

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 September 2022. The new instruments will be listed on Fixed Income Derivatives Market, segment "Danish Bond".

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0018462855	5842	20YMBFZ2	29-12-2022	02-01-2023

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):

- 0.5' 43 (25 %)
- 1.0' 43 (25 %)
- 2.0' 43 (25 %)
- 3.0' 43 (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)
0.5' 43	DK0009527103	05NYK01EA43	11.0
	DK0004616364	0,5RDSD22S43	4.7
	DK0002047141	0,5NDASDRO43	4.5
	DK0009399784	0,5 111.E.43	1.5
1.0' 43	DK0009529315	1NYK01EA43	8.3
	DK0004619111	1,0RDSD22S43	2.6
	DK0002050285	1,0NDASDRO43	2.1
	DK0009405698	1 111.E.43	1.4
2.0' 43	DK0009535551	2NYK01EA43	2.3
3.0' 43	DK0009537177	3NYK01EA43	2.3
	DK0004623220	3,0RDSD22S43	1.0

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