

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 June 2026. The new instruments will be listed on Fixed Income Derivatives Market, segment "Danish Bond".

ISIN	Underlying code	Name	Expiration date (fixing)	Settlement date
SE0028951699	5775	3YMBFU6	29-09-2026	01-10-2026

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' Jul 29 (25%)
- 1.0' Jan 30 (25%)
- 1.0' Jul 30 (25%)
- 1.0' Jan 31 (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' Jul 29	DK0009545196	1NYK13HJU29DKKRF	19.8
1.0' Jan 30	DK0009524001 DK0004610243	1NYK13Hja30DKKRF 1RD10F30JARF	32.9 31.3
1.0' Jul 30	DK0009548539	1NYK13Hju30DKKRF	35.1
1.0' Jan 31	DK0009529075 DK0004614153	1NYK13HJA31DKKRF 1RD10F31JARF	44.1 20.6

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