

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005139099	15 Oct 2018	0.30%	0.891146	122.950820	15/10/2015	*
IT0004957574	1 Dec 2018	3.50%	0.950169	984.972678	02/09/2013	
IT0003493258	1 Feb 2019	4.25%	0.963449	485.054348	01/02/2003	
IT0004423957	1 Mar 2019	4.50%	0.967954	136.740331	01/09/2008	
IT0005177271	15 Apr 2019	0.10%	0.862279	40.983607	15/04/2016	
IT0004992308	1 May 2019	2.50%	0.917647	910.326087	03/02/2014	
IT0005030504	1 Aug 2019	1.50%	0.884469	171.195652	01/07/2014	
IT0004489610	1 Sep 2019	4.25%	0.955159	129.143646	01/03/2009	
IT0005069395	1 Dec 2019	1.05%	0.859208	295.491803	01/12/2014	

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0004966401	1 May 2021	3.75%	0.913100	1,365.489130	16/10/2013	*
IT0005175598	1 Jun 2021	0.45%	0.777899	126.639344	01/04/2016	
IT0004009673	1 Aug 2021	3.75%	0.909201	427.989130	01/02/2006	
IT0004695075	1 Sep 2021	4.75%	0.950531	144.337017	01/03/2011	
IT0005028003	15 Dec 2021	2.15%	0.832053	522.814208	15/06/2014	
IT0004759673	1 Mar 2022	5.00%	0.957842	151.933702	01/09/2011	
IT0005086886	15 Apr 2022	1.35%	0.784989	553.278689	16/02/2015	
IT0004801541	1 Sep 2022	5.50%	0.979460	167.127072	01/03/2012	

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005090318	1 Jun 2025	1.50%	0.702604	422.131148	02/03/2015	
IT0005127086	1 Dec 2025	2.00%	0.724939	562.841530	01/09/2015	
IT0004644735	1 Mar 2026	4.50%	0.898551	136.740331	01/09/2010	*
IT0005170839	1 Jun 2026	1.60%	0.684593	450.273224	01/03/2016	
IT0005210650	1 Dec 2026	1.25%	0.646180	351.775956	01/08/2016	