

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.



The screenshot shows the 'Bond Position Analysis Duration Report' interface. At the top, there is a title bar. Below it, there are several buttons: a back arrow, 'PDF', 'Excel', 'Word', a download icon, a star icon, and a save icon. Below these buttons, there are three input fields: 'Portfolio*' with a dropdown menu showing 'TACTICAL', 'As At Date*' with a text input showing '30/06/2017', and 'Rate Structure' with a dropdown menu.

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.

Bond Position Analysis Duration Report

Portfolio: TACTICAL Date: As At 30-Jun-2017 Rate Structure: All

Portfolio/Ticker	MDate	Position	Trade Currency				Fair Value	YTM	Ccy	Valuation Ccy				MTM					
			Total Cost	Interest Accruals	Macaulay Duration	Total Cost				Amortised Cost	Interest Accruals	Market Value	Unrealise	Price	FX				
TACTICAL																			
Anglo Amer 4.125% 27-Sep-22		13,000,000.00	GBP	14,023,620.00	141,041.10	4.783370	122,704,452	3.03626	SGD	24,820,405.04	13,000,000.00	252,886.69	24,556,031.50	(264,373.54)	(588,319.16)	323,945.62			
Lloyds Bank 2.75% 09-Dec-18		23,000,000.00	GBP	24,162,420.00	299,787.67	1.410602	105,266,439	0.72753	SGD	42,854,468.11	23,000,000.00	537,519.29	42,434,931.00	(419,537.11)	(888,288.06)	468,750.95			
CBA 2.25% 12/18 07-Dec-18		20,000,000.00	GBP	20,744,800.00	32,054.79	1.421796	103,390,411	1.09397	SGD	36,757,711.12	20,000,000.00	57,474.24	36,451,690.00	(306,021.12)	(743,736.40)	437,715.28			
SGS 0.5% 4/18 01-Apr-18		15,000,000.00	SGD	14,904,600.00	18,236.03	0.754931	100,497,222	1.81791	SGD	14,904,600.00	15,000,000.00	18,236.03	14,853,000.00	(51,600.00)	(51,600.00)	0.00			
				Wt Ave			2.031852												
									119,337,184.27		71,000,000.00		866,116.25		118,295,652.50		(1,041,531.77)	(2,271,943.62)	1,230,411.85
WAM of Portfolio		728.74 days																	

For explanation of  button, please see [link](#).

For explanation of   buttons, please see [link](#).

DATA SOURCE**FREQUENTLY ASKED QUESTIONS****RELATED INFORMATION**

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
28-Apr-2020	TS	Created.