

## Cassa di Compensazione e Garanzia Spa

Haircut parameters as of 15 November 2024

### Legacy Markets

		ITALY	AUSTRIA	BELGIUM	EUROPE	FINLAND	FRANCE	GERMANY	IRELAND	NETHERLANDS	PORTUGAL	SPAIN
1	(0-3M]	1.00%	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%	0.50%	1.00%	1.00%
2	(3M-6M]	1.50%	1.00%	1.00%	0.50%	1.00%	1.00%	0.50%	1.00%	0.50%	2.00%	1.50%
3	(6M-1Y]	1.50%	1.00%	1.00%	0.50%	1.00%	1.00%	0.50%	1.00%	0.50%	1.50%	1.50%
4	(1Y-2Y]	2.50%	2.00%	2.00%	1.00%	2.00%	2.00%	1.00%	2.50%	1.00%	3.50%	3.00%
5	(2Y-3Y]	2.50%	2.00%	2.00%	1.50%	2.00%	2.00%	1.50%	3.00%	1.50%	4.00%	3.00%
6	(3Y-4Y]	2.50%	2.00%	2.00%	2.00%	2.00%	2.00%	2.00%	3.50%	2.00%	5.00%	3.00%
7	(4Y-5Y]	3.00%	2.00%	2.50%	2.00%	2.50%	2.50%	2.00%	4.00%	2.50%	5.50%	3.00%
8	(5Y-7Y]	5.00%	4.00%	4.00%	3.00%	4.00%	4.00%	3.00%	4.50%	3.00%	6.50%	6.00%
9	(7Y-10Y]	5.50%	4.50%	4.00%	3.50%	4.00%	4.50%	3.50%	5.50%	3.50%	6.50%	6.00%
10	(10Y-15Y]	7.00%	4.50%	6.00%	5.00%	4.50%	5.00%	6.00%	9.00%	4.50%	7.50%	6.00%
11	(15Y-35Y]	11.50%	9.50%	9.50%	8.50%	8.50%	9.50%	9.00%	14.50%	8.50%	12.50%	10.50%
12	Bti	11.50%										
13	CCT	3.50%										

### WWR MULTIPLIERS

Country Name	WWR multiplier
AUSTRIA	1.4
BELGIUM	1.4
EUROPE	1.0
FINLAND	1.4
FRANCE	1.4
GERMANY	1.2
IRELAND	1.4
ITALY	1.6
NETHERLANDS	1.2
PORTUGAL	1.5
SPAIN	1.5

