

**COUPON STRIPPING AS OF 31 DECEMBER 2021**

<b>5 YEAR BTPs</b>						
<i>ISIN code</i>	<i>Issue date</i>	<i>Redemption date</i>	<i>Coupon</i>	<i>Outstanding (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0005244782	1-Mar-17	1-Apr-22	1.20%	16,651	0	12,487,875,000
IT0005277444	1-Aug-17	1-Aug-22	0.90%	18,628	0	13,970,715,750
IT0005325946	1-Mar-18	1-Mar-23	0.95%	16,668	59,500,000	12,441,125,000
IT0005344335	1-Aug-18	1-Oct-23	2.45%	16,504	0	12,377,883,750
IT0005367492	1-Apr-19	1-Jul-24	1.75%	16,395	0	12,295,965,000
IT0005386245	1-Oct-19	1-feb-25	0.35%	20,468	0	15,351,229,500
IT0005408502	28-Apr-20	1-Jul-25	1.85%	18,565	0	13,923,501,750
IT0005419848	1-Aug-20	1-Feb-26	0.85%	18,551	0	13,913,250,000

<b>7 YEAR BTPs</b>						
<i>ISIN code</i>	<i>Issue date</i>	<i>Redemption date</i>	<i>Coupon</i>	<i>Outstanding (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0005086886	16-Feb-15	15-Apr-22	1.35%	17,785	1,000,000	13,337,375,000
IT0005135840	15-Sep-15	15-Sep-22	1.45%	16,299	0	12,224,395,500
IT0005172322	15-Mar-16	15-Mar-23	0.95%	15,602	0	11,701,757,250
IT0005215246	15-Sep-16	15-Oct-23	0.65%	17,469	0	13,101,750,000
IT0005246340	15-Mar-17	15-May-24	1.85%	14,755	0	11,066,593,500
IT0005282527	15-Sep-17	15-Nov-24	1.45%	17,298	0	12,973,386,750
IT0005327306	15-Mar-18	15-May-25	1.45%	15,419	12,400,000	11,551,943,750
IT0005345183	17-Sep-18	15-Nov-25	2.50%	16,344	0	12,257,697,750
IT0005370306	15-Apr-19	15-Jul-26	2.10%	16,785	0	12,588,990,750
IT0005390874	15-nov-19	15-gen-27	0,850	19,142	0	14,356,446,000
IT0005416570	16-lug-20	15-set-27	0.95%	21,550	0	16,162,796,250
IT0005433690	18-Jan-21	15-Mar-28	0.25%	19,600	0	14,700,283,500
IT0005445306	17-May-21	15-Jul-28	0.50%	15,795	0	11,846,172,000

<b>10 YEAR BTPs</b>						
<i>ISIN code</i>	<i>Issue date</i>	<i>Redemption date</i>	<i>Coupon</i>	<i>Outstanding (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0004759673	1-Sep-11	1-Mar-22	5.00%	20,636	111,000	15,476,573,250
IT0004801541	1-Feb-12	1-Sep-22	5.50%	19,586	8,848,000	14,680,676,000
IT0004848831	1-May-12	1-Nov-22	5.50%	20,177	120,219,000	15,012,822,000
IT0004898034	1-May-13	1-May-23	4.50%	17,665	1,001,000	13,247,689,000
IT0004953417	1-Aug-13	1-Mar-24	4.50%	23,265	15,282,000	17,433,146,250
IT0005001547	1-Mar-14	1-Sep-24	3.75%	19,826	95,634,000	14,773,866,000
IT0005045270	1-Sep-14	1-Dec-24	2.50%	20,384	10,700,000	15,277,125,250
IT0005090318	2-Mar-15	1-Jun-25	1.50%	19,787	8,000,000	14,832,042,250
IT0005127086	1-Sep-15	1-Dec-25	2.00%	20,428	0	15,320,697,000
IT0005170839	1-Mar-16	1-Jun-26	1.60%	21,675	0	16,255,875,000
IT0005210650	1-Aug-16	1-Dec-26	1.25%	20,397	0	15,297,632,250
IT0005240830	1-Feb-17	1-Jun-27	2.20%	18,325	0	13,743,750,000
IT0005274805	4-Jul-17	1-Aug-27	2.05%	19,197	0	14,397,471,000
IT0005323032	1-Feb-18	1-Feb-28	2.00%	23,077	0	17,307,852,000
IT0005340929	1-Aug-18	1-Dec-28	2.80%	21,353	0	16,014,894,000
IT0005365165	1-Feb-19	1-Aug-29	3.00%	21,767	0	16,324,875,000
IT0005383309	1-Sep-19	1-Apr-30	1.35%	23,759	0	17,819,205,750
IT0005403396	1-Mar-20	1-Aug-30	0.95%	18,895	0	14,171,376,750
IT0005413171	01-giu-20	1-Dec-30	1.65%	23,108	0	17,330,927,250
IT0005422891	1-Oct-20	1-Apr-31	0.90%	22,426	0	16,819,554,750
IT0005436693	1-Feb-21	1-Aug-31	0.60%	20,300	0	15,225,000,000
IT0005449969	1-Jun-21	1-Dec-31	0.95%	18,750	0	14,062,500,000
IT0005466013	1-Nov-21	1-Jun-32	0.95%	6,000	0	4,500,000,000

15 YEAR BTPs						
ISIN code	Issue date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0004356843	1-Feb-08	1-Aug-23	4.75%	23,428	71,824,000	17,498,922,500
IT0004513641	1-Mar-09	1-Mar-25	5.00%	24,719	58,600,000	18,480,401,750
IT0004889033	22-Jan-13	1-Sep-28	4.75%	23,914	41,472,000	17,894,143,500
IT0005024234	1-Mar-14	1-Mar-30	3.50%	26,156	43,500,000	19,573,836,750
IT0005094088	1-Mar-15	1-Mar-32	1.65%	24,487	57,400,000	18,307,645,250
IT0005240350	1-Sep-16	1-Sep-33	2.45%	18,808	61,000,000	14,045,171,000
IT0005358806	1-Sep-18	1-Mar-35	3.35%	14,800	5,000,000	11,095,000,000
IT0005402117	18-feb-20	1-Mar-36	1.45%	14,400	23,800,000	10,776,200,000
IT0005433195	12-Jan-21	1-Mar-37	0.95%	14,500	16,100,000	10,858,900,000

20 YEAR BTPs						
ISIN code	Issu date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0005177909	1-Mar-16	1-Sep-36	2.25%	15,393	36,300,000	11,508,450,000
IT0005321325	1-Sep-17	1-Sep-38	2.95%	14,964	700,000	11,222,112,500
IT0005377152	1-Mar-19	1-Mar-40	3.10%	13,320	13,100,000	9,976,825,000
IT0005421703	15-Sep-20	1-Mar-41	1.80%	14,500	13,600,000	10,861,400,000

30 YEAR BTPs						
ISIN code	Issu date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0000366655	1-Nov-93	1-Nov-23	9.00%	11,976	3,031,008,080	5,951,108,176
IT0004644735	1-Sep-10	1-Mar-26	4.50%	22,467	6,296,000	16,843,877,500
IT0001086567	1-Nov-96	1-Nov-26	7.25%	12,423	2,751,176,016	6,566,171,651
IT0001174611	1-Nov-97	1-Nov-27	6.50%	26,763	4,399,763,648	15,672,585,462
IT0001278511	1-Nov-98	1-Nov-29	5.25%	30,820	1,945,935,000	21,169,064,406
IT0001444378	1-Nov-99	1-May-31	6.00%	30,763	6,213,880,000	16,858,182,500
IT0003256820	1-Feb-02	1-Feb-33	5.75%	20,761	3,926,831,000	11,643,919,000
IT0003535157	1-Aug-03	1-Aug-34	5.00%	25,111	2,278,931,000	16,554,259,750
IT0003934657	1-Aug-05	1-Feb-37	4.00%	27,891	660,082,000	20,257,986,500
IT0004286966	1-Aug-07	1-Aug-39	5.00%	22,775	4,339,808,000	12,741,640,750
IT0004532559	1-Sep-09	1-Sep-40	5.00%	22,152	5,000,000	16,609,266,250
IT0004923998	1-Mar-13	1-Sep-44	4.75%	18,019	1,913,391,000	11,601,131,250
IT0005083057	1-Sep-14	1-Sep-46	3.25%	16,404	51,400,000	12,251,843,750
IT0005162828	9-Feb-16	1-Mar-47	2.70%	17,311	41,700,000	12,941,526,750
IT0005273013	1-Mar-17	1-Mar-48	3.45%	16,382	167,861,000	12,118,829,500
IT0005363111	1-Sep-18	1-Sep-49	3.85%	13,342	372,000,000	9,634,602,000
IT0005398406	1-Sep-19	1-Sep-50	2.45%	15,835	6,600,000	11,869,367,250
IT0005425233	1-Sep-20	1-Sep-51	1.70%	15,720	48,100,000	11,741,900,000

50 YEAR BTPs						
ISIN code	Issu date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0005217390	1-Sep-16	1-Mar-67	2.80%	9,633	488,157,000	6,736,753,500

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ISIN code	Issue date	Redemption date	Real Coupon	Outstanding * (mln. Euro)	Stripped amount	Strippable amount
IT0005188120	15-May-16	15-May-22	0.10%	11,147	0	5,084,092,500
IT0005329344	28-Mar-18	15-May-23	0.10%	10,762	0	5,025,331,000
IT0004243512	15-Mar-07	15-Sep-23	2.60%	21,914	0	8,825,173,500
IT0005004426	15-Mar-14	15-Sep-24	2.35%	14,468	0	6,619,100,500
IT0005415416	29-Jun-20	15-May-26	0.65%	7,054	0	3,400,000,000
IT0004735152	15-Mar-11	15-Sep-26	3.10%	14,497	0	6,284,993,000
IT0005246134	15-Nov-16	15-May-28	1.30%	17,238	0	7,936,265,500
IT0005387052	15-mag-19	15-mag-30	0.40%	14,533	0	6,904,135,000
IT0005138828	15-Sep-15	15-Sep-32	1.25%	15,867	75,000,000	7,228,256,500
IT0003745541	15-Sep-04	15-Sep-35	2.35%	17,001	0	6,538,635,000
IT0004545890	15-Sep-09	15-Sep-41	2.55%	14,218	125,000,000	5,891,455,000
IT0005436701	15-Nov-20	15-May-51	0.15%	7,094	0	3,401,610,000

(\* ) It refers to nominal value amount.

All amounts are in Euro