

## Tool for the construction and analysis of a model portfolio of European bonds

<b>Client / sector</b>	<b>Large European bank</b>
<b>Project description</b>	<p><b>Tool for the construction and analysis of a model portfolio of European bonds</b></p> <ul style="list-style-type: none"> <li>• Construction of a model portfolio containing European bonds based on a database with secondary market data</li> <li>• Consideration of macro-economic aspects and relative value factors</li> <li>• Comparison of performance with market performance</li> <li>• Weekly publication as a research publication</li> </ul>
<b>Service</b>	<ul style="list-style-type: none"> <li>• Creation of an Excel-based program for the entry of the model portfolio</li> <li>• Development of the calculation model for the performance figures</li> <li>• Calculation of the portfolio performance figures</li> <li>• Connection to the database with secondary market data</li> <li>• Connection to markets data via Bloomberg and Reuters</li> <li>• Automation of the table and chart segments of the weekly publication</li> </ul>
<b>Technology</b>	MS-SQL, Excel
<b>Professional input</b>	Product know-how, valuation know-how, performance measurement
<b>Scope</b>	2 consultants, 2 years
<b>Tags</b>	model portfolio, analysis, research, European bonds