



Stockholm, 27th of November 2018

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 30 of November 2018

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0011968122	5840	20YMBFH9	28-03-2019	01-04-2019

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):

- 1.5'37 (50%)
- 1.5'40 (50%)

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)
1.5' 37	DK0009504326	1,5NYK01EA37	21,2
	DK0009297277	1,5RDSD22S37	17,5
	DK0002033000	1,5NDASDRO37	12,3
	DK0009387771	111.E.37	7,3
1.5' 40	DK0002038827	1,5NDASDRO40	7,2
	DK0004606050	1,5RDSD22S40	7,8
	DK0009392342	111.E.40	3,6
	DK0009513319	15NYK01EA40	14,7

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