

Stockholm, 7<sup>th</sup> February 2014

**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 3<sup>rd</sup> March 2014.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0005665973	5838	3MBFM4	26-06-2014	01-07-2014

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	DK0009789497	3NYKE A44	15.8
	DK0009289845	3RDSDRO23S44	19.8
	DK0002028000	3NDASDRO44	15.7
3'44 IO	DK0009789570	3NYKE DA44	10.4
	DK0009290181	3RDSDROOA44	5.7
	DK0002028190	3NDASDROOA44	5.0
3.5'44	DK0009787368	3,5NYKE A44	29.3
	DK0009288441	3,5RDSDRO23S44	25.2
	DK0002027465	3,5NDASDRO44	20.6
3.5'44 IO	DK0009787442	3,5NYKE DA44	33.9
	DK0009289258	3,5RDSDROOA44	22.5
	DK0002027895	3,5NDASDROOA44	15.1

For further information, please see Contract Specifications – Mortgage Bond Future, which are available at

[http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed\\_Income\\_Derivatives/Products/](http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed_Income_Derivatives/Products/)

Regards  
NASDAQ OMX