2026-11-04

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
NDH_2Y_2703	SE0030835377	2026-11-09	2027-03-15	2027-03-17	NBHYP 5538
NDH_5Y_2703	SE0030835385	2026-11-09	2027-03-15	2027-03-17	NBHYP 5541
STH_2Y_2703	SE0030848990	2026-11-09	2027-03-15	2027-03-17	SHAB 1595
STH_5Y_2703	SE0030849006	2026-11-09	2027-03-15	2027-03-17	SHAB 1599
SWH_2Y_2703	SE0030844684	2026-11-09	2027-03-15	2027-03-17	SWEDHYP 199
SWH_5Y_2703	SE0030849014	2026-11-09	2027-03-15	2027-03-17	SWEDHYP 203
IMM_FRA_2912	SE0030849022	2026-12-02	2029-12-17	2029-12-19	
RIBAZ8_F	SE0030844676	2026-11-25	2028-12-18	2028-12-19	

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
SGB2YU6	SE0027482985	2026-02-12	2026-09-16	R1060	35522
SGB2YZ6	SE0028755025	2026-05-15	2026-12-16	R1060	35523
SGB2YH7	SE0029804913	2026-08-13	2027-03-17	R1061	35520
SGB5YU6	SE0027483058	2026-02-12	2026-09-16	R1062	35518
SGB5YZ6	SE0028764191	2026-05-15	2026-12-16	R1056	35519
SGB5YH7	SE0029804939	2026-08-13	2027-03-17	R1056	35516
SGB10YU6	SE0027483082	2026-02-12	2026-09-16	R1067	35526
SGB10YZ6	SE0028764209	2026-05-15	2026-12-16	R1068	35527
SGB10YH7	SE0029804954	2026-08-13	2027-03-17	R1068	35524

Mortgage Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
STH2YZ6	SE0029811124	2026-08-13	2026-12-16	SHAB 1595	35531
STH2YH7	SE0030848990	2026-11-12	2027-03-17	SHAB 1595	35528
STH5YZ6	SE0029800929	2026-08-13	2026-12-16	SHAB 1598X	35535
STH5YH7	SE0030849006	2026-11-12	2027-03-17	SHAB 1599	35532
SWH2YZ6	SE0029800937	2026-08-13	2026-12-16	SWEDHYP 199	35551
SWH2YH7	SE0030844684	2026-11-12	2027-03-17	SWEDHYP 199	35548
SWH5YZ6	SE0029800945	2026-08-13	2026-12-16	SWEDHYP 202	35555
SWH5YH7	SE0030849014	2026-11-12	2027-03-17	SWEDHYP 203	35552
NDH2YZ6	SE0029804921	2026-08-13	2026-12-16	NBHYP 5538	35547
NDH2YH7	SE0030835377	2026-11-12	2027-03-17	NBHYP 5538	35544
NDH5YZ6	SE0029804947	2026-08-13	2026-12-16	NBHYP 5541	35543
NDH5YH7	SE0030835385	2026-11-12	2027-03-17	NBHYP 5541	35540

Forward and Futures for tradable Fixed Income derivatives

STIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
FRA28O	SE0023776216	2025-03-10	2028-03-15
FRA28R	SE0024716047	2025-06-09	2028-06-21
FRA28U	SE0025580996	2025-09-08	2028-09-20
FRA28X	SE0026502213	2025-12-08	2028-12-20
FRA29O	SE0027487182	2026-03-09	2029-03-21
FRA29R	SE0028755017	2026-06-08	2029-06-20
FRA29U	SE0029811116	2026-09-07	2029-09-19
FRA29X	SE0030849022	2026-12-07	2029-12-19

Riksbank Future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
RIBAZ6	SE0022882429	2025-12-02	2026-12-15
RIBAH7	SE0023776224	2025-03-03	2027-03-16
RIBAM7	SE0024716054	2025-06-02	2027-06-15
RIBAU7	SE0025581002	2025-09-01	2027-09-14
RIBAZ7	SE0026502239	2025-12-01	2027-12-14
RIBAH8	SE0027487190	2026-03-02	2028-03-14
RIBAM8	SE0028754788	2026-06-01	2028-06-20
RIBAU8	SE0029811108	2026-08-31	2028-09-19
RIBAZ8	SE0030844676	2026-11-30	2028-12-19

STO FN Interest Rate Derivatives

Series	ISIN	Clearing date from	Expiration Settlement Day
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
SEK_FRA_2803	EZX684SC24F9	2025-03-10	2028-03-15
SEK_FRA_2806	EZ0FZLJK4TG6	2025-06-09	2028-06-21
SEK_FRA_2809	EZSZCQVCNTH9	2025-09-08	2028-09-20
SEK_FRA_2812	EZL3WJ2JP2G5	2025-12-08	2028-12-20
SEK_FRA_2903	EZ7HY5PG7C93	2026-03-09	2029-03-21
SEK_FRA_2906	EZYWQ90WDSR5	2026-06-08	2029-06-20
SEK_FRA_2909	EZYMG9F5T016	2026-09-07	2029-09-19
SEK_FRA_2912	EZPBK8FRDC53	2026-12-07	2029-12-19