

Nordic Fixed Income Analytics

BENEFITS AND FEATURES:

- New analytical data covering 1.000+ bonds listed on the Nordic fixed Income exchange. Primarily, Danish callable mortgage bonds and capped floating rate notes.
- Valuation and advanced instruments analytics for 1.000+ instruments covering Danish and Swedish fixed income segments.
- Provide independent non-biased valuations and risk measures for Danish mortgage bonds. To be used as reference benchmark, for reporting and for comparison versus other models used in the market (e.g. by issuers.)
- Content include calculated and modelled data such as synthetic bond prices and prepayment/option adjusted sensitivities and spreads.
- Provide additional analytics for Swedish government bonds, treasury bills and mortgage bonds.

NEW KEY RATIOS /

Swedish Bonds	Danish Bonds
<ul style="list-style-type: none"> • Duration • Modified Duration • Dollar Duration • Covexity • Modified Covexity 	<ul style="list-style-type: none"> • Zero Prepayment Price • Option Adjusted Price • Option Adjusted Spread • Option Adjusted Price value • Option Adjusted price value down • Option Adjusted price value up • Option Adjusted Duration • Option Adjusted Convexity • Option Free Yield • Weighted Average Life • Model Prepayment Rate

Coverage:

- 1.000+ DK callable fix rate mortgage bonds
- 100+ DK capped floating rate notes
- About 100 Swedish government and mortgage instruments

Methodology:

- Nasdaq prepayment model is developed by experts with long history and extensive experience in researching and calibration of available market data.
- Modelling according to a 'required gain'-type model. Debtor prepayment behavior dynamics is characterized by 'prepayment gain' incentives.
- Prepayment model will be updated on a quarterly basis.

- Yield and volatility curves based on DKK & EUR swaps, caps and swaption data.

Facts:

- Key ratios will be distributed/recalculated at 5 minute intervals
- End-of-day updates for all callable mortgage bonds

Access:

Accessible via the Genium Consolidated Feed (TIP) via data products:

- Nordic Fixed Income Level 2
- Nordic Fixed Income Totalview.