

Stockholm, 20th May 2015

Notice regarding admission of bond future to trading and clearing on NASDAQ

NASDAQ has agreed to admit the following mortgage bond future to trading and clearing as of 1^{st} June 2015.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0007090790	5776	20YMBFU5	29-09-2015	01-10-2015

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):

- 2'37 (60%)
- 1.5'37 (40%)

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' 37	DK0009798647	2NYK01E A37	11.9
	DK0009292633	2,0RDSDRO22S37	8.2
	DK0002030766	2NDASDRO37	5.9
1.5' 37	DK0009504326	1,5NYK01EA37	8.9
	DK0009297277	1,5RDSD22S37	7.7
	DK0002033000	1,5NDASDRO37	5.5

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