

2015-05-08

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_1512	SE0002067538	2015-05-11	2015-12-14	2015-12-16	R 1051
5RGKBF_1512	SE0002067561	2015-05-11	2015-12-14	2015-12-16	R 1047
10RGKBF_1512	SE0002067553	2015-05-11	2015-12-14	2015-12-16	R 1058
2NBHBF_1509	SE0002067462	2015-05-11	2015-09-14	2015-09-16	NBHYP 5528
5NBHBF_1509	SE0002067470	2015-05-11	2015-09-14	2015-09-16	NBHYP 5521
5SBABF_1509	SE0002067595	2015-05-11	2015-09-14	2015-09-16	SCBC 141
2SHYBF_1509	SE0002067579	2015-05-11	2015-09-14	2015-09-16	SHAB 1579
5SHYBF_1509	SE0002067587	2015-05-11	2015-09-14	2015-09-16	SHAB 1583
2SWHBF_1509	SE0002067488	2015-05-11	2015-09-14	2015-09-16	SPINTAB 186
5SWHBF_1509	SE0002067496	2015-05-11	2015-09-14	2015-09-16	SPINTAB 180
IMM_FRA_1806	SE0007051370	2015-06-03	2018-06-18	2018-06-20	
RIBAM7_F	SE0007051388	2015-05-27	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	2014-11-13	2015-06-17	R1051	2043
R2UU	SE0002009696	2015-02-12	2015-09-16	R1051	2044
R2XX	SE0002067538	2015-05-13	2015-12-16	R1051	2041
R5RR	SE0002009555	2014-11-13	2015-06-17	R1047	2009
R5UU	SE0002009720	2015-02-12	2015-09-16	R1047	2012
R5XX	SE0002067561	2015-05-13	2015-12-16	R1047	2017
R10RR	SE0002009712	2014-11-13	2015-06-17	R1058	2008
R10UU	SE0002009704	2015-02-12	2015-09-16	R1058	2013
R10XX	SE0002067553	2015-05-13	2015-12-16	R1058	2018

Mortgage Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
ST2RR	SE0002009571	2015-02-12	2015-06-17	SHAB 1579	2070
ST2UU	SE0002067579	2015-05-13	2015-09-16	SHAB 1579	2068
ST5RR	SE0002009621	2015-02-12	2015-06-17	SHAB 1583	2071
ST5UU	SE0002067587	2015-05-13	2015-09-16	SHAB 1583	2069
SPA2RR	SE0002009514	2015-02-12	2015-06-17	SPINTAB 185	2883
SPA2UU	SE0002067488	2015-05-13	2015-09-16	SPINTAB 186	1032
SPA5RR	SE0002009589	2015-02-12	2015-06-17	SPINTAB 180	2853
SPA5UU	SE0002067496	2015-05-13	2015-09-16	SPINTAB 180	2853
NBHYP2RR	SE0002009423	2015-02-12	2015-06-17	NBHYP 5528	2035
NBHYP2UU	SE0002067462	2015-05-13	2015-09-16	NBHYP 5528	2035
NBHYP5RR	SE0002009480	2015-02-12	2015-06-17	NBHYP 5521	2851
NBHYP5UU	SE0002067470	2015-05-13	2015-09-16	NBHYP 5521	2851
SB5RR	SE0002009654	2015-02-12	2015-06-17	SCBC 141	2039
SB5UU	SE0002067595	2015-05-13	2015-09-16	SCBC 141	2040

STIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA17X	SE0006407227	2014-12-08	2017-12-20
FRA18O	SE0006734547	2015-03-09	2018-03-21
FRA18R	SE0007051370	2015-06-08	2018-06-20

NIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3NFRA16X	SE0006407235	2014-12-15	2016-12-21
3NFRA17O	SE0006734562	2015-03-16	2017-03-15
3NFRA17R	SE0007051396	2015-06-15	2017-06-21
6NFRA15R	SE0005904117	2014-06-16	2015-06-17
6NFRA15U	SE0006076642	2014-09-15	2015-09-16
6NFRA15X	SE0006407243	2014-12-15	2015-12-16
6NFRA16O	SE0006734570	2015-03-16	2016-03-16
6NFRA16R	SE0007051404	2015-06-15	2016-06-15

Riksbank future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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
RIBAZ6	SE0006407268	2014-12-01	2016-12-21
RIBAH7	SE0006734588	2015-03-02	2017-03-15
RIBAM7	SE0007051388	2015-06-01	2017-06-21

CIBOR future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORZ6	SE0006407250	2014-12-08	2016-12-21
CIBORH7	SE0006734554	2015-03-09	2017-03-15
CIBORM7	SE0007051362	2015-06-08	2017-06-21