

Preliminary Prepayments

A series view of reported CK93 numbers

-> **Totals, historic payments and current estimated scale factor**

-> **Percentages (%)**

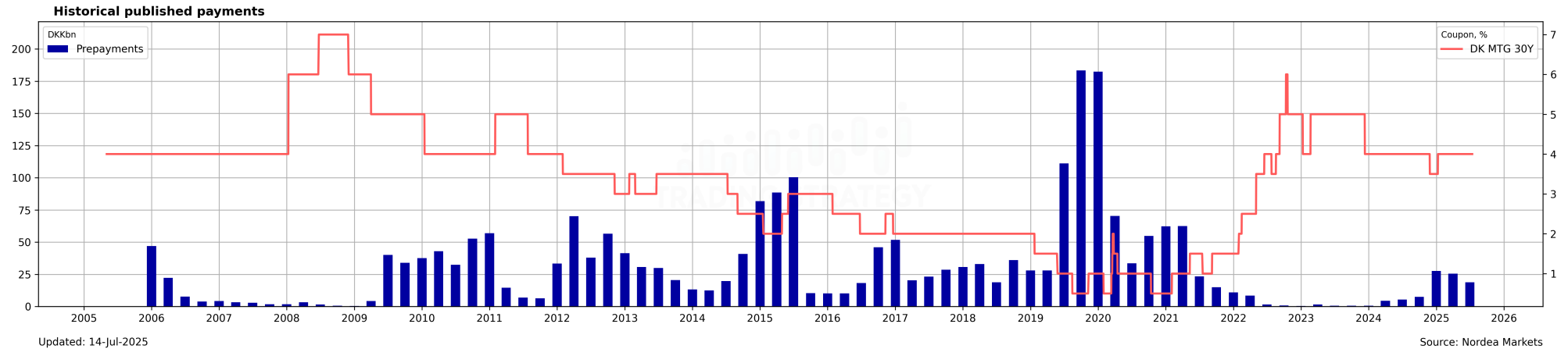
-> **Amounts (DKK^m)**

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Prepayments overview

Historical Prepayments, Totals overview and regressed prepayment factors up to notification



Preliminary Prepayments for October-2025

Numbers in DKKm	NDA	NYK	RD	JYKRE	DLR	Total
Callables (incl.)	1,208	5,279	1,228	569	112	8,395
Callables (All)	1,225	5,321	1,249	575	130	8,501
Floaters	11	244	15	24	6	301
Total	1,236	5,565	1,264	600	136	8,802

Updated: 14-Jul-2025

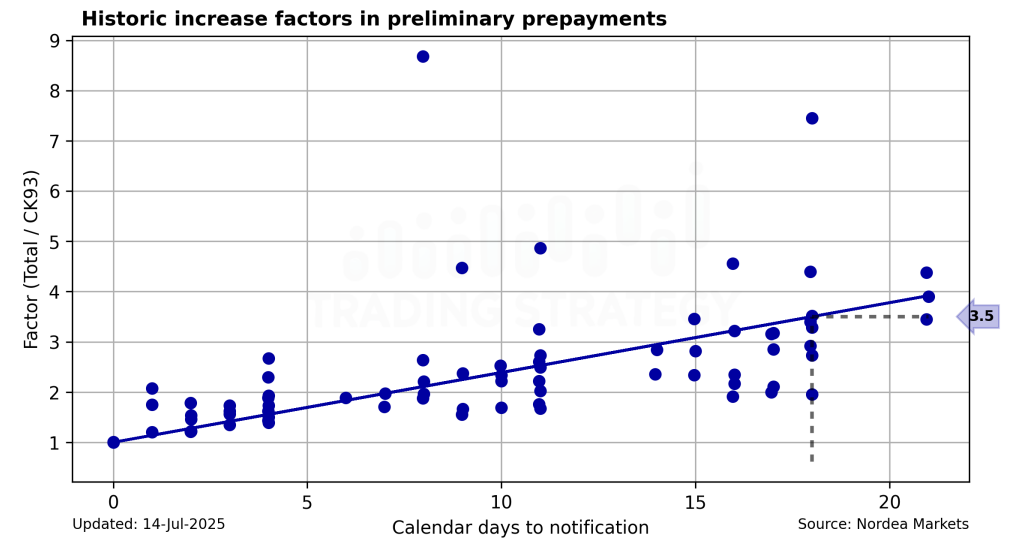
Source: Nordea Markets

Preliminary Prepayments for July-2025

Numbers in DKKm	NDA	NYK	RD	JYKRE	DLR	Total
Callables (incl.)	28.4	32.2	87.4	64.4	147.5	359.9
Callables (All)	38.2	58.5	99.8	69.9	173.3	439.7
Floaters	3.1	220.0	7.5	-	11.0	241.6
Total	41.3	278.5	107.3	69.9	184.4	681.3

Updated: 26-May-2025

Source: Nordea Markets



Preliminary Prepayments (%) for Oct-01 2025

Series	NDA	Δweek	NYK	Δweek	RD	Δweek	JYKRE	Δweek	DLR	Δweek	NDA Last term	Pool Factor	NYK Last term	Pool Factor	RD Last term	Pool Factor	JYKRE Last term	Pool Factor	DLR Last term	Pool Factor
10Y series																				
3.0 33			2.8%	0.9%									4.2%	68.5%						
15Y series																				
2.0 29	0.9%	0.3%	0.8%	0.0%	0.5%	0.4%	1.4%	0.6%			1.2%	2.0%	1.7%	2.2%	1.1%	3.0%	1.7%	2.8%		
2.0 32	1.5%	0.9%	0.3%	0.2%	0.2%	0.0%	0.5%	0.0%			4.0%	4.7%	0.6%	7.2%	1.4%	5.3%	-	5.1%		
20Y series																				
3.0 31	5.0%	-	0.3%	0.1%	-	-	-	-	-	-	-	1.2%	0.2%	6.7%	0.6%	1.0%	-	5.7%	-	1.8%
2.5 34	0.6%	0.0%			-	-	0.4%	0.0%	1.9%	0.0%	0.9%	4.7%			0.3%	3.6%	1.1%	4.6%	1.2%	4.4%
3.0 34	0.8%	-0.6%	0.8%	0.1%	0.7%	0.1%	-	-	1.7%	0.7%	2.0%	2.4%	1.2%	2.3%	0.9%	2.2%	1.7%	2.4%	1.6%	2.1%
2.0 37	0.0%	0.0%	-	-	-	-	-	-	-	-	0.0%	9.7%	0.0%	9.8%	-	7.6%	-	7.1%	-	11.3%
2.5 37	-	-	-	-	-	-	-	-	0.2%	0.0%	-	6.6%	0.2%	5.9%	-	4.4%	0.5%	3.2%	0.6%	5.8%
2.5 43									-	-									-	73.3%
3.0 43	-	-	-	-	-	-	-	-			0.1%	73.1%	0.0%	69.1%	0.1%	74.2%	-	67.2%		
4.0 43	1.7%	0.2%	2.4%	0.5%	1.8%	0.4%					4.2%	80.0%	3.0%	77.9%	3.6%	80.1%				
5.0 43			4.6%	2.4%									8.6%	68.1%						
4.0 46	1.0%	0.0%	0.7%	0.2%	1.5%	0.1%	0.3%	0.2%	-	-	0.8%	97.6%	1.0%	98.1%	1.8%	96.4%	0.1%	98.9%	0.3%	98.8%
5.0 46	2.6%	0.0%	1.6%	0.3%			1.7%	0.3%	0.1%	0.0%	6.0%	84.7%	4.6%	79.3%			5.3%	77.8%	5.0%	89.6%
30Y series																				
3.0 44	0.8%	0.0%	0.5%	0.1%	0.2%	0.0%	0.9%	0.4%	-	-	0.4%	2.7%	0.3%	3.0%	0.5%	2.5%	1.4%	1.2%	1.5%	2.9%
3.0 44 IO	1.2%	0.0%	0.1%	0.1%	-	-	1.0%	0.0%	-	-	2.3%	1.3%	0.3%	2.6%	1.0%	1.9%	-	1.7%	-	1.7%
3.5 44	0.8%	0.0%	1.3%	0.5%	1.4%	0.2%	0.3%	0.0%	0.7%	0.0%	1.7%	1.7%	1.5%	2.2%	1.6%	2.1%	1.8%	2.4%	0.9%	2.2%
3.5 44 IO	1.8%	1.1%	1.1%	0.2%	1.4%	0.0%	0.4%	0.0%	-	-	2.3%	0.8%	2.9%	1.7%	2.2%	1.3%	2.1%	1.9%	12.5%	1.2%
2.5 47	-	-	0.0%	0.0%	-	-	-	-	-	-	0.1%	5.8%	-	6.2%	-	5.3%	-	4.8%	-	6.0%
2.5 47 IO	-	-	0.0%	-	-	-	-	-	-	-	0.1%	3.5%	0.0%	4.3%	-	3.2%	-	2.8%	-	3.5%
3.0 47	-	-	0.0%	0.0%	-	-	0.6%	0.0%	-	-	-	3.6%	0.1%	3.7%	-	2.6%	-	2.7%	-	3.8%
3.0 47 IO	-	-	0.2%	-	-	-	-	-	-	-	0.6%	1.7%	0.1%	2.2%	-	2.0%	-	1.7%	-	1.4%
3.0 53	-	-	-	-	-	-	-	-	-	-	-	67.0%	0.0%	50.7%	-	53.1%	-	61.0%	-	77.2%
3.0 53 IO	-	-	-	-	-	-	-	-	-	-	-	60.2%	0.1%	56.0%	0.1%	56.0%	-	66.1%	-	72.9%
3.0 53 30Y IO	-	-	-	-	-	-	-	-	-	-	-	82.8%	-	84.8%	-	92.1%	-	78.3%		
3.5 53			-	-									-	69.9%						
3.5 53 IO	-	-	-	-			-	-			-	72.0%	-	69.4%			-	71.6%		
4.0 53	0.9%	0.2%	0.7%	0.4%	0.5%	0.2%	0.7%	0.1%	-	-	1.4%	78.8%	1.5%	78.2%	0.8%	79.4%	1.3%	79.3%	1.5%	83.0%
4.0 53 IO	0.6%	0.3%	0.3%	0.2%	0.1%	0.0%	0.4%	0.1%	-	-	0.4%	82.4%	0.4%	82.1%	0.1%	76.9%	0.8%	75.8%	3.7%	81.5%
4.0 53 30Y IO	-	-	-	-	-	-	-	-			0.4%	88.9%	-	91.9%	0.0%	91.4%	0.5%	95.4%		
5.0 53	5.3%	1.4%	5.0%	1.5%	3.7%	1.0%			2.6%	0.2%	9.0%	62.0%	9.5%	65.9%	9.7%	62.8%			8.9%	71.6%
5.0 53 IO	8.1%	2.2%	5.9%	2.2%	5.0%	1.3%			1.4%	0.0%	15.6%	47.4%	11.4%	60.1%	9.7%	58.0%			15.7%	68.7%
5.0 53 30Y IO	3.7%	0.9%	2.8%	1.1%							5.0%	60.9%	5.7%	78.1%						
6.0 53			10.1%	3.2%	6.5%	0.3%							20.3%	24.1%	17.0%	26.0%				
6.0 53 IO			9.9%	3.2%	7.6%	0.8%							22.2%	19.0%	18.8%	12.4%				
4.0 56	0.0%	-0.0%	0.0%	0.0%	0.1%	0.0%	-	-	-	-	0.1%	100.0%	0.2%	100.0%	0.0%	100.0%	0.1%	100.0%	0.0%	99.6%
4.0 56 IO	0.1%	-	-	-	0.0%	-0.0%	-	-	-	-	0.0%	100.0%	0.1%	100.0%	0.0%	100.0%	-	100.0%	-	100.0%
4.0 56 30Y IO	-	-	-	-	-	-	-	-			-	100.0%	0.0%	100.0%	-	100.0%	-	100.0%		
5.0 56	5.6%	0.7%	4.7%	1.5%	4.0%	0.9%	4.4%	1.3%	3.7%	1.1%	10.0%	69.5%	9.5%	71.6%	10.6%	70.0%	7.6%	71.9%	2.9%	76.3%
5.0 56 IO	7.3%	1.4%	5.0%	1.5%	3.8%	0.7%	5.2%	1.5%	2.2%	0.0%	15.5%	55.5%	10.6%	67.8%	7.2%	67.1%	6.4%	70.3%	12.0%	46.4%
5.0 56 30Y IO	1.6%	0.3%	3.4%	0.2%	2.1%	0.7%	4.8%	2.2%			4.3%	81.8%	3.8%	82.9%	4.6%	82.8%	5.1%	77.8%		
6.0 56 IO							10.0%	1.9%									26.0%	14.7%		

Report date: 14-Jul 2025

Source: Nordea Markets

Preliminary Prepayments (DKKm) for Oct-01 2025

Series	NDA	Δweek	NYK	Δweek	RD	Δweek	JYKRE	Δweek	DLR	Δweek	NDA Last term	Pool Factor	NYK Last term	Pool Factor	RD Last term	Pool Factor	JYKRE Last term	Pool Factor	DLR Last term	Pool Factor
10Y series																				
3.0 33			29.4	9.1									47.5	68.5%						
15Y series																				
2.0 29	0.9	0.3	1.6	0.0	1.1	1.0	0.7	0.3			1.3	2.0%	3.7	2.2%	2.6	3.0%	0.9	2.8%		
2.0 32	0.6	0.3	0.5	0.3	0.2	0.0	0.2	0.0			1.7	4.7%	0.9	7.2%	1.2	5.3%	-	5.1%		
20Y series																				
3.0 31	0.5	-	0.6	0.2	-	-	-	-	-	-	-	1.2%	0.5	6.7%	0.2	1.0%	-	5.7%	-	1.8%
2.5 34	1.5	0.0			-	-	0.3	0.0	1.1	0.0	2.2	4.7%			1.2	3.6%	0.9	4.6%	0.8	4.4%
3.0 34	1.3	-1.0	2.3	0.3	1.8	0.2	-	-	1.0	0.4	3.5	2.4%	3.3	2.3%	2.5	2.2%	1.2	2.4%	1.0	2.1%
2.0 37	0.2	0.0	-	-	-	-	-	-	-	-	0.1	9.7%	0.1	9.8%	-	7.6%	-	7.1%	-	11.3%
2.5 37	-	-	-	-	-	-	-	-	0.2	0.0	-	6.6%	0.5	5.9%	-	4.4%	0.3	3.2%	0.8	5.8%
2.5 43									-	-									-	73.3%
3.0 43	-	-	-	-	-	-	-	-	-	-	0.6	73.1%	0.0	69.1%	0.8	74.2%	-	67.2%		
4.0 43	40.1	4.7	77.0	17.3	47.8	11.1					107.1	80.0%	102.4	77.9%	97.7	80.1%				
5.0 43			192.0	100.8									391.6	68.1%						
4.0 46	15.2	0.6	53.4	17.6	35.9	2.4	4.8	2.9	-	-	12.6	97.6%	80.2	98.1%	46.3	96.4%	1.8	98.9%	5.1	98.8%
5.0 46	5.2	0.0	18.3	3.4			22.8	3.6	0.6	0.0	12.7	84.7%	55.2	79.3%			75.7	77.8%	25.8	89.6%
30Y series																				
3.0 44	4.1	0.0	3.7	0.8	1.4	0.0	1.4	0.6	-	-	2.3	2.7%	1.9	3.0%	3.3	2.5%	2.3	1.2%	0.7	2.9%
3.0 44 IO	1.6	0.0	0.6	0.3	-	-	0.6	0.0	-	-	3.4	1.3%	2.1	2.6%	2.6	1.9%	-	1.7%	-	1.7%
3.5 44	2.9	0.0	8.6	3.0	7.6	1.0	0.3	0.0	0.4	0.0	6.0	1.7%	10.2	2.2%	8.8	2.1%	2.2	2.4%	0.5	2.2%
3.5 44 IO	2.2	1.3	6.6	1.3	4.3	0.0	0.3	0.0	-	-	2.8	0.8%	18.6	1.7%	7.3	1.3%	1.7	1.9%	2.1	1.2%
2.5 47	-	-	0.5	0.0	-	-	-	-	-	-	1.2	5.8%	-	6.2%	-	5.3%	-	4.8%	-	6.0%
2.5 47 IO	-	-	0.5	-	-	-	-	-	-	-	0.5	3.5%	0.6	4.3%	-	3.2%	-	2.8%	-	3.5%
3.0 47	-	-	0.0	0.0	-	-	0.8	0.0	-	-	-	3.6%	0.6	3.7%	-	2.6%	-	2.7%	-	3.8%
3.0 47 IO	-	-	0.8	-	-	-	-	-	-	-	0.8	1.7%	0.5	2.2%	-	2.0%	-	1.7%	-	1.4%
3.0 53	-	-	-	-	-	-	-	-	-	-	-	67.0%	2.0	50.7%	-	53.1%	-	61.0%	-	77.2%
3.0 53 IO	-	-	-	-	-	-	-	-	-	-	-	60.2%	3.1	56.0%	1.5	56.0%	-	66.1%	-	72.9%
3.0 53 30Y IO	-	-	-	-	-	-	-	-	-	-	-	82.8%	-	84.8%	-	92.1%	-	78.3%		
3.5 53			-	-									-	69.9%						
3.5 53 IO	-	-	-	-			-	-	-	-	-	72.0%	-	69.4%			-	71.6%		
4.0 53	51.4	12.2	146.2	85.0	32.2	15.4	14.0	2.5	-	-	82.6	78.8%	319.1	78.2%	55.1	79.4%	28.1	79.3%	13.4	83.0%
4.0 53 IO	15.7	7.1	19.9	11.7	4.4	2.7	6.6	2.1	-	-	9.8	82.4%	26.1	82.1%	4.3	76.9%	13.4	75.8%	15.0	81.5%
4.0 53 30Y IO	-	-	-	-	-	-	-	-	-	-	2.7	88.9%	-	91.9%	0.4	91.4%	1.1	95.4%		
5.0 53	439.4	112.4	2192.5	677.7	370.0	104.2			56.4	3.5	824.0	62.0%	4656.5	65.9%	1090.0	62.8%			216.3	71.6%
5.0 53 IO	283.8	76.7	895.4	331.8	354.9	88.6			8.4	0.0	648.0	47.4%	1962.0	60.1%	757.6	58.0%			112.5	68.7%
5.0 53 30Y IO	30.8	7.1	45.9	18.5							43.0	60.9%	101.1	78.1%						
6.0 53			137.0	43.2	28.8	1.2							348.8	24.1%	90.5	26.0%				
6.0 53 IO			65.6	21.3	22.9	2.3							189.7	19.0%	69.6	12.4%				
4.0 56	0.6	0.0	12.3	2.7	11.1	1.0	-	-	-	-	16.2	100.0%	118.2	100.0%	2.1	100.0%	9.8	100.0%	0.0	99.6%
4.0 56 IO	7.0	-	-	-	0.2	0.0	-	-	-	-	3.8	100.0%	25.6	100.0%	5.0	100.0%	-	100.0%	-	100.0%
4.0 56 30Y IO	-	-	-	-	-	-	-	-			-	100.0%	0.8	100.0%	-	100.0%	-	100.0%		
5.0 56	177.0	21.5	946.0	301.7	152.5	34.9	241.1	72.2	34.9	10.5	356.0	69.5%	2118.2	71.6%	455.4	70.0%	453.3	71.9%	28.8	76.3%
5.0 56 IO	120.3	23.6	391.5	116.6	133.7	24.9	218.3	64.3	8.8	0.0	304.5	55.5%	936.9	67.8%	277.3	67.1%	286.8	70.3%	55.3	46.4%
5.0 56 30Y IO	5.3	1.1	28.6	1.9	16.5	5.3	31.7	14.5			15.0	81.8%	33.9	82.9%	37.0	82.8%	35.0	77.8%		
6.0 56 IO							11.8	2.2									41.5	14.7%		

Report date: 14-Jul 2025

Source: Nordea Markets

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