

List of Deliverable Swiss Confederation (CONF) Bonds**Delivery Month: December 2017****Medium Swiss CONF**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0127181011	25 May 2022	2.00%	0.959132	1,088.888889	25 May 2017	0.544444	11-Dec-2017 *
CH0127181177	11 Jun 2024	1.25%	0.897986	625.000000	11 Jun 2017	0.500000	11-Dec-2017
CH0008435569	11 Feb 2023	4.00%	1.047128	3,333.333333	11 Feb 2017	0.833333	11-Dec-2017

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0031835561	27 Jun 2027	3.25%	0.804927	136.4900	27 Jun 2017	0.455556	11-Dec-2017
CH0224396983	28 May 2026	1.25%	0.693032	107.5450	28 May 2017	0.536111	11-Dec-2017 *
CH0008680370	8 Apr 2028	4.00%	0.849887	114.7780	8 Apr 2017	0.675000	11-Dec-2017
CH0224397346	22 Jun 2029	0.00%	0.511661	101.4580	22 Jun 2017	0.469444	11-Dec-2017
CH0224397171	27 May 2030	0.50%	0.527926	146.9380	27 May 2017	0.538889	11-Dec-2017