

# THOMSON REUTERS EIKON

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## Key Bond Applications



## Document History

Version	Date	Authors	Changes
1.	15 July 2016	Chua Rui Ting Vincent Chia	First Issue for Eikon version 4.x

## Contents

Key Bond Applications .....	1
Document History.....	2
1. Bond Calculator <BNDC> .....	5
2. CreditViews <CREDIT> .....	6
3. Fixed Income New Issue Monitor <FINIM> .....	7
4. Rates Views <RV> .....	8
5. Bond Monitor <BMON> .....	9
6. Government and Corporate Bond Search <GOVSRCH> .....	10
7. Bond View .....	11
7. Money Market and Bond Yield Polls <MBYP>.....	12
8. International Financing Review .....	13
9. Zero Curve Builder <ZCBR> .....	15
10. Fixed Income Portfolio Analytics <FIPA>.....	16
11. Curve Chart <CURC> .....	18
12. Interest Rate Spread Chart <IRSC>.....	19
13. Yield Map <YMAP> .....	20

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# Eikon shortcuts: Fixed Income

APPS & TOOLS FOR INDIVIDUAL BONDS	
Note: In order to see the tools select the bond by hitting the down arrow and then hit the <space> bar. e.g. "US10YT=RR Q"	
DESC	Basics
Q	Quote
CHT	Chart
NEWS	Issuer News
ALQB	All Quotes
HOLD	Holdings
CALC	Bond Calculator
QH	History
DS	Debt Structure
NOTE	Notes
OV	Overview
SCHD	Payments
RES	Research
VALS	Valuations

MARKETS	
HOME	Home page
CNV	Convertibles Guide
CORP	Corporate Bond Guide
EE	Economic Events Monitor
CMO	ABS and CMOs Guide
CRDE	Credit Derivatives Guide
CREDIT	CreditViews
GOV	Government Bond Guide
IFR	IFR Markets Guide
IRD	Interest Rate Derivatives Guide
LOANS	Loans Guide
MBS	Mortgage Backed Securities Guide
MBSDB	MBS Dashboard
MUNI	Municipal Bonds Guide
BGC	BGC Market data Broker Guide
GFI	GFI Broker Guide
ICAP	ICAP Guide
MAX	MarketAxess Guide
TRAD	Tradition Broker Guide
TW	Tradeweb Guide

REAL TIME MONITORING	
ALLQ	All Quotes
Q	Quote
QL	Quote List
QLI	Quote Line
MON	Monitor
TAS	Time & Sales
TICK	Ticker
OPW	Option Watch

## Bonds

CALCULATORS & CHARTS	
ALLQ	All Quotes
ASWP	Asset Swap Calculator
AVRG	Average Calculator
BNDC	Bond calculator
BDFU	Bond Futures
BDHG	Bond Hedge
BDRE	Bond Repo
BDRN	Bond Return
BDST	Bond Strategy
CAPF	Cap and Floor
CDSV	Credit Default Swap
CONV	Convertible
CORR	Correlation Matrix
FRN	FRN
FWDC	Forward Curve
FRAA	FRA Arbitrage
MBSD	MBS Dollar Roll
OASC	Option Adjusted Spread Calculator
REGR	Regression Analysis
RVBC	Relative Value Basis Chart
STIR	STIR Futures
SWCM	Swap Curve Monitor
SWPN	Swaption
SWPR	Swap Pricer
TEDC	TED Spread
ZCBR	ZC Builer
HRA	Historical Return Analysis
MACROX	Macro Explorer

CHARTING	
CHT	Chart
CBOOK	Datastream Chartbook
CDSC	Credit Default Swap chart
CURV	Curve chart
ECOC	Economic Indicator Chart
REBC	Rebasing Chart
RVBC	Relative Value chart
TEAC	Technical Analysis Chart
VOLC	Volatility Chart

SEARCHES	
MBSSRCH	Agency Pools and TBAs
BNDFOSRCH	Bond and STIR Futures and Options
BNDREPOSCH	Bond Repos
CMOSRCH	CMOs/ABS
CDSWSRCH	Credit Default Swap Indices
CDSSRCH	Credit Default Swaps
CURVESRCH	Curves
GOVSRCH	Government and Corporate Bonds
LOANSSRCH	Loans
IRDOTCSRCH	OTC Interest Rate Derivatives
MUNISRCH	US Municipals
ECONSRCH	Economic Indicators
FUTSRCH	Futures Search
OPTSRCH	Options Search

NEWS	
NEWS	News Monitor
TOPNEWS	Top News
IFR	IFR Markets
BRV	Reuters BreakingViews

PORTFOLIO MANAGEMENT	
PORT	Portfolios and Lists
DASH	Portfolio Dashboard
CPA	China Portfolio Analytics
BMON	Bond Monitor
CDSMON	CDS Monitor
SWPO	Swap Portfolio

HELP	
FAQ	Frequently Asked Questions
HELP	Online Help



## 1. Bond Calculator <BNDC>

On Eikon, users can calculate the bond price, as well as the different types of yields, the clean and dirt price as well as the accrued interest for the next coupon.

The screenshot displays the Fixed Rate Bond Calculator (FRB) for HSBC BANK PLC. The bond details include: Ticker XS0644135039, Issuer HSBC BANK PLC, Fixed rate 5.300%, Maturity JUL 12, 2016, Currency AUD, and ISIN XS0644135039. The settlement date is set to Jun 17, 2016. The pricing section shows a Clean Price of 100.19750000 and a Dirty Price of 105.12944444. The cash flow table shows payments from Jul 12, 2012 to Jul 12, 2016, with an annual rate of 5.3000% and a final payment of 105.3000%.

Date	Annual Rate (%)	Income (%)	Paid Coupon
Jul 12, 2012	5.3000	5.3147	5.3147
Jul 12, 2013	5.3000	5.3000	5.3000
Jul 14, 2014	5.3000	5.3000	5.3000
Jul 13, 2015	5.3000	5.3000	5.3000
Jul 12, 2016	5.3000	105.3000	

As there are different ways to calculate the yield to maturity, depending on the days required (360, 365 or actual) as well as different market conventions, one can make use of the Bond Calculator application <BNDC> in order to find the different yields to maturity.

1. In the Eikon Toolbar, search for <BNDC>
2. In the In-app search bar, search for the bond needed through the ticker coupon maturity convention or the ISIN Code of the bond
3. In the Yield tab, you could search for the different yield types. The native option would display the most common convention for the specific bond
4. The Cashflow tab would display the cashflow payments for the entire life of the bond.

## 2. CreditViews <CREDIT>

For CDS Data, one can refer to the CreditViews page for additional data.

1. In the Eikon Toolbar, navigate to the HOME page
2. Under Asset Classes > Fixed Income to arrive at the Fixed Income Overview Page.
3. Under Quicklinks, select Credit Views

The screenshot displays the Thomson Reuters CreditViews web application interface. At the top, there is a navigation bar with 'Home', 'Indices', 'Intraday CDS', 'Trade CDS', 'Credit Analysis', 'RED Chg', and 'Links'. A search bar for 'CDS Name Search' is visible. Below the navigation, the 'MULTI-ENTITY SELECTION' section includes dropdown menus for 'TR Sector/SubSector', 'Country', 'A-Z', 'Asset Class', and 'Type', along with a 'Search' button. The 'TODAY'S RATINGS MOVERS' section, updated on 7-JUN-2016, lists 'Upgrades' and 'Downgrades' with company names. The 'MARKET OVERVIEW' section, also updated on 7-JUN-2016, features several data tables: 'ITRAXX' (listing Europe, HiVol, Japan, Xover), 'SOVEREIGNS' (listing EU 10y, JP 10y, UK 10y, US 10y), 'EQUITY INDICES' (listing CAC, DAX, Dow, FTSE, Hang S, Nasdaq, Nikkei, S&P, VIXX), 'CDX' (listing HiVol, Inv Gr, HY, EM, LCDX), 'SWAPS SPREAD' (listing EU 10y, JP 10y, UK 10y, US 10y), 'CURRENCIES' (listing CHF, EUR, GBP, JPY), and 'COMMODITIES' (listing CRUDE, GOLD). Each table shows columns for Name, EOD, Yield, Last, Bid, and Chg.

On this page, one can monitor and research on the different CDS issued by different companies as well as monitor a list of new issues. This would enable the user to have a better understanding about the overall credit of the fixed income market.

### 3. Fixed Income New Issue Monitor <FINIM>

One page that many users will refer to is the Fixed Income New Issues Monitor. On this page, different new issues generated from the IFR Market News will be consolidated.

New issues at the rumour phrase will be consolidated and news will be reported through the road show till the time of pricing.

In the Eikon Toolbar, search <FINIM>

Updated	Issuer Name	ISIN / Cusip	Term to Ma...	CPN	Deal Status
08-Jul-2016 11:06	LANDMARK FUNDING 2016 LTD	-	3Y	-	PRICE GUIDAN
08-Jul-2016 10:09	INDUSTRIAL AND COMMERCIAL BAN...	-	-	-	MANDATE
08-Jul-2016 06:57	TRANSOCEAN INC	893830BE8	7Y	9%	PRICED
08-Jul-2016 05:26	BAHIA SUL HOLDINGS GMBH	05674XAA9	10Y	5.75%	PRICED
08-Jul-2016 05:18	SUMITOMO MITSUI FINANCIAL GROU...	86562MAE0	5Y	2.058%	PRICED
08-Jul-2016 05:18	SUMITOMO MITSUI FINANCIAL GROU...	86562MAF7	10Y	2.632%	PRICED
08-Jul-2016 04:53	PETROBRAS GLOBAL FINANCE BV	-	5Y	8.375%	PRICED
08-Jul-2016 04:53	PETROBRAS GLOBAL FINANCE BV	71647NAQ2	10Y	8.75%	PRICED
08-Jul-2016 04:20	CARE CAPITAL PROPERTIES INC	14162VAA4	10Y	5.125%	PRICED
08-Jul-2016 04:07	TRANSOCEAN INC	893830BE8	7Y	-	LAUNCHED
08-Jul-2016 03:40	AMERICAN HONDA FINANCE CORP	02665WBE0	3Y	1.2%	PRICED
08-Jul-2016 03:40	AMERICAN HONDA FINANCE CORP	US02665WBF7...	5Y	1.65%	PRICED
08-Jul-2016 03:28	TRANSELEC SA	US89366LAE48	13Y	3.875%	PRICED
08-Jul-2016 03:26	INDUSTRIAL AND COMMERCIAL BAN...	-	3Y	1.875%	PRICED
08-Jul-2016 03:20	RAYMOND JAMES FINANCIAL INC	754730AE9	10Y	3.625%	PRICED
08-Jul-2016 03:20	RAYMOND JAMES FINANCIAL INC	754730AF6	30Y	4.95%	PRICED
08-Jul-2016 03:14	SUNOCO LOGISTICS PARTNERS OPE...	86765BAT6	10Y	3.9%	PRICED
08-Jul-2016 03:04	WALT DISNEY CO	25468PDN3	30Y	3%	PRICED
08-Jul-2016 03:04	WALT DISNEY CO	25468PDM5	10Y	1.85%	PRICED
08-Jul-2016 03:04	WALT DISNEY CO	25468PDL7	3Y	0.875%	PRICED
08-Jul-2016 02:58	BACARDI LTD	067316AD1	10Y	2.75%	PRICED
08-Jul-2016 02:46	HKT CAPITAL NO. 4	-	10Y	3%	PRICED
08-Jul-2016 02:33	FEDERAL REALTY INVESTMENT TRUST	313747AX5	30Y	3.625%	PRICED
08-Jul-2016 02:32	XIANGYU INVESTMENT (BV) CO LTD	XS1434120165	3Y	4.75%	PRICED
08-Jul-2016 02:22	HT GLOBAL IT SOLUTIONS HOLDING...	-	5Y	7%	PRICED
08-Jul-2016 02:18	EVGRN 2016-2	-	-	-	PRICED
08-Jul-2016 01:44	PETROBRAS GLOBAL FINANCE BV	-	5Y	8.375%	LAUNCHED
08-Jul-2016 01:44	PETROBRAS GLOBAL FINANCE BV	71647NAQ2	10Y	8.75%	LAUNCHED
08-Jul-2016 01:27	SUMITOMO MITSUI FINANCIAL GROU...	86562MAE0	5Y	-	LAUNCHED
08-Jul-2016 01:27	SUMITOMO MITSUI FINANCIAL GROU...	86562MAG5	5Y	-	PRICED
08-Jul-2016 01:27	SUMITOMO MITSUI FINANCIAL GROU...	86562MAG5	5Y	-	LAUNCHED
08-Jul-2016 01:27	SUMITOMO MITSUI FINANCIAL GROU...	86562MAF7	10Y	2.632%	LAUNCHED
08-Jul-2016 01:16	SUMITOMO MITSUI FINANCIAL GROUP INC	-	3Y	-	LAUNCHED
08-Jul-2016 00:56	SUMITOMO MITSUI FINANCIAL GROU...	15UAD6	10Y	3.5%	PRICED
08-Jul-2016 00:53	SUMITOMO MITSUI FINANCIAL GROU...	-	5Y	-	PRICE GUIDAN

In the page, you are able to adjust the following information about the issues.

1. Deal Status
2. Characteristic
3. Currency of Issue
4. Domicile of Issuer
5. Issuer Name
6. Sector or Subsector
7. Whether it has been updated in the past x days (e.g. 30 days)

Also, users who are looking at all new issues (not limited to the IFR page) can select “All New Issues” for all different types of issues available in the system.

## 4. Rates Views <RV>

Rates Views give users a quick and easy access to a whole range of key screens for them to monitor rates activity; identify trade opportunities and its optimal allocation, track the global market from a single page and to monitor Tradeweb prices and gauge market direction and latest movements.

In the Eikon Toolbar, search <RV> in order to open the application.

In addition to providing data, Rates Views also contain several inbuilt tools to aid users' decision making. They can:

- Chart historical time series and technical analyses for any data field in the page
- Access related news headlines
- Create custom lists of instruments or strategies
- Create and initiate multi-security trades
- Integrate data into their workplace.



## 5. Bond Monitor <BMON>

One useful application on Eikon is the Bond Monitor application. Using this application, users can monitor a series of bonds, such as the different benchmark, treasury, issuer bonds etc on one page.

The screenshot displays the Eikon Bond Monitor application. The main window title is "MONETARY AUTHORITY OF SINGAPORE 0.000% 5 Aug 2016". The interface includes a sidebar on the left with "Predefined Lists" for various regions like AMERS, APAC, and EMU. The main area shows a table of bonds with the following columns: Bond ID, Bond Type, Ticker, Issuer, Cpn (%), Maturity, Ccy, Face Amount, Accrued, Price, and Contributor. The table lists 20 bonds, all issued by the Monetary Authority of Singapore or the Republic of Singapore. The table also includes a "Delete Selected Rows" button and a "Manage all bonds as Fixed Rate" checkbox.

Bond ID	Bond Type	Ticker	Issuer	Cpn (%)	Maturity	Ccy	Face Amount	Accrued	Price	Contributor
SGML16118N=	FRB	MOYTA	MONETARY AUTHORITY OF SINGAPORE	0.000	8/5/2016	SGD	1,000,000.00	0.00	99.95950000	HSBC MARKETS Other
SGML16122X=	FRB	MOYTA	MONETARY AUTHORITY OF SINGAPORE	0.000	9/2/2016	SGD	1,000,000.00	0.00	99.91100000	HSBC MARKETS Other
SGML16126A=	FRB	MOYTA	MONETARY AUTHORITY OF SINGAPORE	0.000	9/30/2016	SGD	1,000,000.00	0.00	99.85550000	HSBC MARKETS Other
SGML16113E=	FRB	MOYTA	MONETARY AUTHORITY OF SINGAPORE	0.000	12/20/2016	SGD	1,000,000.00	0.00	99.68450000	HSBC MARKETS Other
SGBY16100F=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	0.000	5/1/2017	SGD	1,000,000.00	0.00	99.32900000	HSBC MARKETS Other
SGN513100T=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	0.500	4/1/2018	SGD	1,000,000.00	1,379.78	99.28000000	MALAYAN BANK Other
SGN011100X=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.250	6/1/2021	SGD	1,000,000.00	2,459.02	104.28000000	MALAYAN BANK Other
SGN031600F=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.125	6/1/2026	SGD	1,000,000.00	2,322.40	103.82000000	MALAYAN BANK Other
SGNZ10100F=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.875	9/1/2030	SGD	1,000,000.00	10,312.50	111.05000000	MALAYAN BANK Other
SGNZ13100V=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	3.375	9/1/2033	SGD	1,000,000.00	12,105.98	119.20000000	MALAYAN BANK Other
SGNA16100H=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.750	3/1/2046	SGD	1,000,000.00	9,864.13	112.95000000	DEUTSCHE Other
SGNY01100F=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	3.750	9/1/2016	SGD	1,000,000.00	13,451.09	100.45000000	DEUTSCHE Other
SGN710100Z=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.375	4/1/2017	SGD	1,000,000.00	6,553.96	101.20000000	DEUTSCHE Other
SGN215100F=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	1.375	10/1/2017	SGD	1,000,000.00	3,794.40	100.70000000	DEUTSCHE Other
SGN513100T=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	0.500	4/1/2018	SGD	1,000,000.00	1,379.78	99.28000000	MALAYAN BANK Other
SGNY03100A=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	4.000	9/1/2018	SGD	1,000,000.00	14,347.83	106.50000000	DEUTSCHE Other
SGN009100W=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.500	6/1/2019	SGD	1,000,000.00	2,732.24	104.08000000	MALAYAN BANK Other
SGN514100H=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	1.625	10/1/2019	SGD	1,000,000.00	4,484.29	101.66000000	DEUTSCHE Other
SGN515100S=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.000	7/1/2020	SGD	1,000,000.00	543.48	103.15000000	MALAYAN BANK Other
SGNY05100N=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	3.250	9/1/2020	SGD	1,000,000.00	11,657.61	108.16000000	MALAYAN BANK Other
SGN031100X=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.250	6/1/2021	SGD	1,000,000.00	2,459.02	104.28000000	MALAYAN BANK Other
SGNY07100X=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	3.125	9/1/2022	SGD	1,000,000.00	11,209.24	109.85000000	MALAYAN BANK Other
SGN0313100H=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.750	7/1/2023	SGD	1,000,000.00	747.28	107.95000000	MALAYAN BANK Other
SGNY09100H=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	3.000	9/1/2024	SGD	1,000,000.00	10,760.87	110.56000000	DEUTSCHE Other
SGN0315100Z=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.375	6/1/2025	SGD	1,000,000.00	2,595.63	106.07000000	MALAYAN BANK Other
SGN0316100F=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	2.125	6/1/2026	SGD	1,000,000.00	2,322.40	103.82000000	MALAYAN BANK Other
SGNZ07100S=	FRB	SINGAP	SINGAPORE, REPUBLIC OF (GOVERNMENT)	3.500	3/1/2027	SGD	1,000,000.00	12,554.35	116.75000000	MALAYAN BANK Other

Users can also import and export their table from Excel as well as to specify the calculation parameters and whether they would like to manage all the bonds as fixed rate bonds.

In order to utilise this page, users can do the following,

1. In the Eikon Toolbar, search <BMON> in order to open the application
2. Select the bonds that you wish to search for in the left most column.

Using Bond Monitor, you can display the latest ratings from Fitch, S&P, Moody's, and up to three other agencies. Add ratings and related information your list by choosing a new field such as Rating #1 (see Choosing your data) then choosing an agency in the sidebar.

You can apply a rating template by choosing it from the Columns menu or by clicking one of the template names above your bond list. When you apply a rating template, the sidebar opens automatically to let you choose one or more agencies.

## 6. Government and Corporate Bond Search <GOVSRCH>

Thomson Reuters has a Bond Screener Application which can be used to screen Government and Corporate Bond issues.

In the Eikon Toolbar, search <GOVSRCH> or Government and Corporate Bonds in order to obtain the following screen,

Issuer Name	Country of Issue	Principal Currency	Yield to Maturity	Maturity	Coupon	Ticker
Lehman Brothers Holdings Inc	United States	US Dollar	95.1922830	11-Jul-2036	7.0000	LEH
Lehman Brothers Holdings Inc	United States	US Dollar	94.6440940	20-Jun-2036	6.9000	LEH
Navient Corp	United States	US Dollar	11.2590940	13-Jun-2036	6.7200	NAVI
Navient Corp	United States	US Dollar	11.2583010	13-Mar-2036	6.4650	NAVI
Navient Corp	United States	US Dollar	11.2572870	07-Jul-2036	6.8500	NAVI
Weatherford International Ltd	United States	US Dollar	10.0593020	01-Aug-2036	6.5000	WFTWE
Pakistan, Islamic Republic of (Government)	United States	US Dollar	8.8124020	31-Mar-2036	7.8750	PAKIST
Embarq Corp	United States	US Dollar	7.9948880	01-Jun-2036	7.9950	CTLEM
Sovereign Capital Trust VI	United States	US Dollar	7.9203850	13-Jun-2036	7.9080	SOVSCF
Macy's Retail Holdings Inc	United States	US Dollar	7.7988940	15-Aug-2036	7.8750	MMRHL
Diamond 1 Finance Corp	United States	US Dollar	7.7488870	15-Jul-2036	8.1000	DIAMNA
HCA Inc	United States	US Dollar	7.1127240	15-Jul-2036	7.7500	HCAHC
Telecom Italia Capital SA	United States	US Dollar	6.9890020	18-Jul-2036	7.2000	TLITA
Plains All American Pipeline LP	United States	US Dollar	6.7988890	15-May-2036	6.7000	PAA
Stora Enso Oyj	United States	US Dollar	6.7866140	15-Apr-2036	7.2500	STERV

Pressing the **Add / Remove Columns** button would allow users to specify the different type of criteria they would like to use when screening the bonds.

Next, using the **Filter** button, users can adjust the filters

Also, clicking on the titles of each column would sort the list according to the highest to lowest value, or the lowest to highest value, whichever is preferred.

Double-clicking on the names of the issuers in blue would reveal more information about the individual bonds, by linking the user to the description page of the bond.

## 7. Bond View

Bond View is able to aggregate versatile pricing and valuation data and tools in categories.

The screenshot displays the Eikon Bond View interface for the bond SONYC 0.664 17-MAR-2017. The interface is organized into several sections:

- PRINCIPAL / COUPON INFORMATION:**
  - Maturity Date: 17-Mar-2017 @ 100
  - Principal / Coupon Currency: JPY / JPY
  - Amount Outstanding: 45,000,000,000 JPY
  - Coupon Type: Fixed: Plain Vanilla Fixed Coupon
  - Coupon Frequency: Semiannually
  - Current Coupon / Next Pay Date: 0.66400 / 20-Sep-2016
  - Dated / First / Final Coupon: 13-Mar-2012 / 20-Sep-2012 / 20-Sep-2016
  - Irregular Coupon: Both
  - Inflation Index Linked: No
  - Principal Index Linked: No
  - Floating Rate Note: No
- SECURITY IDENTIFIERS:**
  - Type: Value
  - ISIN: JP343500AC37
  - COMMON CODE: 085355392
  - CINS: J7620VAA4
  - SEDOL: XXXX - NO MARKET (E.G. UNLISTED)
  - Exchange Name: XXXX - NO MARKET (E.G. UNLISTED)
  - Sedol: B7KV6WS
  - Effective Date: 08-Mar-2012
  - End Date: --
  - Status: Yes
  - SICC: 00276758
  - CFI: DBFXXB
- ISSUANCE DETAILS:**
  - Domicile of Issuer: Japan (JP)
  - Issuer Country of Incorporation: Japan (JP)
  - Market of Issue: Japan
  - Country of Risk: Japan (JP)
  - Issue Date / Price / Yield: 13-Mar-2012 / 100 / 0.664
  - Issue Spread: 36 (JGB 10Y 285)
  - Reference Issue Spread: 15.4 (JPY SWAP VS LIBOR)
  - Original Issue Amount: 45,000,000,000 JPY
  - Total Issue Amount: 45,000,000,000 JPY
  - Total Price to Public: 45,000,000,000 JPY
  - Announcement Date: 07-Mar-2012
  - Green Bond: No
  - Use of Proceeds: --
  - MTN: No
- BOND INFORMATION:**
  - Prospectus Available: Yes (07-Mar-2012)
  - Latest Prospectus: 14-Mar-2012
  - Debt Type Description: Bond
  - Asset Status Description: Issued
  - Industry of Issuer: Electronics/Electric - Electronics/Electric
  - Sector (Thomson Reuters): Manufacturing
  - Offering Type: Underwritten
  - Private Placement: No
  - Series #: 27
  - Paying Agent: SUMITOMO MITSUI BANKING CORP

In the Eikon Toolbar, search for the bond required (E.g. SONYC 0.664)

- Overview: cross-content page with charts, news and events
- All Quotes: able to retrieve real-time market quotes for a bond
- News: related news and Top News Headlines
- Description: contains data on the principal and coupon of the issue,
- Valuations: users can see the calculated figures for yields, spreads, convexity and duration.
- History: contains the time-series valuation data on YTM, price, yield spread, YTW, modified duration and convexity
- Issuer: Provides details on the issuer's debt structure and its ratings and CDSs.
- Calculators: gives access to the set of analytical and valuation tools available for a particular instrument
- Related instruments: allows searching of similar instruments
- Holdings: details on holdings of institutional investors
- Research: allows searching for and accessing broker research reports
- 360 Menu: provides a comprehensive list of all available tools, news, market data and features

## 7. Money Market and Bond Yield Polls <MBYP>

The following chart could be obtained

1. In the Eikon Toolbar, type <MBYP> for Money Markets and Bond Yield Polls
2. Choose the country you wish to search at the poll type
3. If any specific contributor is favoured, a line representing their forecast could be added by clicking the box next to their name.



From this, the different expectations of rates and term structures could be observed for different countries, according to the probability of occurrence and the minimum and maximum values are also predicted.

## 8. International Financing Review

<IFR>

The International Financing Review <IFR> enables users to access a 24-7 unique news, commentaries and analyses coverage of developments in:

- Credit
- Rates
- Foreign Exchange

In the Eikon Toolbar, search <IFR> in order to open the application. From here, users are able to set alerts for different events, by selecting “My Alerts” at the top of the page.

The screenshot displays the IFR Markets application interface. At the top, there is a navigation bar with 'My IFR | IFRMarkets' and a search bar. Below this, a secondary navigation bar includes 'My IFR', 'Rates', 'Forex', 'Credit', 'Search', 'Guide', and 'Help'. The main content area is divided into two columns. The left column, titled 'GLOBAL SQUAWK BOX', contains several news headlines with timestamps, such as 'JPN GOVTS: JGB futures hit new record high of 153.74' and 'US GOVTS: Morning Meeting for Thursday July 7th'. The right column, titled 'GLOBAL ECONOMIC CALENDAR', features a table of economic releases.

Date	GMT	Country	Release	Unit	Period	Actual
07 Jul	02:00	PH	Forex Reserves USD*	bln \$	Jun	83.97
07 Jul	04:00	TH	Consumer Confidence Idx*		Jun	71.60
07 Jul	04:30	NL	CPI YY NSA	%	Jun	0.00
07 Jul	05:00	JP	Leading Indicator*		May	0.00
07 Jul	05:00	JP	Coincident Indicator MM*		May	-1.50
07 Jul	05:00	EE	Consumer Price Index MM*	%	Jun	0.30
07 Jul	05:00	EE	Consumer Price Index YY*	%	Jun	-0.40
07 Jul	06:00	DE	Industrial Output MM	%	May	-1.30
07 Jul	06:45	FR	Exports, EUR Approx Time	bln EU	May	37.70
07 Jul	06:45	FR	Imports, EUR Approx Time	bln EU	May	40.50
07 Jul	06:45	FR	Current Account	bln EU	May	-0.30
07 Jul	06:45	FR	Trade Balance, EUR, SA	bln EU	May	-2.80
07 Jul	07:00	AT	Wholesale Prices NSA MM*	%	Jun	0.60
07 Jul	07:00	CZ	Frade Bal NRA	bln CZ	May	18.20
07 Jul	07:00	AT	Wholesale Prices NSA YY*	%	Jun	-3.40
07 Jul	07:00	DK	Industrial Production MM*	%	May	1.00
07 Jul	07:00	HU	Industrial Output YY	%	May	9.20
07 Jul	07:15	CH	CPI YY	%	Jun	-0.40
07 Jul	07:15	CH	CPI MM	%	Jun	0.10
07 Jul	08:00	NO	Manufacturing Output MM*	%	May	0.20
07 Jul	08:30	GB	Industrial Output YY	%	May	1.40
07 Jul	08:30	GB	Industrial Output MM	%	May	-0.50
07 Jul	08:30	GB	Manufacturing Output MM	%	May	-0.50
07 Jul	08:30	GB	Manufacturing Output YY	%	May	1.70

Using the IFR Markets page, users can view the different news headlines for global markets as well as the economic calendars for different countries and releases.

Note that for Alerts Morning Digests includes content submitted between 6pm to 6am. The Evening Digests include content submitted between 6am to 6pm. All times are dictated by time zone preferences as noted in Eikon.

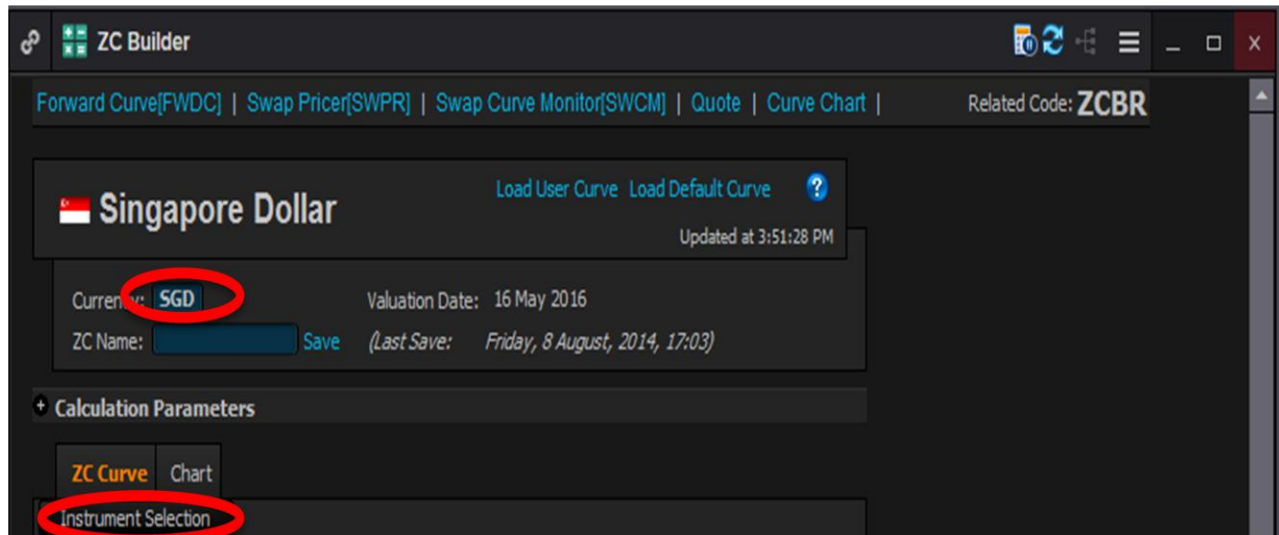
<IFRI>

Another International Financing Review page that may be useful is the <IFRI> page which is essentially a News page which provides an overview with different headline news for different markets as well different asset classes.

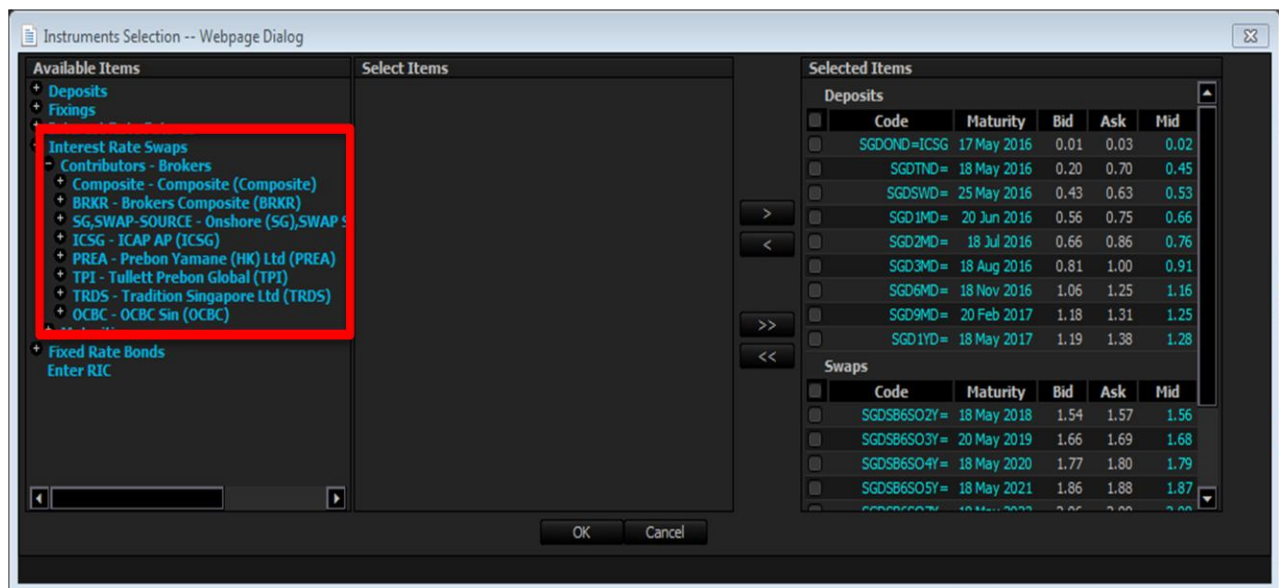
In the Eikon Toolbar, search <IFRI> to open the application.

## 9. Zero Curve Builder <ZCBR>

1. In the Eikon Toolbar, type <ZCBR> (Zero Curve Builder)
2. Key in the currency needed, (i.e. <SGD> )
3. If you wish to choose the instruments used, click on “Instrument Selection”



4. Select the futures, bonds or swaps desired from the list by screening through the contributors list.



5. Save the curve and use it in different applications, e.g. Swap Pricer, Swaption, Credit Default Swap, Forward Curve etc.



## 10. Fixed Income Portfolio Analytics <FIPA>

An application which would prove useful for users wanting to analyse the specifics of their portfolio would be the Fixed Income Portfolio Analytics Application <FIPA>.

On this page, users can check of their reference data, monitor different bond portfolios as well as conduct different types of analyses such as Profit & Loss analysis, Cash Flow Analyses, Scenario Analyses etc.

We have presented two examples below of the profit & loss and the scenario analyses.

1. In the Eikon Toolbar, enter <FIPA>
2. Select a pre-determined portfolio or manually enter the data  
Reference Data > Portfolios > New > New Portfolio
3. From the left side bar, select the type of feature you would like to search.

E.g. Profit and Loss

On this page, select the portfolio from the drop down list and select the timeframe needed. Finally press enter for the page below to appear.

The screenshot shows the FIPA application interface. The main window is titled 'Fixed Income Portfolio Analytics' and displays a 'PROFIT & LOSS' analysis. The interface includes a left-hand navigation menu with various analysis options, and a main data table with columns for different financial metrics.

	Gain from FairPrice Change	InterestGain	Occupied Capital	Cost of Carry	Accrued(%)	PVBP(BP)	Convexity	Pric
- Dim Sum Bond	44,160.00	62,664.67	4,015,597.11	0.00	0.1050	4.5200	35.1088	99.10
- NULL	44,160.00	62,664.67	4,015,597.11	0.00	0.1050	4.5200	35.1088	99.10
- CNGV 2.560 06/29/17	9,710.00	13,606.58	1,001,971.23	0.00	0.0912	0.9395	1.3595	99.35
- CNGV 2.650 06/29/19	16,760.00	14,084.93	991,773.42	0.00	0.0944	2.7886	9.5185	98.71
- CNGV 3.100 06/29/22	8,810.00	16,476.72	1,004,524.38	0.00	0.1104	5.3102	33.2997	98.40
- CNGV 3.480 06/29/27	8,880.00	18,496.44	1,017,328.08	0.00	0.1239	9.0415	95.7331	99.90
<b>Grand Total</b>	<b>44,160.00</b>	<b>62,664.67</b>	<b>4,015,597.11</b>	<b>0.00</b>	<b>0.1050</b>	<b>4.5200</b>	<b>35.1088</b>	<b>99.10</b>



Secondly, you could conduct scenario analysis on this page.

After entering the FIPA application page, do the following.

1. In the left column, select “Scenario Analysis”
2. Select the portfolio necessary and select the different scenario/scenario sets (e.g. 10BP UP\_ UP 10B)
3. After choosing the different scenarios, select the weight you would like to issue to each scenario
4. Press “Calculate” and the calculator would select the total return for each scenario and show you a detailed breakdown below.
5. The Total Return, Horizon Yield, PVBP, DV01, Macaulay Duration and Modified Duration etc will be provided.

The screenshot shows the 'Fixed Income Portfolio Analytics' application window. The 'SCENARIO ANALYSIS' section is active, displaying a table of expected return analysis results. Below this, the 'Expected Return Details' section provides a breakdown of the portfolio's components.

Scenario Name	Weight	Probability	Total Return	Horizon Yield(%)	Horizon PVBP	DV01	Horizon Macaulay	Horizon Mod
No Shift_No Shift	1	33%	38,133.43	3.5224	4.26	1,702.29	4.351	
10BP_UP_UP10BP	2	67%	21,173.43	3.6220	4.22	1,689.43	4.339	

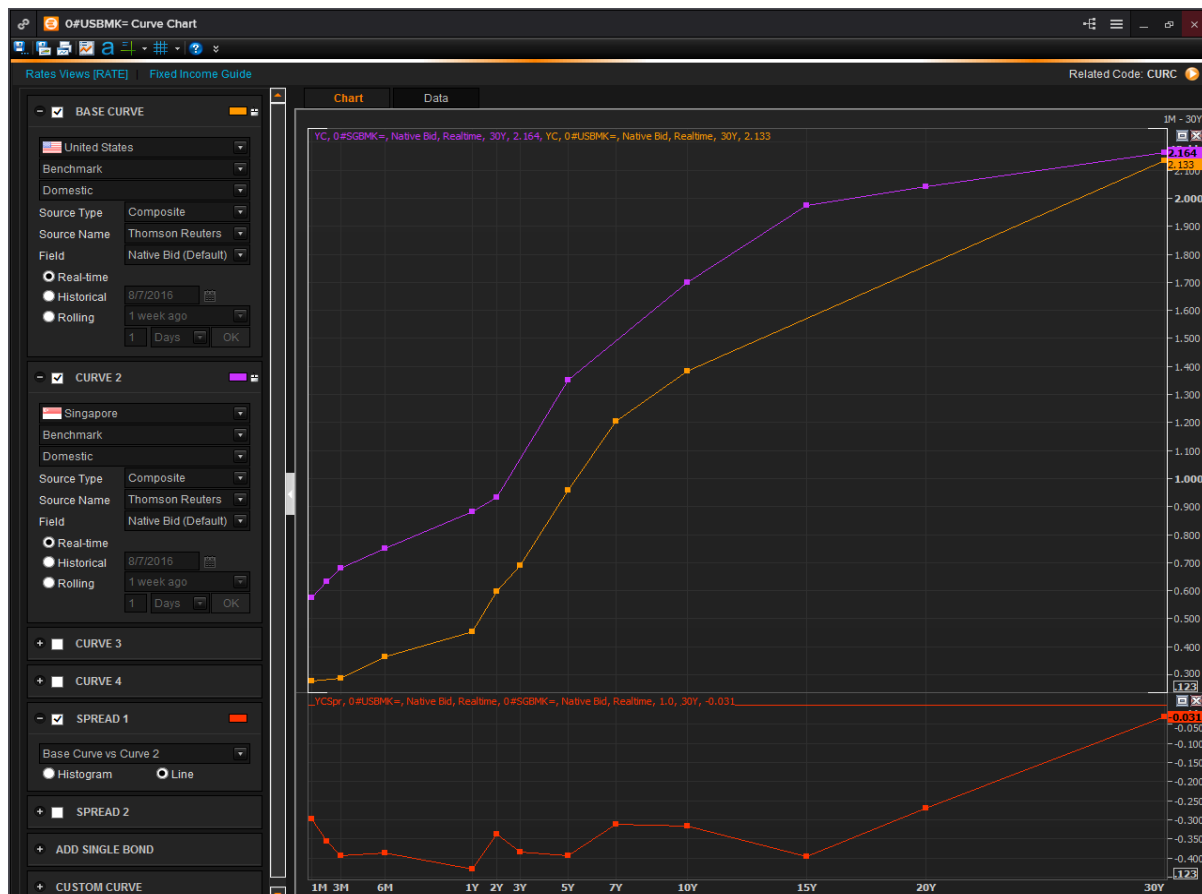
	Currency	Position	Initial Position	Principal Amount	Initial Principal Amount	Clean MarketValue	Initial Clean M
- NULL		4,000,000.00	4,000,000.00	4,000,000.00	4,000,000.00	3,945,640.00	
- CNGV 1.000 12/01/13 MATd	Chinese Yuan	0.00	0.00	0.00	0.00	NaN	
- CNGV 0.600 08/18/14 MATd	Chinese Yuan	0.00	0.00	0.00	0.00	NaN	
- CNGV 1.850 06/29/15 MATd	Chinese Yuan	0.00	0.00	0.00	0.00	NaN	
- CNGV 2.560 06/29/17	Chinese Yuan	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	995,260.00	
- CNGV 2.650 06/29/19	Chinese Yuan	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	983,750.00	
- CNGV 3.100 06/29/22	Chinese Yuan	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	980,370.00	
- CNGV 3.480 06/29/27	Chinese Yuan	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	986,260.00	
- PDACL 5.800 10/28/14 MATd	Chinese Yuan	0.00	0.00	0.00	0.00	NaN	
- BJLAN 4.750 02/21/14 MATd	Chinese Yuan	0.00	0.00	0.00	0.00	NaN	
- CENTL 2.700 04/28/14 MTN MATd	Chinese Yuan	0.00	0.00	0.00	0.00	NaN	
- SASAC 3.750 11/01/15 MATd	Chinese Yuan	0.00	0.00	0.00	0.00	NaN	
Grand Total		4,000,000.00	4,000,000.00	4,000,000.00	4,000,000.00	3,945,640.00	

## 11. Curve Chart <CURC>

Curve Chart brings together the common yield curve tasks, provides easy access to common curves and displays them from the available brokers and price contributors.

The application allows users to

1. View historical curves whenever possible
2. View and compare a large number of different yield curves from any country
3. Compare curves and their spread
4. Compare a single bond to the curves
5. Add and remove bonds



In the Eikon Toolbar, search <CURC> to open the application

1. Select the Country, Curve Type, Source Type, Source Name and Field
2. Add additional curves setting up the parameters the same way you set the parameters for the base Curve
3. Add spreads to compare the curves
4. Chart a single bond to compare it against the curves

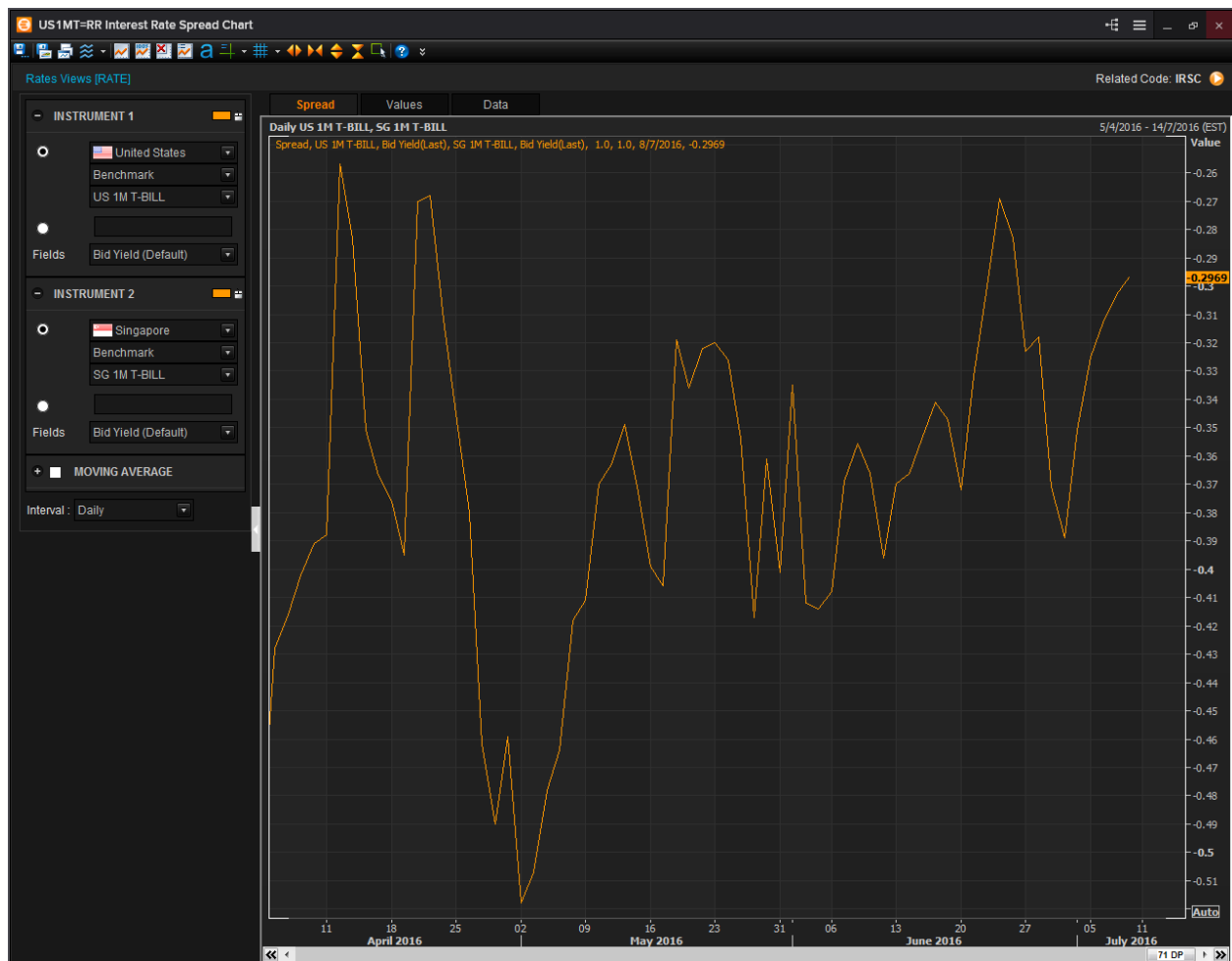
The typical shape of the yield curve is upward so the yields increase for the bonds of higher maturities. The longer the maturity the higher is the risk of investing in the bond, hence there are higher premiums associated with the bond.

## 12. Interest Rate Spread Chart <IRSC>

The Interest Rate Spread Chart <IRSC> shows the difference in yields between two instruments. The application allows users to

- Browse instruments by selecting a country and a type of instrument
- View the spread between yields of two instruments
- Views the yields of individual instruments
- View tabular data and copy it in MS Excel
- View Statistics, like a moving average.

Here, traders can observe the spread between yields of different instruments and look for high and low values, basing on the assumption that there are temporary and the spread will reverse to mean over time.



In the Eikon Toolbar, search <IRSC> to open the application:

1. Select or enter the RIC for Instrument 1 and 2
2. Select Statistics and define from how many periods it should be calculated
3. Select the interval you want to see
4. Spread between yields of two instruments on a time series would be displayed in the chart

Individual yields on a time-series can be viewed as well and tabular data, can be opened by selecting the second tab. Here, you can copy the data and send it to MS Excel if needed.

### 13. Yield Map <YMAP>

For users who wishes to have a more visual representation of the page could utilise the Yield Map application <YMAP> in order to plot the different yields of bonds and swaps in order to view them visually on one page.


We will walk through the functionalities of the application.

1. In the Eikon Toolbar, search <YMAP> in order to open the application.
2. Select Add New Portfolio > Create Empty Table if no Portfolio is available. Alternatively, you could import or drag and drop the lists if any.
3. If you selected Create Empty Table, you could search for Chain Code of the Bond or select individual instruments (e.g. 0#USBMK=)

The screenshot shows the Yield Map application interface. At the top, there is a search bar with 'Yield Map' entered. Below the search bar, there is a 'New Portfolio' dropdown menu. The main area displays a table of financial instruments. The table has columns for RIC, Name, Coupon, Maturity, Curr..., Price / Upfr..., Price Type, Yield, % / C..., Yield Type, Compounding Type, Duration, and Duration Ty... The table is divided into two sections: 'Bonds' and 'Swaps'. The 'Bonds' section shows various US Treasury bonds with different maturities and coupons. The 'Swaps' section shows USD IRS FO... instruments with different maturities and coupons. Each row in the table has a checkbox on the left and a 'Macaulay' button on the right.

RIC	Name	Coupon	Maturity	Curr...	Price / Upfr...	Price Type	Yield, % / C...	Yield Type	Compounding Type	Duration	Duration Ty...
0#USBMK=	US - BENC...										
US1MT=	US Treasury	0	4/8/2016	USD	99.98	Mid	0.26	Automa...	Native	0.06	Macaulay
US3MT=	US Treasury	0	6/10/2016	USD	99.93	Mid	0.31	Automa...	Native	0.23	Macaulay
US6MT=	US Treasury	0	5/1/2017	USD	99.81	Mid	0.39	Automa...	Native	0.48	Macaulay
US1YT=	US Treasury	0	22/6/2017	USD	99.54	Mid	0.48	Automa...	Native	0.94	Macaulay
US2YT=	US Treasury	0.625	30/6/2018	USD	99.94	Mid	0.66	Automa...	Native	1.96	Macaulay
US3YT=	US Treasury	0.875	15/6/2019	USD	99.95	Mid	0.89	Automa...	Native	2.89	Macaulay
US5YT=	US Treasury	1.125	30/6/2021	USD	100.46	Mid	1.03	Automa...	Native	4.84	Macaulay
US7YT=	US Treasury	1.375	30/6/2023	USD	100.65	Mid	1.28	Automa...	Native	6.66	Macaulay
US10YT=	US Treasury	1.625	15/5/2026	USD	101.63	Mid	1.45	Automa...	Native	9.12	Macaulay
US30YT=	US Treasury	2.5	15/5/2046	USD	107.39	Mid	2.16	Automa...	Native	21.47	Macaulay
USDIRS	USD IRS FO...										
USDAM...	USD 6M AM...		17/1/2017	USD	-0.00	Bid	0.69			0.49	Macaulay
USDAM...	USD 9M AM...		18/4/2017	USD	-0.00	Bid	0.70			0.74	Macaulay
USDAM...	USD 1Y AM...		14/7/2017	USD	0.00	Bid	0.72			0.98	Macaulay
USDAM...	USD 18M A...		16/1/2018	USD	0.00	Bid	0.76			1.49	Macaulay
USDAM...	USD 2Y AM...		16/7/2018	USD	0.00	Bid	0.80			1.98	Macaulay
USDAM...	USD 3Y AM...		15/7/2019	USD	0.00	Bid	0.85			2.96	Macaulay
USDAM...	USD 4Y AM...		14/7/2020	USD	0.00	Bid	0.92			3.93	Macaulay
USDAM...	USD 5Y AM...		14/7/2021	USD	0.00	Bid	0.98			4.89	Macaulay
USDAM...	USD 6Y AM...		14/7/2022	USD	0.00	Bid	1.06			5.83	Macaulay
USDAM...	USD 7Y AM...		14/7/2023	USD	0.00	Bid	1.12			6.75	Macaulay
USDAM...	USD 8Y AM...		15/7/2024	USD	0.00	Bid	1.19			7.66	Macaulay

4. Right-click on any of the data items and select "Add to Curve" and choose a curve and colour.

- Select the  button for the curve to appear as follows. This chart would show you the two yields stacked side by side by the absolute figures for the yield.



- Right click on the curve and select **Bootstrap** in order to plot a zero curve out of the swap or bond



7. Alternatively, you could force a yield curve to zero in order to view how the other instrument performed relative to it.

Here, click on the arrow on the vertical axis and select I-spread. Following this, select the yield curve you would like to force to zero (e.g. the bond yield curve). The resultant chart as shown below would show how the second curve performed relative to the first with positive figures showing that the yield for the second curve was higher than the first and vice versa.

