

EDGE

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Treasury guide Edge 3.4

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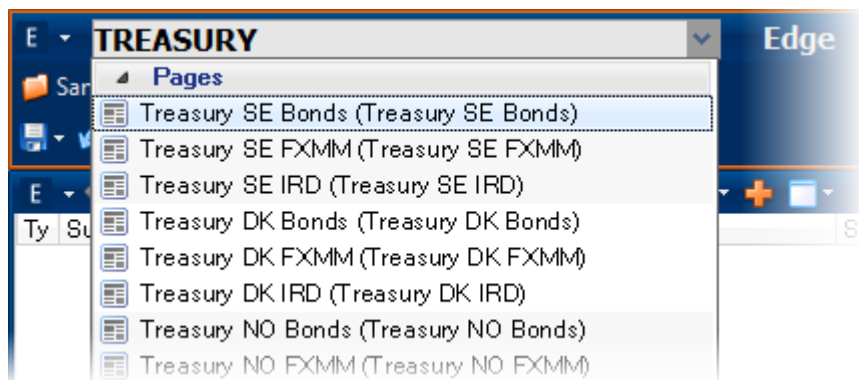
Welcome to Edge Treasury!

This guide is intended for you who are interested in learning more about the treasury content in Edge. Here the final treasury pages available in Edge are presented, but also how you can customize the views and gather more data to fit your specific needs. If you have questions about this document or if you are interested in booking a training, please contact Telekurs Customer Services. Contact details are included at the bottom of each page.

Open a page

Click in the box at the top left where the name of your current page is stated.

Write **Treasury** to immediately open up a list of available pages of Treasury data. Press **[Enter]** after selecting a specific page to open it. You can also write the whole name of the page to open it directly. For example, type **SE Treasury Bonds** followed by **[Enter]** to open up that page.



General

This section deals with a number of useful functions required to enable the user to exploit the capabilities Edge Treasury offers.

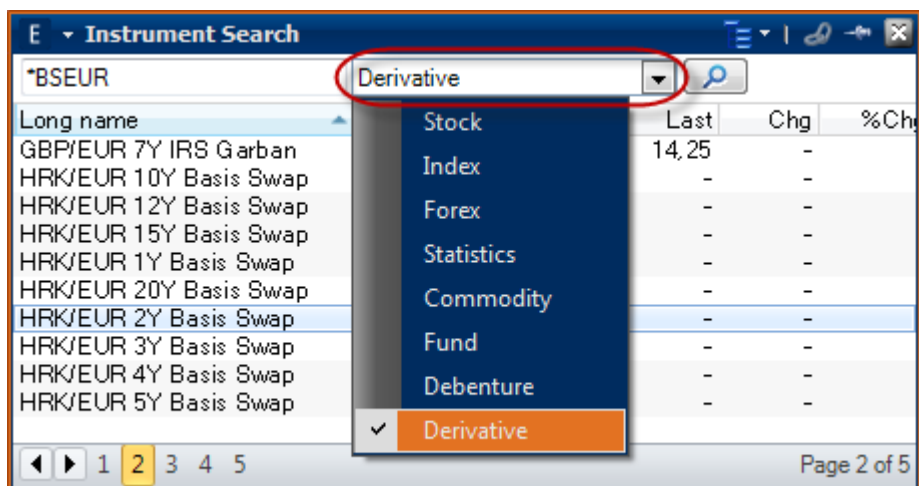
Instrument search (Search...)


This search field allows you to search all the instruments available in the database for Edge. You can search by ticker, name, ISIN or various abbreviations.

By typing * in the beginning of a word, you will search any instrument where the sought word in any way is part of the name string. For example, if we want to search for **Basis Swap EUR**, we can write ***BSEUR**.




After the initial search has been carried out, you may also need to specify which variables are of interest to filter out. In the above case with * **BSEUR**, we initially receive no results. But by checking the derivative filters, we filter all derivatives with * **BSEUR** in the name, as shown below.



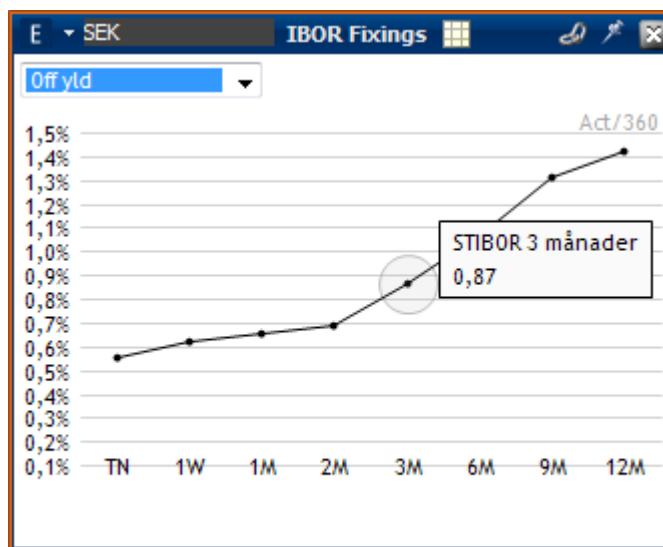
After your search variables have been chosen, begin your search by clicking on the icon .

Yield curves

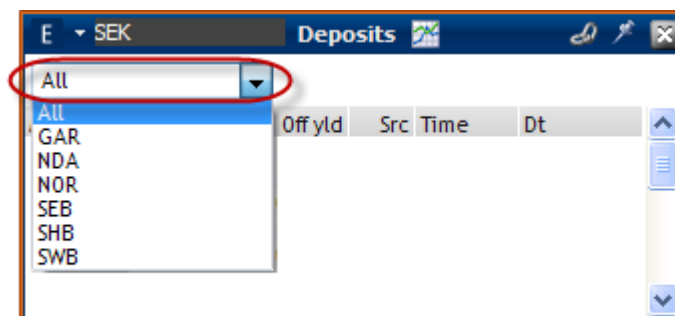
Bonds, Interest Swaps, Deposits and **IBOR Fixings** can be illustrated both in table form and graphically in the form of a yield curve. Click on the icon  to draw selected information as a yield curve. (Currently, Edge does not show yield curves as zero coupon bonds.)



The image below shows a selected yield curve for **STIBOR Fixing**, where three months **STIBOR** have been marked.

**Donors**

There are a number of data donors in Edge Treasury. You can filter the data by, in accordance with the following picture, select a specific information donor.



See page 5 for further information regarding which institutions are behind the donor abbreviations.

Donor abbreviations***General**

OMF – OMX Fixing
GTI – GTIS, Global Trading IS

Benchmark Bonds

TTL – Tullet / Prebon

Interest Rate Swaps / TN Swaps

CON – Consensus / Den Danske Bank
GAR – Garban
DDB – Den Danske Bank
HBM – Handelsbanken Market
NDA – Nordea
SEB – Skandinaviska Enskilda Banken
SES – SEB Stockholm
SWB – Swedbank
PHO – Pohjola Bank plc
BRX – Barclays Bank
RBG – Royal Bank of Scotland Group

Deposits

GAR – ICAP/Garban
NDA – Nordea
NOR – Nordea
SEB – Skandinaviska Enskilda Banken
SHB – Handelsbanken
SWB – Swedbank

Mortgage Bonds

CAIO – Handelsbanken Hypotek
LFBO – Länsförsäkringar Bolån
LFHY – Länsförsäkring Hypotek
NBHO – Nordea Hypotet
SBAO – Sveriges Bostadsfinansierings AB
SCBO – Sveriges Säkerställda Obligationer / SBAB
SEBB – SEB Bolån
SPIO – Spintab Hypotek (Swedbank)

Currencies

DDB – Den Danske Bank
DNO – DNB Nor
GTI – GTIS, Global Trading IS
HBM – Handelsbanken Markets
NDA – Nordea
SES – SEB Stockholm

* Please note that donors and their abbreviations are continually changing. The above may differ from the current version of Edge.

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Treasury pages

Treasury SE Bonds

This page gives you quick access to a perspicuous perspective of the bond market and its major players - government and mortgage institutions. See below for an explanation of the current tabs.

More Bonds	Local Government, Housing and index-linked notes
Interest Rate Forwards	Interest rate derivatives
Interest Rate Swap	Interest rate swaps
Reference Rates	Reference rate interests
Treasury Bonds	Government bonds
Treasury Bills	Treasury bills
Benchmark Bonds	Benchmark bonds

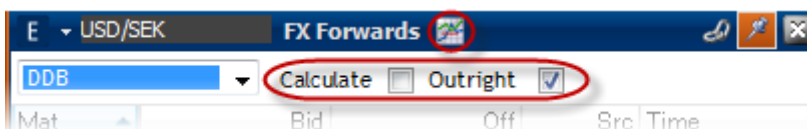
Under **Interest Rate Forwards** you will also find various city bonds (**T-Bond**), **Forward Rate Agreements (FRA)** and other interest rate derivatives such as governor futures (**RIBA**).

Treasury FX MM

This page offers a transparent view over the short and long-term interest rate derivatives and currency forwards.

Interest Rate Swaps	Interest rate swaps
Deposit	Deposit mortgages
TN Swaps	Tomorrow – Next Interest rate swap
IBOR Fixing	Interbank Offered Rate Fixing
IMM FRA	International Monetary Market Forward Rate Agreement
FX Forward	Currency forward

In **FX Forward**, it is also possible to calculate the theoretical currency forward where donors are missing from the **Calculate** function, and calculate bid and offer in the form of points or in real value through the option **Outright** .



Treasury IRD

This page focuses on the various interest rate derivatives in Edge. In addition to the information also available via the **Treasury FX MM**, there is also a consolidated view of **Swaptions** and **Caps & Floors**. Through these views, it is possible to see **Strike, ATM, Maturity** and **Tenor**.

National differences

Norway

In Norway, there is a complete list of bond (**Bond List**) that can be filtered to specific donors. This list is available in all the Norwegian Treasury pages.

Finland

Prime Rates and **CD's** (Certificate of Deposit) are available in all Finnish Treasury pages.

Prime Rates

Long name	Value
FIM Prime	1,3500
S-Prime	1,5000
Handelsbanken Prime	1,5000
OP-Prime	1,5500
SEB Gyllenberg Prime	1,7500

CD

Mat	Bid yld	Off yld	Src Time	Dt
M01	0,6400	0,5900	NDA 11:38:26	2010-07-2
M02	0,7200	0,6700	NDA 11:45:12	2010-07-2
M03	0,9000	0,8500	NDA 11:45:18	2010-07-2
M04	0,9600	0,9100	NDA 11:45:23	2010-07-2
M05	1,0500	1,0000	NDA 11:45:34	2010-07-2
M06	1,1400	1,0900	NDA 11:41:14	2010-07-2