

Calculations based on end-of-day data from 06 Jul 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	99.42	1B	MM	2.13	18.95	-16.62	-31.33	-48.57	-0.18	-0.52	-0.71	-0.37	0.11
DK0009534315	1% NYK SDO	2027-07	98.76	1B	MM	2.26	20.75	-11.61	-27.89	-45.37	0.35	-0.25	-0.52	-0.46	0.33
DK0009515363	1% NYK SDO	2028-01	98.01	1B	MM	2.38	27.69	-2.63	-21.76	-38.80	0.82	0.33	0.05	0.16	0.75
DK0009542334	1% NYK SDO	2028-07	97.25	1B	BM	2.44	30.47	2.15	-18.33	-36.51	0.41	0.31	0.03	-0.00	0.52
DK0009519357	1% NYK SDO	2029-01	96.46	1B	BM	2.49	32.95	5.97	-16.54	-35.05	-0.05	-0.05	-0.31	-0.26	0.07
DK0009545196	1% NYK SDO	2029-07	95.63	1B	BM	2.54	35.99	9.70	-14.81	-31.95	-0.04	-0.09	-0.34	-0.04	0.01
DK0009524001	1% NYK SDO	2030-01	94.74	1B	BM	2.60	39.03	13.86	-13.02	-29.31	0.06	-0.02	-0.23	0.06	0.02
DK0009548539	1% NYK SDO	2030-07	93.83	1B	BM	2.65	41.69	17.41	-10.41	-26.53	0.14	-0.01	-0.16	-0.05	-0.02
DK0009529075	1% NYK SDO	2031-01	92.88	1B	BM	2.71	44.77	21.15	-7.81	-23.76	0.50	0.26	0.17	0.13	0.20
DK0009533267	1% NYK SDO	2032-01	90.91	NC	BM	2.81	50.37	27.32	-2.39	-17.89	0.62	0.27	0.18	0.09	0.11
DK0009538811	1% NYK SDO	2033-01	88.78	NC	BM	2.92	56.73	33.88	4.81	-10.54	0.61	0.23	0.08	0.11	0.12
DK0009541286	1% NYK SDO	2034-01	86.60	NC	BM	3.03	61.79	39.18	10.75	-4.28	0.66	0.23	0.04	-0.01	0.01
DK0009546590	1% NYK SDO	2035-01	84.30	NC	BM	3.14	67.21	44.85	16.95	2.19	0.77	0.24	0.10	-0.03	-0.02

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	99.42	1B		19.44	19.44	-27.64	-44.13	-0.53	-0.53	-0.20	0.09
DK0009534315	1% NYK SDO	2027-07	98.76	1B		21.07	21.07	-23.79	-43.00	-0.24	-0.24	0.17	0.15
DK0009515363	1% NYK SDO	2028-01	98.01	1B		23.50	23.50	-21.36	-39.87	0.42	0.42	0.68	0.70
DK0009542334	1% NYK SDO	2028-07	97.25	1B		26.45	26.45	-19.01	-37.52	0.30	0.30	0.46	0.45
DK0009519357	1% NYK SDO	2029-01	96.46	1B		29.16	29.16	-17.34	-35.23	-0.03	-0.03	0.04	0.03
DK0009524001	1% NYK SDO	2029-07	95.63	1B		32.41	32.41	-15.24	-32.50	-0.09	-0.09	-0.04	-0.04
DK0009548539	1% NYK SDO	2030-01	94.74	1B		35.31	35.31	-13.14	-29.81	-0.03	-0.03	-0.02	-0.02
DK0009529075	1% NYK SDO	2030-07	93.83	1B		38.24	38.24	-10.71	-26.95	-0.01	-0.01	-0.06	-0.06
DK0009520075	1% NYK SDO	2031-01	92.88	1B		40.91	40.91	-8.38	-24.34	0.24	0.24	0.13	0.13
DK0009533267	1% NYK SDO	2032-01	90.91	NC		46.50	46.50	-2.84	-18.47	0.27	0.27	0.10	0.10
DK0009538811	1% NYK SDO	2033-01	88.78	NC		52.45	52.45	3.90	-11.45	0.21	0.21	0.08	0.08
DK0009541286	1% NYK SDO	2034-01	86.60	NC		57.36	57.36	9.92	-5.22	0.21	0.21	-0.04	-0.04
DK0009546590	1% NYK SDO	2035-01	84.30	NC		62.52	62.52	15.69	0.92	0.22	0.22	-0.06	-0.06

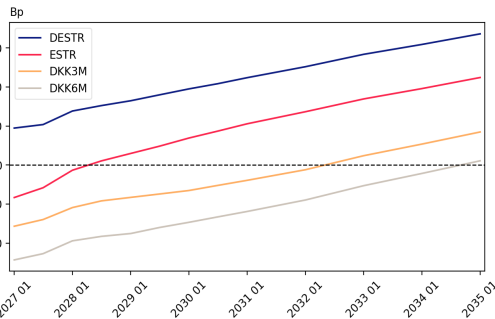
Floating Rate Notes (FRN)

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	100.10	CIBOR 3M	1B	17.15	17.15	-27.35	-26.76	-2.09	-0.90	-0.90	-0.87	-0.81	-0.85
DK0009542094	2.6483% NYK SDO	2027-01	100.21	CITA 6M	1B	19.55	19.55	-27.52	-43.93	0.12	-1.03	-1.03	-0.70	-0.41	-0.50
DK0009518896	2.5178% NYK SDO	2027-04	100.30	CIBOR 3M	1B	24.68	24.68	-22.53	-44.28	3.96	0.35	0.35	0.40	0.62	0.75
DK0009545519	2.4354% NYK SDO	2027-07	100.20	CITA 6M	1B	26.18	26.18	-18.71	-37.88	5.12	0.12	0.12	0.53	0.51	0.37
DK0009547721	2.5178% NYK SDO	2027-10	100.46	CIBOR 3M	1B	26.20	26.20	-18.29	-36.36	4.01	0.57	0.57	1.02	0.98	0.47
DK0009547564	2.4962% NYK SDO	2028-01	100.34	CITA 6M	1B	27.84	27.84	-17.03	-35.53	4.38	0.57	0.57	0.83	0.85	0.16
DK0009552135	2.4772% NYK SDO	2028-04	100.50	CIBOR 3M	1B	30.03	30.03	-15.15	-33.82	5.12	0.04	0.04	0.29	0.30	-0.33
DK0009549347	2.5063% NYK SDO	2028-07	100.41	CITA 6M	1B	31.31	31.31	-14.15	-32.65	4.96	0.09	0.09	0.26	0.25	-0.20
DK0009551400	2.3556% NYK SDO	2028-10	100.35	CIBOR 3M	1B	31.98	31.98	-13.90	-32.12	4.42	0.04	0.04	0.14	0.13	-0.10
DK0009549180	2.6077% NYK SDO	2029-01	100.68	CITA 6M	1B	34.44	34.44	-12.02	-29.93	5.45	0.04	0.04	0.11	0.10	0.06
DK0009552804	2.557% NYK SDO	2029-07	100.59	CITA 6M	1B	37.65	37.65	-9.93	-27.22	5.48	-0.03	-0.03	0.02	0.02	0.05
DK0009549859	2.4772% NYK SDO	2029-10	100.71	CIBOR 3M	1B	40.06	40.06	-7.94	-24.94	6.51	0.05	0.05	0.09	0.10	0.10

Curves

Covered Bullets (RTL): ASW curves



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

