

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 1st of December 2017.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0010583633	5834	3YMBFH8	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' April 21 (25 %)
- 1' July 21 (25 %)
- 1' April 22 (25%)
- 1' July 22 (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)
1' April 21	DK0009509044	1NYK13Hap21RF	4,6
	DK0009294845	1RD10F21APRF	36,0
	DK0009384752	321.E.ap.21 RF	9,1
1' July 21	DK0009509630	1NYK13Hju21RF	19,6
1' April 22	DK0009294928	1RD10F22APRF	45,3
1' July 22	DK0009513079	1NYK13Hju22DKKRF	21,2

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