

List of Deliverable Euro-denominated Italian Government Bonds (BTPs)**Delivery Month: March 2018****Short Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005107708	1 May 2020	0.70%	0.896298	253.314917	01/05/2015
IT0005250946	15 Jun 2020	0.35%	0.883863	83.653846	18/04/2017
IT0004594930	1 Sep 2020	4.00%	0.956609	119.565217	01/03/2010 *
IT0005142143	1 Nov 2020	0.65%	0.873026	235.220994	01/11/2015
IT0004634132	1 Mar 2021	3.75%	0.941848	112.092391	01/09/2010
IT0004966401	1 May 2021	3.75%	0.938538	1,357.044199	16/10/2013
IT0005175598	1 Jun 2021	0.45%	0.841823	124.862637	01/04/2016

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005135840	15 Sep 2022	1.45%	0.825627	712.983425	15/09/2015
IT0004848831	1 Nov 2022	5.50%	0.983359	1,990.331492	01/05/2012 *
IT0005172322	15 Mar 2023	0.95%	0.787560	467.127072	15/03/2016
IT0004898034	1 May 2023	4.50%	0.937972	1,628.453039	01/03/2013
IT0004356843	1 Aug 2023	4.75%	0.946908	511.740331	01/02/2008
IT0005215246	15 Oct 2023	0.65%	0.752312	264.285714	15/09/2016
IT0000366655	1 Nov 2023	9.00%	1.146024	3,256.906077	01/11/1993
IT0004953417	1 Mar 2024	4.50%	0.929773	134.510870	01/08/2013

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0005210650	1 Dec 2026	1.25%	0.685754	346.840659	01/08/2016
IT0005240830	1 Jun 2027	2.20%	0.738907	610.439560	01/02/2017
IT0005274805	1 Aug 2027	2.05%	0.724526	220.856354	04/07/2017
IT0004889033	1 Sep 2028	4.75%	0.910156	141.983696	22/01/2013 *