

Mortgage Tools Historical Analysis

Description

The Mortgage Tools Historical Analysis (Historical analysis) report creates a statistical analysis of a chosen key figure or for fixed-rate noncallable bonds in general and Swedish mortgage bonds in particular. The key feature of the report is the possibility to easily perform relative value analysis of bond yields and spreads for different mortgage institutions.

Settings

It is possible to specify the following settings in Historical Analysis

Mortgage Issuers: A list of institutions to choose from. Mainly Swedish mortgage institutions but also other countries and government issuers.

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

Save curve in real time: If chosen, the curves are saved and reused when changing input, e.g. quote of a bond. If not chosen, the newest curves are always used but this hurts performance. If Date is not the current date, this setting has no effect.

History: Determines the period length for statistical analysis. Default is 1 month.

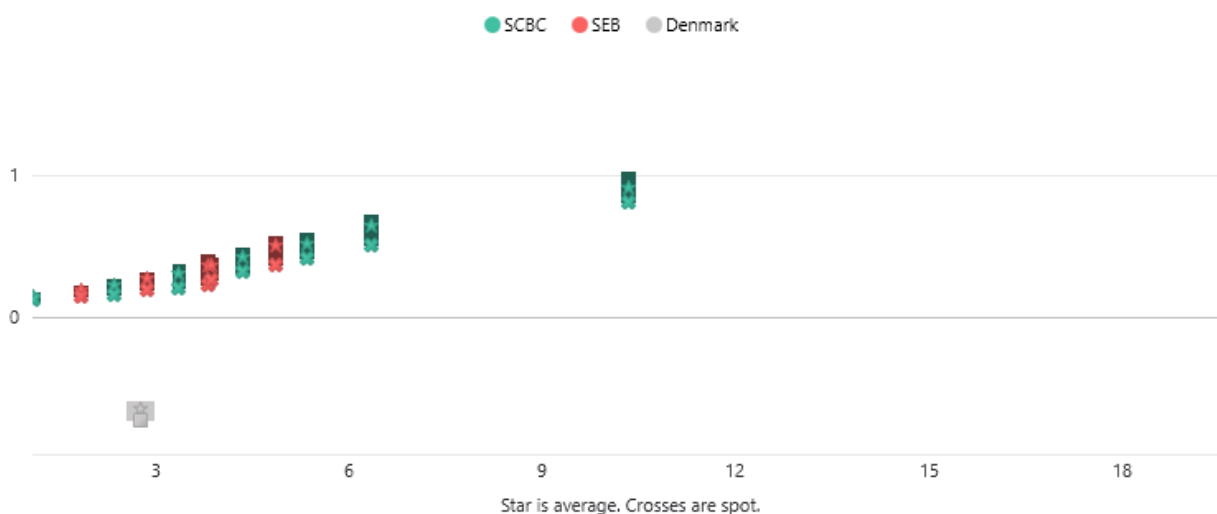
Key figure: Determines the key figures used in the analysis.

Spread curve: Determines which interest rate curve is used if the key figure is spread-related.

Report elements

The Historical Analysis report elements are described below.

Example:



In the graph above the analysis for each bond is illustrated with minimum and maximum in the period along with the mean and spot values.

SCBC (COVERED BOND CORP)

Name	Time to mat	Yield percent	Keyfigure	Average	Std_Dev	Min	Min_Date	Max	Max_Date	Z_Score
SCBC 141	0,50	0,09	0,09	0,08	0,00	0,08	15-11-2019	0,09	11-12-2019	1,52
SCBC 142	1,25	0,16	0,16	0,15	0,01	0,14	18-11-2019	0,17	02-12-2019	0,74
SCBC 143	2,50	0,24	0,24	0,22	0,02	0,19	20-11-2019	0,26	02-12-2019	1,00
SCBC 144	3,51	0,30	0,30	0,29	0,02	0,25	20-11-2019	0,34	02-12-2019	0,23
SCBC 145	4,49	0,42	0,42	0,41	0,03	0,35	20-11-2019	0,47	02-12-2019	0,20
SCBC 147	6,50	0,63	0,63	0,61	0,03	0,55	20-11-2019	0,65	02-12-2019	0,65
SCBC 151	10,49	0,98	0,98	0,97	0,02	0,95	11-12-2019	1,00	13-12-2019	0,55

SEBB (SEB BOLÂN)

Name	Time to mat	Yield percent	Keyfigure	Average	Std_Dev	Min	Min_Date	Max	Max_Date	Z_Score
SEBB 573	0,50	0,08	0,08	0,08	0,00	0,08	06-12-2019	0,09	13-12-2019	-0,05
SEBB 574	2,00	0,20	0,20	0,19	0,01	0,17	18-11-2019	0,22	02-12-2019	0,68
SEBB 575	3,01	0,27	0,27	0,26	0,02	0,24	19-11-2019	0,30	02-12-2019	0,24
SEBB 578	3,96	0,36	0,36	0,35	0,02	0,31	20-11-2019	0,40	02-12-2019	0,35
SEBB 576	4,01	0,36	0,36	0,36	0,02	0,32	20-11-2019	0,40	02-12-2019	-0,06
SEBB 579	5,01	0,49	0,49	0,48	0,03	0,43	20-11-2019	0,53	02-12-2019	0,38
SEBB 594	19,78	1,57	1,57	1,56	0,02	1,51	20-11-2019	1,61	02-12-2019	0,53

In the tables above, the statistical analysis is shown for each bond in the series.