

Deliverable bonds for Fixed Income derivatives

Date: 2010-08-03

September 15, 2010

Contract	Loan	Maturity date	Coupon
R2	R1046	2012-10-08	5,50%
R5	R1049	2015-08-12	4,50%
R10	R1047	2020-12-01	5,00%
2STAT	R1046	2012-10-08	5,50%
5STAT	R1049	2015-08-12	4,50%
10STAT	R1047	2020-12-01	5,00%
SPA2	SPINTAB 176	2012-06-20	4,25%
SPA5	SPINTAB 182	2015-03-18	3,75%
ST2	SHAB 1573	2012-12-19	6,00%
ST5	SHAB 1577	2015-12-16	6,00%
SB5	SCBC 127	2015-04-15	4,00%
NBHYP2	NBHYP 5524	2012-06-20	4,00%
NBHYP5	NBHYP 5520	2015-06-17	3,25%

December 15, 2010

Contract	Loan	Maturity date	Coupon
R2	R1046	2012-10-08	5,50%
R5	R1049	2015-08-12	4,50%
R10	R1047	2020-12-01	5,00%
2STAT	R1046	2012-10-08	5,50%
5STAT	R1049	2015-08-12	4,50%
10STAT	R1047	2020-12-01	5,00%
SPA2	SPINTAB 177	2013-06-19	4,75%
SPA5	SPINTAB 182	2015-03-18	3,75%
ST2	SHAB 1573	2012-12-19	6,00%
ST5	SHAB 1577	2015-12-16	6,00%
SB5	SCBC 127	2015-04-15	4,00%
NBHYP2	NBHYP 5524	2012-06-20	4,00%
NBHYP5	NBHYP 5520	2015-06-17	3,25%

March 16, 2011

Contract	Loan	Maturity date	Coupon
R2	R1046	2012-10-08	5,50%
R5	R1050	2016-07-12	3,00%
R10	R1047	2020-12-01	5,00%
2STAT	R1046	2012-10-08	5,50%
5STAT	R1050	2016-07-12	3,00%
10STAT	R1047	2020-12-01	5,00%