

**List of Deliverable Euro-denominated Italian Government Bonds (BTPs)****Delivery Month: June 2017****Short Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005030504	1 Aug 2019	1.50%	0.912558	542.817680	01/07/2014	*
IT0004489610	1 Sep 2019	4.25%	0.965652	1,189.538043	01/03/2009	
IT0005217929	15 Oct 2019	0.05%	0.873538	7.923497	15/10/2016	
IT0005069395	1 Dec 2019	1.05%	0.889615	31.557377	01/12/2014	
IT0003644769	1 Feb 2020	4.50%	0.965611	1,628.453039	01/02/2004	
IT0004536949	1 Mar 2020	4.25%	0.958560	1,189.538043	01/09/2009	
IT0005107708	1 May 2020	0.70%	0.863133	79.891304	01/05/2015	
IT0005250946	15 Jun 2020	0.35%	0.848733	172.115385	18/04/2017	
IT0004594930	1 Sep 2020	4.00%	0.944576	1,119.565217	01/03/2010	

**Medium Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005028003	15 Dec 2021	2.15%	0.852976	1,057.280220	15/06/2014	
IT0004759673	1 Mar 2022	5.00%	0.962782	1,399.456522	01/09/2011	*
IT0005244782	1 Apr 2022	1.20%	0.805397	236.065574	01/03/2017	
IT0005086886	15 Apr 2022	1.35%	0.809808	213.934426	16/02/2015	
IT0004801541	1 Sep 2022	5.50%	0.981584	1,539.402174	01/03/2012	
IT0005135840	15 Sep 2022	1.45%	0.800789	350.679348	15/09/2015	
IT0004848831	1 Nov 2022	5.50%	0.981100	627.717391	01/05/2012	
IT0005172322	15 Mar 2023	0.95%	0.760743	229.755435	15/03/2016	
IT0004898034	1 May 2023	4.50%	0.930435	513.586957	01/03/2013	

**Long Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0004644735	1 Mar 2026	4.50%	0.904626	1,259.510870	01/09/2010	*
IT0005170839	1 Jun 2026	1.60%	0.703075	48.087432	01/03/2016	
IT0005210650	1 Dec 2026	1.25%	0.665556	37.568306	01/08/2016	
IT0005240830	1 Jun 2027	2.20%	0.723303	66.120219	01/02/2017	