

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005177271	15 Apr 2019	0.10%	0.886828	40.109890	15/04/2016	
IT0004992308	1 May 2019	2.50%	0.932045	890.883978	03/02/2014	*
IT0005030504	1 Aug 2019	1.50%	0.902668	153.314917	01/07/2014	
IT0004489610	1 Sep 2019	4.25%	0.962066	103.940217	01/03/2009	
IT0005217929	15 Oct 2019	0.05%	0.860661	20.054945	15/10/2016	
IT0005069395	1 Dec 2019	1.05%	0.878973	285.576923	01/12/2014	
IT0003644769	1 Feb 2020	4.50%	0.962552	459.944751	01/02/2004	
IT0004536949	1 Mar 2020	4.25%	0.955079	103.940217	01/09/2009	
IT0005107708	1 May 2020	0.70%	0.852028	249.447514	01/05/2015	

**Medium Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005216491	1 Nov 2021	0.35%	0.776962	124.723757	03/10/2016	
IT0005028003	15 Dec 2021	2.15%	0.845631	502.060440	15/06/2014	
IT0004759673	1 Mar 2022	5.00%	0.961123	122.282609	01/09/2011	*
IT0005086886	15 Apr 2022	1.35%	0.801155	541.483516	16/02/2015	
IT0004801541	1 Sep 2022	5.50%	0.980904	134.510870	01/03/2012	
IT0005135840	15 Sep 2022	1.45%	0.792598	704.972376	15/09/2015	
IT0004848831	1 Nov 2022	5.50%	0.980324	1,959.944751	01/05/2012	

**Long Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005127086	1 Dec 2025	2.00%	0.736153	543.956044	01/09/2015	
IT0004644735	1 Mar 2026	4.50%	0.902570	110.054348	01/09/2010	*
IT0005170839	1 Jun 2026	1.60%	0.696598	435.164835	01/03/2016	
IT0005210650	1 Dec 2026	1.25%	0.658760	339.972527	01/08/2016	
IT0005240830	1 Jun 2027	2.20%	0.718080	598.351648	01/02/2017	