

Deliverable bonds for Fixed Income derivatives

Date: 2011-08-08

September 21, 2011

Contract	Loan	ISIN	Maturity date	Coupon
R2	R1041	SE0000412389	2014-05-05	6,75%
R5	R1050	SE0001517699	2016-07-12	3,00%
R10	R1054	SE0003784461	2022-06-01	3,50%
2STAT	R1041	SE0000412389	2014-05-05	6,75%
5STAT	R1050	SE0001517699	2016-07-12	3,00%
10STAT	R1054	SE0003784461	2022-06-01	3,50%
SPA2	SPINTAB 177	SE0002373696	2013-06-19	4,75%
SPA5	SPINTAB 184	SE0003585793	2016-06-15	3,75%
ST2	SHAB 1574	SE0001384793	2013-09-18	6,00%
ST5	SHAB 1578	SE0001384835	2016-09-21	6,00%
SB5	SCBC 132	SE0003172519	2016-09-21	4,00%
NBHYP2	NBHYP 5525	SE0002331975	2013-06-19	4,25%
NBHYP5	NBHYP 5527	SE0003949874	2016-06-15	4,50%

December 21, 2011

Contract	Loan	ISIN	Maturity date	Coupon
R2	R1041	SE0000412389	2014-05-05	6,75%
R5	R1050	SE0001517699	2016-07-12	3,00%
R10	R1054	SE0003784461	2022-06-01	3,50%
2STAT	R1041	SE0000412389	2014-05-05	6,75%
5STAT	R1050	SE0001517699	2016-07-12	3,00%
10STAT	R1054	SE0003784461	2022-06-01	3,50%
SPA2	SPINTAB 166	SE0000426371	2014-05-05	6,75%
SPA5	SPINTAB 185	SE0003585801	2017-03-15	3,75%
ST2	SHAB 1574	SE0001384793	2013-09-18	6,00%
ST5	SHAB 1578	SE0001384835	2016-09-21	6,00%
SB5	SCBC 132	SE0003172519	2016-09-21	4,00%
NBHYP2	NBHYP 5526	SE0002832667	2014-06-18	4,00%
NBHYP5	NBHYP 5527	SE0003949874	2016-06-15	4,50%

March 21, 2012

Contract	Loan	ISIN	Maturity date	Coupon
R2	R1041	SE0000412389	2014-05-05	6,75%
R5	R1051	SE0001811399	2017-08-12	3,75%
R10	R1054	SE0003784461	2022-06-01	3,50%
2STAT	R1041	SE0000412389	2014-05-05	6,75%
5STAT	R1051	SE0001811399	2017-08-12	3,75%
10STAT	R1054	SE0003784461	2022-06-01	3,50%