

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

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0127181011	25 May 2022	2.00%	0.952749	1,583.333333	25 May 2016	0.791666667	10-Mar-2017
CH0111999816	28 Apr 2021	2.00%	0.962078	1,733.333333	28 Apr 2016	0.866666667	10-Mar-2017 *
CH0008435569	11 Feb 2023	4.00%	1.053438	322.222222	11 Feb 2017	0.080555556	10-Mar-2017

**Long Swiss CONF**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0031835561	27 Jun 2027	3.25%	0.793718	2,284.027778	27 Jun 2016	0.702777778	10-Mar-2017
CH0224396983	28 May 2026	1.25%	0.672340	979.166667	28 May 2016	0.783333333	10-Mar-2017
CH0224397346	22 Jun 2029	0.00%	0.489782	-	22 Jun 2016	0.716666667	10-Mar-2017
CH0184249990	24 Jul 2025	1.50%	0.711410	941.666667	24 Jul 2016	0.627777778	10-Mar-2017 *
CH0008680370	8 Apr 2028	4.00%	0.842263	3,688.888889	8 Apr 2016	0.922222222	10-Mar-2017