

List of Deliverable Euro-denominated Italian Government Bonds (BTPs)**Delivery Month:****September 2015****Short Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0004867070	1 Nov 2017	3.50%	0.952076	1255.4348
IT0005058463	15 Jan 2018	0.75%	0.888466	116.1685
IT0004273493	1 Feb 2018	4.50%	0.968870	489.1304
IT0005106049	15 May 2018	0.25%	0.861561	80.1630
IT0004907843	1 Jun 2018	3.50%	0.940048	965.8470
IT0004361041	1 Aug 2018	4.50%	0.962902	489.1304
IT0004957574	1 Dec 2018	3.50%	0.929781	965.8470

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0005107708	1 May 2020	0.70%	0.790718	251.0870
IT0004594930	1 Sep 2020	4.00%	0.918568	98.9011
IT0004634132	1 Mar 2021	3.75%	0.900069	92.7198
IT0004966401	1 May 2021	3.75%	0.897222	1345.1087
IT0004009673	1 Aug 2021	3.75%	0.893554	407.6087
IT0004695075	1 Sep 2021	4.75%	0.942157	117.4451

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0005001547	1 Sep 2024	3.75%	0.850925	92.7198
IT0005045270	1 Dec 2024	2.50%	0.759873	689.8907
IT0004513641	1 Mar 2025	5.00%	0.934295	123.6264
IT0005090318	1 Jun 2025	1.50%	0.677058	413.9344
IT0004644735	1 Mar 2026	4.50%	0.890729	111.2637

List of Deliverable Euro-denominated Italian Government Bonds (BTPs)**Delivery Month:****December 2015****Short Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0005058463	15 Jan 2018	0.75%	0.899523	301.6304
IT0004273493	1 Feb 2018	4.50%	0.971874	1601.9022
IT0005106049	15 May 2018	0.25%	0.873490	17.1703
IT0004907843	1 Jun 2018	3.50%	0.945180	86.0656
IT0004361041	1 Aug 2018	4.50%	0.965820	1601.9022
IT0004957574	1 Dec 2018	3.50%	0.934763	86.0656
IT0003493258	1 Feb 2019	4.25%	0.952865	1512.9076
IT0004423957	1 Mar 2019	4.50%	0.958980	1236.2637

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0004594930	1 Sep 2020	4.00%	0.922061	1098.9011

IT0004634132	1 Mar 2021	3.75%	0.903915	1030.2198
IT0004966401	1 May 2021	3.75%	0.901070	401.7857
IT0004009673	1 Aug 2021	3.75%	0.897309	1334.9185
IT0004695075	1 Sep 2021	4.75%	0.944125	1304.9451

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0005001547	1 Sep 2024	3.75%	0.854049	1030.2198
IT0005045270	1 Dec 2024	2.50%	0.764829	61.4754
IT0004513641	1 Mar 2025	5.00%	0.935523	1373.6264
IT0005090318	1 Jun 2025	1.50%	0.683259	36.8852
IT0004644735	1 Mar 2026	4.50%	0.892566	1236.2637

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

Delivery Month:

March 2016

Short Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0005106049	15 May 2018	0.25%	0.885685	79.6703
IT0004907843	1 Jun 2018	3.50%	0.950283	956.2842
IT0004361041	1 Aug 2018	4.50%	0.968819	469.7802
IT0004957574	1 Dec 2018	3.50%	0.939715	956.2842
IT0003493258	1 Feb 2019	4.25%	0.956291	443.6813
IT0004423957	1 Mar 2019	4.50%	0.961947	110.0543
IT0004992308	1 May 2019	2.50%	0.903239	892.8571

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0004634132	1 Mar 2021	3.75%	0.907924	91.7120
IT0004966401	1 May 2021	3.75%	0.904976	1339.2857
IT0004009673	1 Aug 2021	3.75%	0.901156	391.4835
IT0004695075	1 Sep 2021	4.75%	0.946259	116.1685
IT0005028003	15 Dec 2021	2.15%	0.818384	505.1913
IT0004759673	1 Mar 2022	5.00%	0.954586	122.2826

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0005045270	1 Dec 2024	2.50%	0.769783	683.0601
IT0004513641	1 Mar 2025	5.00%	0.936915	122.2826
IT0005090318	1 Jun 2025	1.50%	0.689505	409.8361
IT0004644735	1 Mar 2026	4.50%	0.894561	110.0543

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

Delivery Month:

June 2016

Short Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0004361041	1 Aug 2018	4.50%	0.971889	1607.1429
IT0004957574	1 Dec 2018	3.50%	0.944898	86.0656
IT0003493258	1 Feb 2019	4.25%	0.959803	1517.8571
IT0004423957	1 Mar 2019	4.50%	0.964829	1235.0543
IT0004992308	1 May 2019	2.50%	0.910341	271.7391
IT0005030504	1 Aug 2019	1.50%	0.875090	535.7143
IT0004489610	1 Sep 2019	4.25%	0.951601	1166.4402

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0004634132	1 Mar 2021	3.75%	0.911885	1029.2120
IT0004966401	1 May 2021	3.75%	0.908987	407.6087
IT0004009673	1 Aug 2021	3.75%	0.905106	1339.2857
IT0004695075	1 Sep 2021	4.75%	0.948286	1303.6685
IT0005028003	15 Dec 2021	2.15%	0.825129	1045.6284
IT0004759673	1 Mar 2022	5.00%	0.956111	1372.2826
IT0005086886	15 Apr 2022	1.35%	0.776713	206.5574

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest
IT0004513641	1 Mar 2025	5.00%	0.938181	1372.2826
IT0005090318	1 Jun 2025	1.50%	0.695958	36.8852
IT0004644735	1 Mar 2026	4.50%	0.896453	1235.0543