

# Getting started

## Bond Calculator

Nordea Analytics



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## Add instruments to portfolio

If you have not yet read the guide "Portfolio creation and saving", consider doing so before continuing.

Create a portfolio, add instruments and select Bond Calculator under Analytics Tools. If you already had a portfolio created, drag and drop it on to Bond Calculator.

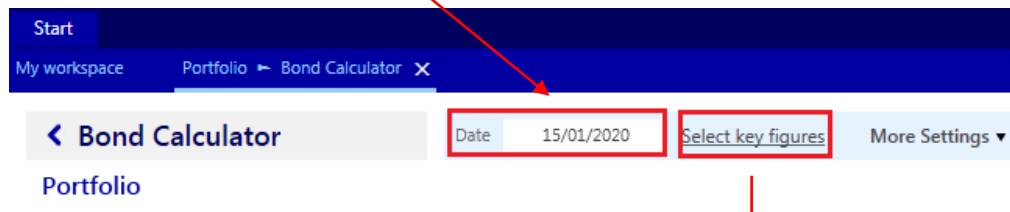
The screenshot displays the Nordea Analytics interface. At the top, a navigation bar shows "Manual portfolio" and a search icon. A red box highlights the "Add new portfolio" button. Below it, a "Portfolio" folder icon is also highlighted with a red box. A red arrow points from the "Portfolio" folder to the "Manual portfolio" dropdown menu in the "Portfolio Information" section. In this menu, the option "dk0002030" is selected and highlighted with a red box. A red arrow points from this selection to the "Bond Calculator" option in the "Analysis Tools" sidebar. The main content area shows "No positions have been added." and a search bar with "dk0002030" entered. Below the search bar, a list of "STANDARD INSTRUMENTS" is displayed, including various DK0002030 series instruments.

# General settings

To run Bond Calculator, press the big play-icon .

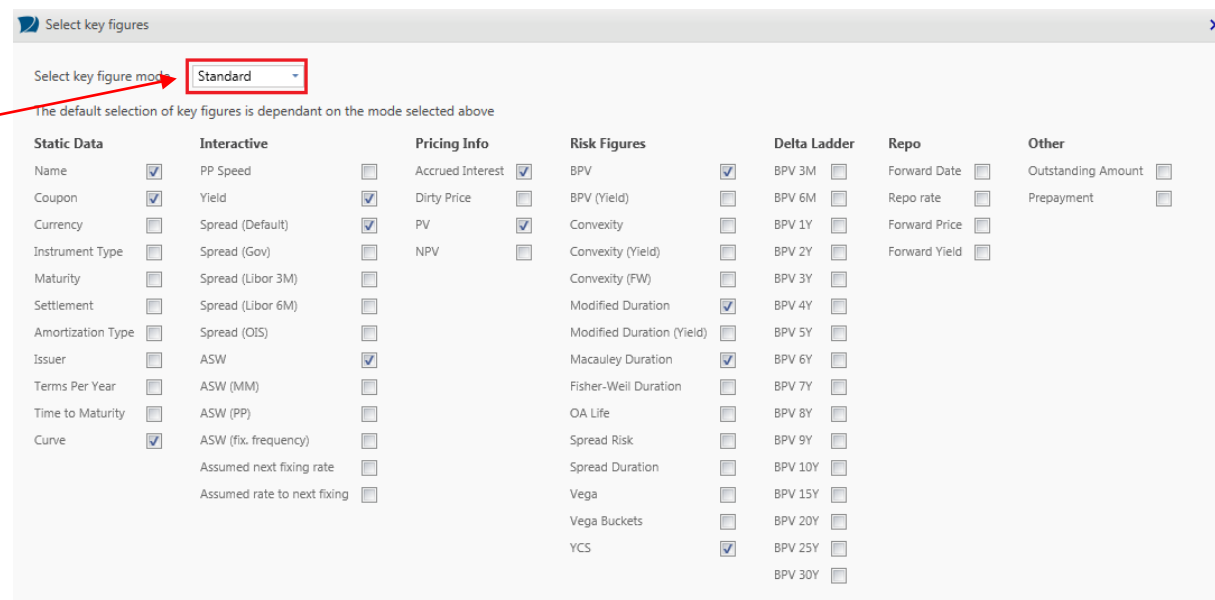
By default, calculations will be done in real-time for a series of predefined key figures.

Change date to use quotes and curves from historical date. Today's date is real-time



Select predefined list of key figures such as Standard, key figures related to Risk and All

You can also choose each individual key figure to include in the analysis by checking the key figure's checkbox



## Output

Each bond has its own row and shows static data and key figures based on what was chosen in the setting “Select key figures” at the top of the report.

**ISIN:** This cell can be overwritten with another ISIN causing the whole row to recalculate for the new ISIN.

**Status:** Shows timestamp of the curve and the calculation status

**Curve:** Shows the discounting curve used by default

SCENARIO: PAR +0

ISIN	Name	Coupon	Time	Price	Yield	Spread (Default)	ASW	Acc Int	PV	YCS	BPV	Mod Dur	Mac Dur	Curve	Status
DK0002030337	NDA 3 01Oct47 (2)	3.000	15:42:29	107.4250	2.380 %	-19.8		0.1319	107.5569	227.2915	-2.0370	-1.8939	11.3996	DKKSWAP Disc OIS	15:42:53 - Calculations succeeded
DE0001102424	DE 0,5 15Aug27	0.500	15:42:52	106.8350	-0.387 %	-4.0	-4.1	0.2123	107.0473	-3.9543	8.0065	7.4794	7.4444	DEMG0V	15:42:53 - Calculations succeeded

## More Settings

Select More Settings at the top of the report to enable greater customization of the report.

### Number of empty rows:

Enter 3 to add 3 empty rows to the report output. Type an ISIN into the empty row to calculate key figures

SCENARIO: PAR +0

ISIN	Name
DK0002030337	NDA 3 01Oct47 (2)
DE0001102424	DE 0.5 15Aug27

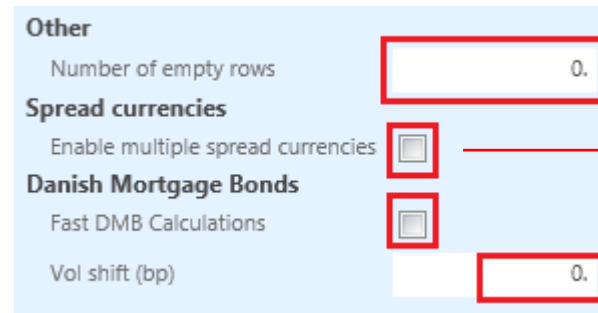
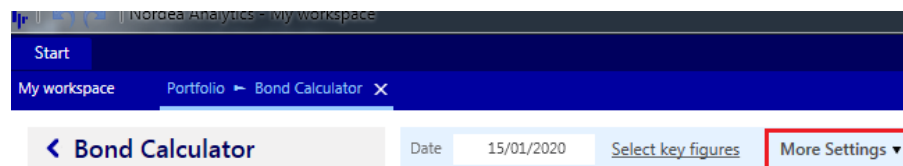
### Enable multiple spread currencies:

Calculates spread for up to two currencies for the following key figures:

- Spread (Gov)
- Spread (Libor 3M)
- Spread (Libor 6M)
- Spread (OIS)

**Fast DMB Calculations:**  
Danish Mortgage Bond calculation time is reduced at the cost of precision

**Vol shift (bp):**  
Shifts the volatility surface by X basis points




Enable multiple spread currencies	<input checked="" type="checkbox"/>
Spread currency 1	DKK
Spread currency 2	EUR

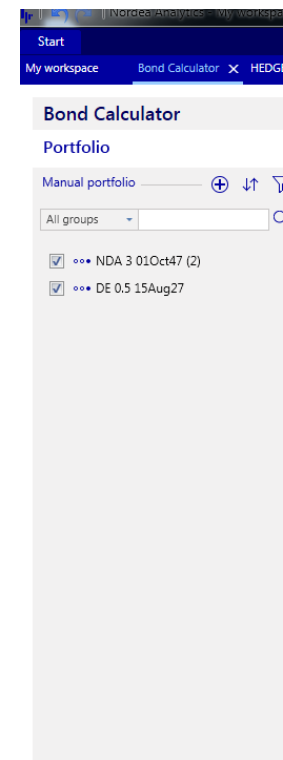
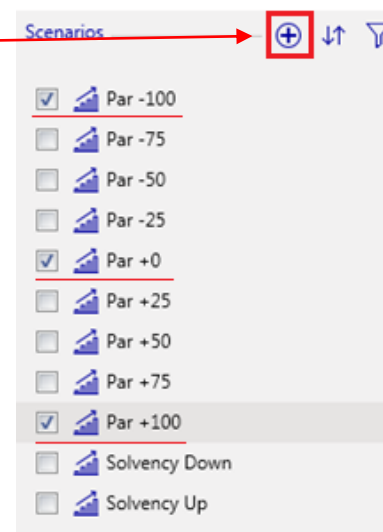
Spread (DKK Gov)	Spread (EUR Gov)
-12.7	-39.5
-0.4	-7.2

# Scenarios

It is possible to calculate key figures for multiple scenarios simultaneously by selecting them at the bottom-left corner of the report.

The most common parallel-shift scenarios can be selected from the beginning. If more customized scenarios are needed, they can be created by pressing .

Adds new user-defined scenarios



## SCENARIO: PAR -100

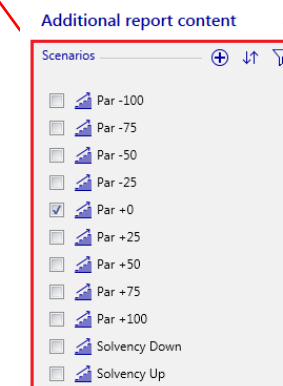
ISIN	Name	Coupon	Time	Price	Yield	Spread (Default)
DK0002030337	NDA 3 01Oct47 (2)	3,000	16:15:00	107,4250	2,380 %	-65,8
DE0001102424	DE 0.5 15Aug27	0,500	16:15:00	106,8340	-0,389 %	106,1

## SCENARIO: PAR +0

ISIN	Name	Coupon	Time	Price	Yield	Spread (Default)
DK0002030337	NDA 3 01Oct47 (2)	3,000	16:15:00	107,4250	2,380 %	-25,6
DE0001102424	DE 0.5 15Aug27	0,500	16:15:00	106,8340	-0,389 %	6,1

## SCENARIO: PAR +100

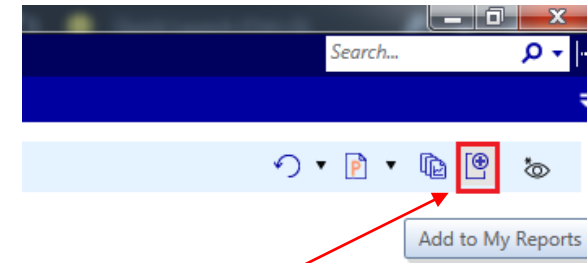
ISIN	Name	Coupon	Time	Price	Yield	Spread (Default)
DK0002030337	NDA 3 01Oct47 (2)	3,000	16:15:00	107,4250	2,380 %	15,4
DE0001102424	DE 0.5 15Aug27	0,500	16:15:00	106,8340	-0,389 %	-93,9



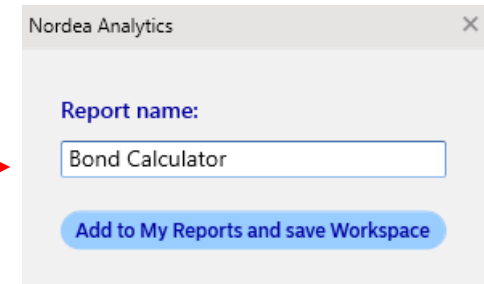
## Saving a Bond Calculator report

When the portfolio, key figures and settings have been set up, it can be saved to be easily accessed again.

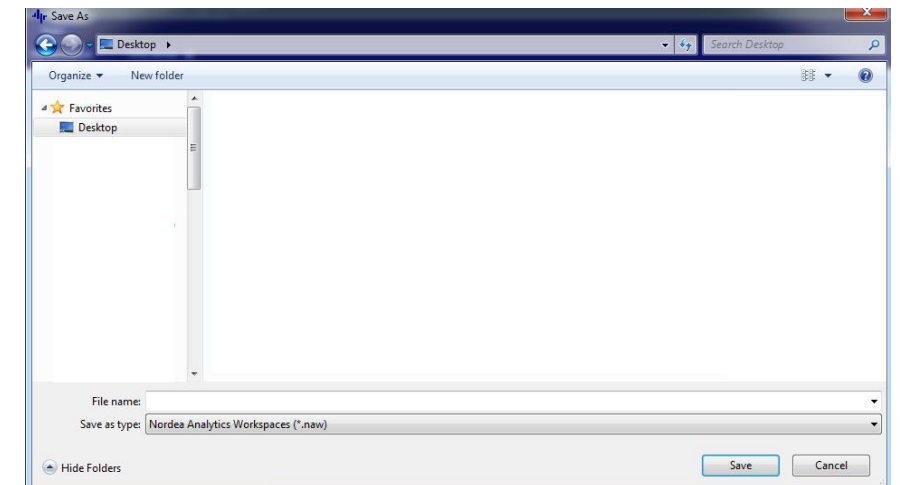
**Add to My Reports:** Press the save-icon



**Report name:** You will be prompted to name the report containing your portfolio and selection of key figures.



**Save workspace:** If you have not saved the workspace yet, you will be asked to do so now. This is the step that saves your settings, so they can be opened later after closing Nordea Analytics.





## Opening a saved Bond Calculator report

There are two ways of opening a saved report (workspace).

1) Select Start, Open and then find the (workspace) file saved on the previous slide

2) Alternative, the most recently used workspaces will be shown in the bottom right of the front page

In the bottom right corner, the title My Reports will show up with the saved Bond Calculator report (or the name chosen on the previous slide).

