

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

Delivery Month: December 2017

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000128A0	31 Jan 2019	0.25%	0.938415	215.068493	26/01/2016 *
ES00000124V5	30 Apr 2019	2.75%	0.957856	1,695.205479	14/01/2014
ES00000121L2	30 Jul 2019	4.60%	0.978512	1,688.767123	10/02/2009
ES00000121O6	31 Oct 2019	4.30%	0.970364	483.013699	02/06/2009
ES00000126C0	31 Jan 2020	1.40%	0.910082	1,204.383562	08/07/2014
ES00000122D7	30 Apr 2020	4.00%	0.956499	2,465.753425	20/01/2010
ES00000127H7	30 Jul 2020	1.15%	0.884956	422.191781	16/06/2015
ES00000122T3	31 Oct 2020	4.85%	0.970177	544.794521	13/07/2010

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000123K0	31 Jan 2022	5.85%	0.994436	5,032.602740	22/11/2011 *
ES00000128O1	30 Apr 2022	0.40%	0.789587	246.575342	24/01/2017
ES0000012A97	31 Oct 2022	0.45%	0.770740	50.547945	10/10/2017
ES00000123U9	31 Jan 2023	5.40%	0.973929	4,645.479452	29/01/2013
ES00000123X3	31 Oct 2023	4.40%	0.922430	494.246575	21/05/2013

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000123C7	30 Jul 2026	5.90%	0.993013	2,166.027397	15/03/2011 *
ES00000128H5	31 Oct 2026	1.30%	0.683135	146.027397	26/07/2016
ES00000128P8	30 Apr 2027	1.50%	0.684009	924.657534	31/01/2017
ES0000012A89	31 Oct 2027	1.45%	0.667855	162.876712	04/07/2017