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
SE0009941594	5777	30YMBFU7	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' 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	63,05
	DK0009297194	2RDSDRO23S47	49,21
	DK0002032978	2NDASDRO47	30,71
	DK0009387698	111.E.47	15,32
2' 47 IO	DK0009504755	2NYK01EDA47	33,10
	DK0009297350	2RDSD27SOA47	21,62
	DK0002032895	2NDASDROOA47	15,28
	DK0009387938	2 pct 411.E.OA.47	6,69
2.5'47	DK0009798803	25NYK01EA47	42,14
	DK0009292559	2,5RDSDRO23S47	22,47
	DK0002030683	2,5NDASDRO47	16,74
	DK0009382707	2,5 pct 111.E.47	9,23
2.5' 47 IO	DK0009798993	25NYK01EDA47	39,78
	DK0009293441	2,5RDSDRO27SOA47	21,95
	DK0002030840	2,5NDASDROOA47	14,94
	DK0009384323	411.E.OA	8,66

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