

Preliminary Prepayments

A series view of reported CK93 numbers

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

-> **Percentages (%)**

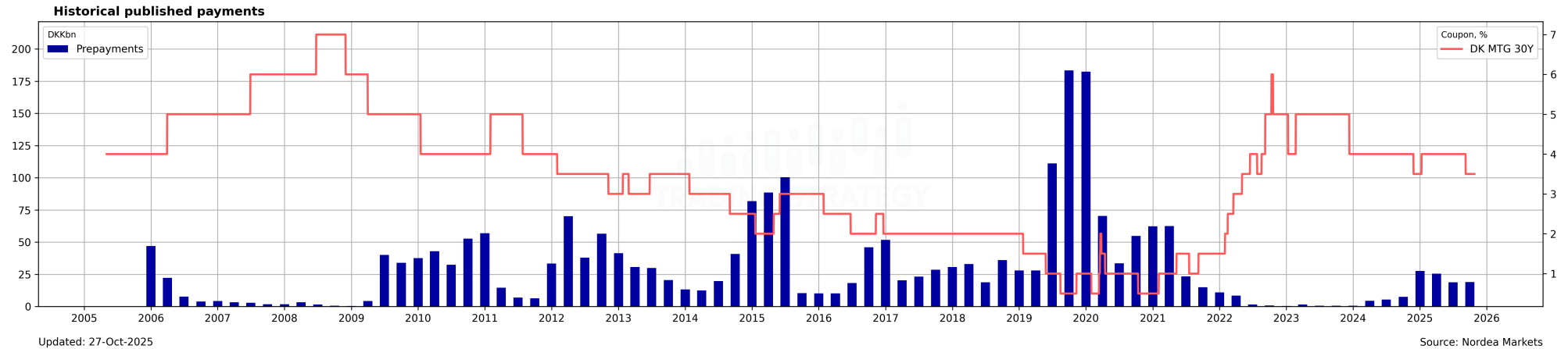
-> **Amounts (DKKm)**

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Prepayments overview

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



Preliminary Prepayments for January-2026

Numbers in DKKM	NDA	NYK	RD	JYKRE	DLR	Total
Callables (incl.)	2,082	9,806	3,445	997	313	16,644
Callables (All)	2,098	9,850	3,472	1,007	322	16,748
Floater	489	380	38	18	5	930
Total	2,587	10,230	3,510	1,025	327	17,679

Updated: 27-Oct-2025

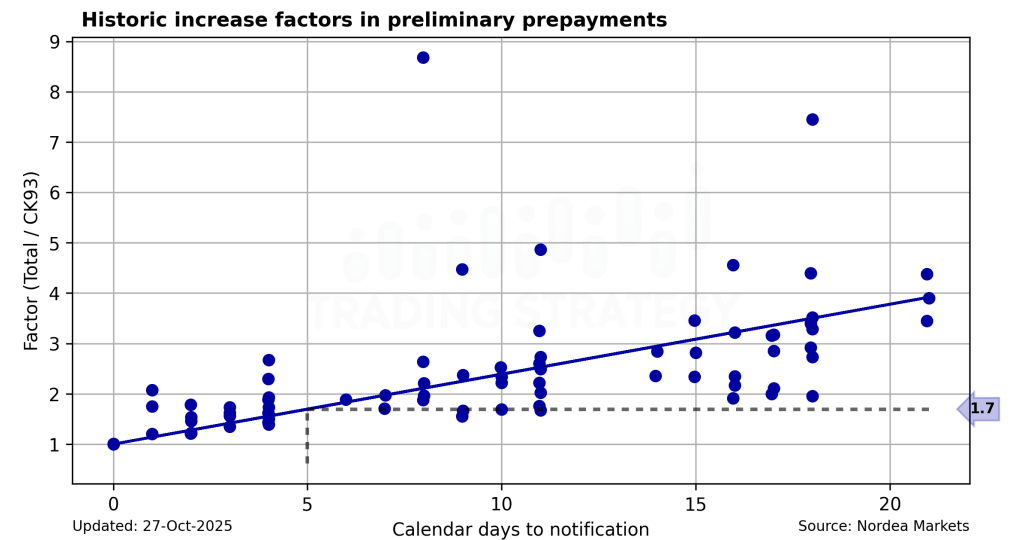
Source: Nordea Markets

Preliminary Prepayments for October-2025

Numbers in DKKM	NDA	NYK	RD	JYKRE	DLR	Total
Callables (incl.)	2,369	11,560	3,195	1,376	269	18,770
Callables (All)	2,397	11,612	3,230	1,383	280	18,902
Floater	14	381	41	42	14	492
Total	2,410	11,993	3,272	1,425	294	19,394

Updated: 18-Aug-2025

Source: Nordea Markets



Preliminary Prepayments (%) for Jan-01 2026

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			2.5%	0.2%									4.1%	63.6%						
3.0 36			1.7%	0.3%	1.1%	0.5%	0.8%	0.1%					1.1%	93.5%	-	97.6%	0.7%	97.9%		
15Y series																				
2.0 29	1.5%	0.8%	0.7%	0.4%	1.1%	0.6%	-	-			1.7%	1.8%	1.0%	2.0%	1.1%	2.6%	1.9%	2.5%		
2.0 32	0.5%	-	1.3%	0.4%	-	-	0.3%	0.0%			1.5%	4.3%	0.3%	6.7%	1.8%	4.8%	0.5%	4.8%		
20Y series																				
3.0 31	2.1%	0.1%	0.1%	0.0%	-	-	-	-	-	-	5.0%	1.1%	0.3%	6.4%	-	1.0%	-	5.4%	-	1.8%
2.5 34	1.4%	0.4%			0.7%	0.1%	-	-	0.6%	0.0%	1.9%	4.5%			0.5%	3.4%	0.8%	4.4%	1.9%	4.2%
3.0 34	1.9%	0.7%	2.0%	0.2%	1.1%	0.4%	0.6%	0.0%	0.4%	0.0%	2.0%	2.3%	1.2%	2.2%	1.7%	2.1%	0.5%	2.2%	2.5%	2.0%
2.0 37	-	-	0.0%	0.0%	-	-	-	-	0.2%	-	0.0%	9.3%	-	9.2%	-	7.2%	-	6.5%	-	10.9%
2.5 37	-	-	0.3%	-	-	-	-	-	-	-	-	6.3%	0.0%	5.7%	-	4.2%	-	3.1%	0.2%	5.6%
2.5 43									-	-									-	71.9%
3.0 43	-	-	-	-	-	-	-	-			-	69.4%	-	64.9%	-	72.6%	-	65.6%		
4.0 43	2.0%	0.2%	3.4%	0.4%	2.1%	0.3%			1.8%	1.0%	2.3%	77.1%	4.1%	73.8%	3.2%	76.6%			1.3%	83.3%
5.0 43			10.3%	2.3%									7.7%	62.2%						
4.0 46	2.6%	0.9%	1.5%	0.2%	1.0%	0.4%	0.9%	0.0%	0.4%	0.0%	2.0%	94.5%	3.3%	93.9%	2.6%	93.4%	0.6%	95.9%	0.1%	99.0%
5.0 46	9.9%	1.1%	6.8%	1.9%			7.8%	2.6%	2.6%	1.8%	7.5%	77.5%	9.8%	70.9%			4.0%	73.9%	5.5%	83.9%
30Y series																				
3.0 44	1.0%	0.0%	0.5%	0.0%	1.4%	0.5%	0.9%	0.2%	-	-	1.2%	2.6%	0.8%	2.9%	0.3%	2.4%	1.0%	1.2%	-	2.9%
3.0 44 IO	0.9%	0.0%	1.0%	0.5%	0.8%	0.3%	4.5%	0.0%	-	-	3.2%	1.3%	0.6%	2.5%	0.8%	1.8%	6.7%	1.5%	16.3%	1.4%
3.5 44	2.0%	0.8%	0.9%	0.1%	2.1%	0.4%	2.1%	0.4%	2.2%	1.5%	1.3%	1.6%	1.8%	2.1%	2.7%	2.0%	1.5%	2.3%	0.7%	2.1%
3.5 44 IO	2.1%	0.0%	1.7%	0.3%	1.1%	0.5%	3.1%	1.3%	2.6%	0.0%	3.0%	0.7%	2.5%	1.7%	2.3%	1.3%	3.2%	1.8%	9.3%	1.0%
2.5 47	-	-	-	-	-	-	-	-	-	-	-	5.7%	0.0%	5.9%	-	5.1%	-	4.7%	-	5.9%
2.5 47 IO	-	-	0.0%	0.0%	-	-	-	-	-	-	-	3.3%	0.0%	4.0%	-	3.0%	-	2.8%	-	3.5%
3.0 47	-	-	0.1%	0.1%	-	-	-	-	-	-	0.2%	3.4%	0.0%	3.6%	-	2.5%	0.8%	2.6%	-	3.7%
3.0 47 IO	-	-	0.2%	-	0.5%	-	-	-	14.5%	0.0%	2.5%	1.6%	0.3%	2.1%	-	1.9%	-	1.6%	-	1.4%
3.0 53	-	-	-	-	0.0%	-	-	-	-	-	-	64.1%	-	47.9%	-	50.6%	-	59.7%	-	76.0%
3.0 53 IO	-	-	-	-	-	-	-	-	-	-	-	57.9%	-	52.8%	-	53.2%	-	64.7%	-	68.5%
3.0 53 30Y IO	-	-	-	-	-	-	-	-	-	-	-	82.4%	-	83.9%	-	91.1%	-	74.8%		
3.5 53			-	-									-	65.8%						
3.5 53 IO	-	-	-	-			-	-			-	68.5%	-	65.1%			-	66.6%		
4.0 53	4.0%	0.6%	3.8%	0.7%	3.6%	1.5%	2.6%	0.8%	3.0%	0.2%	3.3%	74.9%	2.8%	74.2%	2.1%	76.4%	1.7%	76.6%	0.3%	81.0%
4.0 53 IO	2.6%	0.6%	3.4%	0.9%	6.5%	1.2%	3.3%	0.7%	0.7%	0.1%	2.0%	78.3%	1.4%	76.4%	0.9%	72.4%	1.6%	73.4%	-	76.9%
4.0 53 30Y IO	1.2%	0.7%	0.1%	0.0%	0.4%	0.2%	0.2%	0.0%			-	86.9%	0.4%	90.6%	0.2%	88.7%	-	92.1%		
5.0 53	9.2%	2.5%	7.8%	1.8%	9.0%	2.6%			4.3%	0.9%	9.7%	55.7%	10.1%	58.9%	9.3%	56.6%			5.0%	67.7%
5.0 53 IO	10.2%	3.3%	9.2%	2.0%	13.3%	2.7%			12.5%	6.5%	15.1%	40.2%	12.7%	52.4%	11.8%	51.0%			4.1%	65.9%
5.0 53 30Y IO	8.5%	1.8%	6.8%	1.7%							6.7%	56.8%	5.3%	73.9%						
6.0 53			14.7%	2.7%	18.7%	8.7%							20.1%	19.2%	16.1%	21.7%				
6.0 53 IO			15.4%	3.7%	13.4%	3.2%							18.6%	15.5%	21.8%	9.7%				
4.0 56	1.2%	0.2%	1.0%	0.3%	1.3%	0.6%	0.6%	0.2%	0.2%	0.1%	0.1%	98.9%	0.1%	99.4%	0.1%	99.4%	-	99.7%	-	99.6%
4.0 56 IO	0.3%	0.2%	0.5%	0.2%	0.5%	0.3%	0.4%	0.1%	0.3%	0.0%	0.1%	100.0%	0.0%	100.0%	0.0%	100.0%	-	100.0%	-	97.9%
4.0 56 30Y IO	-	-	0.0%	0.0%	-	-	0.0%	-			-	100.0%	-	100.0%	0.1%	100.0%	-	100.0%		
5.0 56	8.0%	2.0%	7.7%	1.7%	8.4%	2.7%	6.9%	1.4%	5.1%	0.5%	10.5%	61.9%	10.2%	64.0%	11.1%	61.9%	11.4%	63.3%	5.5%	71.8%
5.0 56 IO	10.4%	2.6%	13.5%	3.2%	10.9%	3.5%	6.9%	1.7%	5.1%	3.9%	14.6%	47.4%	12.1%	59.4%	11.5%	59.3%	9.8%	63.3%	6.6%	43.3%
5.0 56 30Y IO	8.6%	3.9%	7.3%	0.6%	4.9%	2.0%	9.6%	2.4%			5.4%	77.3%	5.1%	78.6%	7.3%	77.2%	8.4%	71.3%		
6.0 56 IO							23.9%	4.6%									24.7%	11.0%		

Report date: 27-Oct 2025

Source: Nordea Markets

Preliminary Prepayments (DKKm) for Jan-01 2026

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			24.4	2.3									43.1	63.6%						
3.0 36			25.5	3.7	5.4	2.5	4.6	0.8					16.3	93.5%	-	97.6%	3.5	97.9%		
15Y series																				
2.0 29	1.3	0.7	1.1	0.7	2.2	1.1	-	-			1.6	1.8%	2.0	2.0%	2.5	2.6%	0.9	2.5%		
2.0 32	0.2	-	1.8	0.5	-	-	0.1	0.0			0.6	4.3%	0.5	6.7%	1.5	4.8%	0.2	4.8%		
20Y series																				
3.0 31	0.2	0.0	0.2	0.0	-	-	-	-	-	-	0.5	1.1%	0.6	6.4%	-	1.0%	-	5.4%	-	1.8%
2.5 34	3.0	0.8			2.3	0.4	-	-	0.3	0.0	4.4	4.5%			1.8	3.4%	0.7	4.4%	1.1	4.2%
3.0 34	3.0	1.1	5.0	0.5	2.6	0.9	0.4	0.0	0.2	0.0	3.3	2.3%	3.2	2.2%	4.3	2.1%	0.3	2.2%	1.5	2.0%
2.0 37	-	-	0.5	0.0	-	-	-	-	0.5	-	0.2	9.3%	-	9.2%	-	7.2%	-	6.5%	-	10.9%
2.5 37	-	-	0.9	-	-	-	-	-	-	-	-	6.3%	0.1	5.7%	-	4.2%	-	3.1%	0.2	5.6%
2.5 43									-	-									-	71.9%
3.0 43	-	-	-	-	-	-	-	-			-	69.4%	-	64.9%	-	72.6%	-	65.6%		
4.0 43	46.3	4.5	105.1	13.3	51.6	7.4			24.1	14.0	55.7	77.1%	134.1	73.8%	82.8	76.6%			18.7	83.3%
5.0 43			389.8	87.0									320.3	62.2%						
4.0 46	37.0	12.8	113.3	13.5	24.8	8.5	12.6	0.0	7.3	0.0	29.7	94.5%	256.3	93.9%	63.3	93.4%	8.0	95.9%	2.3	99.0%
5.0 46	18.0	2.1	68.6	18.9			100.5	33.5	11.9	8.3	14.8	77.5%	110.9	70.9%			53.6	73.9%	26.9	83.9%
30Y series																				
3.0 44	5.1	0.0	4.0	0.2	8.1	3.2	1.4	0.4	-	-	6.5	2.6%	6.1	2.9%	1.8	2.4%	1.6	1.2%	-	2.9%
3.0 44 IO	1.2	0.0	5.8	2.9	2.1	0.7	2.2	0.0	-	-	4.5	1.3%	3.8	2.5%	2.0	1.8%	3.6	1.5%	1.2	1.4%
3.5 44	6.6	2.7	5.3	0.7	10.8	2.0	2.4	0.4	1.1	0.8	4.6	1.6%	11.5	2.1%	14.4	2.0%	1.8	2.3%	0.4	2.1%
3.5 44 IO	2.4	0.0	10.0	1.8	3.3	1.5	2.3	1.0	0.3	0.0	3.6	0.7%	15.5	1.7%	7.3	1.3%	2.5	1.8%	1.3	1.0%
2.5 47	-	-	-	-	-	-	-	-	-	-	-	5.7%	0.8	5.9%	-	5.1%	-	4.7%	-	5.9%
2.5 47 IO	-	-	0.7	0.0	-	-	-	-	-	-	-	3.3%	0.5	4.0%	-	3.0%	-	2.8%	-	3.5%
3.0 47	-	-	0.8	0.4	-	-	-	-	-	-	0.5	3.4%	0.3	3.6%	-	2.5%	1.1	2.6%	-	3.7%
3.0 47 IO	-	-	0.9	-	1.0	-	-	-	1.8	0.0	2.8	1.6%	1.3	2.1%	-	1.9%	-	1.6%	-	1.4%
3.0 53	-	-	-	-	0.9	-	-	-	-	-	-	64.1%	-	47.9%	-	50.6%	-	59.7%	-	76.0%
3.0 53 IO	-	-	-	-	-	-	-	-	-	-	-	57.9%	-	52.8%	-	53.2%	-	64.7%	-	68.5%
3.0 53 30Y IO	-	-	-	-	-	-	-	-	-	-	-	82.4%	-	83.9%	-	91.1%	-	74.8%		
3.5 53			-	-									-	65.8%						
3.5 53 IO	-	-	-	-			-	-			-	68.5%	-	65.1%			-	66.6%		
4.0 53	214.8	33.7	747.9	132.7	223.8	94.4	51.7	15.9	26.2	1.6	189.0	74.9%	572.6	74.2%	135.3	76.4%	35.0	76.6%	2.5	81.0%
4.0 53 IO	63.2	15.6	196.6	52.8	369.7	68.9	54.6	12.1	2.4	0.5	49.7	78.3%	86.5	76.4%	54.6	72.4%	27.2	73.4%	-	76.9%
4.0 53 30Y IO	7.4	4.6	0.6	0.0	7.4	3.8	0.3	0.0			-	86.9%	3.7	90.6%	3.4	88.7%	-	92.1%		
5.0 53	684.7	182.9	3049.8	690.7	819.9	234.1			88.2	19.0	800.6	55.7%	4426.7	58.9%	941.8	56.6%			110.1	67.7%
5.0 53 IO	304.9	99.7	1233.4	273.4	826.2	167.8			72.5	37.8	530.7	40.2%	1938.9	52.4%	838.5	51.0%			24.6	65.9%
5.0 53 30Y IO	65.7	14.2	106.5	27.3							55.6	56.8%	87.5	73.9%						
6.0 53			158.8	29.3	69.0	32.2							272.9	19.2%	71.0	21.7%				
6.0 53 IO			82.7	19.7	31.5	7.6							123.0	15.5%	65.4	9.7%				
4.0 56	179.7	38.1	904.1	262.0	253.5	123.0	49.1	16.5	8.8	4.2	9.7	98.9%	72.8	99.4%	11.3	99.4%	-	99.7%	-	99.6%
4.0 56 IO	36.2	21.7	175.7	86.8	70.3	40.4	22.9	6.8	3.4	0.0	7.4	100.0%	12.3	100.0%	0.2	100.0%	-	100.0%	-	97.9%
4.0 56 30Y IO	-	-	0.9	0.7	-	-	0.5	-			-	100.0%	-	100.0%	3.8	100.0%	-	100.0%		
5.0 56	226.3	56.4	1390.5	301.3	281.9	91.5	334.5	66.4	44.9	4.4	333.2	61.9%	2039.5	64.0%	423.3	61.9%	623.5	63.3%	51.9	71.8%
5.0 56 IO	147.9	36.1	935.1	218.6	340.9	109.8	258.2	65.5	19.2	14.6	241.4	47.4%	951.7	59.4%	408.2	59.3%	410.9	63.3%	26.8	43.3%
5.0 56 30Y IO	26.9	12.3	59.2	5.0	35.5	14.6	57.8	14.4			18.0	77.3%	43.3	78.6%	56.6	77.2%	55.2	71.3%		
6.0 56 IO							21.2	4.1									29.2	11.0%		

Report date: 27-Oct 2025

Source: Nordea Markets

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