

## Deliverable bonds for Fixed Income derivatives

Date: 2010-12-03

### 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%
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 131	2015-11-18	4,00%
NBHYP2	NBHYP 5525	2013-06-19	4,25%
NBHYP5	NBHYP 5520	2015-06-17	3,25%

### June 15, 2011

Contract	Loan	Maturity date	Coupon
R2*	R1041	2014-05-05	6,75%
R5	R1050	2016-07-12	3,00%
R10	R1047	2020-12-01	5,00%
2STAT	R1041	2014-05-05	6,75%
5STAT	R1050	2016-07-12	3,00%
10STAT	R1047	2020-12-01	5,00%

\* NASDAQ OMX Stockholm has decided that Swedish Government bond 1041 will be deliverable in the R2RR contract, June 2011 expiry. The series will be open for clearing from November 17h 2010. The choice of deliverable bond follows NASDAQ OMX decision to complement the rule requirements regarding deliverable bonds to also include a minimum term criteria (that will take effect on November 17 2010). The decision to complement the rules was taken after consultation with Market Makers in the R2 contract and Penningmarknadsrådet.



