

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

December

Delivery Month: 2015

### Short Bund (Schatz) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001104610	15 Sep 2017	0.00%	0.902266	-	21/08/2015
DE0001141646	13 Oct 2017	0.50%	0.906712	79.234973	14/09/2012
DE0001104628	15 Dec 2017	0.00%	0.889286	-	20/11/2015
DE0001135341	4 Jan 2018	4.00%	0.962076	3,726.027397	16/11/2007
DE0001141653	23 Feb 2018	0.50%	0.889430	397.260274	11/01/2013

### Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135408	4 Jul 2020	3.00%	0.882993	1,303.278689	30/04/2010
DE0001135416	4 Sep 2020	2.25%	0.849178	596.311475	20/08/2010 *
DE0001141729	16 Oct 2020	0.25%	0.764043	37.568306	03/07/2015
DE0001135424	4 Jan 2021	2.50%	0.850784	2,328.767123	26/11/2010

### Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001102366	15 Aug 2024	1.00%	0.669126	319.672131	15/08/2014 *
DE0001102374	15 Feb 2025	0.50%	0.620108	408.219178	16/01/2015
DE0001102382	15 Aug 2025	1.00%	0.640651	319.672131	17/07/2015

### Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135366	4 Jul 2040	4.75%	1.115728	2,063.524590	04/07/2008 *
DE0001135432	4 Jul 2042	3.25%	0.878489	1,411.885246	04/07/2010
DE0001135481	4 Jul 2044	2.50%	0.747190	1,086.065574	27/04/2012
DE0001102341	15 Aug 2046	2.50%	0.737469	799.180328	28/02/2014

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

Delivery Month: March 2016

### Short Bund (Schatz) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001104628	15 Dec 2017	0.00%	0.902266	-	20/11/2015
DE0001135341	4 Jan 2018	4.00%	0.966295	721.311475	16/11/2007
DE0001141653	23 Feb 2018	0.50%	0.901238	21.857923	11/01/2013
DE0001141661	13 Apr 2018	0.25%	0.889969	226.775956	13/04/2013

### Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001141729	16 Oct 2020	0.25%	0.774587	99.726776	03/07/2015
DE0001135424	4 Jan 2021	2.50%	0.857065	450.819672	26/11/2010 *
DE0001135440	4 Jul 2021	3.25%	0.877687	2,219.945355	29/04/2011
DE0001135457	4 Sep 2021	2.25%	0.828823	1,155.737705	26/08/2011

### Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001102374	15 Feb 2025	0.50%	0.627975	32.786885	16/01/2015 *
DE0001102382	15 Aug 2025	1.00%	0.647571	568.306011	17/07/2015

### Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135366	4 Jul 2040	4.75%	1.115054	3,244.535519	04/07/2008 *
DE0001135432	4 Jul 2042	3.25%	0.879155	2,219.945355	04/07/2010
DE0001135481	4 Jul 2044	2.50%	0.748403	1,707.650273	27/04/2012
DE0001102341	15 Aug 2046	2.50%	0.738558	1,420.765027	28/02/2014

## 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
DE0001141661	13 Apr 2018	0.25%	0.902504	39.726027	13/04/2013
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	1,079.234973	26/11/2010
DE0001135440	4 Jul 2021	3.25%	0.882795	3,036.885246	29/04/2011 *
DE0001135457	4 Sep 2021	2.25%	0.835567	1,721.311475	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

### 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