

Forwards and Futures listed on STO Fixed Income Derivatives for indicative pricing

Trading code	ISIN Clearing	Start date for indicative pricing	Last date for indicative pricing	Expiration Settlement day of Forwards/Futures	Underlying loan
SGB_2Y_2309	SE0019276874	2023-02-06	2023-09-18	2023-09-20	R 1058
SGB_5Y_2309	SE0019276882	2023-02-06	2023-09-18	2023-09-20	R 1060
SGB_10Y_2309	SE0019276890	2023-02-06	2023-09-18	2023-09-20	R 1065
NDH_2Y_2306	SE0019276924	2023-02-06	2023-06-19	2023-06-21	NBHYP 5535
NDH_5Y_2306	SE0019276932	2023-02-06	2023-06-19	2023-06-21	NBHYP 5538
STH_2Y_2306	SE0019276908	2023-02-06	2023-06-19	2023-06-21	SHAB 1590
STH_5Y_2306	SE0019276916	2023-02-06	2023-06-19	2023-06-21	SHAB 1594
SWH_2Y_2306	SE0019264904	2023-02-06	2023-06-19	2023-06-21	SPINTAB 195
SWH_5Y_2306	SE0019264912	2023-02-06	2023-06-19	2023-06-21	SPINTAB 198
IMM_FRA_2603	SE0019266305	2023-03-01	2026-03-16	2026-03-18	
RIBAH5_F	SE0019268442	2023-02-22	2025-03-17	2025-03-18	

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
SGB2YH3	SE0018359036	2022-08-18	2023-03-15	R 1058	35520
SGB2YM3	SE0018865750	2022-11-17	2023-06-21	R 1058	35521
SGB2YU3	SE0019276874	2023-02-09	2023-09-20	R 1058	35522
SGB5YH3	SE0018359044	2022-08-18	2023-03-15	R 1060	35516
SGB5YM3	SE0018865768	2022-11-17	2023-06-21	R 1060	35517
SGB5YU3	SE0019276882	2023-02-09	2023-09-20	R 1060	35518
SGB10YH3	SE0018359051	2022-08-18	2023-03-15	R 1065	35524
SGB10YM3	SE0018865776	2022-11-17	2023-06-21	R 1065	35525
SGB10YU3	SE0019276890	2023-02-09	2023-09-20	R 1065	35526

Mortgage Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
STH2YH3	SE0018865818	2022-11-17	2023-03-15	SHAB 1589	35528
STH2YM3	SE0019276908	2023-02-09	2023-06-21	SHAB 1590	35529
STH5YH3	SE0018865826	2022-11-17	2023-03-15	SHAB 1593	35532
STH5YM3	SE0019276916	2023-02-09	2023-06-21	SHAB 1594	35533
SWH2YH3	SE0018863490	2022-11-17	2023-03-15	SPINTAB 195	35548
SWH2YM3	SE0019264904	2023-02-09	2023-06-21	SPINTAB 195	35549
SWH5YH3	SE0018868598	2022-11-17	2023-03-15	SPINTAB 197	35552
SWH5YM3	SE0019264912	2023-02-09	2023-06-21	SPINTAB 198	35553
NDH2YH3	SE0018865792	2022-11-17	2023-03-15	NBHYP 5534	35544
NDH2YM3	SE0019276924	2023-02-09	2023-06-21	NBHYP 5535	35545
NDH5YH3	SE0018865800	2022-11-17	2023-03-15	NBHYP 5537	35540
NDH5YM3	SE0019276932	2023-02-09	2023-06-21	NBHYP 5538	35541

Forward and Futures for tradable Fixed Income derivatives

STIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
FRA23O	SE0013731619	2020-03-09	2023-03-15
FRA23R	SE0014306460	2020-06-08	2023-06-21
FRA23U	SE0014671327	2020-09-07	2023-09-20
FRA23X	SE0015083357	2020-12-07	2023-12-20
FRA24O	SE0015479506	2021-03-08	2024-03-20
FRA24R	SE0015911029	2021-06-07	2024-06-19
FRA24U	SE0016331565	2021-09-06	2024-09-18
FRA24X	SE0016766091	2021-12-06	2024-12-18
FRA25O	SE0017299852	2022-03-07	2025-03-19
FRA25R	SE0017846454	2022-06-07	2025-06-18
FRA25U	SE0018358996	2022-09-12	2025-09-17
FRA25X	SE0018863524	2022-12-12	2025-12-17
FRA26O	SE0019266305	2023-03-06	2026-03-18

Riksbank Future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
RIBAH3	SE0015480025	2021-03-01	2023-03-14
RIBAM3	SE0015911110	2021-05-31	2023-06-20
RIBAU3	SE0016331573	2021-08-30	2023-09-19
RIBAZ3	SE0016770606	2021-11-29	2023-12-19
RIBAH4	SE0017299860	2022-02-28	2024-03-19
RIBAM4	SE0017846504	2022-05-30	2024-06-18
RIBAU4	SE0018359002	2022-09-05	2024-09-17
RIBAZ4	SE0018863516	2022-12-05	2024-12-17
RIBAH5	SE0019268442	2023-02-27	2025-03-18