

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

Delivery Month: September 2017

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000124B7	31 Oct 2018	3.75%	0.975831	3,236.301370	09/07/2013 *
ES00000128A0	31 Jan 2019	0.25%	0.925473	152.739726	26/01/2016
ES00000124V5	30 Apr 2019	2.75%	0.950653	1,009.589041	14/01/2014
ES00000121L2	30 Jul 2019	4.60%	0.975625	541.917808	10/02/2009
ES00000121O6	31 Oct 2019	4.30%	0.966678	3,710.958904	02/06/2009
ES00000126C0	31 Jan 2020	1.40%	0.900273	855.342466	08/07/2014
ES00000122D7	30 Apr 2020	4.00%	0.952321	1,468.493151	20/01/2010
ES00000127H7	30 Jul 2020	1.15%	0.874999	135.479452	16/06/2015

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000123K0	31 Jan 2022	5.85%	0.993953	3,574.109589	22/11/2011 *
ES00000128O1	30 Apr 2022	0.40%	0.779161	146.849315	24/01/2017
ES00000123U9	31 Jan 2023	5.40%	0.972676	3,299.178082	29/01/2013

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000127Z9	30 Apr 2026	1.95%	0.733039	715.890411	19/01/2016
ES00000123C7	30 Jul 2026	5.90%	0.993089	695.068493	15/03/2011 *
ES00000128H5	31 Oct 2026	1.30%	0.676589	1,121.917808	26/07/2016
ES00000128P8	30 Apr 2027	1.50%	0.677750	550.684932	31/01/2017
ES0000012A89	31 Oct 2027	1.45%	0.661777	1,251.369863	04/07/2017

