

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

Delivery Month: June 2016

Short Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES0000012783	30 Jul 2017	5.50%	0.994469	4,748.633880	11/03/2002 *
ES00000126V0	31 Oct 2017	0.50%	0.928613	304.644809	23/09/2014
ES00000123Q7	31 Jan 2018	4.50%	0.976888	1,610.655738	13/11/2012
ES00000127D6	30 Apr 2018	0.25%	0.900174	28.082192	26/05/2015
ES00000121A5	30 Jul 2018	4.10%	0.962789	3,539.890710	19/02/2008
ES00000124B7	31 Oct 2018	3.75%	0.950976	2,284.836066	09/07/2013
ES00000128A0	31 Jan 2019	0.25%	0.863677	89.480874	26/01/2016
ES00000124V5	30 Apr 2019	2.75%	0.916034	308.904110	14/01/2014

Medium Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000127H7	30 Jul 2020	1.15%	0.826826	992.896175	16/06/2015
ES00000122T3	31 Oct 2020	4.85%	0.956397	2,955.054645	13/07/2010 *
ES00000123B9	30 Apr 2021	5.50%	0.979189	617.808219	24/01/2011
ES00000123K0	31 Jan 2022	5.85%	0.992605	2,093.852459	22/11/2011

Long Spanish Bonos

ISIN	Maturity Date	Coupon	PF	Accrued Interest	INT_ACC_DT
ES00000126Z1	30 Apr 2025	1.60%	0.703530	179.726027	27/01/2015
ES00000122E5	30 Jul 2025	4.65%	0.906960	4,014.754098	24/02/2010 *
ES00000127G9	31 Oct 2025	2.15%	0.729436	1,309.972678	09/06/2015
ES00000127Z9	30 Apr 2026	1.95%	0.704335	219.041096	19/01/2016
ES00000123C7	30 Jul 2026	5.90%	0.992362	5,093.989071	15/03/2011

