

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

Delivery Month: March 2017

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000127D6	30 Apr 2018	0.25%	0.938415	215.068493	26/05/2015	*
ES00000121A5	30 Jul 2018	4.10%	0.975095	2,504.931507	19/02/2008	
ES00000124B7	31 Oct 2018	3.75%	0.965498	1,335.616438	09/07/2013	
ES00000128A0	31 Jan 2019	0.25%	0.899763	26.027397	26/01/2016	
ES00000124V5	30 Apr 2019	2.75%	0.936409	2,365.753425	14/01/2014	
ES00000121L2	30 Jul 2019	4.60%	0.969359	2,810.410959	10/02/2009	
ES00000121O6	31 Oct 2019	4.30%	0.959261	1,531.506849	02/06/2009	
ES00000126C0	31 Jan 2020	1.40%	0.880921	145.753425	08/07/2014	

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000123B9	30 Apr 2021	5.50%	0.981945	4,731.506849	24/01/2011	*
ES00000128B8	30 Jul 2021	0.75%	0.802495	458.219178	08/03/2016	
ES00000123K0	31 Jan 2022	5.85%	0.993637	609.041096	22/11/2011	
ES00000128O1	30 Apr 2022	0.40%	0.758462	344.109589	24/01/2017	
ES00000123U9	31 Jan 2023	5.40%	0.970779	562.191781	29/01/2013	

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000127G9	31 Oct 2025	2.15%	0.745956	765.753425	09/06/2015	
ES00000127Z9	30 Apr 2026	1.95%	0.721223	1,677.534247	19/01/2016	
ES00000123C7	30 Jul 2026	5.90%	0.992568	3,604.657534	15/03/2011	*
ES00000128H5	31 Oct 2026	1.30%	0.663162	463.013699	26/07/2016	
ES00000128P8	30 Apr 2027	1.50%	0.665439	1,290.410959	31/01/2017	