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Report Box
BCE.PR.C (23.70 - 24.04) 2007-04-20 TaxID 8
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The calculation is reported in the following order:
Annual Percentage Scaling Factor x
Raw Analytical Value x
Parameter from initialization.txt x
Instrument valuation scaling factor =
Total reward
This calculation is shown at the BID
Current Yield Reversion 100.000 x -0.049 x -0.110 x  1.004 = 0.546
Port Yield Reversion 100.000 x 2.249 x  0.600 x  1.004 = 135.443
Cost Yield Reversion 100.000 x -0.060 x  0.419 x  1.004 = -2.523
Yield-To-Worst Reversion 100.000 x -0.084 x  0.006 x  1.004 = -0.051
Price Disparity Reversion  4.219 x -0.641 x -0.687 x  1.004 = 1.866
Yield Disparity Reversion 100.000 x -0.031 x  0.011 x  1.004 = -0.034
Flat-Price Reversion  4.219 x 1.685 x  0.987 x  1.004 = 7.044
Current Yield Valuation 100.000 x 0.058 x  0.000 x  0.245 = 0.000
Port Yield Valuation 100.000 x 0.042 x  1.579 x  0.245 = 1.614
Cost Yield Valuation 100.000 x 0.032 x  0.363 x  0.245 = 0.287
Yield-To-Worst Valuation 100.000 x 0.033 x  2.070 x  0.245 = 1.694
Price Disparity Valuation  4.219 x 0.295 x  1.035 x  1.004 = 1.294
Yield Disparity Valuation 100.000 x 0.019 x  0.358 x  1.004 = 0.669
  Curve Baserate Rev 100.000 x -0.000 x  0.300 x  1.004 = -0.011
Curve Short-rate Reversion 100.000 x 0.000 x  0.100 x  1.004 = 0.000
  Curve Longrate Rev 100.000 x 0.000 x  0.200 x  1.004 = 0.000
Curve Interest Reversion 100.000 x 0.000 x -2.998 x  1.004 = 0.000
Curve Cumulative Div. Rev. 100.000 x -0.000 x -0.306 x  1.004 = 0.003
Curve SplitShare Reversion. 100.000 x 0.000 x -0.572 x  1.004 = 0.000
  Curve Ret Prem Rev 100.000 x 0.000 x -0.811 x  1.004 = 0.000
Curve Yield Valuation 100.000 x 0.032 x  0.068 x  0.245 = 0.054
Curve Yield Reversion 100.000 x -0.047 x -0.200 x  1.004 = 0.953
Dividend Capture Valuation  4.219 x 0.301 x  0.605 x  1.004 = 0.772
Curve Liquidity Reversion 100.000 x -0.000 x -0.100 x  1.004 = 0.000
   Curve C2 Prem Rev 100.000 x 0.002 x -0.200 x  1.004 = -0.037
   Curve C3 Prem Rev 100.000 x 0.000 x -0.189 x  1.004 = 0.000
   Curve FR Prem Rev 100.000 x -0.021 x -0.006 x  1.004 = 0.012
 Curve HIGH Prem Rev 100.000 x 0.000 x  0.428 x  1.004 = 0.000
  Curve LOW Prem Rev 100.000 x -0.000 x  0.519 x  1.004 = -0.011
Components of Annual Percentage Scaling Factor for PRICE MOVEMENT are:
Scaling from instrument volatility•:•1.0038
Scaling from parent common price decline•:•1.0000
Penalty adjustments are shown in the following format:
name : value x parameter = total
        Option Doubt : 9.039 x 0.441 = -3.986
Pseudo-convexity (Port) [if negative] : 16.983 x 0.000 = 0.000
Pseudo-convexity (Cost) [if negative] : 0.000 x 0.000 = 0.000
Pseudo-convexity (Worst) [if negative] : 0.000 x 0.000 = 0.000
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