

Stockholm, 23rd August 2013

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 2^{nd} September 2013.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0005341773	5842	20YMBFZ3	23-12-2013	02-01-2014

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):

- 3'34 (40 %)
- 2,5'34 (25 %)
- 2' 29 (35 %)

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)
3'34	DK0009786394	3NYKE A34	10,3
	DK0009285264	3RDSDRO22S34	10.3
	DK0002027036	3NDASDRO34	6.2
2,5'34	DK0009289928	2,5RDSDRO22S34	7.6
	DK0002029081	2,5NDASDRO34	2.9
2' 29	DK0009289761	2RD21SS29	6.0
	DK0009789307	2NYKE A29	6.2
	DK0002027978	2NDASDRO29	3.0

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