

Calculations based on end-of-day data from 17 Sep 26

Covered Bullets (RTL)

ASW

BOND INFORMATION						LAST VALUE					1 DAY CHANGE, BP				
ISIN	NAME	MAT	PRICE	LCR	CONV	YIELD	DESTR	ESTR	DKK3M	DKK6M	YIELD	DESTR	ESTR	DKK3M	DKK6M
DK0009511297	1% NYK SDO	2027-01	99.59	1B	MM	2.35	18.34	-19.53	-29.18	-33.91	-0.47	0.01	-0.00	-0.38	0.35
DK0009534315	1% NYK SDO	2027-07	98.63	1B	MM	2.76	21.61	-11.23	-23.84	-35.48	-0.65	-0.01	-0.10	-0.22	1.12
DK0009515363	1% NYK SDO	2028-01	97.49	1B	BM	3.03	29.84	-1.73	-19.85	-33.06	-1.55	-0.04	-0.15	-0.34	0.92
DK0009542334	1% NYK SDO	2028-07	96.37	1B	BM	3.13	32.50	3.12	-17.45	-32.88	-2.28	-0.05	0.12	-0.15	0.75
DK0009519357	1% NYK SDO	2029-01	95.25	1B	BM	3.19	34.35	6.62	-16.27	-33.45	-2.97	-0.13	-0.23	-0.24	0.52
DK0009545196	1% NYK SDO	2029-07	94.14	1B	BM	3.24	37.17	10.28	-15.32	-31.19	-3.81	-0.78	-0.73	-0.29	0.06
DK0009524001	1% NYK SDO	2030-01	93.01	1B	BM	3.28	39.46	13.35	-15.98	-30.00	-4.07	-0.77	-0.69	0.03	0.01
DK0009548539	1% NYK SDO	2030-07	91.91	1B	BM	3.32	41.92	16.44	-13.55	-27.86	-4.24	-0.62	-0.56	-0.17	-0.13
DK0009529075	1% NYK SDO	2031-01	90.76	1B	BM	3.35	44.69	19.81	-10.68	-25.94	-4.35	-0.52	-0.36	-0.43	-0.19
DK0009533267	1% NYK SDO	2032-01	88.47	2A	BM	3.42	50.39	26.28	-5.43	-20.37	-4.66	-0.53	-0.19	-0.16	-0.13
DK0009538811	1% NYK SDO	2033-01	86.14	NC	BM	3.50	55.94	31.89	1.03	-14.20	-4.66	-0.25	-0.15	-0.15	-0.05
DK0009541286	1% NYK SDO	2034-01	83.77	NC	BM	3.57	61.32	37.41	6.97	-7.76	-4.56	-0.29	-0.08	-0.24	-0.17
DK0009546590	1% NYK SDO	2035-01	81.29	NC	BM	3.66	67.44	43.76	14.37	-0.39	-4.40	-0.14	0.03	-0.14	-0.08

YCS (OAS)

BOND INFORMATION						LAST VALUE				1 DAY CHANGE, BP			
ISIN	NAME	MAT	PRICE	LCR		DESTR	CITA	DKK3M	DKK6M	DESTR	CITA	DKK3M	DKK6M
DK0009511297	1% NYK SDO	2027-01	99.59	1B		18.98	18.98	-26.58	-28.88	0.10	0.10	-0.18	0.37
DK0009534315	1% NYK SDO	2027-07	98.63	1B		22.07	22.07	-22.65	-46.89	0.01	0.01	0.15	0.17
DK0009515363	1% NYK SDO	2028-01	97.49	1B		24.26	24.26	-23.42	-41.39	0.03	0.03	0.75	0.74
DK0009542334	1% NYK SDO	2028-07	96.37	1B		26.96	26.96	-21.23	-40.52	0.31	0.31	0.79	0.78
DK0009519357	1% NYK SDO	2029-01	95.25	1B		29.37	29.37	-19.84	-38.07	0.17	0.17	0.70	0.69
DK0009545196	1% NYK SDO	2029-07	94.14	1B		32.05	32.05	-17.99	-35.86	-0.65	-0.65	0.01	0.00
DK0009524001	1% NYK SDO	2030-01	93.01	1B		34.64	34.64	-16.14	-33.71	-0.72	-0.72	-0.09	-0.10
DK0009548539	1% NYK SDO	2030-07	91.91	1B		37.53	37.53	-13.80	-31.14	-0.49	-0.49	0.00	-0.00
DK0009529075	1% NYK SDO	2031-01	90.76	1B		40.18	40.18	-11.47	-28.59	-0.26	-0.26	0.20	0.19
DK0009533267	1% NYK SDO	2032-01	88.47	2A		45.74	45.74	-5.77	-22.69	-0.27	-0.27	0.09	0.09
DK0009538811	1% NYK SDO	2033-01	86.14	NC		50.93	50.93	0.06	-16.49	-0.09	-0.09	0.00	0.00
DK0009541286	1% NYK SDO	2034-01	83.77	NC		56.57	56.57	6.73	-9.37	0.05	0.05	0.21	0.21
DK0009546590	1% NYK SDO	2035-01	81.29	NC		62.47	62.47	13.72	-2.09	0.12	0.12	0.12	0.11

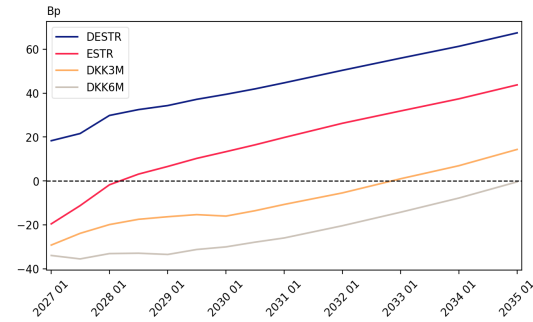
Covered Rate Notes (FRN)

YCS (OAS)

BOND INFORMATION						LAST VALUE					1 DAY CHANGE, BP				
ISIN	NAME	MAT	PRICE	REF. CURVE	LCR	DESTR	CITA	DKK3M	DKK6M	RTL	DESTR	CITA	DKK3M	DKK6M	RTL
DK0009543142	2.4772% NYK SDO	2026-10	100.01	CIBOR 3M	1B	14.98	14.98	-20.49	-21.91	15.03	1.55	1.55	1.91	1.72	1.87
DK0009542094	2.6483% NYK SDO	2027-01	100.05	CITA 6M	1B	18.34	18.34	-27.22	-29.51	-0.62	-0.12	-0.12	-0.40	0.14	-0.23
DK0009518896	2.5178% NYK SDO	2027-04	100.22	CIBOR 3M	1B	23.49	23.49	-21.12	-43.25	1.86	0.45	0.45	0.13	0.36	0.36
DK0009545519	2.4354% NYK SDO	2027-07	100.11	CITA 6M	1B	24.44	24.44	-20.29	-44.44	2.38	-0.07	-0.07	0.06	0.08	-0.08
DK0009547721	2.5178% NYK SDO	2027-10	100.41	CIBOR 3M	1B	24.26	24.26	-22.22	-40.84	1.60	-0.05	-0.05	0.76	0.71	0.01
DK0009547564	2.4962% NYK SDO	2028-01	100.23	CITA 6M	1B	26.97	26.97	-20.66	-38.70	2.76	-0.04	-0.04	0.67	0.66	-0.08
DK0009552135	2.4772% NYK SDO	2028-04	100.47	CIBOR 3M	1B	29.41	29.41	-18.28	-37.53	3.92	0.19	0.19	0.67	0.68	0.01
DK0009549347	2.5063% NYK SDO	2028-07	100.33	CITA 6M	1B	29.88	29.88	-18.27	-37.52	3.02	0.06	0.06	0.53	0.53	-0.25
DK0009551400	2.3556% NYK SDO	2028-10	100.34	CIBOR 3M	1B	32.61	32.61	-16.04	-34.74	4.61	0.15	0.15	0.63	0.61	-0.23
DK0009549180	2.6077% NYK SDO	2029-01	100.59	CITA 6M	1B	32.77	32.77	-16.37	-34.65	3.56	-0.03	-0.03	0.49	0.48	-0.21
DK0009552804	2.557% NYK SDO	2029-07	100.53	CITA 6M	1B	36.20	36.20	-13.77	-31.66	4.36	-0.50	-0.50	0.15	0.15	0.11
DK0009549859	2.4772% NYK SDO	2029-10	100.75	CIBOR 3M	1B	38.80	38.80	-11.52	-29.29	5.77	-0.54	-0.54	0.12	0.12	0.20

Curves

Covered Bullets (RTL): ASW curves



Covered Bullets (RTL) and Floating Rate Notes (FRN): YCS curves

