

Stockholm, 20<sup>th</sup> 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<sup>st</sup> June 2015.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0007090782	5777	30YMBFU5	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' 47 (25 %)
- 2' 47 IO (25 %)
- 2.5' 47 (25 %)
- 2.5' 47 IO (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)
2'47	DK0009504169	2NYK01EA47	35.4
	DK0009297194	2RDSRO23S47	24.6
	DK0002032978	2NDASRO47	17.9
2' 47 IO	DK0009504755	2NYK01EDA47	20.0
	DK0009297350	2RDS27SOA47	10.4
	DK0002032895	2NDASROOA47	10.4
2.5'47	DK0009798803	25NYK01EA47	30.3
	DK0009292559	2,5RDSRO23S47	17.0
	DK0002030683	2,5NDASRO47	13.1
2.5' 47 IO	DK0009798993	25NYK01EDA47	22.8
	DK0009293441	2,5RDSRO27SOA47	12.7
	DK0002030840	2,5NDASROOA47	9.6

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