

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0127181011	25 May 2022	2.00%	0.954890	94.4444	25 May 2017	0.047222222	12-Jun-2017 *
CH0008435569	11 Feb 2023	4.00%	1.050569	1,344.4444	11 Feb 2017	0.336111111	12-Jun-2017

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0031835561	27 Jun 2027	3.25%	0.797598	3114.5833	27 Jun 2016	0.958333333	12-Jun-2017
CH0184249990	24 Jul 2025	1.50%	0.718246	1325.0000	24 Jul 2016	0.883333333	12-Jun-2017 *
CH0224396983	28 May 2026	1.25%	0.679173	48.6111	28 May 2017	0.038888889	12-Jun-2017
CH0224397346	22 Jun 2029	0.00%	0.496969	0.0000	22 Jun 2016	0.972222222	12-Jun-2017
CH0008680370	8 Apr 2028	4.00%	0.844622	711.1111	8 Apr 2017	0.177777778	12-Jun-2017
CH0224397171	27 May 2030	0.50%	0.515183	20.8333	27 May 2017	0.041666667	12-Jun-2017