Report Box
RISK MEASURMENT REPORT
Sell TCA.PR.X (50.50 - 50.92)
Buy CU.PR.A (24.90 - 24.99)
2008-03-24 Weight 0.00
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Risks are calculated according to the formula:
Risk Axis: (Current Riskiness) Change due to trade x Risk Parameter
Retractible : Current 0.000 Change 0.000 Multiplier 0.541
Split Share Corp. : Current 0.000 Change 0.000 Multiplier 3.588
Cum. Dividends : Current 1.000 Change 0.000 Multiplier 0.000
Payments are Dividends : Current 1.000 Change 0.000 Multiplier 1.458
Credit Class 2 : Current 1.000 Change 0.000 Multiplier 0.091
Macaulay Duration (Port Bid) : Current 11.396 Change -0.804 Multiplier 1.038
PseudoModifiedDuration (Port Bid) : Current 9.795 Change -5.866 Multiplier 0.060
PseudoConvexity (Port) : Current 8.204 Change -42.652 Multiplier 0.012
Macaulay Duration (Cost Bid) : Current 17.024 Change 0.079 Multiplier 0.000
PseudoModifiedDuration (Cost Bid) : Current 13.449 Change 0.944 Multiplier 0.000
PseudoConvexity (Cost) : Current 205.818 Change -200.832 Multiplier 0.515
PseudoModifiedDuration (Worst Bid) : Current 13.541 Change 2.246 Multiplier 0.107
Credit Class 3 : Current 0.000 Change 0.000 Multiplier 0.182
Floating Rate : Current 0.000 Change 0.000 Multiplier 0.000
Credit Class HIGH : Current 0.000 Change 1.000 Multiplier 0.030
Credit Class LOW : Current 1.000 Change -1.000 Multiplier 0.050
Modified Duration (YTW) : Current 16.149 Change -0.232 Multiplier 0.000
Risk Reduction Asymmetry Factor 0.000
Risk Distance Exponent 2.000
Risk from Credit Change 0.080
Risk of current holdings -0.141
Risk Increasing Distance (^riskDistanceExponent) 10698.622
Risk Decreasing Distance (^riskDistanceExponent) 0.000
Risk Distance = (1 + (10698.622 - 0.000)^(1/2.000)) = 104.434