

2014-08-07

## 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_1503	SE0002154427	2014-08-11	2015-03-16	2015-03-18	R 1051
5RGKBF_1503	SE0002154443	2014-08-11	2015-03-16	2015-03-18	R 1047
10RGKBF_1503	SE0002154435	2014-08-11	2015-03-16	2015-03-18	R 1058
2NBHBF_1412	SE0002155010	2014-08-11	2014-12-15	2014-12-17	NBHYP 5527
5NBHBF_1412	SE0002154419	2014-08-11	2014-12-15	2014-12-17	NBHYP 5530
5SBABF_1412	SE0002154484	2014-08-11	2014-12-15	2014-12-17	SCBC 140
2SHYBF_1412	SE0002154468	2014-08-11	2014-12-15	2014-12-17	SHAB 1578
5SHYBF_1412	SE0002154476	2014-08-11	2014-12-15	2014-12-17	SHAB 1582
2SWHBF_1412	SE0002155002	2014-08-11	2014-12-15	2014-12-17	SPINTAB 185
5SWHBF_1412	SE0002154450	2014-08-11	2014-12-15	2014-12-17	SPINTAB 188
IMM_FRA_1709	SE0006076618	2014-09-03	2017-09-18	2017-09-20	
RIBAU6_F	SE0006076659	2014-08-27	2016-09-19	2016-09-21	

## 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
R2UU	SE0002009696	2014-02-13	2014-09-17	R1050	2044
R2XX	SE0002067538	2014-05-15	2014-12-17	R1050	2041
R2OO	SE0002154427	2014-08-14	2015-03-18	R1051	2042
R5UU	SE0002009720	2014-02-13	2014-09-17	R1052	2012
R5XX	SE0002067561	2014-05-15	2014-12-17	R1052	2017
R5OO	SE0002154443	2014-08-14	2015-03-18	R1047	2006
R10UU	SE0002009704	2014-02-13	2014-09-17	R1058	2013
R10XX	SE0002067553	2014-05-15	2014-12-17	R1058	2018
R10OO	SE0002154435	2014-08-14	2015-03-18	R1058	2007

### Mortgage Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
ST2UU	SE0002067579	2014-05-15	2014-09-17	SHAB 1578	2068
ST2XX	SE0002154468	2014-08-14	2014-12-17	SHAB 1578	2082
ST5UU	SE0002067587	2014-05-15	2014-09-17	SHAB 1581	2069
ST5XX	SE0002154476	2014-08-14	2014-12-17	SHAB 1582	2084
SPA2UU	SE0002067488	2014-05-15	2014-09-17	SPINTAB 184	2882
SPA2XX	SE0002155002	2014-08-14	2014-12-17	SPINTAB 185	2883
SPA5UU	SE0002067496	2014-05-15	2014-09-17	SPINTAB 187	1034
SPA5XX	SE0002154450	2014-08-14	2014-12-17	SPINTAB 188	1035
NBHYP2UU	SE0002067462	2014-05-15	2014-09-17	NBHYP 5527	2479
NBHYP2XX	SE0002155010	2014-08-14	2014-12-17	NBHYP 5527	2479
NBHYP5UU	SE0002067470	2014-05-15	2014-09-17	NBHYP 5530	8186
NBHYP5XX	SE0002154419	2014-08-14	2014-12-17	NBHYP 5530	8186
SB5UU	SE0002067595	2014-05-15	2014-09-17	SCBC 139	2040
SB5XX	SE0002154484	2014-08-14	2014-12-17	SCBC 140	2037

### STIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA17U	SE0006076618	2014-09-08	2017-09-20

### NIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3NFRA16U	SE0006076634	2014-09-15	2016-09-21
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
6NFRA15U	SE0006076642	2014-09-15	2015-09-16

### Riksbank future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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
RIBAU6	SE0006076659	2014-09-01	2016-09-21

### CIBOR future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORU6	SE0006076626	2014-09-08	2016-09-21