Stockholm, 24th of November 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 28th of November 2017

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0010583658	5840	20YMBFH8	27-03-2018	03-04-2018

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):

- 1.5'37 (50%)
- 1.5'40 (50%)

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)
1.5' 37	DK0009504326	1,5NYK01EA37	23,6
	DK0009297277	1,5RDSD22S37	19,3
	DK0002033000	1,5NDASDRO37	13,8
	DK0009387771	111.E.37	8,0
1.5' 40	DK0002038827	1,5NDASDRO40	1,4
	DK0004606050	1,5RDSD22S40	1,2
	DK0009392342	111.E.40	0,8
	DK0009513319	15NYK01EA40	2,6

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