

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0003644769	1 Feb 2020	4.50%	0.971620	1,614.130435	01/02/2004	*
IT0004536949	1 Mar 2020	4.25%	0.965637	1,185.773481	01/09/2009	
IT0005107708	1 May 2020	0.70%	0.884988	77.348066	01/05/2015	
IT0005250946	15 Jun 2020	0.35%	0.871946	171.174863	18/04/2017	
IT0004594930	1 Sep 2020	4.00%	0.952488	1,116.022099	01/03/2010	
IT0005285041	15 Oct 2020	0.20%	0.852477	31.318681	15/10/2017	
IT0005142143	1 Nov 2020	0.65%	0.861931	71.823204	01/11/2015	
IT0004634132	1 Mar 2021	3.75%	0.937331	1,046.270718	01/09/2010	

Medium Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005277444	1 Aug 2022	0.90%	0.799094	322.826087	01/08/2017	
IT0004801541	1 Sep 2022	5.50%	0.983102	1,534.530387	01/03/2012	*
IT0005135840	15 Sep 2022	1.45%	0.817163	348.480663	15/09/2015	
IT0004848831	1 Nov 2022	5.50%	0.982597	607.734807	01/05/2012	
IT0005172322	15 Mar 2023	0.95%	0.778429	228.314917	15/03/2016	
IT0004898034	1 May 2023	4.50%	0.935408	497.237569	01/03/2013	
IT0004356843	1 Aug 2023	4.75%	0.944827	1,703.804348	01/02/2008	
IT0005215246	15 Oct 2023	0.65%	0.743020	101.785714	15/09/2016	

Long Italian BTP

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
IT0005210650	1 Dec 2026	1.25%	0.678912	34.340659	01/08/2016	
IT0005240830	1 Jun 2027	2.20%	0.733633	60.439560	01/02/2017	
IT0005274805	1 Aug 2027	2.05%	0.719078	735.326087	04/07/2017	
IT0004889033	1 Sep 2028	4.75%	0.908540	1,325.276243	22/01/2013	*