

DMB Prepayment Analysis

Description

The DMB Historical Prepayment Analysis (DMB prepay history) illustrates how the historical prepayments have evolved up to the deadline.

Settings

It is possible to specify the following settings in DMB prepay history

Date: Defines the date for when the calculations should be done, i.e. trade date. Default is today i.e. real-time.



Report elements

The DMB prepay history report elements are described below.

Prepayment short history:

The four latest prepayments:

PREPAYMENT SHORTHISTORY

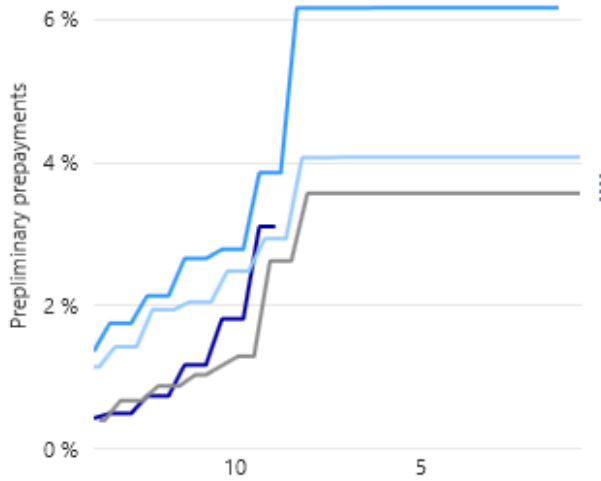
NDA 0.5 01OCT27 (2) 		NDA 0.5 01OCT30 (2) 		NDA 0.5 01OCT50 (2)	
Dates	Prepayment	Dates	Prepayment	Dates	Prepayment
01-01-2020	6,19 %	01-01-2020	3,18 %	01-01-2020	0,00 %
01-10-2019	4,10 %	01-10-2019	3,56 %	01-10-2019	0,00 %
01-07-2019	3,59 %	01-07-2019	1,51 %		
01-04-2019	2,25 %	01-04-2019	0,09 %		

In the tables above the prepayment history for the callable Danish mortgage bonds are shown.

PRELIMINARY PREPAYMENTS

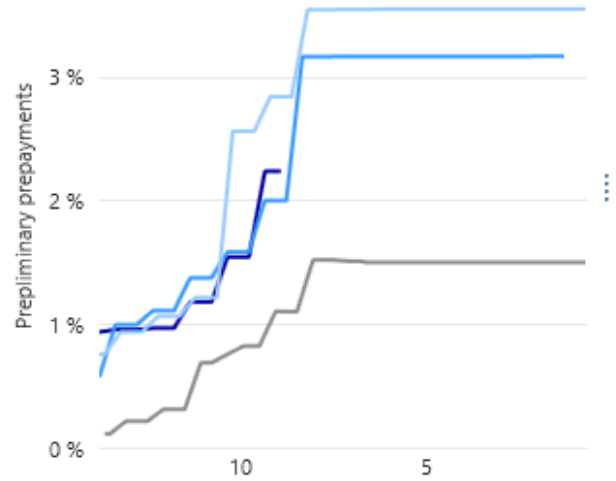
NDA 0.5 01OCT27 (2)

● 01-04-2020 ● 01-01-2020 ● 01-10-2019
● 01-07-2019



NDA 0.5 01OCT30 (2)

● 01-04-2020 ● 01-01-2020 ● 01-10-2019
● 01-07-2019



In the graphs above the preliminary prepayments up to the deadline is shown.