

Stockholm, 21 May 2017

Notice regarding admission of bond future to trading and clearing on Nasdaq

Nasdaq has agreed to admit the following mortgage bond future to trading and clearing as of 1st September 2017

| ISIN | Underlying code | Name | Expiration date (fixing) | Settlement date |
|--------------|-----------------|----------|--------------------------|-----------------|
| SE0010266411 | 5842 | 20YMBFZ7 | 28-12-2017 | 02-01-2018 |

The future consists of a basket of underlying unit bonds (enhedsobligationer). The unit bonds are included in the future contract in the following proportion (in brackets):

- 2'37 (30%)
- 1.5'37 (70%)

Upon expiry, bonds for delivery may be freely selected from among different issuers (bond series) within the individual unit bonds. The choices are listed below together with the volume in circulation, on which the selection of the underlying bonds has been based.

| Unit | ISIN | Name | Volume in circulation (DKKbn) |
|---------|--------------|-----------------|-------------------------------|
| 2' 37 | DK0009798647 | 2NYK01E A37 | 13,8 |
| | DK0009292633 | 2,0RDS DRO22S37 | 9,2 |
| | DK0002030766 | 2NDAS DRO37 | 7,3 |
| | DK0009381303 | 2 BRF 111.E 37 | 3,6 |
| 1.5' 37 | DK0009504326 | 1,5NYK01EA37 | 23,3 |
| | DK0009297277 | 1,5RDS D22S37 | 19,2 |
| | DK0002033000 | 1,5NDAS DRO37 | 13,6 |
| | DK0009387771 | 111.E.37 | 8,0 |

For further information, please see Contract Specifications – Mortgage Bond Future, which are available at

<http://www.nasdaqomx.com/transactions/trading/fixedincome/fixedincome/derivatives/products>

Regards

Nasdaq