

2012-11-08

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

Trading code	ISIN	Start date for indicative pricing	Last date for indicative pricing	Expiration Settlement day of Forwards/Futures	Underlying loan
2RGKBF_1306	SE0002009498	2012-11-12	2013-06-17	2013-06-19	R 1049
5RGKBF_1306	SE0002009555	2012-11-12	2013-06-17	2013-06-19	R 1052
10RGKBF_1306	SE0002009712	2012-11-12	2013-06-17	2013-06-19	R 1057
2NBHBF_1303	SE0002260570	2012-11-12	2013-03-18	2013-03-20	NBHYP 5520
5NBHBF_1303	SE0002260588	2012-11-12	2013-03-18	2013-03-20	NBHYP 5528
5SBABF_1303	SE0002260646	2012-11-12	2013-03-18	2013-03-20	SCBC 133
2SHYBF_1303	SE0002260620	2012-11-12	2013-03-18	2013-03-20	SHAB 1576
5SHYBF_1303	SE0002260638	2012-11-12	2013-03-18	2013-03-20	SHAB 1580
2SWHBF_1303	SE0002260596	2012-11-12	2013-03-18	2013-03-20	SPINTAB 182
5SWHBF_1303	SE0002260612	2012-11-12	2013-03-18	2013-03-20	SPINTAB 186
2STATM3_F	SE0004851996	2012-11-12	2013-06-17	2013-06-19	R 1049
5STATM3_F	SE0004852002	2012-11-12	2013-06-17	2013-06-19	R 1052
10STATM3_F	SE0004852010	2012-11-12	2013-06-17	2013-06-19	R 1057
IMM_FRA_1512	SE0004852028	2012-12-05	2015-12-14	2015-12-16	
RIBAZ4_F	SE0004852077	2012-11-28	2014-12-15	2014-12-17	
3MSTIBZ5_F	SE0004852036	2012-12-05	2015-12-14	2015-12-16	

## Forward and Futures for tradable Fixed Income derivatives

### Government Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
R2XX	SE0002067538	2012-05-16	2012-12-19	R1041
R2OO	SE0002154427	2012-08-16	2013-03-20	R1049
R2RR	SE0002009498	2012-11-15	2013-06-19	R1049
R5XX	SE0002067561	2012-05-16	2012-12-19	R1051
R5OO	SE0002154443	2012-08-16	2013-03-20	R1051
R5RR	SE0002009555	2012-11-15	2013-06-19	R1052
R10XX	SE0002067553	2012-05-16	2012-12-19	R1054
R10OO	SE0002154435	2012-08-16	2013-03-20	R1054
R10RR	SE0002009712	2012-11-15	2013-06-19	R1057

### Government Bond future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
2STATZ2	SE0004559755	2012-05-16	2012-12-19	R1041
2STATH3	SE0004735892	2012-08-16	2013-03-20	R1049
2STATM3	SE0004851996	2012-11-15	2013-06-19	R1049
5STATZ2	SE0004559763	2012-05-16	2012-12-19	R1051
5STATH3	SE0004735900	2012-08-16	2013-03-20	R1051
5STATM3	SE0004852002	2012-11-15	2013-06-19	R1052
10STATZ2	SE0004559771	2012-05-16	2012-12-19	R1054
10STATH3	SE0004735918	2012-08-16	2013-03-20	R1054
10STATM3	SE0004852010	2012-11-15	2013-06-19	R1057

### Mortgage Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
ST2XX	SE0002154468	2012-08-16	2012-12-19	SHAB 1576
ST2OO	SE0002260620	2012-11-15	2013-03-20	SHAB 1576
ST5XX	SE0002154476	2012-08-16	2012-12-19	SHAB 1579
ST5OO	SE0002260638	2012-11-15	2013-03-20	SHAB 1580
SPA2XX	SE0002155002	2012-08-16	2012-12-19	SPINTAB 182
SPA2OO	SE0002260596	2012-11-15	2013-03-20	SPINTAB 182
SPA5XX	SE0002154450	2012-08-16	2012-12-19	SPINTAB 186
SPA5OO	SE0002260612	2012-11-15	2013-03-20	SPINTAB 186

NBHYP2XX	SE0002155010	2012-08-16	2012-12-19	NBHYP 5520
NBHYP2OO	SE0002260570	2012-11-15	2013-03-20	NBHYP 5520
NBHYP5XX	SE0002154419	2012-08-16	2012-12-19	NBHYP 5528
NBHYP5OO	SE0002260588	2012-11-15	2013-03-20	NBHYP 5528
SB5XX	SE0002154484	2012-08-16	2012-12-19	SCBC 133
SB5OO	SE0002260646	2012-11-15	2013-03-20	SCBC 133

### STIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA15O	SE0004410355	2012-03-12	2015-03-18
FRA15R	SE0004559797	2012-06-11	2015-06-17
FRA15U	SE0004735926	2012-09-10	2015-09-16
FRA15X	SE0004852028	2012-12-10	2015-12-16

### NIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3NFRA13X	SE0004260891	2011-12-19	2013-12-18
3NFRA14O	SE0004411676	2012-03-19	2014-03-19
3NFRA14R	SE0004559821	2012-06-18	2014-06-18
3NFRA14U	SE0004735959	2012-09-17	2014-09-17
3NFRA14X	SE0004852051	2012-12-17	2014-12-17
6NFRA12X	SE0004260909	2011-12-19	2012-12-19
6NFRA13O	SE0004411684	2012-03-19	2013-03-20
6NFRA13R	SE0004559839	2012-06-18	2013-06-19
6NFRA13U	SE0004735967	2012-09-17	2013-09-18
6NFRA13X	SE0004852069	2012-12-17	2013-12-18

### Riksbanks future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
RIBAZ2	SE0003561208	2010-11-29	2012-12-19
RIBAM3	SE0003905744	2011-05-27	2013-06-19
RIBAM3	SE0003905744	2011-05-27	2013-06-19
RIBAU3	SE0004075679	2011-09-05	2013-09-18
RIBAZ3	SE0004260917	2011-12-05	2013-12-18
RIBAH4	SE0004411692	2012-03-05	2014-03-19
RIBAM4	SE0004559847	2012-06-04	2014-06-18
RIBAU4	SE0004735975	2012-09-03	2014-09-17
RIBAZ4	SE0004852077	2012-12-03	2014-12-17

### SEK 3 Month STIBOR future, 3MSTIB

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3MSTIBH5	SE0004411650	2012-03-12	2015-03-18
3MSTIBM5	SE0004559805	2012-06-11	2015-06-17
3MSTIBU5	SE0004735934	2012-09-10	2015-09-16
3MSTIBZ5	SE0004852036	2012-12-10	2015-12-16

### CIBOR future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORH4	SE0004411668	2012-03-12	2014-03-19
CIBORM4	SE0004559813	2012-06-11	2014-06-18
CIBORU4	SE0004735942	2012-09-10	2014-09-17
CIBORZ4	SE0004852085	2012-12-10	2014-12-17