

Stockholm, 27<sup>th</sup> of November 2019

**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<sup>th</sup> of November 2019.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0011968114	5834	3YMBFH9	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' April 21 (25 %)
- 1' April 22 (25 %)
- 1' January 23 (25%)
- 1' April 23 (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 21	DK0009509044	1NYK13Hap21RF	12,6
	DK0009294845	1RD10F21APRF	49,5
	DK0009384752	321.E.ap.21 RF	18,7
	DK0002035641	1NDASDROAP21RF/2	9,9
1' April 22	DK0009294928	1RD10F22APRF	59,1
	DK0009389983	321.E.ap22RF/E	17,4
	DK0002036961	1NDASDROAP22RF/2	7,6
1' January 23	DK0009503195	1NYK13HjaDKK23RT/H	24,5
	DK0009296113	1RD10F23JARF/T	6,3
1' April 23	DK0009295065	1RD10F23APRF/T	33,3
	DK0009391021	321Eap23RF/E	7,1

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