

## Index Composition

### Description

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Index Composition is a tool for analysing Nordea Markets' official bond indices. The tool brings the opportunity to see the composition of available indices, compare multiple indices, compare historical composition, etc.

### Settings

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**Date:** Specifies the date of the index composition.

**Index:** Specifies the index to analyse.

**Group by:** Specifies where to show single underlying bonds or group them by bond series.

#### Compare two indices

Enable to compare two indices on the same date. The comparison will be based on bond series.

**Index 1:** Specifies the first index to compare

**Index 2:** Specifies the second index to compare

#### Compare index on different dates

Enable to compare the same index on multiple dates to see historical development of the composition of the index.

**Index:** Specifies the index to compare

**First date:** Specifies the first date to compare

**Second date:** Specifies the first date to compare

**Third date:** Specifies the first date to compare

**Fourth date:** Specifies the first date to compare

**Maturity (YYYY):** Specifies the year of maturity of underlying bonds to be included in comparison.

**Coupon (%):** Specifies the coupon of underlying bonds to be included in comparison.

**Interest only:** Specifies if underlying bonds to be included in the comparison should be interest only.

## Report

Standard report view

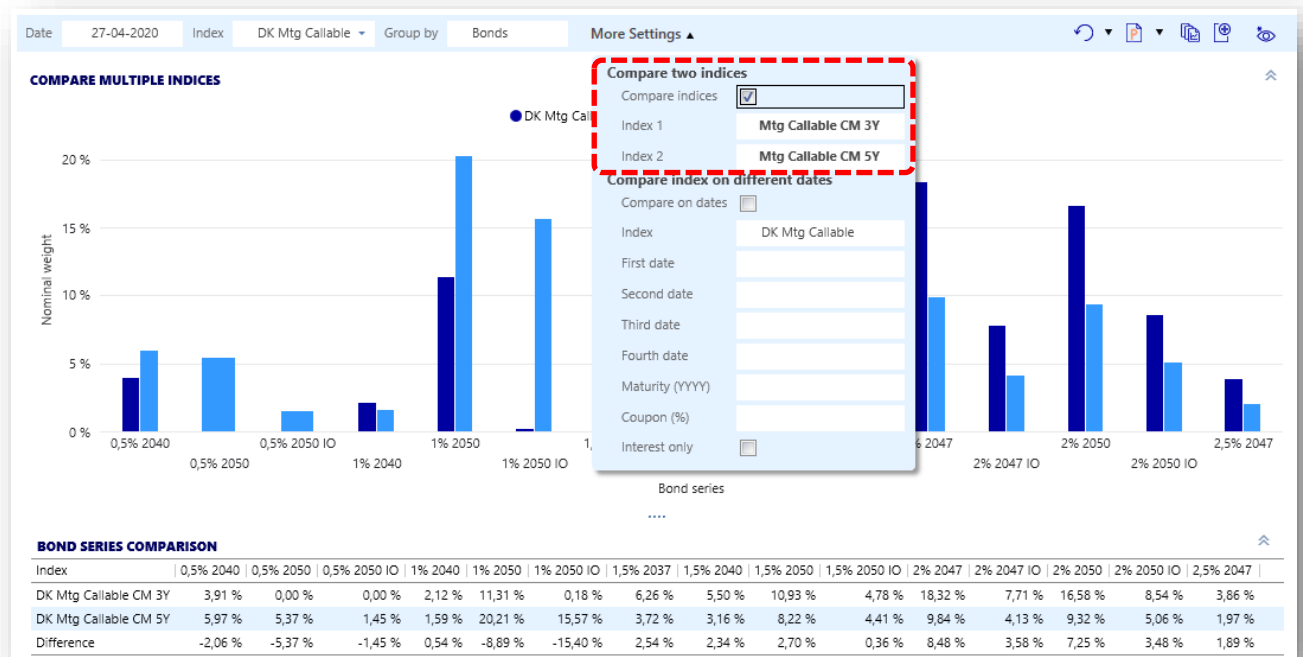
Settings

Date 27-04-2020 Index DK Mtg Callable Group by Bond Series More Settings

**DK MTG CALLABLE**

Isin	Name	Nominal Amount	Market Value	Nominal Weight	Market Weight	Dirty Price	BPV	BPV 3M	BPV 6M	BPV 1Y	BPV 2Y	BPV 5Y	BPV 7Y	BPV 10Y	BPV 15Y	BPV 20Y	BPV 25Y	BP
0,5% 2040	0,5% 2040	25,75	24,89	6,50 %	6,34 %	96,69	6,63	0,00	0,03	0,11	0,50	0,80	0,83	1,37	2,10	0,97	0,02	
0,5% 2050	0,5% 2050	28,43	26,71	7,18 %	6,81 %	93,93	8,64	0,00	0,01	0,07	0,40	0,75	0,94	1,46	1,52	1,37	1,62	
0,5% 2050 IO	0,5% 2050 IO	9,48	8,84	2,39 %	2,25 %	93,17	10,38	0,00	0,01	0,05	0,30	0,61	0,79	1,79	2,21	1,88	2,16	
1% 2040	1% 2040	5,62	5,64	1,42 %	1,44 %	100,40	4,07	0,02	0,06	0,18	0,61	0,73	0,59	0,75	0,99	0,21	-0,04	
1% 2050	1% 2050	89,37	87,17	22,55 %	22,21 %	97,54	6,86	0,00	0,03	0,12	0,51	0,79	0,81	1,13	1,16	0,95	1,11	
1% 2050 IO	1% 2050 IO	78,48	75,88	19,81 %	19,34 %	96,69	8,20	0,00	0,02	0,11	0,45	0,72	0,73	1,35	1,62	1,34	1,52	
1,5% 2037	1,5% 2037	11,76	12,14	2,97 %	3,09 %	103,23	2,34	0,03	0,08	0,22	0,68	0,67	0,43	0,38	0,10	-0,23	-0,01	
1,5% 2040	1,5% 2040	9,80	10,07	2,47 %	2,57 %	102,77	1,93	0,03	0,08	0,23	0,66	0,62	0,40	0,20	0,14	-0,34	-0,10	
1,5% 2050	1,5% 2050	29,26	29,63	7,38 %	7,55 %	101,27	3,56	0,02	0,07	0,19	0,60	0,73	0,61	0,69	0,43	0,04	0,43	
1,5% 2050 IO	1,5% 2050 IO	16,93	17,01	4,27 %	4,33 %	100,47	4,43	0,02	0,06	0,18	0,56	0,69	0,57	0,86	0,71	0,26	0,66	
2% 2047	2% 2047	29,12	30,23	7,35 %	7,70 %	103,83	0,98	0,04	0,09	0,24	0,64	0,61	0,43	0,23	-0,22	-0,54	-0,18	
2% 2047 IO	2% 2047 IO	12,20	12,61	3,08 %	3,21 %	103,40	0,78	0,04	0,10	0,24	0,60	0,61	0,46	0,20	-0,28	-0,63	-0,18	
2% 2050	2% 2050	28,47	29,33	7,18 %	7,47 %	103,03	1,15	0,04	0,09	0,23	0,60	0,57	0,42	0,30	-0,06	-0,54	0,05	
2% 2050 IO	2% 2050 IO	15,97	16,34	4,03 %	4,16 %	102,33	1,59	0,04	0,10	0,22	0,55	0,57	0,42	0,39	0,04	-0,43	0,16	
2,5% 2047	2,5% 2047	5,62	5,89	1,42 %	1,50 %	104,79	0,01	0,05	0,11	0,25	0,62	0,50	0,32	0,05	-0,40	-0,81	-0,32	

Compare two indices



## Compare single index on multiple dates

