

ANEXO B • Criterios generales de elegibilidad

ANNEX B • General eligibility criteria

Método de valoración / Valuation method

Método europeo / European method

Método americano / US method

Divisas / Denomination currencies

| | | | | | | |
|---|------------------------------|------------------------------|------------------------------|------------------------------|------------------------------|------------------------------|
| <input checked="" type="checkbox"/> EUR | <input type="checkbox"/> AUD | <input type="checkbox"/> CAD | <input type="checkbox"/> CHF | <input type="checkbox"/> ... | <input type="checkbox"/> ... | <input type="checkbox"/> ... |
| <input type="checkbox"/> GBP | <input type="checkbox"/> JPY | <input type="checkbox"/> NOK | <input type="checkbox"/> USD | <input type="checkbox"/> ... | <input type="checkbox"/> ... | <input type="checkbox"/> ... |

Tipo de emisor / Issuer type

| | |
|---|-------------------------------------|
| Todos / All | <input checked="" type="checkbox"/> |
| Deuda Pública / Sovereign | <input type="checkbox"/> |
| Renta Fija privada / Corporate | <input type="checkbox"/> |
| Supranacionales / Agency | <input type="checkbox"/> |
| Estructurados ABS / Asset-Backed Securities: ABSA, ABSC, ABSH, ABSO | <input type="checkbox"/> |
| Estructurados CLO / Collateralized Loan Obligations | <input type="checkbox"/> |
| Estructurados CVB / Covered Bonds | <input type="checkbox"/> |
| Estructurados MBS / Mortgage-Backed Securities: MBS, CMBS, CMO | <input type="checkbox"/> |
| Otros Estructurados / Other: CDO, CLN | <input type="checkbox"/> |

Emisores / Issuers

| Emisores Issuer | Incluido Include | Excluido Exclude |
|--------------------|-----------------------|-----------------------|
| [clic] | <input type="radio"/> | <input type="radio"/> |
| [clic] | <input type="radio"/> | <input type="radio"/> |
| [clic] | <input type="radio"/> | <input type="radio"/> |
| [clic] | <input type="radio"/> | <input type="radio"/> |

Las emisiones de la contrapartida se excluyen por defecto (basado en información de nombres de emisores recibida de vendedores reconocidos)
Counterparty issues are excluded by default, based on issuer name information received from recognised vendors of Securities data

Tipo de deuda / Bonds eligibility criteria

Marcar los tipos de valor elegidos o marcar "todos"

Tick security types that are eligible or confirm, per type, that all are eligible

| | |
|---|-------------------------------------|
| Todos / All | <input checked="" type="checkbox"/> |
| Bonos / Straight Bonds | <input type="checkbox"/> |
| Cédulas y Obligaciones / Certificates of Deposit | <input type="checkbox"/> |
| Letras del Tesoro / Bill | <input type="checkbox"/> |
| Pagarés otros emisores / Medium & short term note | <input type="checkbox"/> |
| Pagarés y Pagarés titulizados / Commercial paper | <input type="checkbox"/> |

Valores / Securities

| Valor Security | Incluido Include | Excluido Exclude | Recorte (%) Margin (%) |
|-------------------|-----------------------|-----------------------|---------------------------|
| [clic] | <input type="radio"/> | <input type="radio"/> | [clic] |
| [clic] | <input type="radio"/> | <input type="radio"/> | [clic] |
| [clic] | <input type="radio"/> | <input type="radio"/> | [clic] |
| [clic] | <input type="radio"/> | <input type="radio"/> | [clic] |

Las emisiones de la contrapartida se excluyen por defecto (basado en información de nombres de emisores recibida de vendedores reconocidos)
Counterparty issues are excluded by default, based on issuer name information received from recognised vendors of Securities data

Referencia de la cesta / Basket reference

referencia cesta / basket reference

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Precios / Pricing

Indicar si se deben emplear precios limpios o sucios para obtener el valor del colateral

Indicate whether clean or dirty prices should be used to calculate collateral value

Precios limpios / Clean prices

Precios sucios / Dirty prices

Si los precios de mercado no están disponibles, podrán utilizarse precios calculados para valorar el colateral. Indicar si los precios calculados deberían ser excluidos o añadir un recorte

If market prices are not available, evaluated prices could be used for collateral valuation. Indicate whether evaluated prices should be excluded or add a margin per eligible issuer type

| Tipo de bono Bond type | Aceptación de precios evaluados Acceptance of evaluated prices | | Recorte (%) Margin (%) |
|---------------------------------------|---|-------------------------------|---------------------------|
| Todos / All | <input type="radio"/> Sí / Yes | <input type="radio"/> No / No | [clic] |
| Deuda Pública / Sovereign | <input type="radio"/> Sí / Yes | <input type="radio"/> No / No | [clic] |
| Renta Fija privada / Corporate | <input type="radio"/> Sí / Yes | <input type="radio"/> No / No | [clic] |
| Supranacionales / Agency | <input type="radio"/> Sí / Yes | <input type="radio"/> No / No | [clic] |
| Estructurados / Structured Securities | <input type="radio"/> Sí / Yes | <input type="radio"/> No / No | [clic] |

Sectores / Industry sectors

Indicar qué sectores deben ser excluidos de los tipos de bono elegidos

Indicate which industry sectors, if any, should be excluded per bond type or across all bonds

| | | | |
|--|--------------------------|---|--------------------------|
| Alimentación / Food & beverage | <input type="checkbox"/> | Materias primas / Commodities/Raw Materials | <input type="checkbox"/> |
| Automoción / Automotive | <input type="checkbox"/> | Medio ambiente / Environmental | <input type="checkbox"/> |
| Banca / Banking | <input type="checkbox"/> | Salud / Healthcare | <input type="checkbox"/> |
| Bienes de consumo / Consumer goods/services | <input type="checkbox"/> | Sector eléctrico / Utilities | <input type="checkbox"/> |
| Biotecnología / Biotechnology | <input type="checkbox"/> | Seguros / Insurance | <input type="checkbox"/> |
| Construcción e Ingeniería / Construction/Engineering | <input type="checkbox"/> | Sector inmobiliario / Real Estate | <input type="checkbox"/> |
| Energía / Energy | <input type="checkbox"/> | Servicios comerciales / Commercial services | <input type="checkbox"/> |
| Industria / Industrial | <input type="checkbox"/> | Servicios financieros / Financial services | <input type="checkbox"/> |
| Industria farmacéutica / Pharmaceuticals | <input type="checkbox"/> | Tecnología / Technology | <input type="checkbox"/> |
| Industria química / Chemicals | <input type="checkbox"/> | Telecomunicaciones / Telecommunications | <input type="checkbox"/> |

Países emisores / Issuer countries

Seleccionar los países emisores elegidos por tipo de valor

Select eligible issuer countries per security type

| | Todos / All | Deuda Pública / Sovereign | Renta Fija privada / Corporate | Supranacionales / Agency | Estructurados / Structured Securities |
|-------------------------|-------------------------------------|------------------------------|-----------------------------------|-------------------------------------|--|
| Alemania / Germany | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| Austria / Austria | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| España / Spain | <input checked="" type="checkbox"/> | | | | |
| Francia / France | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| Holanda / Netherlands | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| Italia / Italy | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| Luxemburgo / Luxembourg | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| Suiza / Switzerland | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | <input checked="" type="checkbox"/> | <input type="checkbox"/> |

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Ratings crediticios / Credit ratings

Seleccionar los ratings mínimos a corto y largo plazo por cada tipo de valor elegido. Si no existieran ratings de los valores, se aplicarán los de los emisores. Indicar si los ratings de emisores deberían ser excluidos por tipo de valor. Indicar los ratings mínimos a corto y largo plazo cuando corresponda

Select minimum long and short-term security ratings per eligible bond type. If security ratings are unavailable, issuer ratings are applied by default. Indicate whether issuer ratings should be excluded per bond type. If eligible, indicate minimum long and short-term values

| Tipo de valor / Security type | Rating del valor (S&P/Moody's/Fitch) Security rating (S&P/Moody's/Fitch) | | Aceptar los ratings del emisor Accept Issuer ratings | Aceptar valores sin rating Accept non-rating securities |
|--|---|---------------------------|--|--|
| | Largo plazo Long-term | Corto plazo Short-term | | |
| Todos <i>All bonds</i> | Todos / All | Todos / All | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| Deuda Pública <i>Sovereign</i> | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| Renta Fija privada <i>Corporate</i> | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| Supranacionales <i>Agency</i> | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| Estructurados <i>Structured Securities</i> | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |
| | [clic] | [clic] | <input type="radio"/> Si / Yes <input type="radio"/> No / No | <input type="radio"/> Si / Yes <input type="radio"/> No / No |

Referencia de la cesta / Basket reference

[referencia cesta / basket reference]

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Criterios de aplicación de recortes / Bonds margin criteria

Antigüedad del precio / Price age

Indicar recortes adicionales en función de la antigüedad del precio. Si aplica, indicar un máximo en la antigüedad del precio del valor por categoría de valor. **Nota:** Incluir días hábiles

Indicate any incremental margins as a function of price quotation age and, if applicable, enter a maximum ceiling on the security price age per instrument category. **Note:** All day counts are in business days

| Tipo de valor Security type | Más de (x) días Over (over (# days)) | Recorte adicional (%) Additional margin (%) | Excluido tras (x) días Ineligible after (# days) |
|--|---|--|---|
| Todos <i>All bonds</i> | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| Deuda Pública <i>Sovereign</i> | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| Renta Fija privada <i>Corporate</i> | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| Supranacionales <i>Agency</i> | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| Estructurados <i>Structured Securities</i> | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |
| | [clic] | [clic] | [clic] |

Referencia de la cesta / Basket reference

[referencia cesta / basket reference]

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Rating/Plazo a vencimiento / Rating/Time to maturity

También puede especificar plazos pendientes mínimos y máximos a vencimiento^a

You can also specify minimum and maximum remaining times to maturity

| | Todos <i>All bonds</i> | | | | Deuda Pública <i>Sovereign</i> | | | | Renta Fija privada <i>Corporate bonds</i> | | | | Supranacionales <i>Agency</i> | | | | Estructurados <i>Structured securities</i> | | | | |
|---------------------------------|---------------------------|---------------------------------|--------|------------------------|-----------------------------------|---------------------------------|--------|------------------------|--|---------------------------------|--------|------------------------|----------------------------------|---------------------------------|--------|------------------------|---|---------------------------------|--------|--------|--------|
| | | | | Vto. / <i>Maturity</i> | | | | Vto. / <i>Maturity</i> | | | | Vto. / <i>Maturity</i> | | | | Vto. / <i>Maturity</i> | | | | | |
| | | Recorte (%) / <i>Margin (%)</i> | Mín. | Máx. | | Recorte (%) / <i>Margin (%)</i> | Mín. | Máx. | | Recorte (%) / <i>Margin (%)</i> | Mín. | Máx. | | Recorte (%) / <i>Margin (%)</i> | Mín. | Máx. | | Recorte (%) / <i>Margin (%)</i> | Mín. | Máx. | |
| Largo plazo / <i>Long Term</i> | All | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | |
| | AAA | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | AA+ | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | AA | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | AA- | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | A+ | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | A | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | A- | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | BBB+ | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | BBB | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | BBB- | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | BB+ | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | BB | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | BB- | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | B+ | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | B | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | B- | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | CCC | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | CC | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| C | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | |
| D | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | |
| NR | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | |
| Corto plazo / <i>Short Term</i> | All | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | |
| | A1+, P1 | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | A1, P1 | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | A2, B2 | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | A3, B3 | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | B | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| | C | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] |
| D | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | [clic] | |

Referencia de la cesta / *Basket reference* [referencia cesta / basket reference]

^a El plazo restante a vencimiento se calcula restando el día actual -1 de la fecha de vencimiento del valor, convirtiendo esta fecha a un valor mensual. Como resultado del redondeo, una cesta con un plazo máximo de vencimiento de 12 meses incluirá todos los valores con una fecha de vencimiento de hasta 12 meses y 29 días
Remaining time to maturity is calculated by subtracting the current business day -1 from the maturity date of the bond and converting this to a monthly value. As a result of the rounding down, a contract with a maximum time to maturity of 12 months will include as eligible all securities with a maturity date of up to 12 months and 29 days

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Límites de concentración de valores / Bonds concentration limits

Ratings crediticios / Credit ratings

Indicar cualquier límite de concentración a aplicar en función del tipo de valor y el rating crediticio

Indicate any concentration limits to be applied as a function of bond type and credit rating

| Tipo de valor <i>Bond type</i> | Tipo de límite* <i>Limit type^a</i> | Límite (%) <i>Limit (%)</i> | Largo plazo / <i>Long term</i> | | Corto plazo / <i>Short term</i> | |
|--|--|--------------------------------|--------------------------------|--------------------|---------------------------------|--------------------|
| | | | Rating | | | |
| | | | Desde / <i>From</i> | Hasta / <i>To</i> | Desde / <i>From</i> | Hasta / <i>To</i> |
| Todos <i>All bonds</i> | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| Deuda Pública <i>Sovereign</i> | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| Renta Fija privada <i>Corporate</i> | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| Supranacionales <i>Agency</i> | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| Estructurados <i>Structured Securities</i> | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |
| | Elija un elemento. | [clic] | Elija un elemento. | Elija un elemento. | Elija un elemento. | Elija un elemento. |

Referencia de la cesta / *Basket reference*

referencia cesta / *basket reference*

^a El tipo de límite puede ser: **Total**: aplica a toda la categoría (tanto de clase de valor como de rango de rating crediticio); **Issuer**: aplica a cada emisor de un valor (por ello, más restrictivo que un límite total); **Security**: aplica a cada emisión (por tanto, más restrictivo que un límite a un emisor); **Outstanding amount**: limita el saldo de un valor que puede ser marcado como colateral respecto al saldo total de ese valor emitido en el mercado
Limit type can be: Total: applies to the category as a whole (combining bond type and credit rating band); Issuer: applies to each issuer of a security (therefore more restrictive than a total limit); Security: applies to each security/bond issue (therefore more restrictive than an issuer limit); Outstanding amount: limits the amount of a security that can be allocated as collateral with respect to the total amount of that asset issued on the market

ANEXO B • Criterios generales de elegibilidad

ANNEX B • General eligibility criteria

Países emisores / Issuer countries

Indicar cualquier límite de concentración a imponer por clase de valor y país emisor

Indicate any concentration limits to be imposed per instrument category and issuer country

| Tipo de Bono / Bond type | País emisor / Issuer country | Límite (%) / Limit (%) |
|--|------------------------------|------------------------|
| Todos / All bonds | [clic] | [clic] |
| | [clic] | [clic] |
| Deuda Pública / Sovereign | [clic] | [clic] |
| | [clic] | [clic] |
| Renta Fija privada / Corporate | [clic] | [clic] |
| | [clic] | [clic] |
| Supranacionales / Agency | [clic] | [clic] |
| | [clic] | [clic] |
| Estructurados / Structured Securities | [clic] | [clic] |
| | [clic] | [clic] |

Referencia de la cesta / Basket reference

referencia cesta / basket reference

ANEXO B • Criterios generales de elegibilidad

ANNEX B • General eligibility criteria

Hecho por duplicado con fecha: Haga clic aquí para escribir una fecha.

Made in two (2) originals dated:

Por y en nombre de: [tomador de colateral]

For and on behalf of: [Collateral receiver]

Por y en nombre de:

For and on behalf of:

Firma autorizada / Authorised signature

Nombre / Name

Haga clic aquí para escribir texto.

Cargo / Title

Haga clic aquí para escribir texto.

Firma autorizada / Authorised signature

Nombre / Name

Haga clic aquí para escribir texto.

Cargo / Title

Haga clic aquí para escribir texto.

Referencia de la cesta / Basket reference

referencia cesta / basket reference

ANEXO B • Criterios generales de elegibilidad

ANNEX B • General eligibility criteria

Firmas autorizadas de Iberclear / Iberclear approved signatures

Revisado por:

Review by:

Nombre / Name

Haga clic aquí para escribir texto.

Cargo / Title

Haga clic aquí para escribir texto.

Nombre / Name

Haga clic aquí para escribir texto.

Cargo / Title

Haga clic aquí para escribir texto.

Fecha / Date

Fecha / Date

Referencia de la cesta / Basket reference

referencia cesta / basket reference