

Notice regarding admission of bond future to trading and clearing on Nasdaq

Nasdaq Stockholm has approved to publish the following mortgage bond futures to trading and clearing as of 1st of June 2022. The new instruments will be listed on Fixed Income Derivatives Market, segment "Danish Bond".

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0017965619	5775	3YMBFU2	29-09-2022	03-10-2022

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' Apr 26 (25%)
- 1' Jul 27 (25%)
- 1' Jan 27 (25%)
- 1' Apr 27 (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' Apr 26	DK0009295305	1RD10F26APRF	17.9
	DK0009391377	321Eap26RF	16.0
	DK0002047810	1NDASDROAP26RF	13.8
1' Jul 27	DK0009534315	1NYK13Hju27DKKRF	13.1
1' Jan 27	DK0009511297	1NYK13Hja27DKKRF	37.0
	DK0009299729	1RD10F27JARF	31.2
1' Apr 27	DK0004602570	1RD10F27APRF	23.8
	DK0009391534	321.E.ap.27 RF	12.1
	DK0002051929	1NDASDROAP27RF	8.2

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