# Report 8025 : Bond Position Analysis Duration Report

### **PURPOSE**

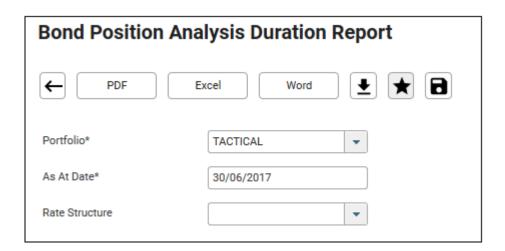
To provide the details used by CS Lucas to show the Bond Position Analysis Duration Report.

#### WHY IS THIS IMPORTANT?

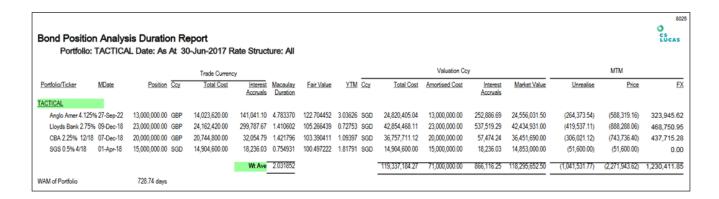
Allow users to verify the details of Bond Position Analysis Duration Report.

## **QUERY**

1. Navigate to Reporting > Standard > Report 8025: Bond Position Analysis Duration Report.



- 2. Fill in the mandatory parameter Portfolio, As At Date.
- 3. Click on the required format.
- 4. The report shows the Portfolio, Ticker, MDate, Position, Trade Currency, Total Cost in Trade Currency, Interest Accruals in Trade Currency, Macaulay Duration, Fair Value, YTM, Valuation Currency, Total Cost in Valuation Currency, Amortised Cost in Valuation Currency, Interest Accruals in Valuation Currency, Market Value in Valuation Currency, MTM (Unrealise, Price and FX Impact) and Weighted Average Maturity of the Portfolio.



For explanation of button, please see <u>link</u>.

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#### **DATA SOURCE**

# **FREQUENTLY ASKED QUESTIONS**

#### **RELATED INFORMATION**

**General Formatting For All Reports** 

#### **CHANGE HISTORY**

Date	Ву	Changes
28-Арг-2020	TS	Created.