

List of Deliverable Euro-denominated Italian Government Bonds (BTPs)**Delivery Month: June 2016****Short Italian BTP**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0004361041	1 Aug 2018	4.50%	0.971889	1,607.142857	01/02/2008 *
IT0005139099	15 Oct 2018	0.30%	0.878661	45.901639	15/10/2015
IT0004957574	1 Dec 2018	3.50%	0.944898	86.065574	02/09/2013
IT0003493258	1 Feb 2019	4.25%	0.959803	1,517.857143	01/02/2003
IT0004423957	1 Mar 2019	4.50%	0.964829	1,235.054348	01/09/2008
IT0005177271	15 Apr 2019	0.10%	0.849722	15.300546	15/04/2016
IT0004992308	1 May 2019	2.50%	0.910341	271.739130	03/02/2014
IT0005030504	1 Aug 2019	1.50%	0.875090	535.714286	01/07/2014
IT0004489610	1 Sep 2019	4.25%	0.951601	1,166.440217	01/03/2009

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0004634132	1 Mar 2021	3.75%	0.911885	1,029.211957	01/09/2010 *
IT0004966401	1 May 2021	3.75%	0.908987	407.608696	16/10/2013
IT0005175598	1 Jun 2021	0.45%	0.767481	11.065574	01/04/2016
IT0004009673	1 Aug 2021	3.75%	0.905106	1,339.285714	01/02/2006
IT0004695075	1 Sep 2021	4.75%	0.948286	1,303.668478	01/03/2011
IT0005028003	15 Dec 2021	2.15%	0.825129	1,045.628415	15/06/2014
IT0004759673	1 Mar 2022	5.00%	0.956111	1,372.282609	01/09/2011
IT0005086886	15 Apr 2022	1.35%	0.776713	206.557377	16/02/2015

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
IT0004513641	1 Mar 2025	5.00%	0.938181	1,372.282609	01/03/2009 *
IT0005090318	1 Jun 2025	1.50%	0.695958	36.885246	02/03/2015
IT0005127086	1 Dec 2025	2.00%	0.719224	49.180328	01/09/2015
IT0004644735	1 Mar 2026	4.50%	0.896453	1,235.054348	01/09/2010
IT0005170839	1 Jun 2026	1.60%	0.678467	39.344262	01/03/2016

