

Stockholm, 27<sup>th</sup> 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<sup>th</sup> of November 2018.

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0011968130	5837	30YMBFH9	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):

- 2' 47 (25 %)
- 2' 47 IO (25 %)
- 2' 50 (25 %)
- 2' 50 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	69,1
	DK0009297194	2RDSRO23S47	51,3
	DK0002032978	2NDASDRO47	30,8
	DK0009387698	111.E.47	16,5
2' 47 IO	DK0009504755	2NYK01EDA47	35,2
	DK0009297350	2RDS27SOA47	25,3
	DK0002032895	2NDASDROOA47	15,1
	DK0009387938	2 pct 411.E.OA.47	7,1
2'50	DK0002038744	2,0NDASDRO50	20,2
	DK0004606134	2,0RDS23S50	26,6
	DK0009392425	111.E.50	11,8
	DK0009513582	2NYK01EA50	60,0
2' 50 IO	DK0002039049	2NDASDROOA50	8,9
	DK0004606563	2,0RDSROA50	18,4
	DK0009392854	2PCT 411.E.OA.50	7,1
	DK0009515876	2NYK01EDA50	33,0

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