

Report 8035 : Bond Portfolio Duration

PURPOSE

To provide the details used by CS Lucas to show the Bond Portfolio Duration.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Bond Portfolio Duration.

QUERY

1. Navigate to Reporting > Standard > Report 8035: Bond Portfolio Duration.



The screenshot shows the 'Bond Portfolio Duration' report interface. At the top, there is a title 'Bond Portfolio Duration'. Below the title, 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 with labels: 'Portfolio*' with a dropdown menu showing 'TACTICAL', 'As At Date*' with a text input field showing '30/06/2017', and 'Report Ccy*' with a dropdown menu showing 'SGD'.

2. Fill in the mandatory parameter – Portfolio, As At Date, Reporting Currency.


3. Click on the required format.

4. The report shows the Asset Class, Ticker, Portfolio, Holding, Currency, Market Price, Reporting Currency, Amortised Cost, Reporting Currency, Market Value, Variance, Coupon (%), MDate, Weighting (%), Remaining Tenor (Yr), Market Yield (IRR), Macaulay Duration, Modified Duration.

Bond Portfolio Duration

Portfolio: TACTICAL Date: As At 30-Jun-2017 Rpt Ccy: SGD

Asset Class/Ticker	Portfolio	Holding Ccy	Mkt Price	Rpt Ccy	Amortised Cost	Rpt Ccy Mkt Value	Variance	Coupon (%)	MDate	Wt (%)	Remaining Tenor (Yr)	Market Yield (IRR)	Macaulay Duration	Modified Duration
Bond														
Anglo Amer 4.125%	TACTICAL	13,000,000.00	GBP	105.350000	SGD	13,000,000.00	24,556,031.50	11,556,031.50	4.125000	27-Sep-2022	17.16	5.246575	3.0127	4.7366
CBA 2.25% 12/18	TACTICAL	20,000,000.00	GBP	101.650000	SGD	20,000,000.00	36,451,690.00	16,451,690.00	2.250000	7-Dec-2018	25.47	1.438356	1.3798	1.4207
Lloyds Bank 2.75%	TACTICAL	23,000,000.00	GBP	102.900000	SGD	23,000,000.00	42,434,931.00	19,434,931.00	2.750000	9-Dec-2018	29.65	1.443836	0.8319	1.4093
SGS 0.5% 4/18	TACTICAL	15,000,000.00	SGD	99.020000	SGD	15,000,000.00	14,853,000.00	(147,000.00)	0.500000	1-Apr-2018	10.38	0.753425	1.8115	0.7544
		71,000,000.00				71,000,000.00	118,295,652.50	47,295,652.50				Weighted	1.5764	2.0213
Other Asset Class														
Cash				SGD	24,813,661.75	24,813,661.75	(0.00)			17.34	0.000000	0.0000	0.0000	0.0000
					24,813,661.75	24,813,661.75	(0.00)					Weighted	0.0000	0.0000
Total					95,813,661.75	143,109,314.25	47,295,652.50			100.00	Weighted	1.3031	1.6708	1.6538

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.