

2015-09-29

Exchange Notice
Expiration information – Danish Fixed Income 34/15

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 30YMBFU5 expiring 2015-09-29

Unitbonds	Weight	Expiration value (fixing)
2' 47	25%	91,938
2' 47 IO	25%	90,550
2.5' 47	25%	95,565
2.5' 47 IO	25%	94,313
Fixing value short		93,092

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFU5 expiring 2015-09-29

Unitbonds	Weight	Expiration value (fixing)
2' April 19	25%	104,995
2' October 17	25%	103,510
1' April 20	25%	101,032
2' April 18	25%	104,099
Fixing value short		103,409

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFU5 expiring 2015-09-29

Unitbonds	Weight	Expiration value (fixing)
2' 37	60%	95,788
1.5 '37	40%	92,538
Fixing value short		94,488

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