

Stockholm, 12th 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 1st March 2015.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0007985593	5838	30YMBFM6	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' 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	24.4
	DK0002032978	2NDASRO47	17.9
2' 47 IO	DK0009504755	2NYK01EDA47	20.7
	DK0009297350	2RDS27SOA47	10.4
	DK0002032895	2NDASROOA47	10.3
2.5'47	DK0009798803	25NYK01EA47	32.6
	DK0009292559	2,5RDSRO23S47	18.5
	DK0002030683	2,5NDASRO47	14.1
2.5' 47 IO	DK0009798993	25NYK01EDA47	24.1
	DK0009293441	2,5RDSRO27SOA47	13.5
	DK0002030840	2,5NDASROOA47	10.5

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