

## Deliverable bonds for Fixed Income derivatives

Date: 2014-08-07

### September 17, 2014

Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
R2	R1050	SE0001517699	2016-07-12	3,00%	2249	2044
R5	R1052	SE0002241083	2019-03-12	4,25%	2256	2012
R10	R1058	SE0005676608	2025-05-12	2,50%	7854	2013
SPA2	SPINTAB 184	SE0003585793	2016-06-15	3,75%	2882	2882
SPA5	SPINTAB 187	SE0004270015	2018-09-19	3,75%	1034	1034
ST2	SHAB 1578	SE0001384835	2016-09-21	6,00%	2863	2068
ST5	SHAB 1581	SE0005498300	2018-12-19	3,00%	7189	2069
SB5	SCBC 139	SE0005468022	2018-12-19	4,00%	7304	2040
NBHYP2	NBHYP 5527	SE0003949874	2016-06-15	4,50%	2479	2479
NBHYP5	NBHYP 5530	SE0005676723	2019-06-19	2,25%	8186	8186

### December 17, 2014

Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
R2	R1050	SE0001517699	2016-07-12	3,00%	2249	2041
R5	R1052	SE0002241083	2019-03-12	4,25%	2256	2017
R10	R1058	SE0005676608	2025-05-12	2,50%	7854	2018
SPA2	SPINTAB 185	SE0003585801	2017-03-15	3,75%	2883	2883
SPA5	SPINTAB 188	SE0004270023	2019-06-19	3,75%	1035	1035
ST2	SHAB 1578	SE0001384835	2016-09-21	6,00%	2863	2082
ST5	SHAB 1582	SE0005965746	2019-09-18	2,50%	9013	2084
SB5	SCBC 140	SE0005468030	2019-09-18	4,00%	7305	2037
NBHYP2	NBHYP 5527	SE0003949874	2016-06-15	4,50%	2479	2479
NBHYP5	NBHYP 5530	SE0005676723	2019-06-19	2,25%	8186	8186

### March 18, 2015

Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
R2	R1051	SE0001811399	2017-08-12	3,75%	2251	2042
R5	R1047	SE0001149311	2020-12-01	5,00%	2445	2006
R10	R1058	SE0005676608	2025-05-12	2,50%	7854	2007