

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
DE0001104636	16 Mar 2018	0.00%	0.889147	-	12/02/2016
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	99.6700	03/07/2015 *
DE0001135424	4 Jan 2021	2.50%	0.857065	114.3330	26/11/2010
DE0001141737	9 Apr 2021	0.00%	0.743698	110.8780	05/02/2016
DE0001135440	4 Jul 2021	3.25%	0.877687	100.5330	29/04/2011
DE0001135457	4 Sep 2021	2.25%	0.828823	100.5330	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
DE0001102390	15 Feb 2026	0.50%	0.597123	32.786885	15/01/2016

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