

2016-02-05

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_1609	SE0002009696	2016-02-08	2016-09-19	2016-09-21	R 1052
5RGKBF_1609	SE0002009720	2016-02-08	2016-09-19	2016-09-21	R 1054
10RGKBF_1609	SE0002009704	2016-02-08	2016-09-19	2016-09-21	R 1059
2NBHBF_1606	SE0002009423	2016-02-08	2016-06-13	2016-06-15	NBHYP 5529
5NBHBF_1606	SE0002009480	2016-02-08	2016-06-13	2016-06-15	NBHYP 5532
5SBABF_1606	SE0002009654	2016-02-08	2016-06-13	2016-06-15	SCBC 142
2SHYBF_1606	SE0002009571	2016-02-08	2016-06-13	2016-06-15	SHAB 1580
5SHYBF_1606	SE0002009621	2016-02-08	2016-06-13	2016-06-15	SHAB 1584
2SWHBF_1606	SE0002009514	2016-02-08	2016-06-13	2016-06-15	SPINTAB 187
5SWHBF_1606	SE0002009589	2016-02-08	2016-06-13	2016-06-15	SPINTAB 189
SGB_2Y_1609	SE0007975552	2016-02-08	2016-09-19	2016-09-21	R 1052
SGB_5Y_1609	SE0007975578	2016-02-08	2016-09-19	2016-09-21	R 1054
SGB_10Y_1609	SE0007975594	2016-02-08	2016-09-19	2016-09-21	R 1059
NDH_2Y_1606	SE0007975610	2016-02-08	2016-06-13	2016-06-15	NBHYP 5529
NDH_5Y_1606	SE0007975636	2016-02-08	2016-06-13	2016-06-15	NBHYP 5532
SCBC_5Y_1606	SE0007975651	2016-02-08	2016-06-13	2016-06-15	SCBC 142
STH_2Y_1606	SE0007975677	2016-02-08	2016-06-13	2016-06-15	SHAB 1580
STH_5Y_1606	SE0007975693	2016-02-08	2016-06-13	2016-06-15	SHAB 1584
SWH_2Y_1606	SE0007975768	2016-02-08	2016-06-13	2016-06-15	SPINTAB 187
SWH_5Y_1606	SE0007975784	2016-02-08	2016-06-13	2016-06-15	SPINTAB 189
3STIB_FRA_1903	SE0007692793	2016-03-02	2019-03-18	2019-03-20	
RIBAH8_F	SE0007975735	2016-02-24	2018-03-19	2018-03-21	

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
R200	SE0002154427	2015-08-13	2016-03-16	R 1051	2042
R2RR	SE0002009498	2015-11-12	2016-06-15	R 1052	2043
R2UU	SE0002009696	2016-02-11	2016-09-21	R 1052	2044
R500	SE0002154443	2015-08-13	2016-03-16	R 1047	2006
R5RR	SE0002009555	2015-11-12	2016-06-15	R 1047	2009
R5UU	SE0002009720	2016-02-11	2016-09-21	R 1054	2012
R1000	SE0002154435	2015-08-13	2016-03-16	R 1059	2007
R10RR	SE0002009712	2015-11-12	2016-06-15	R 1059	2008
R10UU	SE0002009704	2016-02-11	2016-09-21	R 1059	2013

Government Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
SGB2YH6	SE0007643515	2015-11-02	2016-03-16	R 1051	35520
SGB2YM6	SE0007648308	2015-11-12	2016-06-15	R 1052	35521
SGB2YU6	SE0007975552	2016-02-11	2016-09-21	R 1052	35522
SGB5YH6	SE0007645007	2015-11-02	2016-03-16	R 1047	35516
SGB5YM6	SE0007648316	2015-11-12	2016-06-15	R 1047	35517
SGB5YU6	SE0007975578	2016-02-11	2016-09-21	R 1054	35518
SGB10YH6	SE0007645031	2015-11-02	2016-03-16	R 1059	35524
SGB10YM6	SE0007648324	2015-11-12	2016-06-15	R 1059	35525
SGB10YU6	SE0007975594	2016-02-11	2016-09-21	R 1059	35526

Mortgage Bond Forward

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
ST2OO	SE0002260620	2015-11-12	2016-03-16	SHAB 1580	2083
ST2RR	SE0002009571	2016-02-11	2016-06-15	SHAB 1580	2070
ST5OO	SE0002260638	2015-11-12	2016-03-16	SHAB 1583	2085
ST5RR	SE0002009621	2016-02-11	2016-06-15	SHAB 1584	2071
SPA2OO	SE0002260596	2015-11-12	2016-03-16	SPINTAB 186	1032
SPA2RR	SE0002009514	2016-02-11	2016-06-15	SPINTAB 187	1034
SPA5OO	SE0002260612	2015-11-12	2016-03-16	SPINTAB 189	12307
SPA5RR	SE0002009589	2016-02-11	2016-06-15	SPINTAB 189	12307
NBHYP2OO	SE0002260570	2015-11-12	2016-03-16	NBHYP 5529	4287
NBHYP2RR	SE0002009423	2016-02-11	2016-06-15	NBHYP 5529	4287
NBHYP5OO	SE0002260588	2015-11-12	2016-03-16	NBHYP 5521	2851
NBHYP5RR	SE0002009480	2016-02-11	2016-06-15	NBHYP 5532	13201
SB5OO	SE0002260646	2015-11-12	2016-03-16	SCBC 142	2038
SB5RR	SE0002009654	2016-02-11	2016-06-15	SCBC 142	2039

Mortgage Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
STH2YH6	SE0007648332	2015-11-12	2016-03-16	SHAB 1580	35528
STH2YM6	SE0007975677	2016-02-11	2016-06-15	SHAB 1580	35529
STH5YH6	SE0007648340	2015-11-12	2016-03-16	SHAB 1583	35532
STH5YM6	SE0007975693	2016-02-11	2016-06-15	SHAB 1584	35533
SWH2YH6	SE0007648357	2015-11-12	2016-03-16	SPINTAB 186	35548
SWH2YM6	SE0007975768	2016-02-11	2016-06-15	SPINTAB 187	35549
SWH5YH6	SE0007648365	2015-11-12	2016-03-16	SPINTAB 189	35552
SWH5YM6	SE0007975784	2016-02-11	2016-06-15	SPINTAB 189	35553
NDH2YH6	SE0007648373	2015-11-12	2016-03-16	NBHYP 5529	35544
NDH2YM6	SE0007975610	2016-02-11	2016-06-15	NBHYP 5529	35545
NDH5YH6	SE0007648381	2015-11-12	2016-03-16	NBHYP 5521	35540
NDH5YM6	SE0007975636	2016-02-11	2016-06-15	NBHYP 5532	35541
SCBC5YH6	SE0007648399	2015-11-12	2016-03-16	SCBC 142	35536
SCBC5YM6	SE0007975651	2016-02-11	2016-06-15	SCBC 142	35537

STIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
FRA16O	SE0005011236	2013-03-11	2016-03-16
FRA16R	SE0005156809	2013-06-10	2016-06-15
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
FRA18X	SE0007671623	2015-12-07	2018-12-19

STIBOR-FRA Future

Series	ISIN	Clearing date from	Expiration Settlement Day
3STIBFRAH6	SE0007587134	2015-11-02	2016-03-16
3STIBFRAM6	SE0007587142	2015-11-02	2016-06-15
3STIBFRAU6	SE0007587159	2015-11-02	2016-09-21
3STIBFRAZ6	SE0007587167	2015-11-02	2016-12-21
3STIBFRAH7	SE0007587175	2015-11-02	2017-03-15
3STIBFRAM7	SE0007587183	2015-11-02	2017-06-21
3STIBFRAU7	SE0007587993	2015-11-02	2017-09-20
3STIBFRAZ7	SE0007588009	2015-11-02	2017-12-20
3STIBFRAH8	SE0007588017	2015-11-02	2018-03-21
3STIBFRAM8	SE0007588025	2015-11-02	2018-06-20
3STIBFRAU8	SE0007588033	2015-11-02	2018-09-19
3STIBFRAZ8	SE0007588041	2015-12-07	2018-12-19
3STIBFRAH9	SE0007975701	2016-03-07	2019-03-20

NIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
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

NIBOR-FRA Future

Series	ISIN	Clearing date from	Expiration Settlement Day
3NIBFRAH6	SE0007586995	2015-11-02	2016-03-16
3NIBFRAM6	SE0007587001	2015-11-02	2016-06-15
3NIBFRAU6	SE0007587019	2015-11-02	2016-09-21
3NIBFRAZ6	SE0007587027	2015-11-02	2016-12-21
3NIBFRAH7	SE0007587035	2015-11-02	2017-03-15
3NIBFRAM7	SE0007587043	2015-11-02	2017-06-21
3NIBFRAU7	SE0007587050	2015-11-02	2017-09-20
3NIBFRAZ7	SE0007587068	2015-12-14	2017-12-20
3NIBFRAH8	SE0007588116	2016-03-14	2018-03-21
3NIBFRAM8	SE0007975719	2016-06-13	2018-06-20
6NIBFRAH6	SE0007587084	2015-11-02	2016-03-16
6NIBFRAM6	SE0007587092	2015-11-02	2016-06-15
6NIBFRAU6	SE0007587100	2015-11-02	2016-09-21
6NIBFRAZ6	SE0007587118	2015-12-14	2016-12-21
6NIBFRAH7	SE0007588124	2016-03-14	2017-03-15
6NIBFRAM7	SE0007975727	2016-06-13	2017-06-21

Riksbank Future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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
RIBAZ7	SE0007671664	2015-11-30	2017-12-20
RIBAH8	SE0007975735	2016-02-29	2018-03-21

CIBOR Future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORH8	SE0007671672	2016-03-07	2018-03-21
CIBORM8	SE0007975743	2016-06-06	2018-06-20