

# 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
SE0022504106	5836	3YMBFZ4	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):

- 1.0' Apr 27 (25%)
- 1.0' Jan 28 (25%)
- 1.0' Jul 28 (25%)
- 1.0' Jan 29 (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' Apr 27	DK0004602570	1RD10F27APRF	32.6
	DK0009391534	321.E.ap.27 RF	22.5
	DK0002051929	1NDASDROAP27RF	19.8
1.0' Jan 28	DK0009515363	1NYK13Hja28DKKRF	17.4
	DK0004603891	1RD10F28JARF	12.4
1.0' Jul 28	DK0009542334	1NYK13Hju28DKKRF	12.4
1.0' Jan 29	DK0009519357	1NYK13HJA29DKKRF	17.3
	DK0004606993	1RD10F29JARF	12.0

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