

2011-12-28

Exchange Notice

Expiration information – Danish Fixed Income 49/11

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 5MBFZ1 expiring 2011-12-28

Unitbonds	Weight	Expiration value (fixing)
5'35	10%	104,825
5'38	20%	104,350
5'38 IO	30%	104,080
5'41	25%	103,850
5'41 IO	15%	103,800
Fixing value Short		104,109

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 4MBFZ1 expiring 2011-12-28

Unitbonds	Weight	Expiration value (fixing)
4'35	25%	101,560
4'38	10%	101,450
4'38 IO	10%	101,325
4'41	40%	100,700
4'41 IO	15%	100,188
Fixing value Short		100,976

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFZ1 expiring 2011-12-28

Unitbonds	Weight	Expiration value (fixing)
2' Januar 14	25%	101,940
4' Januar 14	25%	105,850
2' April 14	25%	102,140
2' April 15	25%	102,630
Fixing value Short		103,140

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