

Exchange Notice

Expiration information - Mortgage bond futures

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 30YMBFU6 expiring 2026-09-29

Unitbonds	Weight	Expiration value (fixing)	30YMBFU6
4.0' 56	75%	94,395	
4.0' 56 (IO)	25%	93,508	
Fixing value short		94,173	

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 3YMBFU6 expiring 2026-09-29

Unitbonds	Weight	Expiration value (fixing)	3YMBFU6
1.0' July 29	25%	93,809	
1.0' January 30	25%	92,584	
1.0' July 30	25%	91,379	
1.0' January 31	25%	90,144	
Fixing value short		91,979	

Fixing prices for unit bonds (enhedsobligationer) under the bond futures 20YMBFU6 expiring 2026-09-29

Unitbonds	Weight	Expiration value (fixing)	20YMBFU6
4.0' 46	25%	97,738	
3.5' 46	75%	93,585	
Fixing value short		94,623	

NASDAQ Derivatives Markets

