



## Eligible collateral bonds as of March 9th, 2021

|                                 |
|---------------------------------|
| <b><i>BTP Italia* limit</i></b> |
| € 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

|                                  |
|----------------------------------|
| <b><i>BTP Futura** limit</i></b> |
| € 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

|  |
|--|
| <b><i>EU 'Sure' bonds*** limit</i></b> |
| € 25 mln                               |

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

|                               |
|-------------------------------|
| <b><i>Total limit****</i></b> |
| 50%                           |

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

| <b><i>Eligible Country</i></b> | <b><i>Country limit*****</i></b> |
|--------------------------------|----------------------------------|
| 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

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| <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             |
| Sure                 | European Supranational Bonds     | EU             |