

2026-02-04

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
SGB_2Y_2609	SE0027482985	2026-02-09	2026-09-14	2026-09-16	R 1060
SGB_5Y_2609	SE0027483058	2026-02-09	2026-09-14	2026-09-16	R 1062
SGB_10Y_2609	SE0027483082	2026-02-09	2026-09-14	2026-09-16	R 1067
NDH_2Y_2606	SE0027483090	2026-02-09	2026-06-15	2026-06-17	NBHYP 5538
NDH_5Y_2606	SE0027489907	2026-02-09	2026-06-15	2026-06-17	NBHYP 5540
STH_2Y_2606	SE0027482423	2026-02-09	2026-06-15	2026-06-17	SHAB 1594
STH_5Y_2606	SE0027482431	2026-02-09	2026-06-15	2026-06-17	SHAB 1597
SWH_2Y_2606	SE0027482993	2026-02-09	2026-06-15	2026-06-17	SPINTAB 198
SWH_5Y_2606	SE0027483009	2026-02-09	2026-06-15	2026-06-17	SPINTAB 202
IMM_FRA_2903	SE0027487182	2026-03-04	2029-03-19	2029-03-21	
RIBAH8_F	SE0027487190	2026-02-25	2028-03-13	2028-03-14	

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
SGB2YH6	SE0025608185	2025-08-14	2026-03-18	R 1060	35520
SGB2YM6	SE0026514200	2025-11-13	2026-06-17	R 1060	35521
SGB2YU6	SE0027482985	2026-02-12	2026-09-16	R1060	35522
SGB5YH6	SE0025608193	2025-08-14	2026-03-18	R 1062	35516
SGB5YM6	SE0026514218	2025-11-13	2026-06-17	R 1062	35517
SGB5YU6	SE0027483058	2026-02-12	2026-09-16	R1062	35518
SGB10YH6	SE0025608201	2025-08-14	2026-03-18	R 1067	35524
SGB10YM6	SE0026514226	2025-11-13	2026-06-17	R 1067	35525
SGB10YU6	SE0027483082	2026-02-12	2026-09-16	R1067	35526

Mortgage Bond Future

Series	ISIN	Clearing date from	Expiration Settlement Day	Underlying loan	Underlying code for derivative
STH2YH6	SE0026515645	2025-11-13	2026-03-18	SHAB 1593	35528
STH2YM6	SE0027482423	2026-02-12	2026-06-17	SHAB 1594	35529
STH5YH6	SE0026515652	2025-11-13	2026-03-18	SHAB 1597	35532
STH5YM6	SE0027482431	2026-02-12	2026-06-17	SHAB 1597	35533
SWH2YH6	SE0026514184	2025-11-13	2026-03-18	SPINTAB 198	35548
SWH2YM6	SE0027482993	2026-02-12	2026-06-17	SPINTAB 198	35549
SWH5YH6	SE0026514192	2025-11-13	2026-03-18	SPINTAB 201	35552
SWH5YM6	SE0027483009	2026-02-12	2026-06-17	SPINTAB 202	35553
NDH2YH6	SE0026502221	2025-11-13	2026-03-18	NBHYP 5538	35544
NDH2YM6	SE0027483090	2026-02-12	2026-06-17	NBHYP 5538	35545
NDH5YH6	SE0026502247	2025-11-13	2026-03-18	NBHYP 5540	35540
NDH5YM6	SE0027489907	2026-02-12	2026-06-17	NBHYP 5540	35541

Forward and Futures for tradable Fixed Income derivatives

STIBOR-FRA Forward

Series	ISIN	Clearing date from	Expiration Settlement Day
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
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

Riksbank Future, RIBA

Series	ISIN	Clearing date from	Expiration Settlement Day
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	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

STO FN Interest Rate Derivatives

Series	ISIN	Clearing date from	Expiration Settlement Day
SEK_FRA_2603	EZ4S2BMXVRW0	2023-10-02	2026-03-18
SEK_FRA_2606	EZHKMNRJQK92	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
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