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Report Box
TCA.PR.X (50.50 - 50.92) 2008-03-24 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 -0.002 x -0.110 x  1.005 = 0.022
Port Yield Reversion 100.000 x -0.005 x  0.600 x  1.005 = -0.308
Cost Yield Reversion 100.000 x -0.004 x  0.419 x  1.005 = -0.184
Yield-To-Worst Reversion 100.000 x -0.012 x  0.006 x  1.005 = -0.007
Price Disparity Reversion  1.980 x 0.328 x -0.687 x  1.005 = -0.448
Yield Disparity Reversion 100.000 x 0.007 x  0.011 x  1.005 = 0.007
Flat-Price Reversion  1.980 x 0.273 x  0.987 x  1.005 = 0.537
Current Yield Valuation 100.000 x 0.055 x  0.000 x  0.245 = 0.000
Port Yield Valuation 100.000 x 0.044 x  1.579 x  0.245 = 1.709
Cost Yield Valuation 100.000 x 0.041 x  0.363 x  0.245 = 0.369
Yield-To-Worst Valuation 100.000 x 0.044 x  2.070 x  0.245 = 2.224
Price Disparity Valuation  1.980 x -2.885 x  1.035 x  1.005 = -5.946
Yield Disparity Valuation 100.000 x -0.056 x  0.358 x  1.005 = -2.032
  Curve Baserate Rev 100.000 x 0.002 x  0.300 x  1.005 = 0.058
Curve Short-rate Reversion 100.000 x 0.001 x  0.100 x  1.005 = 0.006
  Curve Longrate Rev 100.000 x -0.000 x  0.200 x  1.005 = -0.000
Curve Interest Reversion 100.000 x 0.000 x -2.998 x  1.005 = 0.000
Curve Cumulative Div. Rev. 100.000 x 0.020 x -0.306 x  1.005 = -0.626
Curve SplitShare Reversion. 100.000 x 0.000 x -0.572 x  1.005 = 0.000
  Curve Ret Prem Rev 100.000 x 0.000 x -0.811 x  1.005 = 0.000
Curve Yield Valuation 100.000 x 0.041 x  0.068 x  0.245 = 0.069
Curve Yield Reversion 100.000 x -0.004 x -0.200 x  1.005 = 0.084
Dividend Capture Valuation  1.980 x 0.677 x  0.605 x  1.005 = 0.815
Curve Liquidity Reversion 100.000 x 0.000 x -0.100 x  1.005 = 0.000
    Curve C2 Prem Rev 100.000 x -0.015 x -0.200 x  1.005 = 0.300
    Curve C3 Prem Rev 100.000 x 0.000 x -0.189 x  1.005 = 0.000
    Curve FR Prem Rev 100.000 x 0.000 x -0.006 x  1.005 = 0.000
 Curve HIGH Prem Rev 100.000 x 0.000 x  0.428 x  1.005 = 0.000
   Curve LOW Prem Rev 100.000 x 0.012 x  0.519 x  1.005 = 0.648
Components of Annual Percentage Scaling Factor for PRICE MOVEMENT are:
Scaling from instrument volatility•:•1.0055
Scaling from parent common price decline•:•1.0000
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