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 November 2017.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0010583641	5837	30YMBFH8	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):

- 2' 47 (25 %)
- 2' 47 IO (25 %)
- 2' 50 (25 %)
- 2' 50 IO (25%)

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)
2'47	DK0009504169	2NYK01EA47	74,9
	DK0009297194	2RDSDRO23S47	55,5
	DK0002032978	2NDASDRO47	34,0
	DK0009387698	111.E.47	17,9
2' 47 IO	DK0009504755	2NYK01EDA47	38,0
	DK0009297350	2RDSD27SOA47	27,0
	DK0002032895	2NDASDROOA47	16,7
	DK0009387938	2 pct 411.E.OA.47	7,6
2'50	DK0002038744	2,0NDASDRO50	4,2
	DK0004606134	2,0RDSD23S50	5,3
	DK0009392425	111.E.50	2,4
	DK0009513582	2NYK01EA50	9,3
2' 50 IO	DK0002039049	2NDASDROOA50	2,0
	DK0004606563	2,0RDSDROA50	2,8
	DK0009392854	2PCT 411.E.OA.50	1,3
	DK0009515876	2NYK01EDA50	4,5

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