

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 December 2024. The new instruments will be listed on Fixed Income Derivatives Market, segment "Danish Bond".

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0023024187	5840	20YMBFH5	28-03-2025	01-04-2025

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 ISIN DK0009542680 (75 %)
- 4.0' 46 ISIN DK0004626835 (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	7.3
4.0' 46	DK0004626835	4,0RDS22S46	2.3

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

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