

## List of Deliverable Euro-denominated Italian Government Bonds (BTPs)

Delivery Month: September 2017

### Short Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005217929	15 Oct 2019	0.05%	0.886162	20.355191	15/10/2016 *
IT0005069395	1 Dec 2019	1.05%	0.899991	292.622951	01/12/2014
IT0003644769	1 Feb 2020	4.50%	0.968617	501.358696	01/02/2004
IT0004536949	1 Mar 2020	4.25%	0.962107	117.403315	01/09/2009
IT0005107708	1 May 2020	0.70%	0.873941	252.989130	01/05/2015
IT0005250946	15 Jun 2020	0.35%	0.860250	84.153005	18/04/2017
IT0004594930	1 Sep 2020	4.00%	0.948531	110.497238	01/03/2010
IT0005142143	1 Nov 2020	0.65%	0.851094	234.918478	01/11/2015

### Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005244782	1 Apr 2022	1.20%	0.814201	534.426230	01/03/2017
IT0005086886	15 Apr 2022	1.35%	0.818300	549.590164	16/02/2015
IT0004801541	1 Sep 2022	5.50%	0.982410	151.933702	01/03/2012 *
IT0005135840	15 Sep 2022	1.45%	0.808877	709.239130	15/09/2015
IT0004848831	1 Nov 2022	5.50%	0.981830	1,987.771739	01/05/2012
IT0005172322	15 Mar 2023	0.95%	0.769468	464.673913	15/03/2016
IT0004898034	1 May 2023	4.50%	0.932886	1,626.358696	01/03/2013
IT0004356843	1 Aug 2023	4.75%	0.942813	529.211957	01/02/2008

### Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005170839	1 Jun 2026	1.60%	0.709364	445.901639	01/03/2016
IT0005210650	1 Dec 2026	1.25%	0.672166	348.360656	01/08/2016
IT0005240830	1 Jun 2027	2.20%	0.728398	613.114754	01/02/2017
IT0005274805	1 Aug 2027	2.05%	0.713755	228.396739	04/07/2017
IT0004889033	1 Sep 2028	4.75%	0.907077	131.215470	22/01/2013 *