

2011-11-10

## Forwards and futures listed on STO Fixed Income Derivatives for indicative pricing

Trading code	ISIN	Start date for indicative Pricing	Expiration Settlement day of Forwards/Futures	Underlying loan
2RGKBF_1206	SE0002009498	2011-11-14	2012-06-20	R 1041
5RGKBF_1206	SE0002009555	2011-11-14	2012-06-20	R 1051
10RGKBF_1206	SE0002009712	2011-11-14	2012-06-20	R 1054
2NBHBF_1203	SE0002260570	2011-11-14	2012-03-21	NBHYP 5526
5NBHBF_1203	SE0002260588	2011-11-14	2012-03-21	NBHYP 5527
5SBABF_1203	SE0002260646	2011-11-14	2012-03-21	SCBC 132
2SHYBF_1203	SE0002260620	2011-11-14	2012-03-21	SHAB 1575
5SHYBF_1203	SE0002260638	2011-11-14	2012-03-21	SHAB 1578
2SWHBF_1203	SE0002260596	2011-11-14	2012-03-21	SPINTAB 166
5SWHBF_1203	SE0002260612	2011-11-14	2012-03-21	SPINTAB 185
2STATM2_F	SE0004260529	2011-11-14	2012-06-20	R 1041
5STATM2_F	SE0004260537	2011-11-14	2012-06-20	R 1051
10STATM2_F	SE0004260545	2011-11-14	2012-06-20	R 1054
IMM_FRA_1412	SE0004260867	2011-12-07	2014-12-17	
RIBAZ3_F	SE0004260917	2011-11-30	2013-12-18	
3MSTIBZ4_F	SE0004260875	2011-12-07	2014-12-17	

## Forward and Futures for tradable Fixed Income derivatives

### Government Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
R2OO	SE0002154427	2011-08-18	2012-03-21	R1041
R2RR	SE0002009498	2011-11-17	2012-06-20	R1041
R2XX	SE0002067538	2011-05-12	2011-12-21	R1041
R5OO	SE0002154443	2011-08-18	2012-03-21	R1051
R5RR	SE0002009555	2011-11-17	2012-06-20	R1051
R5XX	SE0002067561	2011-05-12	2011-12-21	R1050
R1OOO	SE0002154435	2011-08-18	2012-03-21	R1054
R1ORR	SE0002009712	2011-11-17	2012-06-20	R1054
R1OXX	SE0002067553	2011-05-12	2011-12-21	R 1054

### Government Bond future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
2STATZ1	SE0003905660	2011-05-12	2011-12-21	R1041
2STATH2	SE0004075596	2011-08-18	2012-03-21	R1041
2STATM2	SE0004260529	2011-11-17	2012-06-20	R1041
5STATZ1	SE0003905678	2011-05-12	2011-12-21	R1050
5STATH2	SE0004075604	2011-08-18	2012-03-21	R1051
5STATM2	SE0004260537	2011-11-17	2012-06-20	R1051
10STATZ1	SE0003905686	2011-05-12	2011-12-21	R1054
10STATH2	SE0004075612	2011-08-18	2012-03-21	R1054
10STATM2	SE0004260545	2011-11-17	2012-06-20	R1054

### Mortgage Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
ST2OO	SE0002260620	2011-11-17	2012-03-21	SHAB 1575
ST2XX	SE0002154468	2011-08-18	2011-12-21	SHAB 1574
ST5OO	SE0002260638	2011-11-17	2012-03-21	SHAB 1578
ST5XX	SE0002154476	2011-08-18	2011-12-21	SHAB 1578
SPA2OO	SE0002260596	2011-11-17	2012-03-21	SPINTAB 166
SPA2XX	SE0002155002	2011-08-18	2011-12-21	SPINTAB 166
SPA5OO	SE0002260612	2011-11-17	2012-03-21	SPINTAB 185
SPA5XX	SE0002154450	2011-08-18	2011-12-21	SPINTAB 185
NBHYP2OO	SE0002260570	2011-11-17	2012-03-21	NBHYP 5526
NBHYP2XX	SE0002155010	2011-08-18	2011-12-21	NBHYP 5526
NBHYP5OO	SE0002260588	2011-11-17	2012-03-21	NBHYP 5527
NBHYP5XX	SE0002154419	2011-08-18	2011-12-21	NBHYP 5527
SB5OO	SE0002260646	2011-11-17	2012-03.21	SCBC 132
SB5XX	SE0002154484	2011-08-18	2011-12-21	SCBC 132

### STIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
FRA11X	SE0002666347	2008-12-08	2011-12-21
FRA12O	SE0002743690	2009-03-09	2012-03-21
FRA12R	SE0002850545	2009-06-08	2012-06-20
FRA12U	SE0002931261	2009-09-07	2012-09-19
FRA12X	SE0003054444	2009-12-07	2012-12-19
FRA13O	SE0003167196	2010-03-08	2013-03-20
FRA13R	SE0003329705	2010-06-07	2013-06-19
FRA13U	SE0003432038	2010-09-06	2013-09-18
FRA13X	SE0003561257	2010-12-06	2013-12-18
FRA14O	SE0003733971	2011-03-07	2014-03-19
FRA14R	SE0003905694	2011-06-03	2014-06-18
FRA14U	SE0004075620	2011-09-12	2014-09-17
FRA14X	SE0004260867	2011-12-12	2014-12-17

### NIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
3NFRA11X	SE0003054451	2009-12-14	2011-12-21
3NFRA12O	SE0003167246	2010-03-15	2012-03-21
3NFRA12R	SE0003329721	2010-06-14	2012-06-20
3NFRA12U	SE0003432053	2010-09-13	2012-09-19
3NFRA12X	SE0003561265	2010-12-13	2012-12-19
3NFRA13O	SE0003734011	2011-03-14	2013-03-20
3NFRA13R	SE0003905728	2011-06-13	2013-06-19
3NFRA13U	SE0004075653	2011-09-19	2013-09-18
<b>3NFRA13X</b>	<b>SE0004260891</b>	<b>2011-12-19</b>	<b>2013-12-18</b>
6NFRA11X	SE0003561273	2010-12-13	2011-12-21
6NFRA12O	SE0003734011	2011-03-14	2012-03-21
6NFRA12R	SE0003905736	2011-06-13	2012-06-20
6NFRA12U	SE0004075661	2011-09-19	2012-09-19
6NFRA12X	SE0004260909	2011-12-19	2012-12-19

### Riksbanks future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
RIBAZ1	SE0003054485	2009-11-30	2011-12-21
RIBAH2	SE0003167352	2010-03-01	2012-03-21
RIBAM2	SE0003329770	2010-05-31	2012-06-20
RIBAU2	SE0003432103	2010-08-30	2012-09-19
RIBAZ2	SE0003561208	2010-11-29	2012-12-19

RIBAH3	SE0003734052	2011-02-28	2013-03-20
RIBAM3	SE0003905744	2011-05-27	2013-06-19
RIBAU3	SE0004075679	2011-09-05	2013-09-18
RIBAZ3	SE0004260917	2011-12-05	2013-12-18

### SEK 3 Month STIBOR future, 3MSTIB

Series	ISIN	Clearing date from	Expiration Settlement Day
3MSTIBZ1	SE0003082643	2009-11-30	2011-12-21
3MSTIBH2	SE0003082650	2009-11-30	2012-03-21
3MSTIBM2	SE0003082668	2009-11-30	2012-06-20
3MSTIBU2	SE0003082676	2009-11-30	2012-09-19
3MSTIBZ2	SE0003082932	2009-12-07	2012-12-19
3MSTIBH3	SE0003167238	2010-03-08	2013-03-20
3MSTIBM3	SE0003329713	2010-06-07	2013-06-19
3MSTIBU3	SE0003432046	2010-09-06	2013-09-18
3MSTIBZ3	SE0003561166	2010-12-06	2013-12-18
3MSTIBH4	SE0003733989	2011-03-07	2014-03-19
3MSTIBM4	SE0003905702	2011-06-03	2014-06-18
3MSTIBU4	SE0004075638	2011-09-12	2014-09-17
3MSTIBZ4	SE0004260875	2011-12-12	2014-12-17

### CIBOR future

Series	ISIN	Clearing date from	Expiration Settlement Day
CIBORZ1	SE0003461656	2009-09-28	2011-12-21
CIBORH2	SE0003461664	2009-09-28	2012-03-21
CIBORM2	SE0003461672	2009-09-28	2012-06-20
CIBORU2	SE0003461680	2009-09-28	2012-09-19
CIBORZ2	SE0003626076	2010-12-06	2012-12-19
CIBORH3	SE0003733997	2011-03-07	2013-03-20
CIBORM3	SE0003905710	2011-06-03	2013-06-19
CIBORU3	SE0004075646	2011-09-12	2013-09-18
CIBORZ3	SE0004260883	2011-12-12	2013-12-18