

Recalibration of the prepayment model

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Marketing communication

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- The parameters of Nykredit's prepayment model have been re-estimated on the basis of data for the period from October 2019 to July 2026
- Parameters will be updated on 19 June 2026

Key figures calculated using the former and the new prepayment model

Bond ID	Name	Price	Former OAS	New OAS	Former OAD	New OAD	Former OAC	New OAC	Former Prepay Oct 2026	New Prepay Oct 2026
952435	0.5% NYK SDO 2040 A	83.86	15.0	15.0	5.0	5.0	0.4	0.4	0.0	0.0
952508	0.5% NYK SDO 2050 A	73.50	17.4	17.4	6.7	6.7	0.7	0.7	0.0	0.0
952931	1% NYK SDO 2043 A	85.75	-4.7	-4.7	5.6	5.6	0.3	0.3	0.0	0.0
952281	1% NYK SDO 2050 A	78.40	-1.8	-1.8	7.2	7.2	0.7	0.7	0.0	0.0
952443	1% NYK SDO 2050 DA	83.71	-94.0	-94.0	8.7	8.7	0.5	0.5	0.0	0.0
952729	1% NYK SDO 2053 A	77.79	-8.3	-8.3	7.5	7.5	0.7	0.7	0.0	0.0
952737	1% NYK SDO 2053 DA	74.08	-1.3	-1.3	8.3	8.3	0.8	0.8	0.0	0.0
954470	1% NYK SDO 2056 A	70.09	47.9	47.9	7.4	7.4	0.9	0.9	0.0	0.0
951315	1.5% NYK SDO 2050 A	82.74	3.6	3.6	7.2	7.2	0.5	0.5	0.0	0.0
952125	1.5% NYK SDO 2050 DA	80.90	0.7	0.7	7.9	7.9	0.5	0.5	0.0	0.0
952761	1.5% NYK SDO 2053 A	80.79	2.1	2.1	7.7	7.7	0.6	0.6	0.0	0.0
952842	1.5% NYK SDO 2053 DA	79.15	-11.1	-11.1	8.6	8.6	0.5	0.5	0.0	0.0
953202	1.5% NYK SDO 2053 DA30	69.05	-26.3	-26.4	11.0	11.0	1.0	1.0	0.0	0.0
950416	2% NYK SDO 2047 A	89.68	-8.1	-8.1	6.8	6.8	0.2	0.2	0.0	0.0
951358	2% NYK SDO 2050 A	87.66	-1.7	-1.7	7.3	7.3	0.3	0.3	0.0	0.0
953512	2.5% NYK SDO 2053 A	90.90	-17.2	-17.3	7.6	7.6	-0.3	-0.3	0.0	0.0
953547	3% NYK SDO 2053 A	94.87	-16.9	-17.2	7.1	7.1	-1.1	-1.1	0.0	0.0
953709	3.5% NYK SDO 2053 A	96.80	4.8	4.2	6.4	6.4	-1.7	-1.7	0.0	0.0
954837	3.5% NYK SDO 2056 A	95.76	4.6	4.0	6.8	6.8	-1.7	-1.7	0.0	0.0
954268	4% NYK SDO 2046 A	101.02	6.1	4.8	3.4	3.3	-3.1	-3.1	3.2	3.1
953741	4% NYK SDO 2053 A	99.94	5.5	4.3	5.1	5.0	-3.0	-3.1	0.5	0.5
954187	4% NYK SDO 2056 A	99.32	5.3	4.3	5.4	5.4	-3.0	-3.1	0.4	0.4
954195	4% NYK SDO 2056 DA	98.44	4.4	3.6	6.0	5.9	-3.2	-3.2	0.5	0.5
954594	4% NYK SDO 2056 DA30	96.82	-5.1	-5.9	7.5	7.5	-3.1	-3.1	0.4	0.4
954055	5% NYK SDO 2043 A	103.68	18.6	13.8	1.4	1.3	-1.2	-1.2	8.6	8.4
953911	5% NYK SDO 2053 A	103.81	0.4	-4.5	1.4	1.2	-1.9	-1.9	8.3	8.1
953938	5% NYK SDO 2053 DA	103.32	3.0	-1.4	1.5	1.3	-2.1	-2.1	9.6	9.4
954098	5% NYK SDO 2056 A	104.01	-7.4	-12.4	1.1	0.9	-1.8	-1.7	8.5	8.3
954101	5% NYK SDO 2056 DA	103.16	6.8	2.6	1.6	1.4	-2.2	-2.2	9.2	9.0
954012	6% NYK SDO 2053 A	105.48	46.2	37.2	1.8	1.6	-0.7	-0.6	7.6	7.4
954047	6% NYK SDO 2053 DA	106.10	18.9	9.2	1.5	1.3	-0.5	-0.4	7.8	7.7

Key figures are calculated as at 18 June 2026

Source: Nykredit Markets

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Recom- menda- tion	
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As at 13.12.2024

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