



FactSet Launches Coverage of Danish Bonds

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Addition of Scanrate brings leading Nordic fixed income content and analytics to FactSet clients

NORWALK, Conn., Sept. 29, 2020 (GLOBE NEWSWIRE) -- [FactSet](#) (NYSE:FDS) (NASDAQ:FDS), a global provider of integrated financial information, analytical applications, and industry-leading service, announced that it has launched content and analytics for Danish covered bonds across its distribution channels, including the FactSet workstation. The company is working with [Scanrate](#), a leading provider of fixed income software, models, and data for the Danish bond market, to deliver increased coverage of the Danish market.

"Denmark is one of the most secure property markets in the world, and we are already seeing demand from fixed income clients looking for more flexible assets in the hunt for yield," said Carl Cedstrand, Vice President and Regional Director, UK and Nordics, FactSet. "We are providing a unique content set thanks to our work with Scanrate, which is one of the few companies that offers such detailed coverage of the Danish bond universe."

One third of the EUR 553 billion Danish bond market consists of 20 to 30-year, pass-through, fixed-rate covered mortgage bonds, which have prepayment features similar to pass-through mortgage-backed securities issued in the United States. Unlike European sovereign debt and the upcoming bonds set to be issued by the European Union, which are mostly in negative yields, the AAA-rated Danish mortgage bonds still offer interesting return potentials for investors able to analyze and manage potential prepayment risk. Consequently, foreign holdings of Danish fixed rate mortgage bonds have doubled to 34 percent over the past five years.

The addition of Scanrate to FactSet means clients will be able to access:

- Reference data, prepayment history and market prices for the full range of Danish bonds;
- Daily updated prepayment and valuation models covering all aspects of the Danish bond market;
- Option adjusted risk measures and key rates;
- Projected cash flow forecasts and scenario analysis;
- Performance attribution.

"The Scanrate models may be used for both end-of-day reporting and interactive analysis," said Svend Jakobsen, CEO, Scanrate. "The full integration with FactSet tools allows you to analyze how the risk and return characteristics of Danish mortgage bonds fits into your global fixed income portfolio."

For more information, please visit: <https://www.factset.com/solutions/business-needs/portfolio-analytics/portfolio-analytics> or <https://www.scanrate.dk/>.

About FactSet

FactSet® (NYSE:FDS | NASDAQ:FDS) delivers superior content, analytics, and flexible technology to help more than 131,000 users see and seize opportunity sooner. We give investment professionals the edge to outperform with informed insights, workflow solutions across the portfolio lifecycle, and industry-leading support from dedicated specialists. We're proud to have been recognized with multiple awards for our analytical and data-driven solutions and repeatedly scored 100 by the Human Rights Campaign® Corporate Equality Index for our LGBTQ+ inclusive policies and practices. Subscribe to our thought leadership blog to get fresh insight delivered daily at insight.factset.com. Learn more at www.factset.com and follow us on Twitter: www.twitter.com/factset.

About Scanrate

Founded in 1986, Scanrate Financial Systems A/S is a privately owned Danish company providing fixed income software, reference data and evaluated pricing. Scanrate has developed prepayment and valuation models widely used as benchmarks for the Danish bond market and provides the full range of analytics needed for risk, performance measurement and regulatory reporting. Clients include central banks, banks, asset managers and financial information vendors.

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