

Stockholm, 23rd February 2012

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
SE0004416717	5MBFM2	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):

- 5'35 (10 %)
- 5'38 (20 %)
- 5'38 IO (30 %)
- 5'41 (25 %)
- 5'41 IO (15 %)

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)
5'35	DK0009753469	5NYK03D 35	8.8
	DK0009269227	5RD23D 35	12.3
	DK0002011386	5NORDEA 35	9.3
	DK0004714458	5TK111C 35	10.0
5'38	DK0009763260	5NYK03D 38	15.9
	DK0009272874	5RD23D 38	10.3
	DK0002014216	5NORDEA 38	7.8
5'38 IO	DK0009760167	5NYK73D OA38	12.2
	DK0009272957	5RD43DOA 38	14.2
	DK0002014489	5NORDEA OA38	10.4
5'41	DK0009769705	5NYK01E A41	16.5
	DK0009280380	5RDSRO23S41	7.7
	DK0002020965	5NDASDRO41	6.3
5'41 IO	DK0009280463	5RDSROOA41	10.2
	DK0002021260	5NDASDROOA41	7.1

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