

List of Deliverable Swiss Confederation (CONF) Bonds**Delivery Month: September 2016****Medium Swiss CONF**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0111999816	28 Apr 2021	2.00%	0.957694	744.444444	28 Apr 2016	0.372222222	12-Sep-2016 *
CH0008435569	11 Feb 2023	4.00%	1.056777	2,344.444444	11 Feb 2016	0.586111111	12-Sep-2016
CH0127181011	25 May 2022	2.00%	0.948527	594.444444	25 May 2016	0.297222222	12-Sep-2016

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0224396983	28 May 2026	1.25%	0.658985	361.111111	28 May 2016	0.288888889	12-Sep-2016
CH0184249990	24 Jul 2025	1.50%	0.698196	200.000000	24 Jul 2016	0.133333333	12-Sep-2016 *
CH0008680370	8 Apr 2028	4.00%	0.836929	1,711.111111	8 Apr 2016	0.427777778	12-Sep-2016
CH0031835561	27 Jun 2027	3.25%	0.786477	677.083333	27 Jun 2016	0.208333333	12-Sep-2016