

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

Delivery Month: December 2017

Short Bund (Schatz) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001104693	13 Sep 2019	0.00%	0.902732	-	31/08/2017	*
DE0001141703	11 Oct 2019	0.25%	0.902916	41.780822	05/09/2014	
DE0001104701	13 Dec 2019	0.00%	0.889712	-	16/11/2017	
DE0001135390	4 Jan 2020	3.25%	0.947963	3,036.301370	13/11/2009	

Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001135473	4 Jul 2022	1.75%	0.834543	99.6700	13/04/2012	*
DE0001135499	4 Sep 2022	1.50%	0.819195	114.3330	04/09/2012	
DE0001141760	7 Oct 2022	0.00%	0.755053	110.8780	07/07/2017	
DE0001102309	15 Feb 2023	1.50%	0.804504	111.8780	18/01/2013	
DE0001102317	15 May 2023	1.50%	0.796639	112.8780	15/05/2013	

Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001102408	15 Aug 2026	0.00%	0.603154	-	15/07/2016	*
DE0001102416	15 Feb 2027	0.25%	0.602944	204.794521	13/01/2017	
DE0001102424	15 Aug 2027	0.50%	0.604880	161.643836	14/07/2017	

Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001135432	4 Jul 2042	3.25%	0.883897	1,424.657534	04/07/2010	*
DE0001135481	4 Jul 2044	2.50%	0.757191	1,095.890411	27/04/2012	
DE0001102341	15 Aug 2046	2.50%	0.746672	808.219178	28/02/2014	