

Stockholm, 17<sup>th</sup> November 2011

**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> December 2011.

ISIN	Name	Expiration date (fixing)	Settlement date
SE0004260859	5MBFH2	28-03-2012	02-04-2012

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):

- 5'35 (10 %)
- 5'38 (20 %)
- 5'38 IO (30 %)
- 5'41 (25 %)
- 5'41 IO (15 %)

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)
5'35	DK0009753469	5NYK03D 35	9.6
	DK0009269227	5RD23D 35	13.4
	DK0002011386	5NORDEA 35	10.1
	DK0004714458	5TK111C 35	11.0
5'38	DK0009763260	5NYK03D 38	17.9
	DK0009272874	5RD23D 38	11.7
	DK0002014216	5NORDEA 38	8.7
5'38 IO	DK0009760167	5NYK73D OA38	14.3
	DK0009272957	5RD43DOA 38	16.4
	DK0002014489	5NORDEA OA38	11.8
5'41	DK0009769705	5NYK01E A41	18.2
	DK0009280380	5RDSRO23S41	8.6
	DK0002020965	5NDASDRO41	7.0
5'41 IO	DK0009280463	5RDSROOA41	11.4
	DK0002021260	5NDASDROOA41	8.2

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