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 September 2016.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0008925358	5839	30YMBFZ6	29-12-2016	02-01-2017

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	40.9
	DK0009297194	2RDSDRO23S47	32.4
	DK0002032978	2NDASDRO47	20.7
2' 47 IO	DK0009504755	2NYK01EDA47	22.4
	DK0009297350	2RDSD27SOA47	13.3
	DK0002032895	2NDASDROOA47	11.1
2.5'47	DK0009798803	25NYK01EA47	39.9
	DK0009292559	2,5RDSDRO23S47	22.5
	DK0002030683	2,5NDASDRO47	17.0
2.5' 47 IO	DK0009798993	25NYK01EDA47	30.5
	DK0009293441	2,5RDSDRO27SOA47	17.8
	DK0002030840	2,5NDASDROOA47	13.2

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