

List of Deliverable Euro-denominated Spanish Government Bonds (Bonos)**Delivery Month: September 2015****Short Spanish Bonos**

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000123J2	31 Oct 2016	4.25%	0.981110	3656.1644
ES00000120J8	31 Jan 2017	3.80%	0.971174	2311.2329
ES00000124I2	30 Apr 2017	2.10%	0.940736	763.1148
ES0000012783	30 Jul 2017	5.50%	0.991169	631.1475
ES00000126V0	31 Oct 2017	0.50%	0.892530	430.1370
ES00000123Q7	31 Jan 2018	4.50%	0.967164	2736.9863
ES00000127D6	30 Apr 2018	0.25%	0.861233	90.8470
ES00000121A5	30 Jul 2018	4.10%	0.950876	470.4918
ES00000123R5	30 Sep 2017	4.75%	0.976419	4489.7260

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000121O6	31 Oct 2019	4.30%	0.939122	3699.1781
ES00000126C0	31 Jan 2020	1.40%	0.826802	851.5068
ES00000122D7	30 Apr 2020	4.00%	0.920814	1453.5519
ES00000122T3	31 Oct 2020	4.85%	0.950225	4172.3288
ES00000123B9	30 Apr 2021	5.50%	0.976301	1998.6339
ES00000127H7	30 Jul 2020	1.15%	0.799719	131.9672

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000124W3	30 Apr 2024	3.80%	0.854752	1380.8743
ES00000126B2	31 Oct 2024	2.75%	0.776248	2365.7534
ES00000126Z1	30 Apr 2025	1.60%	0.684812	581.4208
ES00000122E5	30 Jul 2025	4.65%	0.901345	533.6066
ES00000127G9	31 Oct 2025	2.15%	0.717582	1849.5890

List of Deliverable Euro-denominated Spanish Government Bonds (Bonos)**Delivery Month: December 2015****Short Spanish Bonos**

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000120J8	31 Jan 2017	3.80%	0.976249	3258.6301
ES00000124I2	30 Apr 2017	2.10%	0.949355	1285.2459
ES0000012783	30 Jul 2017	5.50%	0.992051	1998.6339
ES00000126V0	31 Oct 2017	0.50%	0.904361	54.6448
ES00000123Q7	31 Jan 2018	4.50%	0.970498	3858.9041
ES00000127D6	30 Apr 2018	0.25%	0.874160	153.0055
ES00000121A5	30 Jul 2018	4.10%	0.954627	1489.8907
ES00000124B7	31 Oct 2018	3.75%	0.941763	409.8361

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000126C0	31 Jan 2020	1.40%	0.835535	1200.5479
ES00000122D7	30 Apr 2020	4.00%	0.924519	2448.0874
ES00000122T3	31 Oct 2020	4.85%	0.952336	530.0546
ES00000123B9	30 Apr 2021	5.50%	0.977165	3366.1202

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000126B2	31 Oct 2024	2.75%	0.780916	300.5464
ES00000126Z1	30 Apr 2025	1.60%	0.690912	979.2350
ES00000122E5	30 Jul 2025	4.65%	0.903015	1689.7541
ES00000127G9	31 Oct 2025	2.15%	0.718865	234.9727

List of Deliverable Euro-denominated Spanish Government Bonds (Bonos)

Delivery Month: **March 2016**

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000124I2	30 Apr 2017	2.10%	0.958175	1807.3770
ES0000012783	30 Jul 2017	5.50%	0.993144	3366.1202
ES00000126V0	31 Oct 2017	0.50%	0.916324	178.9617
ES00000123Q7	31 Jan 2018	4.50%	0.973761	479.5082
ES00000127D6	30 Apr 2018	0.25%	0.887299	215.1639
ES00000121A5	30 Jul 2018	4.10%	0.958581	2509.2896
ES00000124B7	31 Oct 2018	3.75%	0.946242	1342.2131

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000122D7	30 Apr 2020	4.00%	0.928422	3442.6230
ES00000122T3	31 Oct 2020	4.85%	0.954252	1735.9290
ES00000123B9	30 Apr 2021	5.50%	0.978241	4733.6066
ES00000123K0	31 Jan 2022	5.85%	0.992573	623.3607

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000126B2	31 Oct 2024	2.75%	0.785518	984.2896
ES00000126Z1	30 Apr 2025	1.60%	0.697159	1377.0492
ES00000122E5	30 Jul 2025	4.65%	0.904878	2845.9016
ES00000127G9	31 Oct 2025	2.15%	0.724044	769.5355
ES00000123C7	30 Jul 2026	5.90%	0.992023	3610.9290

List of Deliverable Euro-denominated Spanish Government Bonds (Bonos)

Delivery Month: **June 2016**

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES0000012783	30 Jul 2017	5.50%	0.994469	4748.6339
ES00000126V0	31 Oct 2017	0.50%	0.928613	304.6448
ES00000123Q7	31 Jan 2018	4.50%	0.976888	1610.6557
ES00000127D6	30 Apr 2018	0.25%	0.900174	28.0822
ES00000121A5	30 Jul 2018	4.10%	0.962789	3539.8907
ES00000124B7	31 Oct 2018	3.75%	0.950976	2284.8361
ES00000124V5	30 Apr 2019	2.75%	0.916034	308.9041

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000122T3	31 Oct 2020	4.85%	0.956397	2955.0546
ES00000123B9	30 Apr 2021	5.50%	0.979189	617.8082
ES00000123K0	31 Jan 2022	5.85%	0.992605	2093.8525

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest
ES00000126Z1	30 Apr 2025	1.60%	0.703530	179.7260
ES00000122E5	30 Jul 2025	4.65%	0.906960	4014.7541
ES00000127G9	31 Oct 2025	2.15%	0.729436	1309.9727
ES00000123C7	30 Jul 2026	5.90%	0.992362	5093.9891