

Stockholm, 23rd February 20112**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 1st March 2012.

| ISIN | Name | Expiration date (fixing) | Settlement date |
|--------------|-------------|---------------------------------|------------------------|
| SE0004416709 | 4MBFM2 | 27-06-2012 | 02-07-2012 |

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):

- 4'41 (25 %)
- 4'44 (25 %)
- 4'44 IO (25 %)
- 3.5'44 (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) |
|-------------|--------------|---------------|--------------------------------------|
| 4'41 | DK0009775355 | 4NYKE A41 | 30.5 |
| | DK0009282329 | 4RDSRO23S41 | 17.2 |
| | DK0002023209 | 4NDASRO41 | 13.3 |
| 4'44 | DK0009779852 | 4NYKE A44 44 | 7.3 |
| | DK0009285348 | 4RDSRO23S44 | 4.3 |
| | DK0002026491 | 4NDASRO44 | 3.1 |
| 4'44 IO | DK0009779936 | 4NYKE DA 44 | 7.4 |
| | DK0009285421 | 4RDSROOA44 | 5.9 |
| | DK0002026657 | 4NDASROOA44 | 4.6 |
| 3.5'44 | DK0009787368 | 3,5NYKE A44 | 7.0 |
| | DK0009288441 | 3,5RDSRO23S44 | 3.9 |
| | DK0002027465 | 3,5NDASRO44 | 4.8 |

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

http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed_Income_Derivatives/Products/

Regards
NASDAQ OMX