

2014-05-06

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_1412	SE0002067538	2014-05-12	2014-12-15	2014-12-17	R 1050
5RGKBF_1412	SE0002067561	2014-05-12	2014-12-15	2014-12-17	R 1052
10RGKBF_1412	SE0002067553	2014-05-12	2014-12-15	2014-12-17	R 1058
2NBHBF_1409	SE0002067462	2014-05-12	2014-09-15	2014-09-17	NBHYP 5527
5NBHBF_1409	SE0002067470	2014-05-12	2014-09-15	2014-09-17	NBHYP 5530
5SBABF_1409	SE0002067595	2014-05-12	2014-09-15	2014-09-17	SCBC 139
2SHYBF_1409	SE0002067579	2014-05-12	2014-09-15	2014-09-17	SHAB 1578
5SHYBF_1409	SE0002067587	2014-05-12	2014-09-15	2014-09-17	SHAB 1581
2SWHBF_1409	SE0002067488	2014-05-12	2014-09-15	2014-09-17	SPINTAB 184
5SWHBF_1409	SE0002067496	2014-05-12	2014-09-15	2014-09-17	SPINTAB 187
2STATZ4_F	SE0005904018	2014-05-12	2014-12-15	2014-12-17	R 1050
5STATZ4_F	SE0005904026	2014-05-12	2014-12-15	2014-12-17	R 1052
10STATZ4_F	SE0005904034	2014-05-12	2014-12-15	2014-12-17	R 1058
IMM_FRA_1706	SE0005904042	2014-06-04	2017-06-19	2017-06-21	
RIBAM6_F	SE0005904075	2014-05-28	2016-06-13	2016-06-15	
3MSTIBM7_F	SE0005904067	2014-06-04	2017-06-19	2017-06-21	

Forward and Futures for tradable Fixed Income derivatives

Government Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
R2RR	SE0002009498	2013-11-14	2014-06-18	R1050	2043
R2UU	SE0002009696	2014-02-13	2014-09-17	R1050	2044
R2XX	SE0002067538	2014-05-15	2014-12-17	R1050	2041
R5RR	SE0002009555	2013-11-14	2014-06-18	R1052	2009
R5UU	SE0002009720	2014-02-13	2014-09-17	R1052	2012
R5XX	SE0002067561	2014-05-15	2014-12-17	R1052	2017
R10RR	SE0002009712	2013-11-14	2014-06-18	R1057	2008
R10UU	SE0002009704	2014-02-13	2014-09-17	R1058	2013
R10XX	SE0002067553	2014-05-15	2014-12-17	R1058	2018

Government Bond future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
2STATM4	SE0005449097	2013-11-14	2014-06-18	R1050	2372
2STATU4	SE0005661428	2014-02-13	2014-09-17	R1050	2372
2STATZ4	SE0005904018	2014-05-15	2014-12-17	R1050	2372
5STATM4	SE0005449105	2013-11-14	2014-06-18	R1052	2481
5STATU4	SE0005661436	2014-02-13	2014-09-17	R1052	2481
5STATZ4	SE0005904026	2014-05-15	2014-12-17	R1052	2481
10STATM4	SE0005449113	2013-11-14	2014-06-18	R1057	2371
10STATU4	SE0005661444	2014-02-13	2014-09-17	R1058	2371
10STATZ4	SE0005904034	2014-05-15	2014-12-17	R1058	2371

Mortgage Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
ST2RR	SE0002009571	2014-02-13	2014-06-18	SHAB 1578	2070
ST2UU	SE0002067579	2014-05-15	2014-09-17	SHAB 1578	2068
ST5RR	SE0002009621	2014-02-13	2014-06-18	SHAB 1581	2071
ST5UU	SE0002067587	2014-05-15	2014-09-17	SHAB 1581	2069
SPA2RR	SE0002009514	2014-02-13	2014-06-18	SPINTAB 184	2882
SPA2UU	SE0002067488	2014-05-15	2014-09-17	SPINTAB 184	2882
SPA5RR	SE0002009589	2014-02-13	2014-06-18	SPINTAB 187	1034
SPA5UU	SE0002067496	2014-05-15	2014-09-17	SPINTAB 187	1034

NBHYP2RR	SE0002009423	2014-02-13	2014-06-18	NBHYP 5527	2479
NBHYP2UU	SE0002067462	2014-05-15	2014-09-17	NBHYP 5527	2479
NBHYP5RR	SE0002009480	2014-02-13	2014-06-18	NBHYP 5529	4287
NBHYP5UU	SE0002067470	2014-05-15	2014-09-17	NBHYP 5530	8186
SB5RR	SE0002009654	2014-02-13	2014-06-18	SCBC 139	2039
SB5UU	SE0002067595	2014-05-15	2014-09-17	SCBC 139	2040

STIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA16R	SE0005156809	2013-06-10	2016-06-13
FRA16U	SE0005309077	2013-09-09	2016-09-21
FRA16X	SE0005449121	2013-12-09	2016-12-21
FRA17O	SE0005662418	2014-03-10	2017-03-15
FRA17R	SE0005904042	2014-06-09	2017-06-21

NIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3NFRA15R	SE0005156841	2013-06-17	2015-06-17
3NFRA15U	SE0005309085	2013-09-16	2015-09-16
3NFRA15X	SE0005472396	2013-12-16	2015-12-16
3NFRA16O	SE0005662426	2014-03-17	2016-03-16
3NFRA16R	SE0005904109	2014-06-16	2016-06-15
6NFRA14R	SE0005156858	2013-06-17	2014-06-18
6NFRA14U	SE0005309093	2013-09-16	2014-09-17
6NFRA14X	SE0005472404	2013-12-16	2014-12-17
6NFRA15O	SE0005662434	2014-03-17	2015-03-18
6NFRA15R	SE0005904117	2014-06-16	2015-06-17

Riksbank future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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	2013-03-04	2015-03-18
RIBAM5	SE0005156817	2013-06-03	2015-06-17
RIBAU5	SE0005308871	2013-09-02	2015-09-16
RIBAZ5	SE0005449139	2013-12-02	2015-12-16
RIBAH6	SE0005664562	2014-03-03	2016-03-16
RIBAM6	SE0005904075	2014-06-02	2016-06-15

SEK 3 Month STIBOR future, 3MSTIB

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3MSTIBM6	SE0005156825	2013-06-10	2016-06-15
3MSTIBU6	SE0005308889	2013-09-09	2016-09-21
3MSTIBZ6	SE0005449147	2013-12-09	2016-12-21
3MSTIBH7	SE0005664570	2014-03-10	2017-03-15
3MSTIBM7	SE0005904067	2014-06-09	2017-06-21

CIBOR future

Series	ISIN	Clearing date from	Expiration Settlement Day
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	2013-03-11	2015-03-18
CIBORM5	SE0005156833	2013-06-10	2015-06-17
CIBORU5	SE0005309101	2013-09-09	2015-09-16
CIBORZ5	SE0005472412	2013-12-09	2015-12-16
CIBORH6	SE0005664588	2014-03-10	2016-03-16
CIBORM6	SE0005904091	2014-06-09	2016-06-15