

Report Box

Sell TCA.PR.X (50.50 - 50.92)

Buy CU.PR.A (24.90 - 24.99)

2008-03-24

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Required Pick Up : 0.683

Risk Distance•:•104.434

Total Required Pickup : 71.329

bidToOfferPickup : 2.5967

offerToBidPickup : 6.2645

Shares SOLD (calc at Bid) : 0

Shares BOUGHT (calc at Ask) : 0

Change in cash (incl. comm., bid to offer) :• 0.00

Unrestricted buy would have less than min weight on buy side

Trade adjusted due to low volume on instrument bought

Effective Minimum Weight used in size calculation : 0.2500

Trade Score : -1773.962 [Unrestricted : -1773.962]

Trade Desirability : 3.641 [Unrestricted : 3.641]