

Deliverable bonds for Fixed Income derivatives

Date: 2015-08-05

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
SPA2	SPINTAB 186	SE0004270007	2017-12-20	3,75%	1032	1032
SPA5	SPINTAB 180	SE0002576561	2020-05-12	5,70%	2853	2853
ST2	SHAB 1579	SE0001384843	2017-06-21	6,00%	2864	2068
ST5	SHAB 1583	SE0003174820	2020-06-17	4,25%	2865	2069
SB5	SCBC 141	SE0006452900	2020-06-17	2,00%	10255	2040
NBHYP2	NBHYP 5528	SE0004547032	2017-06-21	3,00%	2035	2035
NBHYP5	NBHYP 5521	SE0001542341	2020-06-17	3,25%	2851	2851
December 16, 2015						
Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
R2	R1051	SE0001811399	2017-08-12	3,75%	2251	2041
R5	R1047	SE0001149311	2020-12-01	5,00%	2445	2017
R10	R1058	SE0005676608	2025-05-12	2,50%	7854	2018
SPA2	SPINTAB 186	SE0004270007	2017-12-20	3,75%	1032	1032
SPA5	SPINTAB 180	SE0002576561	2020-05-12	5,70%	2853	2853
ST2	SHAB 1580	SE0004807733	2018-03-21	3,00%	3315	2082
ST5	SHAB 1583	SE0003174820	2020-06-17	4,25%	2865	2084
SB5	SCBC 141	SE0006452900	2020-06-17	2,00%	10255	2037
NBHYP2	NBHYP 5528	SE0004547032	2017-06-21	3,00%	2035	2035
NBHYP5	NBHYP 5521	SE0001542341	2020-06-17	3,25%	2851	2851
March 16, 2016						
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	R1059	SE0007125927	2026-11-12	1,00%	11560	2007