

Stockholm, 17<sup>th</sup> November 2011

## Notice regarding admission of bond future to trading and clearing on NASDAQ OMX

NASDAQ OMX has agreed to admit the following mortgage bond future to trading and clearing as of 1<sup>st</sup> December 2011.

ISIN	Name	<b>Expiration date (fixing)</b>	Settlement date
SE0004260842	4MBFH2	28-03-2012	02-04-2012

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):

- 4'35 (25 %)
- 4'41 (35 %)
- 4'44 (20 %)
- 4'44 IO (20 %)

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)
4'35	DK0009757296	4NYK03D 35	13.1
	DK0009270233	4D23Ds 35	19.0
	DK0002012780	4Nordea 35	11.2
	DK0004715505	4Total111.C.s.35	11.6
4'41	DK0009775355	4NYKE A41	31.3
	DK0009282329	4RDSDRO23S41	17.5
	DK0002023209	4NDASDRO41	13.5
4'44	DK0009779852	4NYKE A44 44	2.5
	DK0009285348	4RDSDRO23S44	1.4
	DK0002026491	4NDASDRO44	1.4
4'44 IO	DK0009779936	4NYKE DA 44	1.9
	DK0009285421	4RDSDROOA44	1.0
	DK0002026657	4NDASDROOA44	1.2

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

http://nordic.nasdagomxtrader.com/trading/fixedincome/Fixed Income Derivatives/Products/

Regards NASDAQ OMX