

STRIPPING AS OF 31 MARCH 2024

5 YEAR BTPs						
ISIN code	Issue date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0005367492	1-Apr-19	1-Jul-24	1.75%	14,071	0	11,303,282,250
IT0005386245	1-Oct-19	1-Feb-25	0.35%	18,216	4,050,000	14,408,179,500
IT0005408502	28-Apr-20	1-Jul-25	1.85%	17,473	0	13,104,501,750
IT0005419848	1-Aug-20	1-Feb-26	0.85%	19,551	0	14,663,250,000
IT0005484552	1-Mar-22	1-Apr-27	1.10%	14,300	0	10,725,000,000
IT0005500068	4-Jul-22	1-Dec-27	2.65%	17,800	0	13,350,000,000
IT0005521981	30-Nov-22	1-Apr-28	3.40%	18,300	100,000	13,724,900,000
IT0005548315	1-Jun-23	1-Aug-28	3.80%	17,606	79,500,000	13,125,000,000
IT0005566408	2-Oct-23	1-Feb-29	4.10%	15,802	1,000,000	11,850,233,000

7 YEAR BTPs						
ISIN code	Issue date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0005246340	15-Mar-17	15-May-24	1.85%	14,045	11,000,000	10,522,967,500
IT0005282527	15-Sep-17	15-Nov-24	1.45%	16,343	0	13,007,129,250
IT0005327306	15-Mar-18	15-May-25	1.45%	15,419	9,500,000	12,304,843,750
IT0005345183	17-Sep-18	15-Nov-25	2.50%	18,344	0	14,507,697,750
IT0005370306	15-Apr-19	15-Jul-26	2.10%	16,785	0	13,338,990,750
IT0005390874	15-Nov-19	15-gen-27	0,850	18,842	0	14,881,446,000
IT0005416570	16-lug-20	15-set-27	0.95%	21,533	0	16,149,522,750
IT0005433690	18-Jan-21	15-Mar-28	0.25%	19,300	0	14,475,283,500
IT0005445306	17-May-21	15-Jul-28	0.50%	15,495	0	12,371,172,000
IT0005467482	15-Nov-21	15-Feb-29	0.45%	16,150	0	12,112,500,000
IT0005495731	16-May-22	15-Jun-29	2.80%	15,800	0	11,850,000,000
IT0005519787	15-Nov-22	15-Dec-29	3.85%	18,800	0	15,037,500,000
IT0005542797	17-Apr-23	15-Jun-30	3.70%	16,318	0	12,238,734,000
IT0005561888	15-Sep-23	15-Nov-30	4.00%	15,923	0	11,941,998,000
IT0005580094	16-Jan-24	15-Feb-31	3.50%	13,000	0	9,750,000,000

10 YEAR BTPs						
ISIN code	Issue date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0005001547	1-Mar-14	1-Sep-24	3.75%	15,809	107,314,000	12,499,776,500
IT0005045270	1-Sep-14	1-Dec-24	2.50%	20,292	7,990,000	15,961,328,750
IT0005090318	2-Mar-15	1-Jun-25	1.50%	20,381	4,700,000	16,030,842,250
IT0005127086	1-Sep-15	1-Dec-25	2.00%	19,428	0	15,320,697,000
IT0005170839	1-Mar-16	1-Jun-26	1.60%	21,675	0	17,005,875,000
IT0005210650	1-Aug-16	1-Dec-26	1.25%	19,397	0	15,297,632,250
IT0005240830	1-Feb-17	1-Jun-27	2.20%	18,870	0	14,902,163,250
IT0005274805	4-Jul-17	1-Aug-27	2.05%	19,197	22,900,000	14,374,571,000
IT0005323032	1-Feb-18	1-Feb-28	2.00%	23,077	0	18,057,852,000
IT0005340929	1-Aug-18	1-Dec-28	2.80%	21,368	0	16,776,144,000
IT0005365165	1-Feb-19	1-Aug-29	3.00%	21,967	0	17,224,875,000
IT0005383309	1-Sep-19	1-Apr-30	1.35%	22,759	0	17,069,205,750
IT0005403396	1-Mar-20	1-Aug-30	0.95%	18,895	0	14,171,376,750
IT0005413171	1-Jun-20	1-Dec-30	1.65%	23,108	0	17,330,927,250
IT0005422891	1-Oct-20	1-Apr-31	0.90%	23,450	0	18,337,554,750
IT0005436693	1-Feb-21	1-Aug-31	0.60%	20,300	0	15,975,000,000
IT0005449969	1-Jun-21	1-Dec-31	0.95%	19,515	0	15,386,250,000
IT0005466013	1-Nov-21	1-Jun-32	0.95%	19,800	0	15,600,000,000
IT0005494239	3-May-22	1-Dec-32	2.50%	18,050	0	14,287,500,000
IT0005518128	1-Nov-22	1-May-33	4.40%	20,350	0	16,012,500,000
IT0005544082	2-May-23	1-Nov-33	4.35%	21,200	97,900,000	16,552,100,000
IT0005560948	1-Sep-23	1-Mar-34	4.20%	20,174	2,900,000	15,127,238,500

15 YEAR BTPs						
ISIN code	Issue date	Redemption date	Coupon	Outstanding (mln. Euro)	Stripped amount	Strippable amount
IT0004513641	1-Mar-09	1-Mar-25	5.00%	24,719	63,225,000	19,225,776,750
IT0004889033	22-Jan-13	1-Sep-28	4.75%	25,576	97,202,000	19,834,913,500
IT0005024234	1-Mar-14	1-Mar-30	3.50%	28,206	43,800,000	21,861,036,750
IT0005094088	1-Mar-15	1-Mar-32	1.65%	26,452	43,904,000	20,544,891,250

IT0005240350	1-Sep-16	1-Sep-33	2.45%	18,808	20,575,000	14,835,596,000
IT0005358806	1-Sep-18	1-Mar-35	3.35%	16,800	18,850,000	13,331,150,000
IT0005402117	18-Feb-20	1-Mar-36	1.45%	14,400	52,200,000	11,497,800,000
IT0005433195	12-Jan-21	1-Mar-37	0.95%	16,500	43,700,000	13,081,300,000
IT0005496770	1-Mar-22	1-Mar-38	3.25%	13,263	7,450,000	9,939,691,250

20 YEAR BTPs						
<i>ISIN code</i>	<i>Issu date</i>	<i>Redemption date</i>	<i>Coupon</i>	<i>Outstanding (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0005177909	1-Mar-16	1-Sep-36	2.25%	16,178	62,200,000	12,821,300,000
IT0005321325	1-Sep-17	1-Sep-38	2.95%	14,964	26,800,000	11,196,012,500
IT0005377152	1-Mar-19	1-Mar-40	3.10%	14,220	14,700,000	10,650,225,000
IT0005421703	15-Sep-20	1-Mar-41	1.80%	16,600	41,200,000	13,158,800,000
IT0005530032	1-Sep-22	1-Sep-43	4.45%	11,300	96,400,000	8,378,600,000

30 YEAR BTPs						
<i>ISIN code</i>	<i>Issu date</i>	<i>Redemption date</i>	<i>Coupon</i>	<i>Outstanding (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0004644735	1-Sep-10	1-Mar-26	4.50%	22,467	16,796,000	17,583,377
IT0001086567	1-Nov-96	1-Nov-26	7.25%	12,423	2,516,256,016	6,801,091,651
IT0001174611	1-Nov-97	1-Nov-27	6.50%	26,763	4,484,143,648	16,338,205,462
IT0001278511	1-Nov-98	1-Nov-29	5.25%	29,820	1,769,655,000	21,345,344,406
IT0001444378	1-Nov-99	1-May-31	6.00%	31,255	5,928,280,000	18,262,595,000
IT0003256820	1-Feb-02	1-Feb-33	5.75%	26,261	3,863,486,000	16,582,264,000
IT0003535157	1-Aug-03	1-Aug-34	5.00%	26,611	2,189,531,000	18,518,659,750
IT0003934657	1-Aug-05	1-Feb-37	4.00%	30,899	645,132,000	23,279,124,000
IT0004286966	1-Aug-07	1-Aug-39	5.00%	26,589	4,384,033,000	15,557,915,750
IT0004532559	1-Sep-09	1-Sep-40	5.00%	23,352	5,000,000	17,509,266,250
IT0004923998	1-Mar-13	1-Sep-44	4.75%	19,483	1,985,001,000	12,627,608,250
IT0005083057	1-Sep-14	1-Sep-46	3.25%	17,904	29,950,000	13,398,293,750
IT0005162828	9-Feb-16	1-Mar-47	2.70%	17,741	53,100,000	14,002,626,750
IT0005273013	1-Mar-17	1-Mar-48	3.45%	17,382	179,614,000	13,607,076,500
IT0005363111	1-Sep-18	1-Sep-49	3.85%	15,618	839,850,000	10,873,624,500
IT0005398406	1-Sep-19	1-Sep-50	2.45%	15,835	43,200,000	12,582,767,250
IT0005425233	1-Sep-20	1-Sep-51	1.70%	16,375	35,100,000	12,996,150,000
IT0005480980	12-Jan-22	1-Sep-52	2.15%	9,102	8,555,000	6,818,267,500
IT0005534141	23-Feb-23	1-Oct-53	4.50%	14,500	2,500,000	10,872,500,000

50 YEAR BTPs						
<i>ISIN code</i>	<i>Issu date</i>	<i>Redemption date</i>	<i>Coupon</i>	<i>Outstanding (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0005217390	1-Sep-16	1-Mar-67	2.80%	9,633	1,578,657,000	5,646,253,500
IT0005441883	1-Mar-21	1-Mar-72	2.15%	5,900	0	5,175,000,000

BTPCis						
<i>ISIN code</i>	<i>Issue date</i>	<i>Redemption date</i>	<i>Real Coupon</i>	<i>Outstanding* (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0005004426	15-Mar-14	15-Sep-24	2.35%	16,356	0	6,619,100,500
IT0005415416	29-Jun-20	15-May-26	0.65%	11,130	60,000,000	4,685,839,000
IT0004735152	15-Mar-11	15-Sep-26	3.10%	16,388	0	6,284,993,000
IT0005246134	15-Nov-16	15-May-28	1.30%	19,487	44,000,000	7,892,265,500
IT0005543803	26-Apr-23	15-May-29	1.50%	9,928	0	4,867,453,500
IT0005387052	15-May-19	15-May-30	0.40%	16,429	0	6,904,135,000
IT0005138828	15-Sep-15	15-Sep-32	1.25%	17,938	75,000,000	7,228,256,500
IT0005482994	15-Nov-21	15-May-33	0.10%	19,863	0	8,690,144,000
IT0003745541	15-Sep-04	15-Sep-35	2.35%	19,219	0	6,538,635,000
IT0005547812	15-May-23	15-May-39	2.40%	5,808	0	2,862,500,000
IT0004545890	15-Sep-09	15-Sep-41	2.55%	19,618	197,000,000	7,146,717,500
IT0005436701	15-Nov-20	15-May-51	0.15%	8,020	0	3,401,610,000

BTP Green						
<i>ISIN code</i>	<i>Issu date</i>	<i>Redemption date</i>	<i>Coupon</i>	<i>Outstanding (mln. Euro)</i>	<i>Stripped amount</i>	<i>Strippable amount</i>
IT0005508590	30-Apr-22	30-Apr-35	4.00%	11,900	1,000,000	8,924,000,000

All amounts are in Euro