

2017-05-12

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
SGB_2Y_1712	SE0009871460	2017-05-15	2017-12-18	2017-12-20	R 1052
SGB_5Y_1712	SE0009871478	2017-05-15	2017-12-18	2017-12-20	R 1054
SGB_10Y_1712	SE0009871486	2017-05-15	2017-12-18	2017-12-20	R 1060
NDH_2Y_1709	SE0009871494	2017-05-15	2017-09-18	2017-09-20	NBHYP 5530
NDH_5Y_1709	SE0009871502	2017-05-15	2017-09-18	2017-09-20	NBHYP 5531
SCBC_5Y_1709	SE0009869332	2017-05-15	2017-09-18	2017-09-20	SCBC 143
STH_2Y_1709	SE0009871510	2017-05-15	2017-09-18	2017-09-20	SHAB 1582
STH_5Y_1709	SE0009885353	2017-05-15	2017-09-18	2017-09-20	SHAB 1586
SWH_2Y_1709	SE0009885361	2017-05-15	2017-09-18	2017-09-20	SPINTAB 188
SWH_5Y_1709	SE0009885379	2017-05-15	2017-09-18	2017-09-20	SPINTAB 191
IMM_FRA_2006	SE0009887698	2017-06-07	2020-06-15	2020-06-17	
3STIB_FRA_2006	SE0009871528	2017-06-07	2020-06-15	2020-06-17	
RIBAM9_F	SE0009886989	2017-05-31	2019-06-17	2019-06-19	

Forward and Futures for tradable Fixed Income derivatives

Government Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
SGB2YM7	SE0009250871	2016-11-17	2017-06-21	R 1052	35521
SGB2YU7	SE0009558927	2017-02-09	2017-09-20	R 1052	35522
SGB2YZ7	SE0009871460	2017-05-18	2017-12-20	R 1052	35523
SGB5YM7	SE0009250889	2016-11-17	2017-06-21	R 1054	35517
SGB5YU7	SE0009558935	2017-02-09	2017-09-20	R 1054	35518
SGB5YZ7	SE0009871478	2017-05-18	2017-12-20	R 1054	35519
SGB10YM7	SE0009250897	2016-11-17	2017-06-21	R 1059	35525
SGB10YU7	SE0009558943	2017-02-09	2017-09-20	R 1060	35526
SGB10YZ7	SE0009871486	2017-05-18	2017-12-20	R 1060	35527

Mortgage Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
STH2YM7	SE0009558950	2017-02-09	2017-06-21	SHAB 1582	35529
STH2YU7	SE0009871510	2017-05-18	2017-09-20	SHAB 1582	35530
STH5YM7	SE0009558968	2017-02-09	2017-06-21	SHAB 1585	35533
STH5YU7	SE0009885353	2017-05-18	2017-09-20	SHAB 1586	35534
SWH2YM7	SE0009558976	2017-02-09	2017-06-21	SPINTAB 188	35549
SWH2YU7	SE0009885361	2017-05-18	2017-09-20	SPINTAB 188	35550
SWH5YM7	SE0009558984	2017-02-09	2017-06-21	SPINTAB 191	35553
SWH5YU7	SE0009885379	2017-05-18	2017-09-20	SPINTAB 191	35554
NDH2YM7	SE0009558992	2017-02-09	2017-06-21	NBHYP 5530	35545
NDH2YU7	SE0009871494	2017-05-18	2017-09-20	NBHYP 5530	35546
NDH5YM7	SE0009559008	2017-02-09	2017-06-21	NBHYP 5531	35541
NDH5YU7	SE0009871502	2017-05-18	2017-09-20	NBHYP 5531	35542
SCBC5YM7	SE0009559016	2017-02-09	2017-06-21	SCBC 143	35537
SCBC5YU7	SE0009869332	2017-05-18	2017-09-20	SCBC 143	35538

STIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA19X	SE0009251366	2016-12-12	2019-12-18
FRA20O	SE0009684954	2017-03-13	2020-03-18
FRA20R	SE0009887698	2017-06-12	2020-06-17

STIBOR-FRA Future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3STIBFRAZ9	SE0009250939	2016-12-12	2019-12-18
3STIBFRAH0	SE0009559032	2017-03-06	2020-03-18
3STIBFRAM0	SE0009871528	2017-06-12	2020-06-17

NIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
3NFRA17R	SE0007051396	2015-06-15	2017-06-21
3NFRA17U	SE0007359088	2015-09-14	2017-09-20
3NFRA17X	SE0007360615	2015-12-14	2017-12-20

NIBOR-FRA Future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
3NIBFRAH9	SE0009250947	2017-03-13	2019-03-20
3NIBFRAM9	SE0009559040	2017-06-19	2019-06-19
3NIBFRAU9	SE0009871536	2017-09-18	2019-09-18
6NIBFRAM7	SE0007975727	2016-06-13	2017-06-21
6NIBFRAU7	SE0008297014	2016-09-19	2017-09-20
6NIBFRAZ7	SE0008692362	2016-12-19	2017-12-20
6NIBFRAH8	SE0009250954	2017-03-13	2018-03-21
6NIBFRAM8	SE0009559057	2017-06-19	2018-06-20
6NIBFRAU8	SE0009874381	2017-09-18	2018-09-19

Riksbank Future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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
RIBAZ8	SE0009250962	2016-12-05	2018-12-19
RIBAH9	SE0009559065	2017-02-27	2019-03-20
RIBAM9	SE0009886989	2017-06-05	2019-06-19

CIBOR Future

Series	ISIN	Clearing date from	Expiration Settlement Day
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
CIBORH9	SE0009250970	2017-03-06	2019-03-20
CIBORM9	SE0009559073	2017-06-12	2019-06-19
CIBORU9	SE0009886971	2017-09-11	2019-09-18