

To the Copenhagen Stock Exchange

30 April 2007

**"0% JPM Yield Alpha 2010" ISIN DK0030049374**

On 27 April 2007 J.P. Morgan International Derivatives Ltd. issued DKK 100 million worth of "0% JPM Yield Alpha 2010". The bond issue has subsequently been raised by DKK 30 million in accordance with the final terms.

The bond issue was arranged and distributed by Nykredit Bank A/S.

Yours sincerely  
Nykredit Bank A/S

Kim Duus  
Managing Director

Claus Møller  
First Vice President