

Stockholm, 14th May 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 June 2011.

ISIN	Name	Expiration date (fixing)	Settlement date
SE0004559144	3YMBFU2	26-09-2012	01-10-2012

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):

- 2' April 15 (25 %)
- 2' April 16 (25 %)
- 2'October 16 (25 %)
- 2' April 17 (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)
2' April 15	DK0009776916	2NYKEBap15nc	8,5
	DK0009282832	2RD10SAP 15	12,4
	DK0002024017	2NDASDROAP15	3,1
	DK0009784340	2NYKHBap 15nc	13,2
	DK0009286155	2RD10TAP15	5,2
2' April 16	DK0009784423	2NYKHBap16nc	1,8
	DK0009286239	2RD10TAP16	6,4
	DK0002025337	2NDASDROAP16	0,9
2' Oktober 16	DK0009785073	2NYKHBok16nc	18,0
2' April 17	DK0009786550	2NYKHBap17nc	10,8
	DK0009286312	2RD10TAP17	8,3
	DK0002027119	2NDASDROAP17	1,6

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