Report Box
CU.PR.A (24.90 - 24.99) 2008-03-24 TaxID 8
*****
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 ASK
Current Yield Reversion 100.000 x -0.016 x -0.110 x 1.006 = 0.178
Port Yield Reversion 100.000 x -0.039 x 0.600 x 1.006 = -2.355
Cost Yield Reversion 100.000 x -0.029 x 0.419 x 1.006 = -1.205
Yield-To-Worst Reversion 100.000 x -0.093 x 0.006 x 1.006 = -0.056
Price Disparity Reversion 4.002 x -1.015 x -0.687 x 1.006 = 2.807
Yield Disparity Reversion 100.000 x -0.036 x 0.011 x 1.006 = -0.040
Flat-Price Reversion 4.002 x 0.049 x 0.987 x 1.006 = 0.193
Current Yield Valuation 100.000 x 0.058 x 0.000 x 0.245 = 0.000
Port Yield Valuation 100.000 x 0.051 x 1.579 x 0.245 = 1.963
Cost Yield Valuation 100.000 x 0.044 x 0.363 x 0.245 = 0.388
Yield-To-Worst Valuation 100.000 x 0.047 x 2.070 x 0.245 = 2.361
Price Disparity Valuation 4.002 x 1.515 x 1.035 x 1.006 = 6.311
Yield Disparity Valuation 100.000 x 0.054 x 0.358 x 1.006 = 1.942
   Curve Baserate Rev 100.000 x 0.002 x 0.300 x 1.006 = 0.058
Curve Short-rate Reversion 100.000 x 0.001 x 0.100 x 1.006 = 0.007
   Curve Longrate Rev 100.000 x -0.000 x 0.200 x 1.006 = -0.000
Curve Interest Reversion 100.000 x 0.000 x -2.998 x 1.006 = 0.000
Curve Cumulative Div. Rev. 100.000 x 0.020 x -0.306 x 1.006 = -0.617
Curve SplitShare Reversion. 100.000 x 0.000 x -0.572 x 1.006 = 0.000
   Curve Ret Prem Rev 100.000 x 0.000 x -0.811 x 1.006 = 0.000
Curve Yield Valuation 100.000 x 0.044 x 0.068 x 0.245 = 0.073
Curve Yield Reversion 100.000 x -0.032 x -0.200 x 1.006 = 0.643
Dividend Capture Valuation 4.002 x 0.193 x 0.605 x 1.006 = 0.470
Curve Liquidity Reversion 100.000 x 0.000 x -0.100 x 1.006 = 0.000
    Curve C2 Prem Rev 100.000 x -0.015 x -0.200 x 1.006 = 0.296
    Curve C3 Prem Rev 100.000 x 0.000 x -0.189 x 1.006 = 0.000
    Curve FR Prem Rev 100.000 x 0.000 x -0.006 x 1.006 = 0.000
 Curve HIGH Prem Rev 100.000 x 0.027 x 0.428 x 1.006 = 1.167
  Curve LOW Prem Rev 100.000 x 0.000 x 0.519 x 1.006 = 0.000
Components of Annual Percentage Scaling Factor for PRICE MOVEMENT are:
Scaling from instrument volatility•:•1.0060
Scaling from parent common price decline•:•1.0000