

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
SE0007985585	5841	20YMBFM6	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):

- 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	12.6
	DK0009292633	2,0RDSRO22S37	8.7
	DK0002030766	2NDASRO37	6.7
1.5' 37	DK0009504326	1,5NYK01EA37	9.2
	DK0009297277	1,5RDSR22S37	8.0
	DK0002033000	1,5NDASRO37	5.3

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