

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

Delivery Month: March 2016

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000124I2	30 Apr 2017	2.10%	0.958175	1,807.377049	26/11/2013 *
ES0000012783	30 Jul 2017	5.50%	0.993144	3,366.120219	11/03/2002
ES00000126V0	31 Oct 2017	0.50%	0.916324	178.961749	23/09/2014
ES00000123Q7	31 Jan 2018	4.50%	0.973761	479.508197	13/11/2012
ES00000127D6	30 Apr 2018	0.25%	0.887299	215.163934	26/05/2015
ES00000121A5	30 Jul 2018	4.10%	0.958581	2,509.289617	19/02/2008
ES00000124B7	31 Oct 2018	3.75%	0.946242	1,342.213115	09/07/2013

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000122D7	30 Apr 2020	4.00%	0.928422	3,442.622951	20/01/2010 *
ES00000127H7	30 Jul 2020	1.15%	0.817550	703.825137	16/06/2015
ES00000122T3	31 Oct 2020	4.85%	0.954252	1,735.928962	13/07/2010
ES00000123B9	30 Apr 2021	5.50%	0.978241	4,733.606557	24/01/2011
ES00000123K0	31 Jan 2022	5.85%	0.992573	623.360656	22/11/2011

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000126B2	31 Oct 2024	2.75%	0.785518	984.289617	20/06/2014
ES00000126Z1	30 Apr 2025	1.60%	0.697159	1,377.049180	27/01/2015
ES00000122E5	30 Jul 2025	4.65%	0.904878	2,845.901639	24/02/2010 *
ES00000127G9	31 Oct 2025	2.15%	0.724044	769.535519	09/06/2015
ES00000127Z9	30 Apr 2026	1.95%	0.697984	1,678.278689	19/01/2016
ES00000123C7	30 Jul 2026	5.90%	0.992023	3,610.928962	15/03/2011