

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 3rd June 2013.

ISIN	Name	Expiration date (fixing)	Settlement date
SE0005158219	3YMBFU3	26-09-2013	01-10-2013

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 16 (25 %)
- 2'October 16 (25 %)
- 2' April 17 (25 %)
- 2' April 18 (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 16	DK0009784423	2NYKHBap16nc	11.2
	DK0009286239	2RD10TAP16	21.4
	DK0002025337	2NDASDROAP16	3.8
2' October 16	DK0009785073	2NYKHBok16nc	18.7
2' April 17	DK0009786550	2NYKHBap17nc	21.1
	DK0009286312	2RD10TAP17	21.8
	DK0002027119	2NDASDROAP17	3.7
2' April 18	DK0009790909	2NYKHBap 18nc	10.3
	DK0009286585	2RD10TAP18	15.0
	DK0002028356	2NDASDROAP18	1.0

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