



5 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 list of the ISIN codes (updated at 31 October 2012) affected by the migration to the new operating model, which will go live 3 December, has been published on MTX-X web platform.

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

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

The go live date is expected to be 3 December and it will be confirmed with a subsequent announcement at the end of the test session.

Any subsequent update in the list of the affected ISIN codes will be promptly provided following the announcement of the Minister of Treasury.

**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 31/10/2012)

5 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
IT0000366655	IT0001246799	IT0001247326	IT0004848435	1/11/1993	1/11/2023	0,01
IT0001086567	IT0001246807	IT0001247383	IT0004848443	1/11/1996	1/11/2026	0,01
IT0001174611	IT0001246815	IT0001247409	IT0004848476	1/11/1997	1/11/2027	0,01
IT0001278511	IT0001312773	IT0001312815	IT0004848484	1/11/1998	1/11/2029	0,01
IT0001444378	IT0001464186	IT0001464210	IT0004848492	1/11/1999	1/5/2031	0,01
IT0003242747	IT0003246250	IT0003246268	IT0004848500	1/2/2002	1/8/2017	0,01
IT0003256820	IT0003268460	IT0003269062	IT0004848534	1/2/2002	1/2/2033	0,01
IT0003357982	IT0003398333	IT0003246391	IT0004848542	1/8/2002	1/2/2013	0,01
IT0003472336	IT0003474951	IT0003246383	IT0004848559	1/2/2003	1/8/2013	0,01
IT0003493258	IT0003513105	IT0003268544	IT0004848583	1/2/2003	1/2/2019	0,01
IT0003535157	IT0003540371	IT0003540405	IT0004848591	1/8/2003	1/8/2034	0,01
IT0003618383	IT0003631238	IT0003246359	IT0004848609	1/2/2004	1/8/2014	0,01
IT0003644769	IT0003649172	IT0003268601	IT0004848617	1/2/2004	1/2/2020	0,01
IT0003719918	IT0003725261	IT0003246342	IT0004848625	1/8/2004	1/2/2015	0,01
IT0003844534	IT0003850374	IT0003246326	IT0004848633	1/2/2005	1/8/2015	0,01
IT0003934657	IT0004002801	IT0004002850	IT0004848641	1/8/2005	1/2/2037	0,01
IT0004009673	IT0004014061	IT0003268700	IT0004848658	1/2/2006	1/8/2021	0,01
IT0004019581	IT0004038318	IT0003246292	IT0004848666	1/2/2006	1/8/2016	0,01
IT0004164775	IT0004276322	IT0003246284	IT0004848674	1/8/2006	1/2/2017	0,01
IT0004273493	IT0004275811	IT0003268486	IT0004848682	1/8/2007	1/2/2018	0,01
IT0004286966	IT0004288574	IT0004288640	IT0004848690	1/8/2007	1/8/2039	0,01
IT0004356843	IT0004359029	IT0003268791	IT0004848708	1/2/2008	1/8/2023	0,01
IT0004361041	IT0004363450	IT0003268494	IT0004848716	1/2/2008	1/8/2018	0,01
IT0004423957	IT0004428774	IT0004428998	IT0004848724	1/9/2008	1/3/2019	0,01

IT0004489610	IT0004491343	IT0004491350
IT0004532559	IT0004534688	IT0004534613
IT0004536949	IT0004539166	IT0004534159
IT0004634132	IT0004642390	IT0004534209
IT0004644735	IT0004651805	IT0004534308
IT0004695075	IT0004701022	IT0004534217
IT0004759673	IT0004760887	IT0004534225
IT0004793474	IT0004794977	IT0001247193
IT0004801541	IT0004804594	IT0004534233
IT0004820426	IT0004826647	IT0004826746

IT0004848732	1/3/2009	1/9/2019	0,01
IT0004848740	1/9/2009	1/9/2040	0,01
IT0004848757	1/9/2009	1/3/2020	0,01
IT0004848765	1/9/2010	1/3/2021	0,01
IT0004848773	1/9/2010	1/3/2026	0,01
IT0004848781	1/3/2011	1/9/2021	0,01
IT0004848799	1/9/2011	1/3/2022	0,01
IT0004848807	1/2/2012	1/5/2017	0,01
IT0004848815	1/3/2012	1/9/2022	0,01
IT0004848823	1/6/2012	1/6/2017	0,01