

2013-02-07

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_1309	SE0002009696	2013-02-11	2013-09-16	2013-09-18	R 1049
5RGKBF_1309	SE0002009720	2013-02-11	2013-09-16	2013-09-18	R 1052
10RGKBF_1309	SE0002009704	2013-02-11	2013-09-16	2013-09-18	R 1057
2NBHBF_1306	SE0002009423	2013-02-11	2013-06-17	2013-06-19	NBHYP 5520
5NBHBF_1306	SE0002009480	2013-02-11	2013-06-17	2013-06-19	NBHYP 5528
5SBABF_1306	SE0002009654	2013-02-11	2013-06-17	2013-06-19	SCBC 134
2SHYBF_1306	SE0002009571	2013-02-11	2013-06-17	2013-06-19	SHAB 1576
5SHYBF_1306	SE0002009621	2013-02-11	2013-06-17	2013-06-19	SHAB 1580
2SWHBF_1306	SE0002009514	2013-02-11	2013-06-17	2013-06-19	SPINTAB 183
5SWHBF_1306	SE0002009589	2013-02-11	2013-06-17	2013-06-19	SPINTAB 186
2STATU3_F	SE0005011202	2013-02-11	2013-09-16	2013-09-18	R 1049
5STATU3_F	SE0005011210	2013-02-11	2013-09-16	2013-09-18	R 1052
10STATU3_F	SE0005011228	2013-02-11	2013-09-16	2013-09-18	R 1057
IMM_FRA_1603	SE0005011236	2013-03-02	2016-03-14	2016-03-16	
RIBAH5_F	SE0005011244	2013-02-25	2015-03-16	2015-03-18	
3MSTIBH6_F	SE0002386490	2013-03-02	2016-03-14	2016-03-16	

Forward and Futures for tradable Fixed Income derivatives

Government Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
R2OO	SE0002154427	2012-08-16	2013-03-20	R1049
R2RR	SE0002009498	2012-11-15	2013-06-19	R1049
R2UU	SE0002009696	2013-02-14	2013-09-18	R1049
R5OO	SE0002154443	2012-08-16	2013-03-20	R1051
R5RR	SE0002009555	2012-11-15	2013-06-19	R1052
R5UU	SE0002009720	2012-02-14	2013-09-18	R1052
R10OO	SE0002154435	2012-08-16	2013-03-20	R1054
R10RR	SE0002009712	2012-11-15	2013-06-19	R1057
R10UU	SE0002009704	2013-02-14	2013-09-18	R1057

Government Bond future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
2STATH3	SE0004735892	2012-08-16	2013-03-20	R1049
2STATM3	SE0004851996	2012-11-15	2013-06-19	R1049
2STATH3	SE0005011202	2013-02-14	2013-09-18	R1049
5STATH3	SE0004735900	2012-08-16	2013-03-20	R1051
5STATM3	SE0004852002	2012-11-15	2013-06-19	R1052
5STATH3	SE0005011210	2013-02-14	2013-09-18	R1052
10STATH3	SE0004735918	2012-08-16	2013-03-20	R1054
10STATM3	SE0004852010	2013-02-14	2013-06-19	R1057
10STATH3	SE0005011228	2013-02-14	2013-09-18	R1057

Mortgage Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan
ST2OO	SE0002260620	2012-11-15	2013-03-20	SHAB 1576
ST2RR	SE0002009498	2013-02-14	2013-06-19	SHAB 1576
ST5OO	SE0002260638	2012-11-15	2013-03-20	SHAB 1580
ST5RR	SE0002009555	2013-02-14	2013-06-19	SHAB 1580
SPA2OO	SE0002260596	2012-11-15	2013-03-20	SPINTAB 182
SPA2RR	SE0002009514	2013-02-14	2013-06-19	SPINTAB 183
SPA5OO	SE0002260612	2012-11-15	2013-03-20	SPINTAB 186
SPA5RR	SE0002009589	2013-02-14	2013-06-19	SPINTAB 186
NBHYP2OO	SE0002260570	2012-11-15	2013-03-20	NBHYP 5520

NBHYP2RR	SE0002009423	2013-02-14	2013-06-19	NBHYP 5520
NBHYP5OO	SE0002260588	2012-11-15	2013-03-20	NBHYP 5528
NBHYP5RR	SE0002009480	2013-02-14	2013-06-19	NBHYP 5528
SB5OO	SE0002260646	2012-11-15	2013-03-20	SCBC 133
SB5RR	SE0002009654	2013-02-14	2013-06-19	SCBC 134

STIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA16O	SE0005011236	2013-03-11	2016-03-16

NIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3NFRA15O	SE0005011277	2013-03-20	2015-03-18
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
6NFRA14O	SE0005011269	2013-03-20	2014-03-19

Riksbank future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
RIBAH3	SE0003734052	2011-09-01	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
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
RIBAH5	SE0005011244	2013-03-06	2015-03-18

SEK 3 Month STIBOR future, 3MSTIB

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3MSTIBH6	SE0005011251	2013-03-11	2016-03-16

CIBOR future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORH5	SE0005011285	2013-03-13	2015-03-18