

Exchange Notice**Expiration information – Danish Fixed Income 55/14**

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3MBFZ4 expiring 2014-12-29

Unitbonds	Weight	Expiration value (fixing)
3' 44 (IO)	60%	102,413
3' 44	40%	103,028
Fixing value short		102,659

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFZ4 expiring 2014-12-29

Unitbonds	Weight	Expiration value (fixing)
2' April 19	25%	106,125
2' October 17	25%	104,419
2' April 18	25%	105,051
2' April 17	25%	103,763
Fixing value short		104,839

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFZ4 expiring 2014-12-29

Unitbonds	Weight	Expiration value (fixing)
2' 29	40%	103,050
2.5' 34	40%	103,430
2' 34	20%	100,903
Fixing value short		102,773

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