Static

Price

CG 7.686786e+07

VE 5.382313e+06

CM 1.461691e+07

GZ 2.312129e+07

TC 2.105949e+07

CZ 2.495178e+07

CA 3.367009e+07

CY 1.457355e+07

R 3.382186e+05

Std

CG 7058.466515

VE 827.835385

CM 3349.717347

GZ 7765.616101

TC 9863.319851

CZ 29281.537176

CA 5195.735462

CY 11214.994468

R 1087.927872

Duration

CG 1.034853

VE 1.418013

CM 1.872415

GZ 2.377558

TC 2.850064

CZ 4.834606

CA 1.413397

CY 3.717772

R -17.940851

Convexity

CG 1.014751

VE 1.666334

CM 2.560842

GZ 2.610525

TC 4.210022

CZ 74.691787

CA 1.536012

CY 39.039972

R -111.349972

Dynamic

Pirce

CG 7.750550e+07

VE 5.404053e+06

CM 1.475353e+07

GZ 2.320348e+07

TC 2.086876e+07

CZ 2.376986e+07

CA 3.391582e+07

CY 1.418415e+07

R 3.939218e+05

Std

CG 14707.879947

VE 1282.692669

CM 7825.569726

GZ 20392.177982

TC 22353.912212

CZ 54436.659320

CA 12726.382188

CY 21351.227924

R 1013.925357

Duration

CG 1.568228

VE 1.794913

CM 3.059051

GZ 4.156187

TC 4.435815

CZ 6.690155

CA 2.330227

CY 5.173727

R -10.986746

dtype: float64

Convexity

CG 2.539296

VE 3.952312

CM 11.575311

GZ 21.066074

TC 39.244985

CZ -10.978112

CA 8.106329

CY 9.702178

R -35.972301

oas

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