



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 1st March 2017

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0009578610	5841	20YMBFM7	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):

- 2'37 (40%)
- 1.5'37 (60%)

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	9.6
	DK0002030766	2NDASDRO37	7.7
	DK0009381303	2 BRF 111.E 37	3.9
1.5' 37	DK0009504326	1,5NYK01EA37	16.9
	DK0009297277	1,5RDS22S37	15.1
	DK0002033000	1,5NDASDRO37	10.9
	DK0009387771	111.E.37	5.4

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