

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

Delivery Month: June 2017

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000121A5	30 Jul 2018	4.10%	0.979658	3,560.821918	19/02/2008	*
ES00000124B7	31 Oct 2018	3.75%	0.970640	2,301.369863	09/07/2013	
ES00000128A0	31 Jan 2019	0.25%	0.912727	90.410959	26/01/2016	
ES00000124V5	30 Apr 2019	2.75%	0.943653	323.972603	14/01/2014	
ES00000121L2	30 Jul 2019	4.60%	0.972593	3,995.068493	10/02/2009	
ES00000121O6	31 Oct 2019	4.30%	0.962922	2,638.904110	02/06/2009	
ES00000126C0	31 Jan 2020	1.40%	0.890656	506.301370	08/07/2014	
ES00000122D7	30 Apr 2020	4.00%	0.948347	471.232877	20/01/2010	

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000128B8	30 Jul 2021	0.75%	0.812766	651.369863	08/03/2016	*
ES00000123K0	31 Jan 2022	5.85%	0.993687	2,115.616438	22/11/2011	
ES00000128O1	30 Apr 2022	0.40%	0.768900	47.123288	24/01/2017	
ES00000123U9	31 Jan 2023	5.40%	0.971635	1,952.876712	29/01/2013	

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000127Z9	30 Apr 2026	1.95%	0.727225	229.726027	19/01/2016	
ES00000123C7	30 Jul 2026	5.90%	0.992925	5,124.109589	15/03/2011	*
ES00000128H5	31 Oct 2026	1.30%	0.669910	797.808219	26/07/2016	
ES00000128P8	30 Apr 2027	1.50%	0.671636	176.712329	31/01/2017	