

## Deliverable bonds for Fixed Income derivatives

Date: 2016-08-05

<b>September 21, 2016</b>						
<b>Contract</b>	<b>Loan</b>	<b>ISIN</b>	<b>Maturity date</b>	<b>Coupon</b>	<b>Underlying Code</b>	<b>Und. Code Derivative contract</b>
SGB2YU6	R1052	SE0002241083	2019-03-12	4,25%	2256	35522
SGB5YU6	R1054	SE0003784461	2022-06-01	3,50%	2886	35518
SGB10YU6	R1059	SE0007125927	2026-11-12	1,00%	11560	35526
R2	R1052	SE0002241083	2019-03-12	4,25%	2256	2044
R5	R1054	SE0003784461	2022-06-01	3,50%	2886	2012
R10	R1059	SE0007125927	2026-11-12	1,00%	11560	2013
STH2YU6	SHAB 1581	SE0005498300	2018-12-19	3,00%	7189	35530
STH5YU6	SHAB 1584	SE0007577366	2021-03-17	1,50%	12453	35534
SCBC5YU6	SCBC 142	SE0006758561	2021-03-17	1,00%	11175	35538
NDH2YU6	NBHYP 5529	SE0005033669	2018-06-20	2,00%	4287	35546
NDH5YU6	NBHYP 5532	SE0007897186	2021-05-19	1,25%	13201	35542
SWH2YU6	SPINTAB 187	SE0004270015	2018-09-19	3,75%	1034	35550
SWH5YU6	SPINTAB 190	SE0007525647	2021-09-15	1,00%	12308	35554
<b>December 21, 2016</b>						
<b>Contract</b>	<b>Loan</b>	<b>ISIN</b>	<b>Maturity date</b>	<b>Coupon</b>	<b>Underlying Code</b>	<b>Und. Code Derivative contract</b>
SGB2YZ6	R1052	SE0002241083	2019-03-12	4,25%	2256	35523
SGB5YZ6	R1054	SE0003784461	2022-06-01	3,50%	2886	35519
SGB10YZ6	R1059	SE0007125927	2026-11-12	1,00%	11560	35527
STH2YZ6	SHAB 1581	SE0005498300	2018-12-19	3,00%	7189	35531
STH5YZ6	SHAB 1584	SE0007577366	2021-03-17	1,50%	12453	35535
SWH2YZ6	SPINTAB 187	SE0004270015	2018-09-19	3,75%	1034	35551
SWH5YZ6	SPINTAB 190	SE0007525647	2021-09-15	1,00%	12308	35555
NDH2YZ6	NBHYP 5529	SE0005033669	2018-06-20	2,00%	4287	35547
NDH5YZ6	NBHYP 5532	SE0007897186	2021-05-19	1,25%	13201	35543
SCBC5YZ6	SCBC 142	SE0006758561	2021-03-17	1,00%	11175	35539
<b>March 15, 2017</b>						
<b>Contract</b>	<b>Loan</b>	<b>ISIN</b>	<b>Maturity date</b>	<b>Coupon</b>	<b>Underlying Code</b>	<b>Und. Code Derivative contract</b>
SGB2YH7	R1052	SE0002241083	2019-03-12	4,25%	2256	35520
SGB5YH7	R1054	SE0003784461	2022-06-01	3,50%	2886	35516
SGB10YH7	R1059	SE0007125927	2026-11-12	1,00%	11560	35524