

Deliverable bonds for Fixed Income derivatives

Date: 2011-05-02

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%
SPA2	SPINTAB 177	2013-06-19	4,75%
SPA5	SPINTAB 183	2015-09-16	3,75%
ST2	SHAB 1574	2013-09-18	6,00%
ST5	SHAB 1578	2016-09-21	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%

September 21, 2011

Contract	Loan	Maturity date	Coupon
R2	R1041	2014-05-05	6,75%
R5	R1050	2016-07-12	3,00%
R10	R1054	2022-06-01	3,50%
2STAT	R1041	2014-05-05	6,75%
5STAT	R1050	2016-07-12	3,00%
10STAT	R1054	2022-06-01	3,50%
SPA2	SPINTAB 177	2013-06-19	4,75%
SPA5	SPINTAB 184	2016-06-15	3,75%
ST2	SHAB 1574	2013-09-18	6,00%
ST5	SHAB 1578	2016-09-21	6,00%
SB5	SCBC 132	2016-09-21	4,00%
NBHYP2	NBHYP 5525	2013-06-19	4,25%
NBHYP5	NBHYP 5527	2016-06-15	4,50%

December 21, 2011

Contract	Loan	Maturity date	Coupon
R2	R1041	2014-05-05	6,75%
R5	R1050	2016-07-12	3,00%
R10	R1054	2022-06-01	3,50%
2STAT	R1041	2014-05-05	6,75%
5STAT	R1050	2016-07-12	3,00%
10STAT	R1054	2022-06-01	3,50%