

Calculations based on end-of-day data from 09 Jun 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
DK0009531485	1% NYK SDO	2026-07	99.95	1B	MM	1.91	13.78	-19.88	-18.94	-18.94	-1.05	-0.00	-1.67	-2.36	-2.36
DK0009511297	1% NYK SDO	2027-01	99.29	1B	MM	2.21	18.94	-16.17	-30.70	-45.16	-0.07	-0.00	0.51	0.17	0.64
DK0009534315	1% NYK SDO	2027-07	98.52	1B	BM	2.44	25.62	-7.39	-22.82	-38.20	-1.10	-0.09	-0.11	-0.16	-0.09
DK0009515363	1% NYK SDO	2028-01	97.69	1B	BM	2.53	28.67	-2.82	-20.90	-36.36	-1.08	-0.02	0.11	0.11	0.19
DK0009542334	1% NYK SDO	2028-07	96.88	1B	BM	2.58	31.36	1.14	-18.29	-34.48	-1.10	-0.01	0.08	0.09	0.14
DK0009519357	1% NYK SDO	2029-01	96.05	1B	BM	2.62	34.10	5.01	-16.86	-33.23	-1.01	-0.02	-0.00	0.03	0.04
DK0009545196	1% NYK SDO	2029-07	95.17	1B	BM	2.67	37.32	9.04	-14.38	-30.33	-0.78	-0.01	-0.01	0.04	0.01
DK0009524001	1% NYK SDO	2030-01	94.24	1B	BM	2.72	40.63	13.16	-11.76	-27.28	-0.47	-0.02	0.05	0.19	0.16
DK0009548539	1% NYK SDO	2030-07	93.30	1B	BM	2.77	43.22	16.41	-8.75	-24.03	-0.16	0.02	0.13	0.38	0.35
DK0009529075	1% NYK SDO	2031-01	92.30	1B	BM	2.82	46.34	20.34	-5.91	-21.15	-0.00	0.01	0.06	0.27	0.23
DK0009533267	1% NYK SDO	2032-01	90.26	NC	BM	2.92	51.60	26.49	-0.92	-15.92	0.22	0.03	0.07	-0.17	-0.16
DK0009538811	1% NYK SDO	2033-01	88.10	NC	BM	3.03	57.25	32.37	5.87	-9.13	0.56	0.05	0.21	-0.07	-0.09
DK0009541286	1% NYK SDO	2034-01	85.90	NC	BM	3.12	61.98	37.11	10.91	-3.75	0.67	0.05	0.26	-0.09	-0.11
DK0009546590	1% NYK SDO	2035-01	83.54	NC	BM	3.23	67.91	43.04	17.22	2.83	0.84	0.06	0.27	-0.04	-0.05

YCS (OAS)

BOND INFORMATION						LAST VALUE				1 DAY CHANGE, BP			
ISIN	NAME	MAT	PRICE	LCR		DESTR	CITA	DKK3M	DKK6M	DESTR	CITA	DKK3M	DKK6M
DK0009531485	1% NYK SDO	2026-07	99.95	1B		14.19	14.19	-23.95	-24.70	-0.02	-0.02	-2.36	-2.51
DK0009511297	1% NYK SDO	2027-01	99.29	1B		19.32	19.32	-27.32	-49.22	-0.10	-0.10	0.54	1.29
DK0009534315	1% NYK SDO	2027-07	98.52	1B		22.50	22.50	-22.70	-41.12	-0.20	-0.20	0.18	0.11
DK0009515363	1% NYK SDO	2028-01	97.69	1B		24.26	24.26	-20.73	-39.94	-0.02	-0.02	0.10	0.13
DK0009542334	1% NYK SDO	2028-07	96.88	1B		27.12	27.12	-18.49	-36.84	0.02	0.02	0.31	0.30
DK0009519357	1% NYK SDO	2029-01	96.05	1B		30.08	30.08	-17.16	-34.67	0.02	0.02	0.17	0.15
DK0009545196	1% NYK SDO	2029-07	95.17	1B		33.57	33.57	-14.99	-31.90	-0.01	-0.01	0.09	0.08
DK0009524001	1% NYK SDO	2030-01	94.24	1B		36.77	36.77	-12.04	-28.36	-0.03	-0.03	0.26	0.26
DK0009548539	1% NYK SDO	2030-07	93.30	1B		39.61	39.61	-9.20	-25.13	0.00	0.00	0.40	0.40
DK0009529075	1% NYK SDO	2031-01	92.30	1B		42.37	42.37	-6.72	-22.55	-0.02	-0.02	0.23	0.23
DK0009533267	1% NYK SDO	2032-01	90.26	NC		47.53	47.53	-1.35	-16.98	0.03	0.03	-0.17	-0.17
DK0009538811	1% NYK SDO	2033-01	88.10	NC		52.79	52.79	4.86	-10.47	-0.02	-0.02	-0.10	-0.10
DK0009541286	1% NYK SDO	2034-01	85.90	NC		57.44	57.44	9.95	-5.18	0.02	0.02	-0.13	-0.13
DK0009546590	1% NYK SDO	2035-01	83.54	NC		63.07	63.07	15.96	1.23	0.00	0.00	-0.08	-0.09

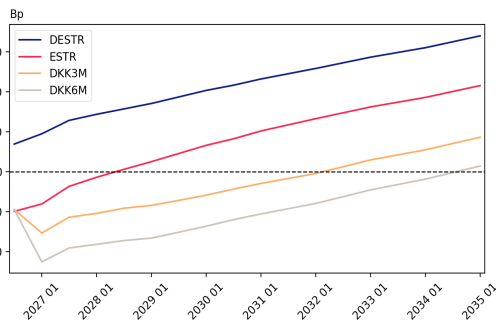
Floating Rate Notes (FRN)

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
DK0009544975	2.2878% NYK SDO	2026-07	100.02	CITA 6M	1B	14.04	14.04	-24.10	-24.85	-0.15	0.08	0.08	-2.26	-2.41	0.10
DK0009543142	2.2982% NYK SDO	2026-10	100.13	CIBOR 3M	1B	19.99	19.99	-25.64	-28.81	0.70	-0.49	-0.49	0.21	0.55	0.07
DK0009542094	2.4805% NYK SDO	2027-01	100.22	CITA 6M	1B	21.00	21.00	-25.63	-47.43	1.68	-0.02	-0.02	0.61	1.36	0.08
DK0009518896	2.3387% NYK SDO	2027-04	100.32	CIBOR 3M	1B	24.01	24.01	-22.21	-44.59	3.06	-0.29	-0.29	0.51	0.80	0.07
DK0009545519	2.2676% NYK SDO	2027-07	100.21	CITA 6M	1B	25.50	25.50	-19.71	-38.14	3.04	0.01	0.01	0.40	0.33	0.21
DK0009547721	2.3387% NYK SDO	2027-10	100.48	CIBOR 3M	1B	26.56	26.56	-18.32	-36.62	3.25	-0.05	-0.05	0.00	-0.03	-0.04
DK0009547564	2.3284% NYK SDO	2028-01	100.35	CITA 6M	1B	27.70	27.70	-17.30	-36.48	3.49	-0.01	-0.01	0.12	0.15	0.01
DK0009552135	2.2982% NYK SDO	2028-04	100.53	CIBOR 3M	1B	29.44	29.44	-15.82	-34.78	3.84	-0.17	-0.17	0.08	0.10	-0.17
DK0009549347	2.3385% NYK SDO	2028-07	100.41	CITA 6M	1B	31.51	31.51	-14.09	-32.46	4.50	0.01	0.01	0.30	0.30	-0.01
DK0009551400	2.1765% NYK SDO	2028-10	100.33	CIBOR 3M	1B	34.07	34.07	-12.22	-30.12	5.76	0.11	0.11	0.36	0.35	0.10
DK0009549180	2.4399% NYK SDO	2029-01	100.66	CITA 6M	1B	35.38	35.38	-11.79	-29.32	5.50	-0.01	-0.01	0.15	0.14	-0.03
DK0009552804	2.3892% NYK SDO	2029-07	100.59	CITA 6M	1B	37.80	37.80	-10.67	-27.63	4.51	0.01	0.01	0.11	0.11	0.02
DK0009549859	2.2982% NYK SDO	2029-10	100.74	CIBOR 3M	1B	40.35	40.35	-8.33	-25.00	5.50	0.04	0.04	0.22	0.22	0.06

Curves

Covered Bullets (RTL): ASW curves



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

