

Calculations based on end-of-day data from 12 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	99.96	1B	MM	1.93	13.73	-23.81	-17.79	-17.79	0.38	-0.04	-1.14	1.02	1.02
DK0009511297	1% NYK SDO	2027-01	99.32	1B	MM	2.19	18.32	-16.76	-29.63	-46.05	-3.70	-0.14	-0.63	0.03	0.32
DK0009534315	1% NYK SDO	2027-07	98.57	1B	BM	2.40	25.03	-7.45	-21.71	-39.86	-5.15	-0.08	-0.21	0.08	-0.90
DK0009515363	1% NYK SDO	2028-01	97.76	1B	BM	2.49	29.12	-2.02	-18.92	-36.59	-5.51	-0.40	-0.39	-0.03	-0.60
DK0009542334	1% NYK SDO	2028-07	96.96	1B	BM	2.55	31.99	2.14	-16.37	-34.39	-4.85	-0.10	-0.09	0.14	-0.24
DK0009519357	1% NYK SDO	2029-01	96.14	1B	BM	2.59	34.70	5.95	-15.50	-33.03	-4.57	-0.33	-0.24	-0.22	-0.44
DK0009545196	1% NYK SDO	2029-07	95.29	1B	BM	2.63	37.55	9.52	-14.21	-30.53	-4.69	-0.79	-0.82	-1.00	-1.11
DK0009524001	1% NYK SDO	2030-01	94.37	1B	BM	2.69	41.05	13.91	-11.87	-27.52	-4.31	-0.61	-0.65	-1.12	-1.17
DK0009548539	1% NYK SDO	2030-07	93.44	1B	BM	2.74	43.84	17.40	-8.77	-24.33	-3.95	-0.36	-0.37	-1.06	-1.12
DK0009529075	1% NYK SDO	2031-01	92.46	1B	BM	2.79	46.83	21.14	-5.98	-21.53	-3.68	-0.20	-0.32	-0.83	-0.89
DK0009533267	1% NYK SDO	2032-01	90.42	NC	BM	2.89	52.50	27.74	-0.28	-15.50	-3.32	-0.07	-0.24	-0.36	-0.46
DK0009538811	1% NYK SDO	2033-01	88.26	NC	BM	3.00	58.29	33.75	6.45	-8.68	-2.87	0.06	0.03	-0.38	-0.39
DK0009541286	1% NYK SDO	2034-01	86.07	NC	BM	3.10	63.02	38.45	11.68	-3.16	-2.67	0.07	0.02	-0.32	-0.38
DK0009546590	1% NYK SDO	2035-01	83.73	NC	BM	3.21	68.94	44.36	17.93	3.41	-2.61	0.07	-0.04	-0.34	-0.38

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	99.96	1B		14.23	14.23	-23.74	-24.73		-0.04	-0.04	0.47	0.45	
DK0009511297	1% NYK SDO	2027-01	99.32	1B		18.80	18.80	-26.43	-48.17		-0.13	-0.13	-0.02	1.13	
DK0009534315	1% NYK SDO	2027-07	98.57	1B		21.95	21.95	-23.59	-42.12		-0.01	-0.01	-0.63	-0.73	
DK0009515363	1% NYK SDO	2028-01	97.76	1B		24.76	24.76	-20.05	-39.25		-0.11	-0.11	-0.34	-0.31	
DK0009542334	1% NYK SDO	2028-07	96.96	1B		27.81	27.81	-17.98	-36.35		-0.02	-0.02	-0.07	-0.08	
DK0009519357	1% NYK SDO	2029-01	96.14	1B		30.72	30.72	-16.60	-34.12		-0.27	-0.27	-0.33	-0.35	
DK0009545196	1% NYK SDO	2029-07	95.29	1B		33.86	33.86	-14.84	-31.77		-0.73	-0.73	-1.01	-1.02	
DK0009524001	1% NYK SDO	2030-01	94.37	1B		37.26	37.26	-12.08	-28.43		-0.55	-0.55	-1.17	-1.18	
DK0009548539	1% NYK SDO	2030-07	93.44	1B		40.31	40.31	-9.26	-25.21		-0.32	-0.32	-1.09	-1.09	
DK0009529075	1% NYK SDO	2031-01	92.46	1B		42.94	42.94	-6.77	-22.60		-0.15	-0.15	-0.76	-0.76	
DK0009533267	1% NYK SDO	2032-01	90.42	NC		48.49	48.49	-0.81	-16.45		-0.03	-0.03	-0.48	-0.48	
DK0009538811	1% NYK SDO	2033-01	88.26	NC		53.90	53.90	5.48	-9.85		0.08	0.08	-0.26	-0.27	
DK0009541286	1% NYK SDO	2034-01	86.07	NC		58.53	58.53	10.66	-4.47		0.08	0.08	-0.12	-0.12	
DK0009546590	1% NYK SDO	2035-01	83.73	NC		64.19	64.19	16.71	1.97		0.09	0.09	-0.27	-0.28	

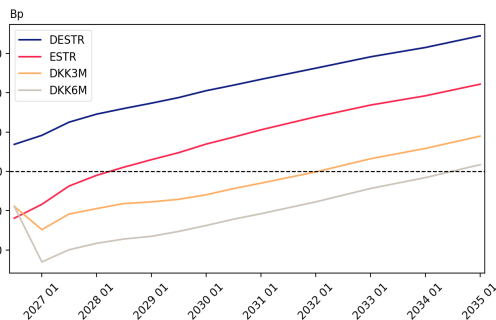
Floating Rate Notes (FRN)

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	100.01	CITA 6M	1B	14.11	14.11	-23.86	-24.85	-0.12	0.06	0.06	0.57	0.56	0.10		
DK0009543142	2.2982% NYK SDO	2026-10	100.11	CIBOR 3M	1B	20.15	20.15	-24.32	-26.63	0.16	7.85	7.85	8.43	8.76	7.94		
DK0009542094	2.4805% NYK SDO	2027-01	100.22	CITA 6M	1B	20.51	20.51	-24.72	-46.35	1.70	-0.06	-0.06	0.06	1.20	0.07		
DK0009518896	2.3387% NYK SDO	2027-04	100.32	CIBOR 3M	1B	24.10	24.10	-22.00	-44.77	3.71	-2.11	-2.11	-2.25	-1.71	-1.80		
DK0009545519	2.2676% NYK SDO	2027-07	100.21	CITA 6M	1B	25.01	25.01	-20.53	-39.08	3.09	0.02	0.02	-0.60	-0.69	0.03		
DK0009547721	2.3387% NYK SDO	2027-10	100.47	CIBOR 3M	1B	26.69	26.69	-18.38	-36.61	3.27	1.37	1.37	0.86	0.76	1.39		
DK0009547564	2.3284% NYK SDO	2028-01	100.33	CITA 6M	1B	28.31	28.31	-16.51	-35.68	3.61	0.00	0.00	-0.23	-0.20	0.11		
DK0009552135	2.2982% NYK SDO	2028-04	100.50	CIBOR 3M	1B	30.47	30.47	-14.85	-33.85	4.13	0.45	0.45	0.33	0.36	0.51		
DK0009549347	2.3385% NYK SDO	2028-07	100.40	CITA 6M	1B	31.70	31.70	-14.07	-32.46	4.01	0.00	0.00	-0.06	-0.06	0.02		
DK0009551400	2.1765% NYK SDO	2028-10	100.35	CIBOR 3M	1B	32.79	32.79	-13.65	-31.56	3.80	-0.27	-0.27	-0.32	-0.34	-0.20		
DK0009549180	2.4399% NYK SDO	2029-01	100.68	CITA 6M	1B	34.50	34.50	-12.75	-30.30	3.99	-0.29	-0.29	-0.36	-0.38	-0.04		
DK0009552804	2.3892% NYK SDO	2029-07	100.59	CITA 6M	1B	37.50	37.50	-11.11	-28.09	3.90	-0.79	-0.79	-1.06	-1.07	-0.09		
DK0009549859	2.2982% NYK SDO	2029-10	100.75	CIBOR 3M	1B	40.09	40.09	-8.90	-25.59	4.90	-0.77	-0.77	-1.21	-1.21	-0.10		

Curves

Covered Bullets (RTL): ASW curves



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

