

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0111999816	28 Apr 2021	2.00%	0.953473	1,733.333333	28 Apr 2015	0.866666667	10-Mar-2016
CH0021908907	6 Jul 2020	2.25%	0.970424	1,525.000000	6 Jul 2015	0.677777778	10-Mar-2016 *
CH0127181011	25 May 2022	2.00%	0.944415	1,583.333333	25 May 2015	0.791666667	10-Mar-2016

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0224396983	28 May 2026	1.25%	0.646073	979.166667	28 May 2015	0.783333333	10-Mar-2016
CH0184249990	24 Jul 2025	1.50%	0.685287	941.666667	24 Jul 2015	0.627777778	10-Mar-2016
CH0127181177	11 Jun 2024	1.25%	0.697783	934.027778	11 Jun 2015	0.747222222	10-Mar-2016 *
CH0008680370	8 Apr 2028	4.00%	0.832323	3,688.888889	8 Apr 2015	0.922222222	10-Mar-2016
CH0031835561	27 Jun 2027	3.25%	0.779441	2,284.027778	27 Jun 2015	0.702777778	10-Mar-2016