

# 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
SE0018462830	5839	30YMBFZ2	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):

- 1.0' 53 (25 %)
- 1.0' 53 IO (25%)
- 1.5' 53 (25 %)
- 1.5' 53 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)
1.0' 53	DK0009527293	1NYK01EA53	31.4
	DK0002047224	1,0NDASDRO53	10.7
	DK0004616281	1,0RSD23S53	9.8
	DK0009399941	1 111.E.53	5.4
1.0' IO 53	DK0009527376	1NYK01EDA53	26.3
	DK0004616018	1,0RD27SSA53	12.3
	DK0002047307	1,0NDASDROOA53	10.4
	DK0009403131	1 411.E.OA.53	5.9
1.5' 53	DK0009527616	15NYK01EA53	34.2
	DK0004619467	1,5RSD23S53	9.3
	DK0002050368	1,5NDASDRO53	8.9
	DK0009403644	1,5 111.E.53	4.5
1.5' IO 53	DK0009528424	15NYK01EDA53	25.7
	DK0004619384	1,5RD27SSA53	9.7
	DK0002050442	1,5NDASDROOA53	9.5
	DK0009403727	1,5 411.E.OA.53	4.4

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