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# Market Notice

17 December 2015

## X-COM: a new “LCR compliant” basket is now available

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Dear Client,

We are delighted to inform you that, starting from the 21<sup>st</sup> of December 2015 CC&G will make available a new “Liquidity Coverage Ratio (LCR) compliant” basket. The new basket will be tradable on the MTS repo market.

Thanks to X-COM, our clients will be able to mobilize and optimize their whole portfolio and use on the market securities different from Government bonds. In addition, with the new basket, they will be able to exchange high quality assets as collateral with a beneficial impact on the LCR indicator.

The rules for the composition of the new basket are the following:

**Denomination:** ECB Euro denominated Basket Repo HQLA

**Asset type:** Government and supranational with rating equal or over A- / A3  
Corporate bonds with rating equal or over AA-/Aa3

**Countries:** Securities issued in the following countries: Austria, Belgium, Finland, France, Germany, The Nederland



**London**  
Stock Exchange Group

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All information related to the LCR compliant basket are available at the CC&G website at the following [link](#).

For any further information, please contact:

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