

Stockholm, 18 May 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 June 2017

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0009941586	5776	20YMBFU7	28-09-2017	02-10-2017

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	14,17
	DK0009292633	2,0RDS DRO22S37	9,44
	DK0002030766	2NDAS DRO37	7,55
	DK0009381303	2 BRF 111.E 37	3,70
1.5' 37	DK0009504326	1,5NYK01EA37	19,85
	DK0009297277	1,5RDS D22S37	17,19
	DK0002033000	1,5NDAS DRO37	11,93
	DK0009387771	111.E.37	6,33

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