



Scanrate Pricing Service

The market leading independent evaluated pricing service for the Danish bond market

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Scanrate Pricing Service (SPS) is your pricing service for Danish bonds. The service covers all major bond types in the market and supplies you with an independent price on both liquid and illiquid bonds. The service also provides you with relevant risk figures and it is a one-stop solution for investors in the Danish bond market.

Full Transparency

For full transparency, the SPS website provides you with complete access to every aspect of the individual price calculation including the models selected for each bond, recent pricing performance and background information. Every aspect of the models is thoroughly documented in a Technical Document available for you as a subscriber.

Benchmark Models

The prices are derived using high quality basic data and Scanrate's benchmark prepayment and valuation models for the Danish bond market. Our team of analysts monitors and extends the models to adapt to market developments.



Some of the largest and most ambitious financial institutions are already using SPS for pricing and risk management



Application

The Scanrate Pricing Service provides input for:

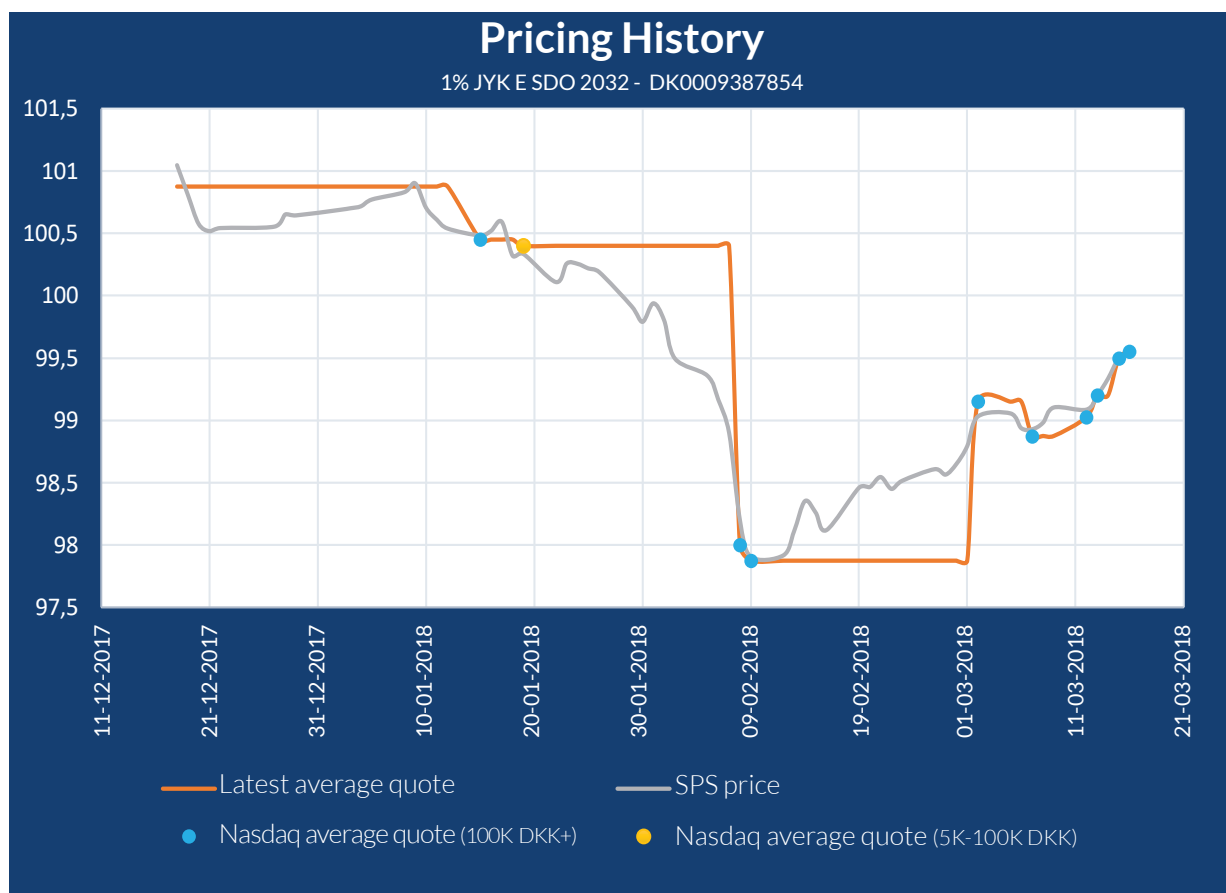
- ✓ Evaluated pricing for NAV calculations
- ✓ Profit/loss statements
- ✓ Collateral management
- ✓ Fair value measurement for IFRS 9 and ASC 820
- ✓ Best execution price for MiFID II reporting
- ✓ FRTB backtest of internal models

Coverage

The service covers all important bonds in the Danish market including:

- ✓ Callable mortgage bonds
- ✓ Adjustable rate mortgage bonds
- ✓ Fixed rate non-callable mortgage bonds
- ✓ Capped floaters and ratchets
- ✓ Inflation linked bonds
- ✓ Danish government bonds

An example of evaluated prices for an illiquid bond following the market through our models





About Scanrate Financial Systems

Scanrate Financial Systems A/S is the leading independent specialist in Danish mortgage backed bonds. We have more than 30 years of experience in delivering high quality software, pricing and risk figures as well as background data on Danish bonds.

[Contact us](#) to learn more about Scanrate Pricing Service today - we are always ready to help you with any questions you may have.



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