

Appendix A

Eligible bonds for mortgage bond forward for bonds with 4 & 5% nominal interest rate

Unit Bond	Issuer	ISIN	Short name
4% MTG 25	Totalkredit A/S	DK0004715349	4TK111C 25
	Nordea Kredit Realkredit A/S	DK0002012434	4Nordea 25
	Nykredit Realkredit A/S	DK0009757106	4NYK02D 25
	Realkredit Danmark A/S	DK0009270159	4D22Ds 25
4% MTG 28	Nordea Kredit Realkredit A/S	DK0002014992	4Nordea 28
	Nykredit Realkredit A/S	DK0009761991	4NYK02D 28
	Realkredit Danmark A/S	DK0009274144	4RD22D 28
4% MTG 35	Nordea Kredit Realkredit A/S	DK0002012780	4Nordea 35
	Nykredit Realkredit A/S	DK0009757296	4NYK03D 35
	Realkredit Danmark A/S	DK0009270233	4D23Ds 35
4% MTG 38	Nordea Kredit Realkredit A/S	DK0002015023	4Nordea 38
	Nykredit Realkredit A/S	DK0009761645	4NYK03D 38
	Realkredit Danmark A/S	DK0009274300	4RD23D 38
4% MTG 38 IO	Nordea Kredit Realkredit A/S	DK0002014646	4NORDEA OA38
	Nykredit Realkredit A/S	DK0009761728	4NYK73D OA38
	Realkredit Danmark A/S	DK0009273179	4RD43DOA 38
4% MTG 41	Nordea Kredit Realkredit A/S	DK0002023209	4NDASDRO41
	Nykredit Realkredit A/S	DK0009775355	4NYKE A41
	Realkredit Danmark A/S	DK0009282329	4RDSDRO23S41
5% MTG 28	BRFkredit A/S	DK0009363160	5BRF111B 28
	Nordea Kredit Realkredit A/S	DK0002016260	5Nordea 28
	Nykredit Realkredit A/S	DK0009763773	5NYK02D 28
	Realkredit Danmark A/S	DK0009275034	5RD22D 28

5% MTG 35	BRFkredit A/S	DK0009356545	5BRF111B 35
	Nordea Kredit Realkredit A/S	DK0002011386	5NORDEA 35
	Nykredit Realkredit A/S	DK0009753469	5NYK03D 35
	Realkredit Danmark A/S	DK0009269227	5% 23Ds35
	Totalkredit A/S	DK0004714458	5TK111C 35
5% MTG 38	BRFkredit A/S	DK0009360570	5BRF111B 38
	Nordea Kredit Realkredit A/S	DK0002014216	5NORDEA 38
	Nykredit Realkredit A/S	DK0009763260	5NYK03D 38
	Realkredit Danmark A/S	DK0009272874	5RD23D 38
5% MTG 38 (IO)	BRFkredit A/S	DK0009360737	5BRF411BOA38
	Nordea Kredit Realkredit A/S	DK0002014489	5NORDEA OA38
	Nykredit Realkredit A/S	DK0009760167	5NYK73D OA38
	Realkredit Danmark A/S	DK0009272957	5RD43DOA 38
5% MTG 41	BRFkredit A/S	DK0009366429	5BRF111E41
	Nordea Kredit Realkredit A/S	DK0002020965	5NDASDRO41
	Nykredit Realkredit A/S	DK0009769705	5NYK01E A41
	Realkredit Danmark A/S	DK0009280380	5RDSRO23S41
5% MTG 41 (IO)	BRFkredit A/S	DK0009366858	5BRF411EOA41
	Nordea Kredit Realkredit A/S	DK0002021260	5NDASDROOA41
	Nykredit Realkredit A/S	DK0009770125	5NYK01EDA 41
	Realkredit Danmark A/S	DK0009280463	5RDSROOA41