



22 November 2012

**SUBJECT: Coupon Stripping on non index linked BTPs – details of securities affected by the migration to the new operating model.**

Dear Client,

I wish to inform you that the final updated of the ISIN codes list (at 22 november 2012) has been published on MTX-X web platform. This list complements the previously communicated on 5 november 2012.

The go live date will be on 3 December.

The migration criteria have been discussed and shared during the Custody PT-TUG of 10 July 2012.

The new functionality has been tested successfully.

For any further detail you may refer to the operating model published on MT-X.

**FOR ANY FURTHER DETAIL PLEASE CONTACT:**

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List of ISIN codes  
Migration to adopt the new operating model on non index linked  
(updated at 22/11/2012)

22 november 2012

The migration procedure establishes that each non index linked BTP (principal) is assigned a new ISIN code embedding the hybrid coupon and the balances booked, at value date 3 December, in the ISIN code of the mantel and in the last coupon of each stripping plan associated with the principal.

The start of interest accruing and the maturity date of the principal remain unchanged and correspondent to the start of interest accruing and the maturity date of the new hybrid coupon.

The minimum denomination of the principal, set at 1.000,00 Euro, remain unchanged and the minimum denomination of the new hybrid coupon is set at the value of 0,01 Euro (equivalent to the minimum denomination of each stripped coupon).

#### Chart of the details of non index linked BTPs

PRINCIPAL CODE	MANTEL CODE	LAST COUPON CODE	NEW HYBRID COUPON	START OF INTEREST ACCRUING DATE	MATURITY DATE	MINIMUM DENOMINATION
IT0004867070	IT0004869308	IT0001247201	IT0004869316	1/11/2012	1/11/2017	0,01
IT0004848831	IT0004851793	IT0001247300	IT0004869324	1/5/2012	1/11/2022	0,01
IT0004656275	IT0004870298	IT0001247169	IT0004871353	1/11/2010	1/11/2015	0,01
IT0004712748	IT0004870306	IT0004870405	IT0004871361	15/4/2011	15/4/2016	0,01