

2017-03-30

Exchange Notice
Expiration information - Mortgage bond futures 07/17

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 30YMBFH7 expiring 2017-03-30

Unitbonds	Weight	Expiration value (fixing)
2' 47	25%	97,963
2' 47 IO	25%	96,413
2.5' 47	25%	101,675
2.5' 47 IO	25%	100,413
Fixing value short		99,116

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFH7 expiring 2017-03-30

Unitbonds	Weight	Expiration value (fixing)
1' April 19	25%	102,715
1' April 20	25%	103,460
1' July 20	25%	103,547
1' April 21	25%	103,680
Fixing value short		103,350

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFH7 expiring 2017-03-30

Unitbonds	Weight	Expiration value (fixing)
2' 37	40%	101,925
1.5 '37	60%	98,550
Fixing value short		99,900

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

NASDAQ Derivatives Markets