

List of Deliverable Swiss Confederation (CONF) Bonds

Delivery Month: March 2018

Medium Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0127181011	25 May 2022	2.00%	0.961332	1,594.4444	25 May 2017	0.797222	12-Mar-2018 *
CH0127181177	11 Jun 2024	1.25%	0.902773	940.9722	11 Jun 2017	0.752778	12-Mar-2018
CH0008435569	11 Feb 2023	4.00%	1.044295	344.4444	11 Feb 2018	0.086111	12-Mar-2018

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0031835561	27 Jun 2027	3.25%	0.808852	136.4900	27 Jun 2017	0.708333	12-Mar-2018
CH0224396983	28 May 2026	1.25%	0.700184	107.5450	28 May 2017	0.788889	12-Mar-2018 *
CH0008680370	8 Apr 2028	4.00%	0.852798	114.7780	8 Apr 2017	0.927778	12-Mar-2018
CH0224397346	22 Jun 2029	0.00%	0.519169	101.4580	22 Jun 2017	0.722222	12-Mar-2018
CH0224397171	27 May 2030	0.50%	0.534466	146.9380	27 May 2017	0.791667	12-Mar-2018