

## Relative value tool for credit and rates research and analysis tools for bonds and bond portfolios

<b>Client / sector</b>	<b>Large European bank</b>
<b>Project description</b>	<b>Relative value tool for credit and rates research and analysis tools for bonds and bond portfolios</b> <ul style="list-style-type: none"><li>• Analysis of bonds with regards to ratings, sectors, maturities, etc.</li><li>• Market data provision</li><li>• Calculation of portfolio key performance figures</li><li>• Analysis of the sample portfolio</li><li>• Calculation of the asset swap spread</li></ul>
<b>Service</b>	<ul style="list-style-type: none"><li>• Design, development and implementation of the tools</li><li>• Connection to the market data source</li></ul>
<b>Technology</b>	EXCEL-VBA C++-DLL with COM connection
<b>Professional input</b>	Product know-how, analysis techniques
<b>Scope</b>	1 consultant, 8 months
<b>Tags</b>	bonds, credit, rates, research, portfolio analysis