

Stockholm, 25<sup>th</sup> August 2010

**Notice regarding admission of bond future to trading and clearing on NASDAQ OMX**

NASDAQ OMX has agreed to admit the following mortgage bond future to trading and clearing as of 1<sup>st</sup> September 2010.

ISIN	Name	Expiration date (fixing)	Settlement date
SE0003465236	4MBFZO	28-12-2010	03-01-2011

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):

- 4'35 (30 %)
- 4'38 (10 %)
- 4'38 IO (10 %)
- 4'41 (40 %)
- 4'41 IO (10 %)

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)
4'35	DK0009757296	4NYK03D 35	14,5
	DK0009270233	4D23Ds 35	21,6
	DK0002012780	4Nordea 35	12,7
4'38	DK0009761645	4NYK03D 38	10,9
	DK0009274300	4RD23D 38	10,3
	DK0002015023	4Nordea 38	5,8
4'38 IO	DK0009761728	4NYK73D OA38	6,1
	DK0009273179	4RD43DOA 38	13,1
	DK0002014646	4NORDEA OA38	7,1
4'41	DK0009775355	4NYKE A41	13,9
	DK0009282329	4RDSRO23S41	7,8
	DK0002023209	4NDASDRO41	6,0
4'41 IO	DK0009283723	4RDSROOA41	5,0
	DK0002024876	4NDASDROOA41	4,6

For further information, please see Contract Specifications – Mortgage Bond Future, which are available at

[http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed\\_Income\\_Derivatives/Products/](http://nordic.nasdaqomxtrader.com/trading/fixedincome/Fixed_Income_Derivatives/Products/)

Regards

NASDAQ OMX