

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 1st June 2015.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0007090774	5775	3YMBFU5	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^o April 19 (25 %)
- 2^o October 17 (25 %)
- 1^o April 20 (25 %)
- 2^o April 18 (25 %)

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 ^o April 19	DK0009793762	2NYKHBap19nc	1.8
	DK0009286668	2RD10TAP19	19.4
	DK0002029677	2NDASDROAP19	2.0
2 ^o October 17	DK0009788093	2NYKHBok17nc	16.5
1 ^o April 20	DK0009294761	1RD10F20APRF	13.0
2 ^o April 18	DK0009790909	2NYKHBap 18nc	11.7
	DK0009286585	2RD10TAP18	24.1
	DK0002028356	2NDASDROAP18	2.3

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