paper NEU CP (formerly Billets de Trésorerie) market
RMFR05	Negotiable European Medium-Term Notes (formerly BMTN) market
RMFR06	Euronext Growth Paris
RMGB01	The London Stock Exchange Limited
RMGR01	Athens Stock Exchange
RMGR03	Electronic Secondary Securities Market (HDAT)
RMHU01	Budapest Stock Exchange
RMIE01	Irish Stock Exchange
RMIE02	Global Exchange Market (GEM)
RMIS01	Iceland Stock Exchange-offical market
RMIT01	Stock Exchange (Borsa Italiana) - electronic bond and government securities market (MOT)
RMIT02	MTS - wholesale market for government securities
RMIT04	Stock Exchange (Borsa Italiana) - electronic market for Eurobonds and asset-backed securities (EuroMOT)
RMIT05	MTS/Corporate - wholesale market for corporate and international organisations' bonds
RMIT08	Euro TLX
RMIT09	SSO Bond vision
RMIT10	ExtraMOT
RMIT11	Hi-MTF
RMLT01	National Stock Exchange of Lithuania
RMLU01	Bourse de Luxembourg - main and international bond market
RMLU02	EuroMTF
RMLV01	NASDAQ OMX Riga

RMMT01	Malta Stock Exchange
RMNL01	Euronext Amsterdam Stock Exchange (AEX)
RMNL04	MTS Netherlands
RMNO01	Oslo Stock Exchange
RMPL01	Warsaw Stock Exchange
RMPL02	Bondspot S.A.(OTC market for Treasury Securities)
RMPT01	Mercado de Cotacoes Oficiais (official quotation market)
RMPT07	MTS Portugal
RMPT08	Euronext Growth Lisbon
RMSE01	OM Stockholmsbörsen
RMSI01	Borzni trg (Ljubljana Stock Exchange)
RMSI02	MTS Slovenia
RMSK01	Bratislava Stock Exchange