

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

Delivery Month: March 2018

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000124V5	30 Apr 2019	2.75%	0.965264	2,380.821918	14/01/2014	*
ES00000121L2	30 Jul 2019	4.60%	0.981610	2,835.616438	10/02/2009	
ES00000121O6	31 Oct 2019	4.30%	0.973914	1,555.068493	02/06/2009	
ES00000126C0	31 Jan 2020	1.40%	0.919996	153.424658	08/07/2014	
ES00000122D7	30 Apr 2020	4.00%	0.960884	3,463.013699	20/01/2010	
ES00000127H7	30 Jul 2020	1.15%	0.895101	708.904110	16/06/2015	
ES00000122T3	31 Oct 2020	4.85%	0.972362	1,753.972603	13/07/2010	

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000128O1	30 Apr 2022	0.40%	0.800180	346.301370	24/01/2017	*
ES00000123U9	31 Jan 2023	5.40%	0.975052	591.780822	29/01/2013	
ES00000123X3	31 Oct 2023	4.40%	0.925031	1,591.232877	21/05/2013	
ES00000121G2	31 Jan 2024	4.80%	0.941760	526.027397	16/09/2008	

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT	
ES00000128H5	31 Oct 2026	1.30%	0.689912	470.136986	26/07/2016	*
ES00000128P8	30 Apr 2027	1.50%	0.690414	1,298.630137	31/01/2017	
ES0000012A89	31 Oct 2027	1.45%	0.674037	524.383562	04/07/2017	