

2015-11-05

## 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
SWH_5Y_1603	SE0007648365	2015-11-09	2016-03-14	2016-03-16	SPINTAB 189
5SWHBF_1603	SE0002260612	2015-11-09	2016-03-14	2016-03-16	SPINTAB 189

**Mortgage Bond forward**

<b>Series</b>	<b>ISIN</b>	<b>Clearing date from</b>	<b>Expiration Settlement Day</b>	<b>Underlying loan</b>	<b>Underlying code for derivative</b>
SPA5OO	SE0002260612	2015-11-12	2016-03-16	SPINTAB 189	12307

**Mortgage Bond Future**

<b>Series</b>	<b>ISIN</b>	<b>Clearing date from</b>	<b>Expiration Settlement Day</b>	<b>Underlying loan</b>	<b>Underlying code for derivative</b>
SWH5YH6	SE0007648365	2015-11-12	2016-03-16	SPINTAB 189	35552