

2013-12-23

Exchange Notice**Expiration information – Danish Fixed Income 54/13**

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3MBFZ3 expiring 2013-12-23

Unitbonds	Weight	Expiration value (fixing)
3' 44	20%	94,900
3' 44 (IO)	20%	93,875
3.5'44	30%	98,875
3.5'44 IO	30%	97,575
Fixing value Short		96,690

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFZ3 expiring 2013-12-23

Unitbonds	Weight	Expiration value (fixing)
2' April 16	25%	103,380
2' October 16	25%	103,725
2' April 17	25%	103,865
2' April 18	25%	103,522
Fixing value Short		103,623

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFZ3 expiring 2013-12-23

Unitbonds	Weight	Expiration value (fixing)
3' 34	20%	99,320
2.5' 34	35%	96,550
2' 29	45%	96,900
Fixing value Short		97,781

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