

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

Delivery Month: March 2018

Short Bund (Schatz) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135390	4 Jan 2020	3.25%	0.953827	596.575342	13/11/2009 *
DE0001141711	17 Apr 2020	0.00%	0.884896	-	23/01/2015

Medium Bund (Bobl) Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001141760	7 Oct 2022	0.00%	0.766102	99.6700	07/07/2017 *
DE0001102309	15 Feb 2023	1.50%	0.812657	114.3330	18/01/2013
DE0001102317	15 May 2023	1.50%	0.804683	110.8780	15/05/2013
DE0001102325	15 Aug 2023	2.00%	0.819109	111.8780	15/08/2013

Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001102416	15 Feb 2027	0.25%	0.611166	17.123288	13/01/2017 *
DE0001102424	15 Aug 2027	0.50%	0.612515	286.301370	14/07/2017

Ultra Long Bund Futures

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
DE0001135432	4 Jul 2042	3.25%	0.884620	2,234.931507	04/07/2010 *
DE0001135481	4 Jul 2044	2.50%	0.758506	1,719.178082	27/04/2012
DE0001102341	15 Aug 2046	2.50%	0.747855	1,431.506849	28/02/2014