

2009-08-24

**Exchange Notice****IT 67/09**

IT – Danish Mortgage bond-futures is from August 31<sup>st</sup> 2009 available in the external test systems

From the 31<sup>st</sup> of August 2009 will futures contracts on Mortgage bonds in Denmark be available for members of NASDAQ OMX Derivatives Markets in external test systems.

The Danish Mortgage bond-futures will be available in both SEOMMC and SEOMMT. The product will be connected to the following technical criteria: Exchange 1 (Sweden), Market 4 (Danish Bond) and Instrument Group 4 (Futures).

The introduction of a new futures contract is a part of NASDAQ OMX strategy to offer new products and services for the Danish fixed income market. The futures contract is traded bilateral between buyer and sellers and admitted for trading with daily cash settlement and reported for clearing to NASDAQ OMX Derivatives Markets. The contract base is a basket of unit mortgage bonds.

The availability of the Mortgage bonds-futures in the test systems is a preparation of a potential launch in October 2009. The launch date will be presented later in an exchange notice.

If you have any questions regarding this Exchange Notice please do not hesitate to contact Henrik Jerberyd, [henrik.jerberyd@nasdaqomx.com](mailto:henrik.jerberyd@nasdaqomx.com) or +46 8 405 60 00.

Best regards NASDAQ OMX Nordic