



Eligible collateral bonds as of July 7th, 2025

<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*** 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

Concentration Limits

<i>Eligible Country</i>	<i>Country limit*****</i>
Italy	45%
Austria	45%
Belgium	45%
Denmark	45%
Finland	45%
France	45%
Germany	45%
Ireland	45%
Netherland	45%
Norway	45%
Spain	45%
Sweden	45%
Portugal	45%
United Kingdom	45%
United States	45%
Europe	45%

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

Concentration Limits in Triparty Collateral Management Tool

Within the Triparty Collateral Management Tool, the following limits are applied to the ratio of the sum of the collateral value of deposited securities of a single Country and the exposure covered by the deposit of Collateral by way of Triparty Collateral Management Tool.

<i>Eligible Country</i>	<i>Country limit*****</i>
Italy	65%
Austria	65%
Belgium	65%
Denmark	65%
Finland	65%
France	65%
Germany	65%
Ireland	65%
Netherland	65%
Norway	65%
Spain	65%
Sweden	65%
Portugal	65%
United Kingdom	65%
United States	65%
Europe	65%

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

Eligible collateral bonds for EURONEXT Sections as of July 7th, 2025

<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
BTP Italia	Italian Govt Bonds linked to Italian inflation	IT
BTP Futura	Italian Step Up Govt Bonds	IT
CTZ	Italian Zero Coupon Govt Bonds	IT
CCT	Italian Floating Rate Govt Bonds	IT
ATS	Austrian Govt Bonds	AT
OLO	Belgian Govt Bonds	BE
BFR	Belgian Floating Rate	BE
BTC	Belgian Treasury Certificates	BE
DGBT	Danish Government Treasury Bills	DK
DGB	Danish Government Bond	DK
DGBi	Inflation Linked Danish Government Bonds	DK
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	German Inflation Linked Bonds	DE
DEM	German Govt Bonds	DE
GTC	German Treasury Certificates	DE
G	German Bund Green Bond	DE
IRL	Irish Govt Bonds	IR
ITB	Irish Treasury Bills	IR
DSL	Dutch Govt Bonds	NL
DTC	Dutch Treasury Certificates	NL
NGB	Norwegian Government Bond	NO
NGTB	Norwegian Treasury Bill	NO
PTC	Portugal Zero Coupon Govt Bonds	PT
PTE	Portugal Govt Bonds	PT
OTRV	Portugal Govt Floater Bond	PT

<i>Eligible bond</i>	<i>Description</i>	<i>Country</i>
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
SGB	Swedish Government Bonds	SE
SGBi	Swedish Government Bonds Inflation Linked	SE
SWTB	Swedish Treasury Bills	SE
SWED	Sweden International Bond	SE
UKTB	United Kingdom Treasury Bill	UK
UKT	United Kingdom Gilt	UK
UKTi	United Kingdom Index Linked Gilt	UK
CMB	United States Cash Management Bill	US
T	United States Treasury Bond	US
TII	United States Treasury Inflation Indexed Bond	US
TF	United States Treasury Floating Rate Note	US
B	US Treasury Bills	US
SURE	European Supranational Bonds	EU
NXG	EU Next GEN	EU
EFSF	European Financial Stability Facility Bonds	EU
EIB	European Investment Bank Bonds	EU
ESM	European Stability Mechanism Bonds	EU
EU MTN	European Union Bonds	EU