

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 2nd September 2013.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0005341781	5839	3MBFZ3	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):

- 3'44 (20 %)
- 3'44 IO (20 %)
- 3,5'44 (30 %)
- 3,5'44 IO (30 %)

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)
3'44	DK0009289845	3RDSDRO23S44	17,1
	DK0009789497	3NYKE A44	13,4
	DK0002028000	3NDASDRO44	15,7
3'44 IO	DK0009290181	3RDSDROOA44	5,9
	DK0009789570	3NYKE DA44	10,2
	DK0002028190	3NDASDROOA44	4,9
3,5'44	DK0009787368	3,5NYKE A44	27,8
	DK0009288441	3,5RDSDRO23S44	21,1
	DK0002027465	3,5NDASDRO44	17,7
3,5'44 IO	DK0009787442	3,5NYKE DA44	27,3
	DK0009289258	3,5RDSDROOA44	19,4
	DK0002027895	3,5NDASDROOA44	13,0

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