

List of Deliverable Swiss Confederation (CONF) Bonds

Delivery Month: December 2016

Medium Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0111999816	28 Apr 2021	2.00%	0.959859	1,244.444444	28 Apr 2016	0.622222222	12-Dec-2016 *
CH0008435569	11 Feb 2023	4.00%	1.054813	3,344.444444	11 Feb 2016	0.836111111	12-Dec-2016
CH0127181011	25 May 2022	2.00%	0.950611	1,094.444444	25 May 2016	0.547222222	12-Dec-2016

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0224396983	28 May 2026	1.25%	0.665591	673.611111	28 May 2016	0.538888889	12-Dec-2016
CH0184249990	24 Jul 2025	1.50%	0.704728	575.000000	24 Jul 2016	0.383333333	12-Dec-2016 *
CH0224397346	22 Jun 2029	0.00%	0.482699	-	22 Jun 2016	0.472222222	12-Dec-2016
CH0008680370	8 Apr 2028	4.00%	0.839504	2,711.111111	8 Apr 2016	0.677777778	12-Dec-2016
CH0031835561	27 Jun 2027	3.25%	0.790012	1,489.583333	27 Jun 2016	0.458333333	12-Dec-2016