

2015-06-29

Exchange Notice
Expiration information – Danish Fixed Income 20/15

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 30YMBFM5 expiring 2015-06-29

Unitbonds	Weight	Expiration value (fixing)
2.5' 47	60%	95,300
2.5' 47 IO	40%	94,038
Fixing value short		94,795

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFM5 expiring 2015-06-29

Unitbonds	Weight	Expiration value (fixing)
2' April 19	25%	105,514
2' October 17	25%	104,233
2' April 17	25%	103,516
2' April 18	25%	104,867
Fixing value short		104,532

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFM5 expiring 2015-06-29

Unitbonds	Weight	Expiration value (fixing)
2' 37	60%	95,588
1.5 '37	40%	92,500
Fixing value short		94,353

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