

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 2nd of September 2024. The new instruments will be listed on Fixed Income Derivatives Market, segment "Danish Bond".

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0022504114	5842	20YMBFZ4	27-12-2024	02-01-2025

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):

- 4.0' 46 (50 %)
- 4.0' 43 (25 %)
- 5.0' 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)
4.0' 46	DK0009542680	4NYK01EA46	5.9
	DK0004626835	4,ORDSD22S46	2.0
4.0' 43	DK0009539546	4NYK01EA43	3.8
	DK0004624384	4,ORDSD22S43	2.9
	DK0002056134	4,ONDASDRO43	2.7
5.0' 43	DK0009540551	5NYK01EA43	5.6

For further information, please see Contract Specifications – Mortgage Bond Future, which are available at <https://www.nasdaq.com/solutions/fixed-income-derivatives-clearing>

Regards Nasdaq