

**Deliverable Instruments Fixed Income Futures Contracts Stockholmsbörsen (2007-11-27)**

	<b>Contract</b>	<b>Loan</b>	<b>Maturity Date</b>	<b>Coupon</b>	
19 December 2007	R2	R1048	2009-12-01	4,00%	
	R5	R1046	2012-10-08	5,50%	
	R10	R1051	2017-08-12	3,75%	
	SPA2	SPINTAB 174	2010-06-16	3,50%	
	SPA5	SPINTAB 176	2012-06-20	4,25%	
	ST2	SHAB 1569	2009-12-16	6,00%	
	ST5	SHAB 1572	2012-03-21	6,00%	
			SHAB 1573	2012-12-19	6,00%
	SB5	SCBC 124	2012-04-11	4,00%	
	NBHYP2	NBHYP 5519	2010-06-16	3,25%	
	NBHYP5	NBHYP 5524	2012-06-20	4,00%	
	19 March 2008	R2	R1048	2009-12-01	4,00%
		R5	R1046	2012-10-08	5,50%
R10		R1051	2017-08-12	3,75%	
SPA2		SPINTAB 174	2010-06-16	3,50%	
SPA5		SPINTAB 176	2012-06-20	4,25%	
ST2		SHAB 1569	2009-12-16	6,00%	
ST5		SHAB 1573	2012-12-19	6,00%	
SB5		SCBC 124	2012-04-11	4,00%	
NBHYP2		NBHYP 5519	2010-06-16	3,25%	
NBHYP5		NBHYP 5524	2012-06-20	4,00%	
18 June 2008		R2	R1048	2009-12-01	4,00%
		R5	R1046	2012-10-08	5,50%
		R10	R1052	2019-03-12	4,25%