

**List of Deliverable Euro-denominated German Government Bonds (Bunds)**Delivery Month: **September 2016****Short Bund (Schatz) Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001104644	15 Jun 2018	0.00%	0.902732	-	13/05/2016	*
DE0001135358	4 Jul 2018	4.25%	0.970642	815.068493	30/05/2008	
DE0001104651	14 Sep 2018	0.00%	0.889713	-	05/08/2016	
DE0001141679	12 Oct 2018	1.00%	0.904774	918.032787	06/09/2013	

**Medium Bund (Bobl) Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001141737	9 Apr 2021	0.00%	0.766102	99.6700	05/02/2016	
DE0001135440	4 Jul 2021	3.25%	0.887863	114.3330	29/04/2011	*
DE0001135457	4 Sep 2021	2.25%	0.842619	110.8780	26/08/2011	
DE0001141745	8 Oct 2021	0.00%	0.744171	100.5330	22/07/2016	
DE0001135465	4 Jan 2022	2.00%	0.822420	100.5330	25/11/2011	

**Long Bund Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001102382	15 Aug 2025	1.00%	0.662105	76.712329	17/07/2015	*
DE0001102390	15 Feb 2026	0.50%	0.612551	286.885246	15/01/2016	
DE0001102408	15 Aug 2026	0.00%	0.560896	-	15/07/2016	

**Ultra Long Bund Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001135432	4 Jul 2042	3.25%	0.880541	623.287671	04/07/2010	*
DE0001135481	4 Jul 2044	2.50%	0.750923	479.452055	27/04/2012	
DE0001102341	15 Aug 2046	2.50%	0.740933	191.780822	28/02/2014	