

Eligible collateral bonds as of October 10th, 2022

<i>BTP Italia* limit</i>
€ 200 mln

**The maximum amount refers to each single issue of BTP Italia (ISIN CUM+ISIN EX) for each direct Clearing Member*

CC&G accepts as collateral bond the BTP Italia (Italian government bond linked to Italian inflation) traded on markets other than MTS

<i>BTP Futura** limit</i>
€ 25 mln

***The maximum amount refers to each single issue of BTP Futura (ISIN CUM+ISIN EX) for each direct Clearing Member*

CC&G accepts as collateral the BTP Futura (Italian step-up government bond) traded on markets other than MTS

<i>EU 'Sure' bonds / NXG*** limit</i>
€ 25 mln

****The maximum amount refers to each single issue of EU 'Sure' bond (ISIN CUM+ISIN EX) for each direct Clearing Member*

<i>Total limit****</i>
50%

*****Maximum percentage of postable bonds over Margins*

<i>Eligible Country</i>	<i>Country limit*****</i>
Italy	45%
Austria	45%
Belgium	45%
Finlandia	45%
France	45%
Germany	45%
Ireland	45%
Netherland	45%
Spain	45%
Portugal	45%
Europe	45%

******Maximum percentage of postable bonds per single country over Margins*

Eligible collateral bonds for BITA sections as of March 9th, 2021

<i>Eligible bond</i>	<i>Description</i>	<i>Country</i>
BTi	Italian Indexed Govt Bonds	IT
BOT	Italian Treasury Certificates	IT
BTP	Italian Govt Bonds	IT
CTZ	Italian Zero Coupon Govt Bonds	IT
CCT	Italian Floating Rate Govt Bonds	IT
BTP Italia	BTP Italia	IT
BTP Futura	Italian Step Up Govt Bonds	IT
ATS	Austrian Govt Bonds	AT
OLO	Belgian Govt Bonds	BE
BFR	Belgian Floating Rate	BE
BTC	Belgian Treasury Certificates	BE
RGF	Finnish Govt Bonds	FI
BNI	French Indexed BTAN bonds	FR
BTAN	French Govt Bonds Short Paper	FR
OAT	French Govt Bonds Long Paper	FR
FTB	French Treasury Bills	FR
OAI	French Indexed Govt Bonds	FR
GIL	Inflation Linked Bonds	DE
DEM	German Govt Bonds	DE
GTC	German Treasury Certificates	DE
IRL	Irish Govt Bonds	IR
ITB	Irish Treasury Bills	IR
DSL	Dutch Govt Bonds	NL
DTC	Dutch Treasury Certificates	NL
ESF	Spanish Floater Bonds	ES
BON	Spanish Govt Bonds Short Paper	ES
OBE	Spanish Govt Bonds Long Paper	ES
LET	Spanish Treasury Bills	ES
SIL	Spanish Inflation linked Bonds	ES
PTC	Portugal Zero Coupon Govt Bonds	PT
PTE	Portugal Govt Bonds	PT
NXG	EU Next Generation	EU
Sure	European Supranational Bonds	EU