

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0003493258	1 Feb 2019	4.25%	0.966992	1,536.005435	01/02/2003	*
IT0004423957	1 Mar 2019	4.50%	0.970945	1,267.955801	01/09/2008	
IT0005177271	15 Apr 2019	0.10%	0.874659	15.934066	15/04/2016	
IT0004992308	1 May 2019	2.50%	0.924887	283.149171	03/02/2014	
IT0005030504	1 Aug 2019	1.50%	0.893621	542.119565	01/07/2014	
IT0004489610	1 Sep 2019	4.25%	0.958588	1,197.513812	01/03/2009	
IT0005217929	15 Oct 2019	0.05%	0.848740	7.967033	15/10/2016	
IT0005069395	1 Dec 2019	1.05%	0.869176	31.730769	01/12/2014	
IT0003644769	1 Feb 2020	4.50%	0.959731	1,626.358696	01/02/2004	
IT0004536949	1 Mar 2020	4.25%	0.951699	1,197.513812	01/09/2009	

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0004009673	1 Aug 2021	3.75%	0.913186	1,355.298913	01/02/2006	
IT0004695075	1 Sep 2021	4.75%	0.952637	1,338.397790	01/03/2011	*
IT0005216491	1 Nov 2021	0.35%	0.766868	39.640884	03/10/2016	
IT0005028003	15 Dec 2021	2.15%	0.838926	1,057.377049	15/06/2014	
IT0004759673	1 Mar 2022	5.00%	0.959429	1,408.839779	01/09/2011	
IT0005086886	15 Apr 2022	1.35%	0.793136	215.109890	16/02/2015	
IT0004801541	1 Sep 2022	5.50%	0.980112	1,549.723757	01/03/2012	
IT0005135840	15 Sep 2022	1.45%	0.784876	352.486188	15/09/2015	
IT0004848831	1 Nov 2022	5.50%	0.979631	622.928177	01/05/2012	

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005127086	1 Dec 2025	2.00%	0.730614	60.439560	01/09/2015	
IT0004644735	1 Mar 2026	4.50%	0.900517	1,267.955801	01/09/2010	*
IT0005170839	1 Jun 2026	1.60%	0.690661	48.351648	01/03/2016	
IT0005210650	1 Dec 2026	1.25%	0.652520	37.774725	01/08/2016	