

2011-09-28

Exchange Notice

Expiration information – Danish Fixed Income 36/11

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 5MBFU1 expiring 2011-09-28

Unitbonds	Weight	Expiration value (fixing)
5'35	10%	103,500
5'38	20%	102,985
5'38 IO	30%	102,610
5'41	25%	102,500
5'41 IO	15%	101,975
Fixing value Short		102,651

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 4MBFU1 expiring 2011-09-28

Unitbonds	Weight	Expiration value (fixing)
4'35	25%	99,550
4'38	10%	99,340
4'38 IO	10%	98,990
4'41	40%	98,600
4'41 IO	15%	98,025
Fixing value Short		98,864

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFU1 expiring 2011-09-28

Unitbonds	Weight	Expiration value (fixing)
2' Januar 14	25%	101,370
4' Januar 14	25%	105,760
2' April 14	25%	101,300
2' April 15	25%	100,828
Fixing value Short		102,315

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