

Fixed Income Analysis
Final Project: Bond Spread Analysis

Group

Name: Jaina Vinay Kumar Reddy
Name: Sumanth Pasupuleti

3.97

Trade Date 12/13/2023
Settlement Date 12/15/2023

Lockheed Martin Corporation bond Yield = Treasury Yield + Lockheed Martin Corporation credit spread
4.51% = 4.17% + 0.34%

Cusip	Issuer	Coupon Rate	Maturity Date	Current Yield	Transaction Yield	Current price of par	Par amount	Transaction price	Transaction amount	Current value	Profit / (Loss)	Price change of an 01	Dollar value of 1
91282CJJ1	US Treasury	4.50%	11/15/2033	4.17%	4.17%	102.6549512	\$ -9,321,000.00	102.6549512	\$ 9,568,468.00	\$ -9,568,468.00	\$ -	\$ -0.08	\$ 7,623.37
539830BW8	ockheed Martin Corporatio	5.25%	1/15/2033	4.51%	4.51%	105.4617491	\$ 10,000,000.00	105.4617491	\$ -10,546,174.91	\$ 10,546,174.91	\$ -0.00	\$ -0.08	\$ -7,623.74

0.34%\$ -0.0093.21%

Yield Change	Lockheed Martin Corporation	US Treasury
+1bp	-7623.74	7623.37
-1bp	7630.37	-7630.62
+10bps	-75939.84	75908.76
-10bps	76603.35	-76633.61
+20bps	-151222.42	151100.00
-20bps	153876.55	-153999.58