

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
SE0009941578	5775	3YMBFU7	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):

- 1' April 20 (25 %)
- 1' April 21 (25 %)
- 1' July 21 (25 %)
- 1' April 22 (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)
1' April 20	DK0009294761	1RD10F20APRF	41,98
1' April 21	DK0009509044	1NYK13Hap21RF	4,72
	DK0009294845	1RD10F21APRF	36,37
	DK0009384752	321.E.ap.21 RF	9,49
1' July 21	DK0009509630	1NYK13HjuDKK20RT	16,38
1' April 22	DK0009294928	1RD10F22APRF	28,80
	DK0009389983	321.E.ap22RF	5,22

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