

## DMB Underlying Loan Information

### Description

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*The DMB Underlying information (DMB pool) report is a tool analysing the underlying loan structure of Danish Callable Mortgage Bonds.*

### Settings

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*It is possible to specify the following settings in Relative Value*

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

**Percentage:** Whether the results should be related to outstanding amount or in nominals.

**Historical Date:** The historical date to compare results with.

### Report elements

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*DMBA report elements are described below.*

#### STATIC DATA

Name	NDA 0.5 01Oct27 (2)	NDA 0.5 01Oct30 (2)	NDA 0.5 01Oct50 (2)
Issuer	Nordea Kredit Realkreditaktieselskab	Nordea Kredit Realkreditaktieselskab	Nordea Kredit Realkreditaktieselskab
Coupon	0,5	0,5	0,5
Maturity	01-10-2027	01-10-2030	01-10-2050
Quote	101,325	101,35	96,3

In the table above, simple static (and quote) for the individual bonds are shown.

## KEYFIGURES AS OF 30-01-2020

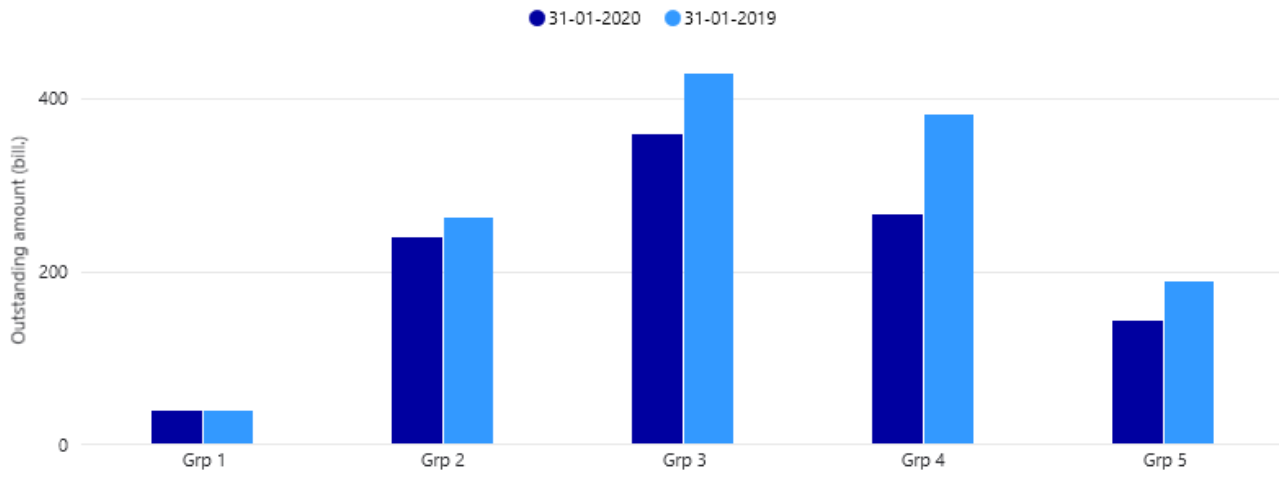
Name	NDA 0.5 01Oct27 (2)	NDA 0.5 01Oct30 (2)	NDA 0.5 01Oct50 (2)
Clean price	101,33	101,35	96,18
Yield (Percent)	0,00	0,00	0,01
Gov spread	69,26	66,42	44,58
Swap spread			
YCS	65,74	67,20	79,53
BPV	3,14	3,63	8,84
CVX	-0,27	-1,05	-3,97
Macauley duration	3,60	4,57	14,54
Poolfactor	0,55724	0,83722	1
Prepayment date	01-04-2020	01-04-2020	01-04-2020
Preliminary Prepayment	3,12 %	2,25 %	0,00 %
Outstanding	966.457K	1.658.950K	8.755.510K
Corrected Outstanding amount	966.457K	1.658.950K	8.755.510K
Average loan size	612.493	624.106	1.709.247

In the table above, key figures for the individual bonds are shown.

## POOL INFORMATION NDA 0.5 01OCT27 (2)

Loan Group	Group 1	Group 2	Group 3	Group 4	Group 5
Residential bond	3,51 %	21,06 %	30,62 %	17,00 %	1,87 %
Residential cash	0,00 %	0,00 %	0,00 %	0,00 %	0,00 %
Other bond	0,13 %	1,71 %	2,94 %	4,23 %	0,53 %
Other cash	0,00 %	0,14 %	0,87 %	4,22 %	11,19 %
Total	3,64 %	22,91 %	34,43 %	25,45 %	13,58 %

In the table, the borrower composition is shown (in this table in relative term).



In graph above, the change in borrower groups is illustrated.