

Stockholm, 18th August 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 1st September 2014.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0006133914	5839	3MBFZ4	29-12-2014	02-01-2015

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 (40 %)
- 3'44 IO (60 %)

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	24.4
	DK0009289845	3RDSDRO23S44	23.9
	DK0002028000	3NDASDRO44	19.9
3'44 IO	DK0009789570	3NYKE DA44	21.4
	DK0009290181	3RDSDROOA44	13.1
	DK0002028190	3NDASDROOA44	10.2

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

http://www.nasdaqomx.com/transactions/trading/fixedincome/fixedincome/derivatives/products

Regards NASDAQ OMX