Stockholm, 19th August 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 September 2016

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0008925341	5842	20YMBFZ6	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):
- 2'37 (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	14.5
	DK0009292633	2,0RDSDRO22S37	9.8
	DK0002030766	2NDASDRO37	7.9
1.5' 37	DK0009504326	1,5NYK01EA37	11.4
	DK0009297277	1,5RDSD22S37	10.5
	DK0002033000	1,5NDASDRO37	7.2

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