

## Additional disclosure on bond holdings held at amortised cost

Cassa Centrale Banca - Credito Cooperativo Italiano S.p.A.

		1	2	3	4
		Dec-22		Feb-23	
EUR/millions		Carrying amount of debt securities	Fair Value of debt securities	Carrying amount of debt securities	Fair Value of debt securities
1	<b>Total (all counterparties)</b>	27,846	25,795	28,075	26,019

Data collected by the EBA to conduct risk assessment of bond holdings held at amortised cost and their related hedges. This risk assessment is distinct from the solvency focused EU-wide Stress Test, in which bonds at amortised cost are subject to the credit risk methodology. Therefore the analysis performed by the EBA with this data doesn't have any direct impact on the EU-wide Stress Test outcome.