

List of Deliverable Euro-denominated German Government Bonds (Bunds)**Delivery Month: March 2017****Short Bund (Schatz) Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001104669	14 Dec 2018	0.00%	0.902300	-	11/11/2016 *
DE0001135374	4 Jan 2019	3.75%	0.962071	667.808219	14/11/2008
DE0001141687	22 Feb 2019	1.00%	0.910215	43.835616	17/01/2014
DE0001141695	12 Apr 2019	0.50%	0.894865	454.794521	12/04/2014

Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001141745	8 Oct 2021	0.00%	0.765735	99.6700	22/07/2016 *
DE0001135465	4 Jan 2022	2.00%	0.836617	114.3330	25/11/2011
DE0001135473	4 Jul 2022	1.75%	0.811152	110.8780	13/04/2012
DE0001135499	4 Sep 2022	1.50%	0.794633	100.5330	04/09/2012

Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001102390	15 Feb 2026	0.50%	0.627894	31.506849	15/01/2016 *
DE0001102408	15 Aug 2026	0.00%	0.577156	-	15/07/2016
DE0001102416	15 Feb 2027	0.25%	0.578747	15.753425	13/01/2017

Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135432	4 Jul 2042	3.25%	0.881825	2,217.123288	04/07/2010 *
DE0001135481	4 Jul 2044	2.50%	0.753339	1,705.479452	27/04/2012
DE0001102341	15 Aug 2046	2.50%	0.743100	1,417.808219	28/02/2014