

List of Deliverable Euro-denominated German Government Bonds (Bunds)

Delivery Month: June 2017

Short Bund (Schatz) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001104677	15 Mar 2019	0.00%	0.902732	-	02/03/2017 *
DE0001141695	12 Apr 2019	0.50%	0.907127	83.561644	12/04/2014
DE0001104685	14 Jun 2019	0.00%	0.889712	-	25/05/2017
DE0001135382	4 Jul 2019	3.50%	0.952807	3,289.041096	22/05/2009

Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135465	4 Jan 2022	2.00%	0.844169	99.670000	25/11/2011 *
DE0001141752	8 Apr 2022	0.00%	0.755053	114.333000	03/02/2017
DE0001135473	4 Jul 2022	1.75%	0.819090	110.878000	13/04/2012
DE0001135499	4 Sep 2022	1.50%	0.802901	111.878000	04/09/2012

Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001102390	15 Feb 2026	0.50%	0.636105	160.273973	15/01/2016 *
DE0001102408	15 Aug 2026	0.00%	0.585882	-	15/07/2016
DE0001102416	15 Feb 2027	0.25%	0.586859	80.136986	13/01/2017

Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135432	4 Jul 2042	3.25%	0.882632	3,054.109589	04/07/2010 *
DE0001135481	4 Jul 2044	2.50%	0.754721	2,349.315068	27/04/2012
DE0001102341	15 Aug 2046	2.50%	0.744349	2,061.643836	28/02/2014