

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

Delivery Month: September 2017

Short Bund (Schatz) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001104685	14 Jun 2019	0.00%	0.902732	-	25/05/2017 *
DE0001135382	4 Jul 2019	3.50%	0.958117	661.643836	22/05/2009
DE0001104693	13 Sep 2019	0.00%	0.889712	-	31/08/2017
DE0001141703	11 Oct 2019	0.25%	0.890499	229.452055	05/09/2014

Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001141752	8 Apr 2022	0.00%	0.766102	99.6700	03/02/2017 *
DE0001135473	4 Jul 2022	1.75%	0.826760	114.3330	13/04/2012
DE0001135499	4 Sep 2022	1.50%	0.811062	110.8780	04/09/2012
DE0001141760	7 Oct 2022	0.00%	0.744163	111.8780	07/07/2017
DE0001102309	15 Feb 2023	1.50%	0.796464	112.8780	18/01/2013

Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001102408	15 Aug 2026	0.00%	0.594455	-	15/07/2016 *
DE0001102416	15 Feb 2027	0.25%	0.594839	142.465753	13/01/2017
DE0001102424	15 Aug 2027	0.50%	0.597373	36.986301	14/07/2017

Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135432	4 Jul 2042	3.25%	0.883261	614.383562	04/07/2010 *
DE0001135481	4 Jul 2044	2.50%	0.755949	472.602740	27/04/2012
DE0001102341	15 Aug 2046	2.50%	0.745560	184.931507	28/02/2014