

2016-09-29

**Exchange Notice**  
**Expiration information – Danish Fixed Income 35/16**

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 30YMBFU6 expiring 2016-09-29

Unitbonds	Weight	Expiration value (fixing)
2' 47	25%	99,263
2' 47 IO	25%	97,863
2.5' 47	25%	102,500
2.5' 47 IO	25%	101,438
<b>Fixing value short</b>		100,266

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFU6 expiring 2016-09-29

Unitbonds	Weight	Expiration value (fixing)
1' April 19	25%	102,957
1' April 20	25%	103,730
1' April 21	25%	104,263
1' July 20	25%	103,885
<b>Fixing value short</b>		103,709

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFU6 expiring 2016-09-29

Unitbonds	Weight	Expiration value (fixing)
2' 37	60%	102,475
1.5 '37	40%	99,813
<b>Fixing value short</b>		101,410

For further information concerning this exchange notice please contact Clearing Operations, telephone +46 8 405 68 80, or [clearing@nasdaq.com](mailto:clearing@nasdaq.com)

NASDAQ Derivatives Markets