

Copenhagen, 26th of June 2008

Notice regarding fixing of expiration prices of unit bonds (enhedsobligationer) under the bond forward 5MBFJUN08 expiring today 26th of June 2008

On the basis of unit bond prices quoted on Reuters at 10:00, OMX has today calculated expiration prices for the underlying unit bonds of the forward MBFJUN08 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%	91,91
5'38	33%	90,69
5'38 IO	34%	89,59
Total		90,72

For further information, please see Contract Specifications – Mortgage Bond Forward, which are available at www.omxgroup.com/nordicexchange/fixedincome.

Regards
OMX Nordic Exchange Copenhagen