

## 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_2506	SE0022855599	2024-11-11	2025-06-16	2025-06-18	R 1059
SGB_5Y_2506	SE0022855623	2024-11-11	2025-06-16	2025-06-18	R 1061
SGB_10Y_2506	SE0022855631	2024-11-11	2025-06-16	2025-06-18	R 1066
NDH_2Y_2503	SE0022882395	2024-11-11	2025-03-17	2025-03-19	NBHYP 5537
NDH_5Y_2503	SE0022882403	2024-11-11	2025-03-17	2025-03-19	NBHYP 5539
STH_2Y_2503	SE0022873022	2024-11-11	2025-03-17	2025-03-19	SHAB 1592
STH_5Y_2503	SE0022873055	2024-11-11	2025-03-17	2025-03-19	SHAB 1596
SWH_2Y_2503	SE0022873030	2024-11-11	2025-03-17	2025-03-19	SPINTAB 197
SWH_5Y_2503	SE0022873048	2024-11-11	2025-03-17	2025-03-19	SPINTAB 200
IMM_FRA_2712	SE0022882411	2024-12-04	2027-12-13	2027-12-15	
RIBAZ6_F	SE0022882429	2024-11-27	2026-12-14	2026-12-15	

## 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
SGB2YZ4	SE0021666401	2024-05-16	2024-12-18	R 1059	35523
SGB2YH5	SE0022275111	2024-08-15	2025-03-19	R 1059	35520
SGB2YM5	SE0022855599	2024-11-14	2025-06-18	R 1059	35521
SGB5YZ4	SE0021666427	2024-05-16	2024-12-18	R 1061	35519
SGB5YH5	SE0022275137	2024-08-15	2025-03-19	R 1061	35516
SGB5YM5	SE0022855623	2024-11-14	2025-06-18	R 1061	35517
SGB10YZ4	SE0021666419	2024-05-16	2024-12-18	R 1066	35527
SGB10YH5	SE0022275129	2024-08-15	2025-03-19	R 1066	35524
SGB10YM5	SE0022855631	2024-11-14	2025-06-18	R 1066	35525

### Mortgage Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
STH2YZ4	SE0022273892	2024-08-15	2024-12-18	SHAB 1592	35531
STH2YH5	SE0022873022	2024-11-14	2025-03-19	SHAB 1592	35528
STH5YZ4	SE0022273900	2024-08-15	2024-12-18	SHAB 1595	35535
STH5YH5	SE0022873055	2024-11-14	2025-03-19	SHAB 1596	35532
SWH2YZ4	SE0022273918	2024-08-15	2024-12-18	SPINTAB 197	35551
SWH2YH5	SE0022873030	2024-11-14	2025-03-19	SPINTAB 197	35548
SWH5YZ4	SE0022273926	2024-08-15	2024-12-18	SPINTAB 200	35555
SWH5YH5	SE0022873048	2024-11-14	2025-03-19	SPINTAB 200	35552
NDH2YZ4	SE0022292942	2024-08-15	2024-12-18	NBHYP 5536	35547
NDH2YH5	SE0022882395	2024-11-14	2025-03-19	NBHYP 5537	35544
NDH5YZ4	SE0022292959	2024-08-15	2024-12-18	NBHYP 5539	35543
NDH5YH5	SE0022882403	2024-11-14	2025-03-19	NBHYP 5539	35540

## Forward and Futures for tradable Fixed Income derivatives

### STIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA26R	SE0019714593	2023-06-12	2026-06-17
FRA26U	SE0020137305	2023-09-11	2026-09-16
FRA26X	SE0020599751	2023-12-11	2026-12-16
FRA27O	SE0021095692	2024-03-11	2027-03-17
FRA27R	SE0021664935	2024-06-10	2027-06-16
FRA27U	SE0022292967	2024-09-09	2027-09-15
FRA27X	SE0022882411	2024-12-09	2027-12-15

### Riksbank Future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
RIBAZ4	SE0018863516	2022-12-05	2024-12-17
RIBAH5	SE0019268442	2023-02-27	2025-03-18
RIBAM5	SE0019714635	2023-06-05	2025-06-17
RIBAU5	SE0020137313	2023-09-04	2025-09-16
RIBAZ5	SE0020599769	2023-12-04	2025-12-16
RIBAH6	SE0021095700	2024-03-04	2026-03-17
RIBAM6	SE0021664950	2024-06-03	2026-06-16
RIBAU6	SE0022292975	2024-09-02	2026-09-15
RIBAZ6	SE0022882429	2024-12-02	2026-12-15

## STO FN Interest Rate Derivatives

Series	ISIN	First trading day	Expiration Settlement Day
SEK_FRA_2412	EZL83RDTZKC3	2023-10-02	2024-12-18
SEK_FRA_2503	EZLR6P4MXPG1	2023-10-02	2025-03-19
SEK_FRA_2506	EZQGGVCBQKC9	2023-10-02	2025-06-18
SEK_FRA_2509	EZ6GTGKG6GS4	2023-10-02	2025-09-17
SEK_FRA_2512	EZCQFCBQ89H9	2023-10-02	2025-12-17
SEK_FRA_2603	EZ4S2BMXVRW0	2023-10-02	2026-03-18
SEK_FRA_2606	EZHKNRJRJK92	2023-10-02	2026-06-17
SEK_FRA_2609	EZ693S6S2BX2	2023-10-02	2026-09-16
SEK_FRA_2612	EZG6TYG0HH65	2023-12-11	2026-12-16
SEK_FRA_2703	EZPRK6YJCB50	2024-03-11	2027-03-17
SEK_FRA_2706	EZHNRD23NV34	2024-06-10	2027-06-16
SEK_FRA_2709	EZ35T004DVB6	2024-09-09	2027-09-15
SEK_FRA_2712	EZW99WQDT838	2024-12-09	2027-12-15