

Deliverable bonds for Fixed Income derivatives

Date: 2015-01-30

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
SPA2	SPINTAB 185	SE0003585801	2017-03-15	3,75%	2883	2883
SPA5	SPINTAB 188	SE0004270023	2019-06-19	3,75%	1035	1035
ST2	SHAB 1579	SE0001384843	2017-06-21	6,00%	2864	2083
ST5	SHAB 1583	SE0003174820	2020-06-17	4,25%	2865	2085
SB5	SCBC 140	SE0005468030	2019-09-18	4,00%	7305	2038
NBHYP2	NBHYP 5528	SE0004547032	2017-06-21	3,00%	2035	2035
NBHYP5	NBHYP 5530	SE0005676723	2019-06-19	2,25%	9237	9237
June 17, 2015						
Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
R2	R1051	SE0001811399	2017-08-12	3,75%	2251	2043
R5	R1047	SE0001149311	2020-12-01	5,00%	2445	2009
R10	R1058	SE0005676608	2025-05-12	2,50%	7854	2008
SPA2	SPINTAB 185	SE0003585801	2017-03-15	3,75%	2883	2883
SPA5	SPINTAB 180	SE0002576561	2020-05-12	5,70%	2853	2853
ST2	SHAB 1579	SE0001384843	2017-06-21	6,00%	2864	2070
ST5	SHAB 1583	SE0003174820	2020-06-17	4,25%	2865	2071
SB5	SCBC 141	SE0006452900	2020-06-17	2,00%	10255	2039
NBHYP2	NBHYP 5528	SE0004547032	2017-06-21	3,00%	2035	2035
NBHYP5	NBHYP 5521	SE0001542341	2020-06-17	3,25%	2851	2851
September 16, 2015						
Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
R2	R1051	SE0001811399	2017-08-12	3,75%	2251	2044
R5	R1047	SE0001149311	2020-12-01	5,00%	2445	2012
R10	R1058	SE0005676608	2025-05-12	2,50%	7854	2013