

2014-06-26

Exchange Notice
Expiration information – Danish Fixed Income 30/14

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3MBFM4 expiring 2014-06-26

Unitbonds	Weight	Expiration value (fixing)
3' 44	20%	100,350
3' 44 (IO)	20%	99,375
3.5'44	30%	103,835
3.5'44 IO	30%	102,910
Fixing value short		101,969

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFM4 expiring 2014-06-26

Unitbonds	Weight	Expiration value (fixing)
2' April 16	25%	103,000
2' October 16	25%	103,710
2' April 17	25%	104,361
2' April 18	25%	105,314
Fixing value short		104,096

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFM4 expiring 2014-06-26

Unitbonds	Weight	Expiration value (fixing)
3' 34	40%	103,750
2.5' 34	25%	100,898
2' 29	35%	101,100
Fixing value short		102,109

For further information concerning this exchange notice please contact Natalie Allam or James O'Brien, telephone +46 8 405 68 80, or clearing@nasdaqomx.com

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