

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

Delivery Month: December 2016

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000123Q7	31 Jan 2018	4.50%	0.983823	3,885.245902	13/11/2012	*
ES00000127D6	30 Apr 2018	0.25%	0.925897	154.794521	26/05/2015	
ES00000121A5	30 Jul 2018	4.10%	0.971028	1,516.438356	19/02/2008	
ES00000124B7	31 Oct 2018	3.75%	0.960883	431.506849	09/07/2013	
ES00000128A0	31 Jan 2019	0.25%	0.887904	215.846995	26/01/2016	
ES00000124V5	30 Apr 2019	2.75%	0.929646	1,702.739726	14/01/2014	
ES00000121L2	30 Jul 2019	4.60%	0.966534	1,701.369863	10/02/2009	
ES00000121O6	31 Oct 2019	4.30%	0.956033	494.794521	02/06/2009	

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000123B9	30 Apr 2021	5.50%	0.980847	3,405.479452	24/01/2011	*
ES00000128B8	30 Jul 2021	0.75%	0.793044	277.397260	08/03/2016	
ES00000123K0	31 Jan 2022	5.85%	0.993331	5,050.819672	22/11/2011	

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000122E5	30 Jul 2025	4.65%	0.910764	1,719.863014	24/02/2010	*
ES00000127G9	31 Oct 2025	2.15%	0.740627	247.397260	09/06/2015	
ES00000127Z9	30 Apr 2026	1.95%	0.715629	1,207.397260	19/01/2016	
ES00000123C7	30 Jul 2026	5.90%	0.992443	2,182.191781	15/03/2011	
ES00000128H5	31 Oct 2026	1.30%	0.656980	149.589041	26/07/2016	