# Report 8036: Benchmark Security Group Duration

#### **PURPOSE**

To provide the details used by CS Lucas to show Benchmark Security Group Duration.

#### WHY IS THIS IMPORTANT?

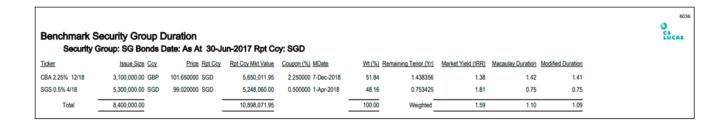
Allow users to verify the details of Benchmark Security Group Duration.

#### **QUERY**

1. Navigate to Reporting > Standard > Report 8036: Benchmark Security Group Duration.



- 2. Fill in the mandatory parameter Security Group, As At Date, Reporting Currency.
- 3. Click on the required format.
- 4. The report shows the Ticker, Issue Size, Currency, Market Price, Reporting Currency, Market Value in reporting currency, Coupon (%), MDate, Weighting (%), Remaining Tenor (Yr), Market Yield (IRR), Macaulay Duration, Modified Duration.



For explanation of button, please see <u>link</u>.

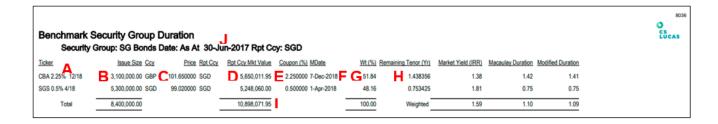
For explanation of



buttons, please see <u>link</u>.

#### **DATA SOURCE**

To view the following information,



Follow the steps as shown below:

- 1. Navigate to Prices > Security Prices
- 2. Select Ticker
- 3. Key in From Date\* and To Date
- 4. Click Refresh



5. 
$$\mathbf{D} = B * C / 100$$

6. 
$$\mathbf{G} = D / I * 100$$

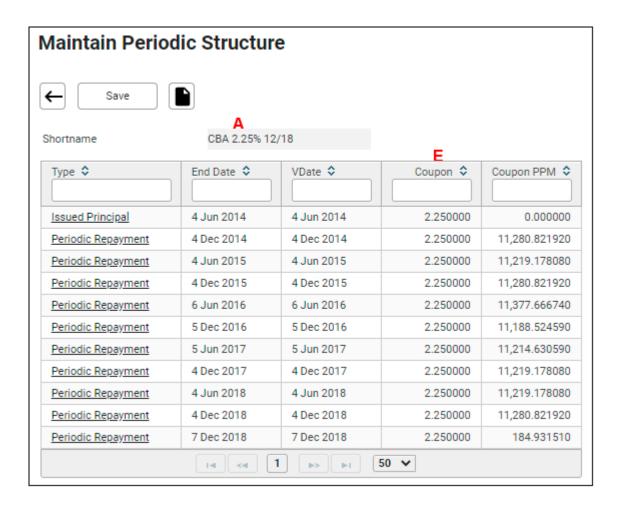
7. 
$$\mathbf{H} = F - J / 365$$

To view the coupon and MDate of the security,

- 1. Navigate to Set Up > Static > Securities
- 2. Select Security Type as Bond
- 3. Click Refresh
- 4. Click on the short name

Maintain Security Information			
<b>←</b> Update	Coupon Risk Profile	Preference History	
Security Type	Bond		
Shortname*	CBA 2.25% 12/18	A	
Security Sub Type	Fixed Coupon	•	
Full Name*	CBA 2.25% 12/2018		
Issuer	Commonwealth Bank of Austr	3"	
Price Type*	Percent •		
Trade Ccy*	GBP ▼		
Holiday Ccy	GBP ▼		
Settlement T+*		2	
Issue Date	4 Jun 2014		
First Coupon Date			
MDate	7 Dec 2018	F	
Status*	Active		
PI Computation Method	•	·	

5. Click on Coupon.



# **FREQUENTLY ASKED QUESTIONS**

## **RELATED INFORMATION**

**General Formatting For All Reports** 

## **CHANGE HISTORY**

Date	Ву	Changes
3-May-2021	TS	Created.