

Copenhagen, 27 March 2009

Notice regarding fixing of expiration prices of unit bonds (enhedsobligationer) under the bond forward 5MBFMAR09 expiring today 27.03.2009

On the basis of unit bond prices quoted on Reuters at 10:57, NASDAQ OMX Copenhagen has today calculated expiration prices for the underlying unit bonds of the forward 5MBFMAR09 on mortgage bonds. The expiration price for each unit bond is listed below together with the weights at which they are included in the forward.

| Unit bonds | Weight | Expiration value (fixing) |
|--------------------|---------------|----------------------------------|
| 5'35 | 33% | 98,35 |
| 5'38 | 33% | 97,19 |
| 5'38 IO | 34% | 95,99 |
| Forward fix | | 97,16 |

For further information, please see Contract Specifications – Mortgage Bond Forward, which are available at <http://nordic.nasdaqomxtrader.com/trading/fixedincome/Denmark/>.

Regards
NASDAQ OMX Copenhagen