

Report 8036 : Benchmark Security Group Duration

PURPOSE

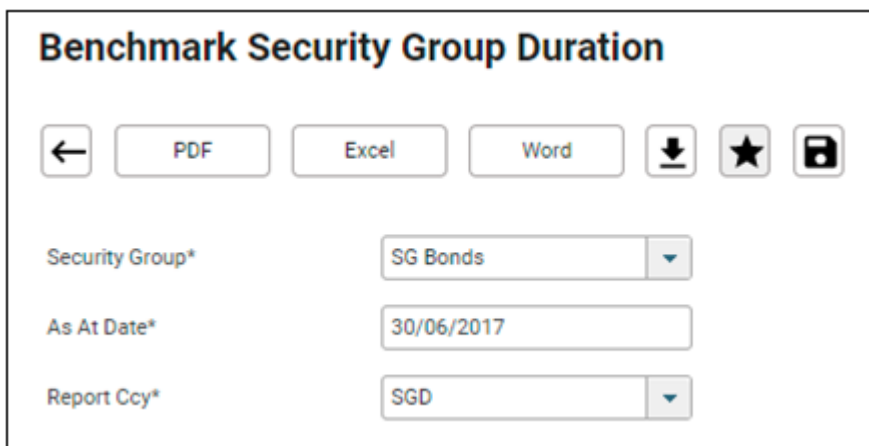
To provide the details used by CS Lucas to show Benchmark Security Group Duration.

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.



The screenshot shows a web interface for the 'Benchmark Security Group Duration' report. At the top, there is a title bar. Below it, a navigation bar contains a back arrow, and buttons for 'PDF', 'Excel', 'Word', a download icon, a star icon, and a save icon. The main form area has three rows of input fields: 'Security Group*' with a dropdown menu showing 'SG Bonds', 'As At Date*' with a text input showing '30/06/2017', and 'Report Ccy*' with a dropdown menu showing 'SGD'.

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.

8036
CS LUCAS

Benchmark Security Group Duration
Security Group: SG Bonds Date: As At 30-Jun-2017 Rpt Coy: SGD

Ticker	Issue Size	Ccy	Price	Rpt Coy	Rpt Coy Mkt Value	Coupon (%)	MDate	Wt (%)	Remaining Tenor (Yr)	Market Yield (IRR)	Macaulay Duration	Modified Duration
CBA 2.25% 12/18	3,100,000.00	GBP	101.650000	SGD	5,650,011.95	2.250000	7-Dec-2018	51.84	1.438356	1.38	1.42	1.41
SGS 0.5% 4/18	5,300,000.00	SGD	99.020000	SGD	5,248,060.00	0.500000	1-Apr-2018	48.16	0.753425	1.81	0.75	0.75
Total	8,400,000.00				10,898,071.95			100.00	Weighted	1.59	1.10	1.09

For explanation of  button, please see [link](#).

For explanation of   buttons, please see [link](#).

DATA SOURCE

To view the following information,

8036
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Benchmark Security Group Duration
Security Group: SG Bonds Date: As At 30-Jun-2017 Rpt Coy: SGD

Ticker	Issue Size	Ccy	Price	Rpt Coy	Rpt Coy Mkt Value	Coupon (%)	MDate	Wt (%)	Remaining Tenor (Yr)	Market Yield (IRR)	Macaulay Duration	Modified Duration
CBA 2.25% 12/18	3,100,000.00	GBP	101.650000	SGD	5,650,011.95	2.250000	7-Dec-2018	51.84	1.438356	1.38	1.42	1.41
SGS 0.5% 4/18	5,300,000.00	SGD	99.020000	SGD	5,248,060.00	0.500000	1-Apr-2018	48.16	0.753425	1.81	0.75	0.75
Total	8,400,000.00				10,898,071.95			100.00	Weighted	1.59	1.10	1.09

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

Security Prices admin ?

Ticker: CBA 2.25% 12/18 From Date*: 30/06/2017 To Date: 30/06/2017

Refresh Add Save Admin   

Date	Ticker	Ccy	Valuation	Daily Mil Rate	Beta	P/E Ratio	Div Yield	Pt/Book Ratio	In Issue	Write Off / Up (%)
30 Jun 2017	CBA 2.25% 12/18	GBP	1.016500				0.000000		3,100,000.000000	

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5. $D = B * C / 100$

6. $G = D / I * 100$

7. $H = F - J / 365$

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

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	
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.

Maintain Periodic Structure



Save



Shortname

A
CBA 2.25% 12/18

E

Type ▾	End Date ▾	VDate ▾	Coupon ▾	Coupon PPM ▾
Issued Principal	4 Jun 2014	4 Jun 2014	2.250000	0.000000
Periodic Repayment	4 Dec 2014	4 Dec 2014	2.250000	11,280.821920
Periodic Repayment	4 Jun 2015	4 Jun 2015	2.250000	11,219.178080
Periodic Repayment	4 Dec 2015	4 Dec 2015	2.250000	11,280.821920
Periodic Repayment	6 Jun 2016	6 Jun 2016	2.250000	11,377.666740
Periodic Repayment	5 Dec 2016	5 Dec 2016	2.250000	11,188.524590
Periodic Repayment	5 Jun 2017	5 Jun 2017	2.250000	11,214.630590
Periodic Repayment	4 Dec 2017	4 Dec 2017	2.250000	11,219.178080
Periodic Repayment	4 Jun 2018	4 Jun 2018	2.250000	11,219.178080
Periodic Repayment	4 Dec 2018	4 Dec 2018	2.250000	11,280.821920
Periodic Repayment	7 Dec 2018	7 Dec 2018	2.250000	184.931510

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FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
3-May-2021	TS	Created.