

Stockholm, 13 February 2017

**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 2017.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0009578602	5838	30YMBFM7	29-06-2017	03-07-2017

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	57.0
	DK0009297194	2RDSRO23S47	44.9
	DK0002032978	2NDASRO47	28.1
	DK0009387698	111.E.47	13.8
2' 47 IO	DK0009504755	2NYK01EDA47	31.4
	DK0009297350	2RDS27SOA47	19.3
	DK0002032895	2NDASROOA47	14.6
	DK0009387938	2 pct 411.E.OA.47	6.0
2.5'47	DK0009798803	25NYK01EA47	42.0
	DK0009292559	2,5RDSRO23S47	22.7
	DK0002030683	2,5NDASRO47	17.0
	DK0009382707	2,5 pct 111.E.47	9.3
2.5' 47 IO	DK0009798993	25NYK01EDA47	36.0
	DK0009293441	2,5RDSRO27SOA47	20.8
	DK0002030840	2,5NDASROOA47	14.3
	DK0009384323	411.E.OA	7.8

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