

Euronext Clearing

Haircut parameters as of 15 April 2024

		ITALY	AUSTRIA	BELGIUM
1	(0-3M]	1.50%	0.50%	0.50%
2	(3M-6M]	2.50%	1.00%	1.00%
3	(6M-1Y]	2.50%	1.00%	1.00%
4	(1Y-2Y]	4.50%	2.00%	2.00%
5	(2Y-3Y]	4.50%	2.00%	2.00%
6	(3Y-4Y]	6.00%	2.00%	2.00%
7	(4Y-5Y]	7.00%	2.00%	2.50%
8	(5Y-7Y]	9.00%	4.00%	4.00%
9	(7Y-10Y]	12.00%	4.50%	4.00%
10	(10Y-15Y]	16.50%	5.00%	6.00%
11	(15Y-35Y]	27.00%	9.50%	9.50%
12	Bti	22.50%		
13	CCT	6.00%		

EUROPE	FINLAND	FRANCE	GERMANY	IRELAND	NETHERLANDS	PORTUGAL	SPAIN
0.50%	0.50%	0.50%	0.50%		0.50%	1.00%	1.00%
0.50%	1.00%	1.00%	0.50%	1.00%	0.50%	2.00%	1.50%
0.50%	1.00%	1.00%	0.50%	1.00%	0.50%	1.50%	1.50%
1.00%	2.00%	2.00%	1.00%	2.50%	1.00%	3.50%	3.00%
1.50%	2.00%	2.00%	1.50%	3.00%	1.50%	4.00%	3.00%
2.00%	2.00%	2.00%	2.00%	3.50%	2.00%	5.00%	3.00%
2.00%	2.50%	2.50%	2.00%	4.00%	2.50%	5.50%	3.00%
3.00%	4.00%	4.00%	3.00%	4.50%	3.00%	6.50%	6.00%
3.50%	4.00%	4.50%	3.50%	5.50%	3.50%	6.50%	6.00%
5.00%	4.50%	5.00%	6.00%	9.50%	4.50%	7.50%	6.00%
8.50%	9.00%	9.50%	9.00%	15.00%	9.00%	12.00%	11.00%