

Stockholm, 12<sup>th</sup> February 2016

**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> March 2016.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0007985577	5835	3YMBFM6	29-06-2016	01-07-2016

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):

- 1' April 18 (25 %)
- 2' April 19 (25 %)
- 1' April 20 (25 %)
- 1' July 20 (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)
1' April 18	DK0009503864	1NYK13HapDKK18RT	17.1
	DK0009294332	1RD10F18APRF	21.6
2' April 19	DK0009286668	2RD10TAP19	19.0
1' April 20	DK0009294761	1RD10F20APRF	25.4
1' July 20	DK0009503518	1NYK13HjuDKK20RT	14.6

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