

List of Deliverable Swiss Confederation (CONF) Bonds

Delivery Month: December 2015

Medium Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0021908907	6 Jul 2020	2.25%	0.968780	962.500000	6 Jul 2015	0.427778	10-Dec-2015 *
CH0127181011	25 May 2022	2.00%	0.942339	1,083.333333	25 May 2015	0.541667	10-Dec-2015
CH0111999816	28 Apr 2021	2.00%	0.951318	1,233.333333	28 Apr 2015	0.616667	10-Dec-2015

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0184249990	24 Jul 2025	1.50%	0.678982	566.666667	24 Jul 2015	0.377778	10-Dec-2015 *
CH0127181177	11 Jun 2024	1.25%	0.690681	621.527778	11 Jun 2015	0.497222	10-Dec-2015
CH0008680370	8 Apr 2028	4.00%	0.829708	2,688.888889	8 Apr 2015	0.672222	10-Dec-2015
CH0224396983	28 May 2026	1.25%	0.639704	666.666667	28 May 2015	0.533333	10-Dec-2015
CH0031835561	27 Jun 2027	3.25%	0.775941	1,471.527778	27 Jun 2015	0.452778	10-Dec-2015

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date	
CH0021908907	6 Jul 2020	2.25%	0.970424	1,525.000000	6 Jul 2015	0.677778	10-Mar-2016	*
CH0127181011	25 May 2022	2.00%	0.944415	1,583.333333	25 May 2015	0.791667	10-Mar-2016	
CH0111999816	28 Apr 2021	2.00%	0.953473	1,733.333333	28 Apr 2015	0.866667	10-Mar-2016	

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date	
CH0184249990	24 Jul 2025	1.50%	0.685287	941.666667	24 Jul 2015	0.627778	10-Mar-2016	*
CH0127181177	11 Jun 2024	1.25%	0.697783	934.027778	11 Jun 2015	0.747222	10-Mar-2016	
CH0008680370	8 Apr 2028	4.00%	0.832323	3,688.888889	8 Apr 2015	0.922222	10-Mar-2016	
CH0224396983	28 May 2026	1.25%	0.646073	979.166667	28 May 2015	0.783333	10-Mar-2016	
CH0031835561	27 Jun 2027	3.25%	0.779441	2,284.027778	27 Jun 2015	0.702778	10-Mar-2016	

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date	
CH0021908907	6 Jul 2020	2.25%	0.972122	2,087.500000	6 Jul 2015 25 May 2016	0.927778	10-Jun-2016	*
CH0127181011	25 May 2022	2.00%	0.946494	83.333333	28 Apr 2016	0.041667	10-Jun-2016	
CH0111999816	28 Apr 2021	2.00%	0.955582	233.333333	2016	0.116667	10-Jun-2016	

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date	
CH0184249990	24 Jul 2025	1.50%	0.691740	1,316.666667	24 Jul 2015 11 Jun 2015	0.877778	10-Jun-2016	*
CH0127181177	11 Jun 2024	1.25%	0.705035	1,246.527778	2015	0.997222	10-Jun-2016	
CH0008680370	8 Apr 2028	4.00%	0.834537	688.888889	8 Apr 2016 28 May 2016	0.172222	10-Jun-2016	
CH0224396983	28 May 2026	1.25%	0.652520	41.666667	27 Jun 2015	0.033333	10-Jun-2016	
CH0031835561	27 Jun 2027	3.25%	0.783111	3,096.527778	2015	0.952778	10-Jun-2016	