

List of Deliverable Euro-denominated German Government Bonds (Bunds)**Delivery Month: June 2016****Short Bund (Schatz) Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001104636	16 Mar 2018	0.00%	0.902300	-	12/02/2016	*
DE0001141661	13 Apr 2018	0.25%	0.902504	39.726027	13/04/2013	
DE0001104644	15 Jun 2018	0.00%	0.889288	-	13/05/2016	
DE0001135358	4 Jul 2018	4.25%	0.966849	3,971.311475	30/05/2008	

Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001135424	4 Jan 2021	2.50%	0.863493	99.6700	26/11/2010	*
DE0001141737	9 Apr 2021	0.00%	0.754691	114.3330	05/02/2016	
DE0001135440	4 Jul 2021	3.25%	0.882795	110.8780	29/04/2011	
DE0001135457	4 Sep 2021	2.25%	0.835567	100.5330	26/08/2011	

Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001102374	15 Feb 2025	0.50%	0.635989	158.469945	16/01/2015	*
DE0001102382	15 Aug 2025	1.00%	0.654708	819.672131	17/07/2015	
DE0001102390	15 Feb 2026	0.50%	0.604688	158.469945	15/01/2016	

Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001135366	4 Jul 2040	4.75%	1.114483	4,438.524590	04/07/2008	*
DE0001135432	4 Jul 2042	3.25%	0.879916	3,036.885246	04/07/2010	
DE0001135481	4 Jul 2044	2.50%	0.749703	2,336.065574	27/04/2012	
DE0001102341	15 Aug 2046	2.50%	0.739732	2,049.180328	28/02/2014	