

25 June 2026

ON_23/2026

Btp Italia Si accrual calculation example

Attn:	Intermediaries
Priority:	Medium
Subject:	Example of calculation of Btp Italia Si accrual

Dear Customer,

In order to facilitate the understanding of how the accrual and countervalue of the Btp Italia Si ISIN IT0005713539 is calculated, taking up what has already been published in ON_18/2026, an example of calculation is shown

Settlement Date				30/06/2026	
Quantità				EUR 10000	
Numero lotti				10	
Prezzo				101.5	
ACT/ACT				7/183	0.03825
M-3				101.5	
M-2				102.5	
IR_{base}				102.23333	
$IR_{30/06} =$				102.46667	
Coefficiente di indicizzazione					
$CI_{(d,m)} =$				1.00228243	

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Componente inflazione			
$MAX[0\% ; 100\% * (CI_{(d,m)} - 1)]$		0.228%	
Tasso cedolare annuo		1.50%	
Tasso cedolare semestrale		0.75%	
Componente fissa			
ACT/ACT * Tasso cedolare semestrale		0.02869%	
RATEO			
Numero Lotti * Capitale nominale minimo * (Componente fissa + Componente variabile)		25.67	
Controvalore cash non indicizzato		10150	
Controvalore totale		10175.67	

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