Today's Date	5/27/25

Bond Inputs	
Coupon Rate	10%
Coupon Period	Annual
Maturity Date	5/9/35
Face Value	$ 1,000.00
Bond Rating	BBB

Bond Outputs	
YTM	5.64%
Price	$ 1,325.57
New Price after Yield Change	$ 1,239.43
Macaulay Duration	7.16
Modified Duration	6.77
DV01	$ 0.90

Coupon Period	
Annual	1
Semi-annual	2
Quarterly	4

Bond Information	
Period per Year	1
No. of Years	10
Treasury Yield	4.26%
Credit Spread	138
Yield Change	1.00%

Find new price from Duration and DV01	
New Duration	6.81
New price from Duration	$ 1,235.30
New DV01	0.90
New price from DV01	$ 1,235.57

Reference for VLOOKUP				
Treasury Yield Curve			Credit Spreads (in basis points)	
1	4%		AAA	43
2	3.78%		AA	58
5	3.87%		A	87
10	4.26%		BBB	138
30	4.77%		BB	254
			B	377

Calculation for Treasury Yield				
	Years	Yield		Calcul
Term of the Bond	10	4.26%		Weight of Time
Maturity Before	5	3.87%		Difference of Before & After
Maturity After	10	4.26%		

lation
0.9900
0.0039

Annual Coupon Payment

Bond Information	
Face Value	$ 1,000.00
Purchase Price	$ 1,000.00
Years to Maturity	10
Coupon Rate	1%
Return on Coupons	1%
Holding Period	5
YTM at Exit	6%

Periods Held	Coupons	Coupons plus Interest
1	10	10.4060401
2	10	10.30301
3	10	10.201
4	10	10.1
5	10	10
Bond Sold	NIL	NIL
Bond Sold	NIL	NIL
Bond Sold	NIL	NIL
Bond Sold	NIL	NIL
Bond Sold	NIL	NIL
		$840.39

Price at Exit	$789.38
CAGR	-3.42%

Year to Maturity
9
8
7
6
5
4
3
2
1
0