

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001104651	14 Sep 2018	0.00%	0.902732	-	05/08/2016	*
DE0001141679	12 Oct 2018	1.00%	0.915548	167.123288	06/09/2013	
DE0001104669	14 Dec 2018	0.00%	0.889713	-	11/11/2016	
DE0001135374	4 Jan 2019	3.75%	0.957464	3,514.344262	14/11/2008	
DE0001141687	22 Feb 2019	1.00%	0.899831	803.278689	17/01/2014	

**Medium Bund (Bobl) Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001135440	4 Jul 2021	3.25%	0.892844	99.6700	29/04/2011	*
DE0001135457	4 Sep 2021	2.25%	0.849347	114.3330	26/08/2011	
DE0001141745	8 Oct 2021	0.00%	0.755053	110.8780	22/07/2016	
DE0001135465	4 Jan 2022	2.00%	0.829650	100.5330	25/11/2011	

**Long Bund Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001102382	15 Aug 2025	1.00%	0.669312	326.027397	17/07/2015	*
DE0001102390	15 Feb 2026	0.50%	0.620295	411.202186	15/01/2016	
DE0001102408	15 Aug 2026	0.00%	0.569104	-	15/07/2016	

**Ultra Long Bund Futures**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
DE0001135432	4 Jul 2042	3.25%	0.881152	1,433.561644	04/07/2010	*
DE0001135481	4 Jul 2044	2.50%	0.752116	1,102.739726	27/04/2012	
DE0001102341	15 Aug 2046	2.50%	0.742000	815.068493	28/02/2014	