

2015-08-05

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_1603	SE0002154427	2015-08-10	2016-03-14	2016-03-16	R 1051
5RGKBF_1603	SE0002154443	2015-08-10	2016-03-14	2016-03-16	R 1047
10RGKBF_1603	SE0002154435	2015-08-10	2016-03-14	2016-03-16	R 1059
2NBHBF_1512	SE0002155010	2015-08-10	2015-12-14	2015-12-16	NBHYP 5528
5NBHBF_1512	SE0002154419	2015-08-10	2015-12-14	2015-12-16	NBHYP 5521
5SBABF_1512	SE0002154484	2015-08-10	2015-12-14	2015-12-16	SCBC 141
2SHYBF_1512	SE0002154468	2015-08-10	2015-12-14	2015-12-16	SHAB 1580
5SHYBF_1512	SE0002154476	2015-08-10	2015-12-14	2015-12-16	SHAB 1583
2SWHBF_1512	SE0002155002	2015-08-10	2015-12-14	2015-12-16	SPINTAB 186
5SWHBF_1512	SE0002154450	2015-08-10	2015-12-14	2015-12-16	SPINTAB 180
IMM_FRA_1809	SE0007359062	2015-09-02	2018-09-17	2018-09-19	
RIBAU7_F	SE0007359070	2015-08-26	2017-09-18	2017-09-20	

Forward and Futures for tradable Fixed Income derivatives2

Government Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
R2UU	SE0002009696	2015-02-12	2015-09-16	R1051	2044
R2XX	SE0002067538	2015-05-13	2015-12-16	R1051	2041
R2OO	SE0002154427	2015-08-13	2016-03-16	R 1051	2042
R5UU	SE0002009720	2015-02-12	2015-09-16	R1047	2012
R5XX	SE0002067561	2015-05-13	2015-12-16	R1047	2017
R5OO	SE0002154443	2015-08-13	2016-03-16	R 1047	2006
R10UU	SE0002009704	2015-02-12	2015-09-16	R1058	2013
R10XX	SE0002067553	2015-05-13	2015-12-16	R1058	2018
R10OO	SE0002154435	2015-08-13	2016-03-16	R 1059	2007

Mortgage Bond forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
ST2UU	SE0002067579	2015-05-13	2015-09-16	SHAB 1579	2068
ST2XX	SE0002154468	2015-08-13	2015-12-16	SHAB 1580	2082
ST5UU	SE0002067587	2015-05-13	2015-09-16	SHAB 1583	2069
ST5XX	SE0002154476	2015-08-13	2015-12-16	SHAB 1583	2084
SPA2UU	SE0002067488	2015-05-13	2015-09-16	SPINTAB 186	1032
SPA2XX	SE0002155002	2015-08-13	2015-12-16	SPINTAB 186	1032
SPA5UU	SE0002067496	2015-05-13	2015-09-16	SPINTAB 180	2853
SPA5XX	SE0002154450	2015-08-13	2015-12-16	SPINTAB 180	2853
NBHYP2UU	SE0002067462	2015-05-13	2015-09-16	NBHYP 5528	2035
NBHYP2XX	SE0002155010	2015-08-13	2015-12-16	NBHYP 5528	2035
NBHYP5UU	SE0002067470	2015-05-13	2015-09-16	NBHYP 5521	2851
NBHYP5XX	SE0002154419	2015-08-13	2015-12-16	NBHYP 5521	2851
SB5UU	SE0002067595	2015-05-13	2015-09-16	SCBC 141	2040
SB5XX	SE0002154484	2015-08-13	2015-12-16	SCBC 141	2037

STIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA18U	SE0007359062	2015-09-07	2018-09-19

NIBOR-FRA forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3NFRA17U	SE0007359088	2015-09-14	2017-09-20
3NFRA17X	SE0007360615	2015-12-14	2017-12-20
6NFRA15X	SE0006407243	2014-12-15	2015-12-16
6NFRA16O	SE0006734570	2015-03-16	2016-03-16
6NFRA16R	SE0007051404	2015-06-15	2016-06-15
6NFRA16U	SE0007359096	2015-09-14	2016-09-21
6NFRA16X	SE0007360623	2015-12-14	2016-12-21

Riksbank future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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
RIBAU7	SE0007359070	2015-08-31	2017-09-20

CIBOR future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORU7	SE0007359104	2015-09-07	2017-09-20
CIBORZ7	SE0007360631	2015-12-07	2017-12-20