

List of Deliverable Swiss Confederation (CONF) Bonds

Delivery Month: September 2017

Medium Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0127181011	25 May 2022	2.00%	0.956984	588.888889	25 May 2017	0.29444	11-Sep-2017 *
CH0008435569	11 Feb 2023	4.00%	1.049173	2,333.333333	11 Feb 2017	0.58333	11-Sep-2017

Long Swiss CONF

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0031835561	27 Jun 2027	3.25%	0.801176	136.4900	27 Jun 2017	0.20556	11-Sep-2017
CH0224396983	28 May 2026	1.25%	0.686029	107.5450	28 May 2017	0.28611	11-Sep-2017 *
CH0008680370	8 Apr 2028	4.00%	0.847162	114.7780	8 Apr 2017	0.425	11-Sep-2017
CH0224397346	22 Jun 2029	0.00%	0.504262	101.4580	22 Jun 2017	0.21944	11-Sep-2017
CH0224397171	27 May 2030	0.50%	0.521499	146.9380	27 May 2017	0.28889	11-Sep-2017