

List of Deliverable Euro-denominated Italian Government Bonds (BTPs)**Delivery Month: March 2016****Short Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005106049	15 May 2018	0.25%	0.885685	79.670330	15/04/2015
IT0004907843	1 Jun 2018	3.50%	0.950283	956.284153	02/04/2013 *
IT0004361041	1 Aug 2018	4.50%	0.968819	469.780220	01/02/2008
IT0005139099	15 Oct 2018	0.30%	0.866624	120.491803	15/10/2015
IT0004957574	1 Dec 2018	3.50%	0.939715	956.284153	02/09/2013
IT0003493258	1 Feb 2019	4.25%	0.956291	443.681319	01/02/2003
IT0004423957	1 Mar 2019	4.50%	0.961947	110.054348	01/09/2008
IT0004992308	1 May 2019	2.50%	0.903239	892.857143	03/02/2014

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005142143	1 Nov 2020	0.65%	0.788893	232.142857	01/11/2015
IT0004634132	1 Mar 2021	3.75%	0.907924	91.711957	01/09/2010 *
IT0004966401	1 May 2021	3.75%	0.904976	1,339.285714	16/10/2013
IT0004009673	1 Aug 2021	3.75%	0.901156	391.483516	01/02/2006
IT0004695075	1 Sep 2021	4.75%	0.946259	116.168478	01/03/2011
IT0005028003	15 Dec 2021	2.15%	0.818384	505.191257	15/06/2014
IT0004759673	1 Mar 2022	5.00%	0.954586	122.282609	01/09/2011

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005045270	1 Dec 2024	2.50%	0.769783	683.060109	01/09/2014
IT0004513641	1 Mar 2025	5.00%	0.936915	122.282609	01/03/2009 *
IT0005090318	1 Jun 2025	1.50%	0.689505	409.836066	02/03/2015
IT0005127086	1 Dec 2025	2.00%	0.713656	546.448087	01/09/2015
IT0004644735	1 Mar 2026	4.50%	0.894561	110.054348	01/09/2010