

2016-06-29

Exchange Notice
Expiration information – Danish Fixed Income 24/16

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 30YMBFM6 expiring 2016-06-29

| Unitbonds | Weight | Expiration value (fixing) |
|---------------------------|--------|---------------------------|
| 2' 47 | 25% | 97,800 |
| 2' 47 IO | 25% | 96,463 |
| 2.5' 47 | 25% | 101,038 |
| 2.5' 47 IO | 25% | 99,800 |
| Fixing value short | | 98,775 |

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFM6 expiring 2016-06-29

| Unitbonds | Weight | Expiration value (fixing) |
|---------------------------|--------|---------------------------|
| 1' April 18 | 25% | 102,158 |
| 2' April 19 | 25% | 105,804 |
| 1' April 20 | 25% | 103,595 |
| 1' July 20 | 25% | 103,660 |
| Fixing value short | | 103,804 |

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFM6 expiring 2016-06-29

| Unitbonds | Weight | Expiration value (fixing) |
|---------------------------|--------|---------------------------|
| 2' 37 | 60% | 100,750 |
| 1.5 '37 | 40% | 97,988 |
| Fixing value short | | 99,645 |

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