

Copenhagen, 26 June 2009

Notice regarding fixing of expiration prices of unit bonds (enhedsobligationer) under the bond forward 5MBFJUN09 expiring today 26.06.2009

On the basis of unit bond prices quoted on Reuters at 10 CET, NASDAQ OMX has today calculated expiration prices for the underlying unit bonds of the forward 5MBFJUN09 on mortgage bonds. The expiration price for each unit bond is listed below together with the weights at which they are included in the forward.

Unit bonds	Weight	Expiration value (fixing)
5'35	33%	98,76
5'38	33%	97,66
5'38 IO	34%	96,56
Forward fix		97,65

For further information, please see Contract Specifications – Mortgage Bond Forward, which are available at <http://nordic.nasdaqomxtrader.com/trading/fixedincome/Denmark/>.

Regards
NASDAQ OMX Copenhagen