

Characteristics of DLR Kredit's circulating mortgage bonds



Date

21-06-2021

ISIN	Name	Currency	Coupon (%)	Callable / Non callable	Type	Maturity date	Opening date	SDO/RO	Capital Center	S&P rating	Circulating amt	Circulating amt (DKK)
DK0006305941	10 % 2021	DKK	10	C	Annuity	20211101	19890401	RO	G	AAA	7.633,00	7.633,00
DK0006307640	9 % 2023	DKK	9	C	Annuity	20221101	19910402	RO	G	AAA	73.275,06	73.275,06
DK0006308028	8 % 2023	DKK	8	C	Annuity	20231101	19910617	RO	G	AAA	79.381,46	79.381,46
DK0006309265	7 % 2026	DKK	7	C	Annuity	20260501	19930518	RO	G	AAA	1.552.979,44	1.552.979,44
DK0006311162	6 % 2026	DKK	6	C	Annuity	20250801	19930701	RO	G	AAA	3.282.729,96	3.282.729,96
DK0006312053	5 % 2026	DKK	5	C	Annuity	20231101	19940117	RO	G	AAA	309.235,38	309.235,38
DK0006312640	8 % 2026	DKK	8	C	Annuity	20260801	19940421	RO	G	AAA	758.671,19	758.671,19
DK0006313531	8 % 2029	DKK	8	C	Annuity	20291001	19960901	RO	G	AAA	760.392,08	760.392,08
DK0006313887	7 % 2029	DKK	7	C	Annuity	20291001	19960901	RO	G	AAA	1.121.241,36	1.121.241,36
DK0006314182	6 % 2029	DKK	6	C	Annuity	20290701	19960901	RO	G	AAA	5.691.039,44	5.691.039,44
DK0006315585	5 % 2029	DKK	5	C	Annuity	20290701	19980814	RO	G	AAA	2.695.756,88	2.695.756,88
DK0006315825	6 % 2032	DKK	6	C	Annuity	20321001	19990608	RO	G	AAA	2.325.646,66	2.325.646,66
DK0006315908	5 % 2032	DKK	5	C	Annuity	20321001	19990608	RO	G	AAA	875.829,91	875.829,91
DK0006316047	5 % 2022	DKK	5	C	Annuity	20221001	19990608	RO	G	AAA	360.231,68	360.231,68
DK0006316476	6 % 2022	DKK	6	C	Annuity	20221001	19990811	RO	G	AAA	1.387.470,19	1.387.470,19
DK0006316559	7 % 2032	DKK	7	C	Annuity	20311001	19990723	RO	G	AAA	1.025.131,08	1.025.131,08
DK0006316989	8 % 2032	DKK	8	C	Annuity	20300101	19990812	RO	G	AAA	206.826,32	206.826,32
DK0006319652	6 % 2025	DKK	6	C	Annuity	20220701	20020601	RO	G	AAA	53.082,59	53.082,59
DK0006319736	6 % 2035	DKK	6	C	Annuity	20330401	20020601	RO	G	AAA	1.861.386,97	1.861.386,97
DK0006320072	5 % 2035	DKK	5	C	Annuity	20350401	20020801	RO	G	AAA	55.709.873,91	55.709.873,91
DK0006320155	5 % 2025	DKK	5	C	Annuity	20250401	20020801	RO	G	AAA	15.316.624,95	15.316.624,95
DK0006320668	4 % 2025	DKK	4	C	Annuity	20251001	20030124	RO	G	AAA	38.687.857,17	38.687.857,17
DK0006320825	4 % 2035	DKK	4	C	Annuity	20351001	20030613	RO	G	AAA	57.135.166,93	57.135.166,93
DK0006321633	5 % IO 2035	DKK	5	C	Annuity	20341001	20031029	RO	G	AAA	1.090.665,15	1.090.665,15
DK0006322607	CIBOR6M+55 2038	DKK	0,4468	C	Ann, var	20380101	20041207	RO	G	AAA	400.577.065,56	400.577.065,56
DK0006322797	CIBOR6M+55 2038 RF	DKK	0,4468	C	Ann, var	20380401	20041207	RO	G	AAA	266.585.705,62	266.585.705,62
DK0006322870	5 % 2038	DKK	5	C	Annuity	20380401	20050117	RO	G	AAA	31.945.949,53	31.945.949,53
DK0006322953	5 % IO 2038	DKK	5	C	Annuity	20380401	20050117	RO	G	AAA	18.558.436,84	18.558.436,84
DK0006323092	4 % IO 2038	DKK	4	C	Annuity	20370101	20050429	RO	G	AAA	19.491.881,53	19.491.881,53
DK0006323175	4 % 2028	DKK	4	C	Annuity	20280101	20050512	RO	G	AAA	32.106.937,30	32.106.937,30
DK0006323258	4 % 2038	DKK	4	C	Annuity	20360701	20050606	RO	G	AAA	39.457.077,01	39.457.077,01
DK0006323415	3 % 2028	DKK	3	C	Annuity	20260101	20050607	RO	G	AAA	6.672.086,26	6.672.086,26
DK0006323928	5 % 2028	DKK	5	C	Annuity	20280401	20060421	RO	G	AAA	17.162.968,49	17.162.968,49
DK0006324652	6 % 2038	DKK	6	C	Annuity	20380101	20070611	RO	G	AAA	3.033.089,76	3.033.089,76

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DK0006324736	6 % IO 2038	DKK	6	C	Annuity	20380101	20070611	RO	G	AAA	277.436,29	277.436,29
DK0006326350	6 % B 2041	DKK	6	C	Annuity	20390701	20080101	SDO	B	AAA	5.114.977,63	5.114.977,63
DK0006326434	6 % IO B 2041	DKK	6	C	Annuity	20380701	20080101	SDO	B	AAA	1.596.791,59	1.596.791,59
DK0006326517	5 % B 2031	DKK	5	C	Annuity	20291001	20080101	SDO	B	AAA	5.779.920,60	5.779.920,60
DK0006326947	5 % B 2041	DKK	5	C	Annuity	20411001	20080122	SDO	B	AAA	9.352.815,70	9.352.815,70
DK0006327085	5 % IO B 2041	DKK	5	C	Annuity	20411001	20080129	SDO	B	AAA	2.775.208,30	2.775.208,30
DK0006327168	7 % B 2041	DKK	7	C	Annuity	20390401	20080618	SDO	B	AAA	594.377,41	594.377,41
DK0006327242	7 % IO B 2041	DKK	7	C	Annuity	20390101	20080618	SDO	B	AAA	1.640.209,02	1.640.209,02
DK0006327325	6 % B 2031	DKK	6	C	Annuity	20290401	20080703	SDO	B	AAA	1.567.816,91	1.567.816,91
DK0006327838	4 % B 2031	DKK	4	C	Annuity	20311001	20091008	SDO	B	AAA	13.824.220,48	13.824.220,48
DK0006328646	4 % B 2041	DKK	4	C	Annuity	20411001	20100127	SDO	B	AAA	21.795.427,05	21.795.427,05
DK0006328992	4 % IO B 2041	DKK	4	C	Annuity	20411001	20100604	SDO	B	AAA	9.929.986,31	9.929.986,31
DK0006329107	3 % B 2031	DKK	3	C	Annuity	20310401	20100830	SDO	B	AAA	9.085.859,58	9.085.859,58
DK0006330626	4 % B 2034	DKK	4	C	Annuity	20320401	20110905	SDO	B	AAA	2.049.791,29	2.049.791,29
DK0006330709	4 % B 2044	DKK	4	C	Annuity	20431001	20110901	SDO	B	AAA	11.765.647,70	11.765.647,70
DK0006330899	4 % IO B 2044	DKK	4	C	Annuity	20440101	20110912	SDO	B	AAA	8.856.833,99	8.856.833,99
DK0006331004	3 % B 2034	DKK	3	C	Annuity	20340401	20120112	SDO	B	AAA	156.003.960,91	156.003.960,91
DK0006331947	3,5 % B 2044	DKK	3,5	C	Annuity	20440701	20120514	SDO	B	AAA	103.826.848,74	103.826.848,74
DK0006332085	3,5 % IO B 2044	DKK	3,5	C	Annuity	20440401	20120531	SDO	B	AAA	41.406.421,04	41.406.421,04
DK0006332598	3 % B 2044	DKK	3	C	Annuity	20441001	20121205	SDO	B	AAA	90.266.484,04	90.266.484,04
DK0006332671	2,5 % B 2034	DKK	2,5	C	Annuity	20341001	20121206	SDO	B	AAA	148.245.676,35	148.245.676,35
DK0006333216	3 % IO B 2044	DKK	3	C	Annuity	20441001	20130514	SDO	B	AAA	16.388.426,54	16.388.426,54
DK0006335500	3 % B 2047	DKK	3	C	Annuity	20460701	20140701	SDO	B	AAA	149.118.130,40	149.118.130,40
DK0006335690	3 % IO B 2047	DKK	3	C	Annuity	20461001	20140701	SDO	B	AAA	59.563.700,15	59.563.700,15
DK0006335773	2,5 % B 2037	DKK	2,5	C	Annuity	20370101	20140701	SDO	B	AAA	294.376.010,38	294.376.010,38
DK0006336235	2,5 % B 2047	DKK	2,5	C	Annuity	20470701	20140901	SDO	B	AAA	376.960.902,68	376.960.902,68
DK0006336318	2 % B 2037	DKK	2	C	Annuity	20370701	20140901	SDO	B	AAA	712.291.051,14	712.291.051,14
DK0006337126	2,5 % IO B 2047	DKK	2,5	C	Annuity	20471001	20141127	SDO	B	AAA	178.853.785,70	178.853.785,70
DK0006337209	1 % B Jan 2024 E	EUR	1	I	Bullet	20240101	20180711	SDO	B	AAA	1.537.712,34	11.435.044,05
DK0006337985	2 % B 2047	DKK	2	C	Annuity	20471001	20150202	SDO	B	AAA	1.153.516.169,02	1.153.516.169,02
DK0006338017	1,5 % B 2037	DKK	1,5	C	Annuity	20371001	20150202	SDO	B	AAA	1.384.432.714,04	1.384.432.714,04
DK0006338363	2 % IO B 2047	DKK	2	C	Annuity	20471001	20150211	SDO	B	AAA	147.178.165,67	147.178.165,67
DK0006340500	1 % B Oct 2021	DKK	1	I	Bullet	20211001	20160301	SDO	B	AAA	9.687.830.105,96	9.687.830.105,96
DK0006341821	1 % B Jan 2022	DKK	1	I	Bullet	20220101	20160801	SDO	B	AAA	209.583.471,70	209.583.471,70

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DK0006342043	1 % B Jan 2022 E	EUR	1	I	Bullet	20220101	20160801	SDO	B	AAA	5.231.641,59	38.904.579,52
DK0006342639	1 % B Oct 2022	DKK	1	I	Bullet	20221001	20170331	SDO	B	AAA	14.254.261.743,19	14.254.261.743,19
DK0006342712	1,5 % B 2040	DKK	1,5	C	Annuity	20400701	20170601	SDO	B	AAA	2.389.543.495,15	2.389.543.495,15
DK0006342985	2 % B 2050	DKK	2	C	Annuity	20500701	20170601	SDO	B	AAA	1.739.020.349,35	1.739.020.349,35
DK0006343017	2,5 % IO B 2050	DKK	2,5	C	Annuity	20480701	20170601	SDO	B	AAA	10.897.999,99	10.897.999,99
DK0006343603	1 % B Jan 2023	DKK	1	I	Bullet	20230101	20170602	SDO	B	AAA	162.563.165,92	162.563.165,92
DK0006343959	1 % B Jan 2023 E	EUR	1	I	Bullet	20230101	20170602	SDO	B	AAA	7.786.819,93	57.905.907,73
DK0006344171	CIBOR6M+25 B 2028 RF	DKK	0,1400	C	Ann, var	20280101	20170823	SDO	B	AAA	181.066.343,03	181.066.343,03
DK0006344254	EURIBOR3M+60 B 2028 RF	EUR	0,0600	C	Ann, var	20280101	20170823	SDO	B	AAA	85.772.943,64	637.841.918,08
DK0006344841	2 % IO B 2050	DKK	2	C	Annuity	20501001	20170831	SDO	B	AAA	570.133.528,98	570.133.528,98
DK0006344924	CIBOR6M+20 B 2021 RF	DKK	0,0900	I	Ann, var	20210701	20171017	SDO	B	AAA	12.773.678.407,68	12.773.678.407,68
DK0006345228	CIBOR6M-6 B 2023 RF	DKK	-,1700	I	Ann, var	20230701	20180207	SDO	B	AAA	12.256.763.059,68	12.256.763.059,68
DK0006345301	1 % B Oct 2023	DKK	1	I	Bullet	20231001	20180417	SDO	B	AAA	7.995.481.823,20	7.995.481.823,20
DK0006345731	CITA6M+36 B 2023 RF	DKK	-,0300	I	Ann, var	20230701	20180306	SDO	B	AAA	4.089.480.549,64	4.089.480.549,64
DK0006346465	1,5 % B 2050	DKK	1,5	C	Annuity	20501001	20181201	SDO	B	AAA	2.158.295.915,44	2.158.295.915,44
DK0006346622	1 % B Jan 2024	DKK	1	I	Bullet	20240101	20180711	SDO	B	AAA	182.764.005,34	182.764.005,34
DK0006347190	CIBOR6M+25 B 2029 RF	DKK	0,1400	C	Ann, var	20290101	20180712	SDO	B	AAA	176.083.098,20	176.083.098,20
DK0006347273	EURIBOR3M+63 B 2029 RF	EUR	0,0900	C	Ann, var	20290101	20180712	SDO	B	AAA	12.007.488,31	89.292.486,07
DK0006347786	CIBOR6M-4 B 2022 RF	DKK	-,1500	I	Ann, var	20220701	20190109	SDO	B	AAA	14.923.756.714,66	14.923.756.714,66
DK0006347869	1 % B 2040	DKK	1	C	Annuity	20401001	20190125	SDO	B	AAA	2.065.921.057,54	2.065.921.057,54
DK0006347943	CIBOR6M-7 B 2024 RF	DKK	-,1800	I	Ann, var	20240701	20190207	SDO	B	AAA	7.230.565.604,53	7.230.565.604,53
DK0006348081	1,5 % IO B 2050	DKK	1,5	C	Annuity	20500701	20190208	SDO	B	AAA	1.337.936.160,15	1.337.936.160,15
DK0006348164	1 % B 2050	DKK	1	C	Annuity	20501001	20190402	SDO	B	AAA	10.735.990.201,28	10.735.990.201,28
DK0006348594	1 % B Oct 2024	DKK	1	I	Bullet	20241001	20190412	SDO	B	AAA	7.025.979.169,79	7.025.979.169,79
DK0006348677	0,5 % B 2040	DKK	0,5	C	Annuity	20401001	20190603	SDO	B	AAA	8.799.813.023,15	8.799.813.023,15
DK0006348750	1 % IO B 2050	DKK	1	C	Annuity	20501001	20190604	SDO	B	AAA	6.203.454.686,28	6.203.454.686,28
DK0006348917	1 % B Jan 2022 IT2	DKK	1	I	Bullet	20220101	20190702	SDO	B	AAA	98.396.188,01	98.396.188,01
DK0006349055	1 % B Jan 2025	DKK	1	I	Bullet	20250101	20190702	SDO	B	AAA	285.888.562,82	285.888.562,82
DK0006349212	1 % B Jan 2022 E IT2	EUR	1	I	Bullet	20220101	20190702	SDO	B	AAA	872.776,65	6.490.316,28
DK0006349485	1 % B Jan 2025 E	EUR	1	I	Bullet	20250101	20190702	SDO	B	AAA	822.889,62	6.119.336,37
DK0006349568	0,5 % B 2050	DKK	0,5	C	Annuity	20501001	20190808	SDO	B	AAA	1.419.211.816,15	1.419.211.816,15
DK0006349642	0,5 % IO B 2050	DKK	0,5	C	Annuity	20501001	20190815	SDO	B	AAA	489.125.871,37	489.125.871,37
DK0006349725	0 % B 2040	DKK	0	C	Annuity	20400701	20190816	SDO	B	AAA	222.041.240,25	222.041.240,25
DK0006349998	CIBOR6M+6 B 2025 RF	DKK	-,0500	I	Ann, var	20250701	20200224	SDO	B	AAA	10.063.076.130,87	10.063.076.130,87

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DK0006350061	1 % B Apr 2023	DKK	1	I	Bullet	20230401	20200428	SDO	B	AAA	2.124.180.764,92	2.124.180.764,92
DK0006350145	1 % B Apr 2024	DKK	1	I	Bullet	20240401	20200428	SDO	B	AAA	307.195.459,50	307.195.459,50
DK0006350228	1 % B Apr 2025	DKK	1	I	Bullet	20250401	20200428	SDO	B	AAA	3.431.362.482,99	3.431.362.482,99
DK0006350301	1 % B Apr 2022	DKK	1	I	Bullet	20220401	20200505	SDO	B	AAA	263.893.857,62	263.893.857,62
DK0006350491	1 % B 2053	DKK	1	C	Annuity	20531001	20200525	SDO	B	AAA	4.162.508.878,89	4.162.508.878,89
DK0006350574	1 % IO B 2053	DKK	1	C	Annuity	20531001	20200525	SDO	B	AAA	2.690.455.159,70	2.690.455.159,70
DK0006350657	0,5 % B 2043	DKK	0,5	C	Annuity	20431001	20200525	SDO	B	AAA	3.755.866.220,56	3.755.866.220,56
DK0006350731	1,5 % IO B 2053	DKK	1,5	C	Annuity	20531001	20200525	SDO	B	AAA	469.230.000,00	469.230.000,00
DK0006350814	1 % B Jan 2022 IT1	DKK	1	I	Bullet	20220101	20200709	SDO	B	AAA	2.531.562.983,87	2.531.562.983,87
DK0006351036	1 % B Jan 2023 IT2	DKK	1	I	Bullet	20230101	20200709	SDO	B	AAA	110.311.250,15	110.311.250,15
DK0006351119	1 % B Jan 2026	DKK	1	I	Bullet	20260101	20200709	SDO	B	AAA	265.673.456,32	265.673.456,32
DK0006351382	1 % B Jan 2022 E IT1	EUR	1	I	Bullet	20220101	20200709	SDO	B	AAA	119.078.895,92	885.518.301,62
DK0006351465	1 % B Jan 2023 E IT2	EUR	1	I	Bullet	20230101	20200709	SDO	B	AAA	772.194,58	5.742.347,77
DK0006351549	1 % B Jan 2026 E	EUR	1	I	Bullet	20260101	20200709	SDO	B	AAA	1.184.324,40	8.807.109,97
DK0006351622	0,5 % B 2053	DKK	0,5	C	Annuity	20531001	20200918	SDO	B	AAA	1.676.147.264,31	1.676.147.264,31
DK0006351705	0,5 % IO B 2053	DKK	0,5	C	Annuity	20531001	20201016	SDO	B	AAA	229.928.000,00	229.928.000,00
DK0006352000	1 % B Apr 2026	DKK	1	I	Bullet	20260401	20201019	SDO	B	AAA	2.002.669.496,75	2.002.669.496,75
DK0006352513	1 % B 2043	DKK	1	C	Annuity	20431001	20210224	SDO	B	AAA	971.727.837,44	971.727.837,44
DK0006352786	1,5 % B 2053	DKK	1,5	C	Annuity	20531001	20210413	SDO	B	AAA	667.365.588,50	667.365.588,50
DK0006352869	CIBOR6M B 2026 IO	DKK	-,0500	I	Ann, var	20260701	20210423	SDO	B	AAA	12.298.000.000,00	12.298.000.000,00