

2016-08-05

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_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
SGB_2Y_1703	SE0008692230	2016-08-15	2017-03-13	2017-03-15	R 1052
SGB_5Y_1703	SE0008692248	2016-08-15	2017-03-13	2017-03-15	R 1054
SGB_10Y_1703	SE0008692255	2016-08-15	2017-03-13	2017-03-15	R 1059
NDH_2Y_1612	SE0008692305	2016-08-15	2016-12-19	2016-12-21	NBHYP 5529
NDH_5Y_1612	SE0008692313	2016-08-15	2016-12-19	2016-12-21	NBHYP 5532
SCBC_5Y_1612	SE0008692321	2016-08-15	2016-12-19	2016-12-21	SCBC 142
STH_2Y_1612	SE0008692263	2016-08-15	2016-12-19	2016-12-21	SHAB 1581
STH_5Y_1612	SE0008692271	2016-08-15	2016-12-19	2016-12-21	SHAB 1584
SWH_2Y_1612	SE0008692289	2016-08-15	2016-12-19	2016-12-21	SPINTAB 187
SWH_5Y_1612	SE0008692297	2016-08-15	2016-12-19	2016-12-21	SPINTAB 190
3STIB_FRA_1909	SE0008692347	2016-09-07	2019-09-16	2019-09-18	
RIBAU8_F	SE0008692370	2016-08-31	2018-09-17	2018-09-19	
IMM_FRA_1909	SE0008692339	2016-09-07	2019-09-16	2019-09-18	

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	2016-02-11	2016-09-21	R 1052	2044
R5UU	SE0002009720	2016-02-11	2016-09-21	R 1054	2012
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
SGB2YU6	SE0007975552	2016-02-11	2016-09-21	R 1052	35522
SGB2YZ6	SE0008290829	2016-05-12	2016-12-21	R 1052	35523
SGB2YH7	SE0008692230	2016-08-18	2017-03-15	R 1052	35520
SGB5YU6	SE0007975578	2016-02-11	2016-09-21	R 1054	35518
SGB5YZ6	SE0008290837	2016-05-12	2016-12-21	R 1054	35519
SGB5YH7	SE0008692248	2016-08-18	2017-03-15	R 1054	35516
SGB10YU6	SE0007975594	2016-02-11	2016-09-21	R 1059	35526
SGB10YZ6	SE0008290845	2016-05-12	2016-12-21	R 1059	35527
SGB10YH7	SE0008692255	2016-08-18	2017-03-15	R 1059	35524

Mortgage Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
STH2YU6	SE0008290852	2016-05-12	2016-09-21	SHAB 1581	35530
STH2YZ6	SE0008692263	2016-08-18	2016-12-21	SHAB 1581	35531
STH5YU6	SE0008290860	2016-05-12	2016-09-21	SHAB 1584	35534
STH5YZ6	SE0008692271	2016-08-18	2016-12-21	SHAB 1584	35535
SWH2YU6	SE0008290878	2016-05-12	2016-09-21	SPINTAB 187	35550
SWH2YZ6	SE0008692289	2016-08-18	2016-12-21	SPINTAB 187	35551
SWH5YU6	SE0008290886	2016-05-12	2016-09-21	SPINTAB 190	35554
SWH5YZ6	SE0008692297	2016-08-18	2016-12-21	SPINTAB 190	35555
NDH2YU6	SE0008290894	2016-05-12	2016-09-21	NBHYP 5529	35546
NDH2YZ6	SE0008692305	2016-08-18	2016-12-21	NBHYP 5529	35547
NDH5YU6	SE0008290902	2016-05-12	2016-09-21	NBHYP 5532	35542
NDH5YZ6	SE0008692313	2016-08-18	2016-12-21	NBHYP 5532	35543
SCBC5YU6	SE0008290910	2016-05-12	2016-09-21	SCBC 142	35538
SCBC5YZ6	SE0008692321	2016-08-18	2016-12-21	SCBC 142	35539

STIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA19O	SE0008189872	2016-03-29	2019-03-20
FRA19R	SE0008296982	2016-06-07	2019-06-19
FRA19U	SE0008692339	2016-09-12	2019-09-18

STIBOR-FRA Future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3STIBFRAM9	SE0008296990	2016-06-07	2019-06-19
3STIBFRAU9	SE0008692347	2016-09-12	2019-09-18

NIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
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
3NIBFRAU8	SE0008297006	2016-09-19	2018-09-19
3NIBFRAZ8	SE0008692354	2016-12-19	2018-12-19
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
6NIBFRAU7	SE0008297014	2016-09-19	2017-09-20
6NIBFRAZ7	SE0008692362	2016-12-19	2017-12-20

Riksbank Future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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
RIBAM8	SE0008297022	2016-05-30	2018-06-20
RIBAU8	SE0008692370	2016-09-05	2018-09-19

CIBOR Future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORU8	SE0008297030	2016-09-12	2018-09-19
CIBORZ8	SE0008692388	2016-12-12	2018-12-19