

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

Delivery Month: September 2016

### Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000126V0	31 Oct 2017	0.50%	0.941376	433.060109	23/09/2014	*
ES00000123Q7	31 Jan 2018	4.50%	0.980303	2,766.393443	13/11/2012	
ES00000127D6	30 Apr 2018	0.25%	0.913144	92.465753	26/05/2015	
ES00000121A5	30 Jul 2018	4.10%	0.967026	494.246575	19/02/2008	
ES00000124B7	31 Oct 2018	3.75%	0.956028	3,247.950820	09/07/2013	
ES00000128A0	31 Jan 2019	0.25%	0.875895	153.688525	26/01/2016	
ES00000124V5	30 Apr 2019	2.75%	0.922849	1,017.123288	14/01/2014	
ES00000121L2	30 Jul 2019	4.60%	0.963818	554.520548	10/02/2009	

### Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000122T3	31 Oct 2020	4.85%	0.958807	4,200.683060	13/07/2010	*
ES00000123B9	30 Apr 2021	5.50%	0.979922	2,034.246575	24/01/2011	
ES00000128B8	30 Jul 2021	0.75%	0.783437	90.410959	08/03/2016	
ES00000123K0	31 Jan 2022	5.85%	0.992862	3,596.311475	22/11/2011	

### Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000126Z1	30 Apr 2025	1.60%	0.710073	591.780822	27/01/2015	
ES00000122E5	30 Jul 2025	4.65%	0.908973	560.547945	24/02/2010	*
ES00000127G9	31 Oct 2025	2.15%	0.735110	1,862.158470	09/06/2015	
ES00000127Z9	30 Apr 2026	1.95%	0.709996	721.232877	19/01/2016	
ES00000123C7	30 Jul 2026	5.90%	0.992525	711.232877	15/03/2011	
ES00000128H5	31 Oct 2026	1.30%	0.646022	1,125.956284	26/07/2016	