

2014-03-27

Exchange Notice
Expiration information – Danish Fixed Income 13/14

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3MBFH4 expiring 2014-03-27

Unitbonds	Weight	Expiration value (fixing)
3' 44	20%	97,775
3' 44 (IO)	20%	96,875
3.5'44	30%	101,680
3.5'44 IO	30%	100,525
Fixing value short		99,592

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFH4 expiring 2014-03-27

Unitbonds	Weight	Expiration value (fixing)
2' April 16	25%	103,257
2' October 16	25%	103,801
2' April 17	25%	104,182
2' April 18	25%	104,530
Fixing value short		103,943

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFH4 expiring 2014-03-27

Unitbonds	Weight	Expiration value (fixing)
3' 34	40%	101,730
2.5' 34	25%	98,820
2' 29	35%	99,070
Fixing value short		100,072

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