

Deliverable bonds for Fixed Income derivatives

Date: 2015-11-06

December 16, 2015						
Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
SGB2YZ5	R1051	SE0001811399	2017-08-12	3,75%	2251	35523
SGB5YZ5	R1047	SE0001149311	2020-12-01	5,00%	2445	35519
SGB10YZ5	R1058	SE0005676608	2025-05-12	2,50%	7854	35527
SWH2YZ5	SPINTAB 186	SE0004270007	2017-12-20	3,75%	1032	35551
SWH5YZ5	SPINTAB 180	SE0002576561	2020-05-12	5,70%	2853	35555
STH2YZ5	SHAB 1580	SE0004807733	2018-03-21	3,00%	3315	35531
STH5YZ5	SHAB 1583	SE0003174820	2020-06-17	4,25%	2865	35535
SCBC5YZ5	SCBC 141	SE0006452900	2020-06-17	2,00%	10255	35539
NDH2YZ5	NBHYP 5528	SE0004547032	2017-06-21	3,00%	2035	35547
NDH5YZ5	NBHYP 5521	SE0001542341	2020-06-17	3,25%	2851	35543
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
SGB2YH6	R1051	SE0001811399	2017-08-12	3,75%	2251	35520
SGB5YH6	R1047	SE0001149311	2020-12-01	5,00%	2445	35516
SGB10YH6	R1059	SE0007125927	2026-11-12	1,00%	11560	35524
SWH2YH6	SPINTAB 186	SE0004270007	2017-12-20	3,75%	1032	35548
SWH5YH6	SPINTAB 180	SE0002576561	2020-05-12	5,70%	2853	35552
STH2YH6	SHAB 1580	SE0004807733	2018-03-21	3,00%	3315	35528
STH5YH6	SHAB 1583	SE0003174820	2020-06-17	4,25%	2865	35532
SCBC5YH6	SCBC 142	SE0006758561	2021-03-17	1,00%	11175	35536
NDH2YH6	NBHYP 5529	SE0005033669	2018-06-20	2,00%	4287	35544
NDH5YH6	NBHYP 5521	SE0001542341	2020-06-17	3,25%	2851	35540
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
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 142	SE0006758561	2021-03-17	1,00%	11175	2038
NBHYP2	NBHYP 5529	SE0005033669	2018-06-20	2,00%	4287	4287

NBHYP5	NBHYP 5521	SE0001542341	2020-06-17	3,25%	2851	2851
June 15, 2016						
Contract	Loan	ISIN	Maturity date	Coupon	Underlying Code	Und. Code Derivative contract
SGB2YM6	R1052	SE0002241083	2019-03-12	4,25%	2256	35521
SGB5YM6	R1047	SE0001149311	2020-12-01	5,00%	2445	35517
SGB10YM6	R1059	SE0007125927	2026-11-12	1,00%	11560	35525
R2	R1052	SE0002241083	2019-03-12	4,25%	2256	2043
R5	R1047	SE0001149311	2020-12-01	5,00%	2445	2009
R10	R1059	SE0007125927	2026-11-12	1,00%	11560	2008