Welcome,

User

Risk Management User ˅

Credit Risk Analytics

Inputs

Portfolio Name	Balanced_Stylized_100 ˅
Analytics Type	Analytical + Monte ˅
Matrix Provider	Credit Metrics ˅
Correlation	0.3 ˅

Submit

Analytical

Portfolio Bonds Value and % Std Dev

Highcharts.com

Simulation (full)

Value Distribution

Highcharts.com

Simulation (lower 50%)

Value Distribution

Highcharts.com

Simulation (lower 25%)

Value Distribution

Highcharts.com
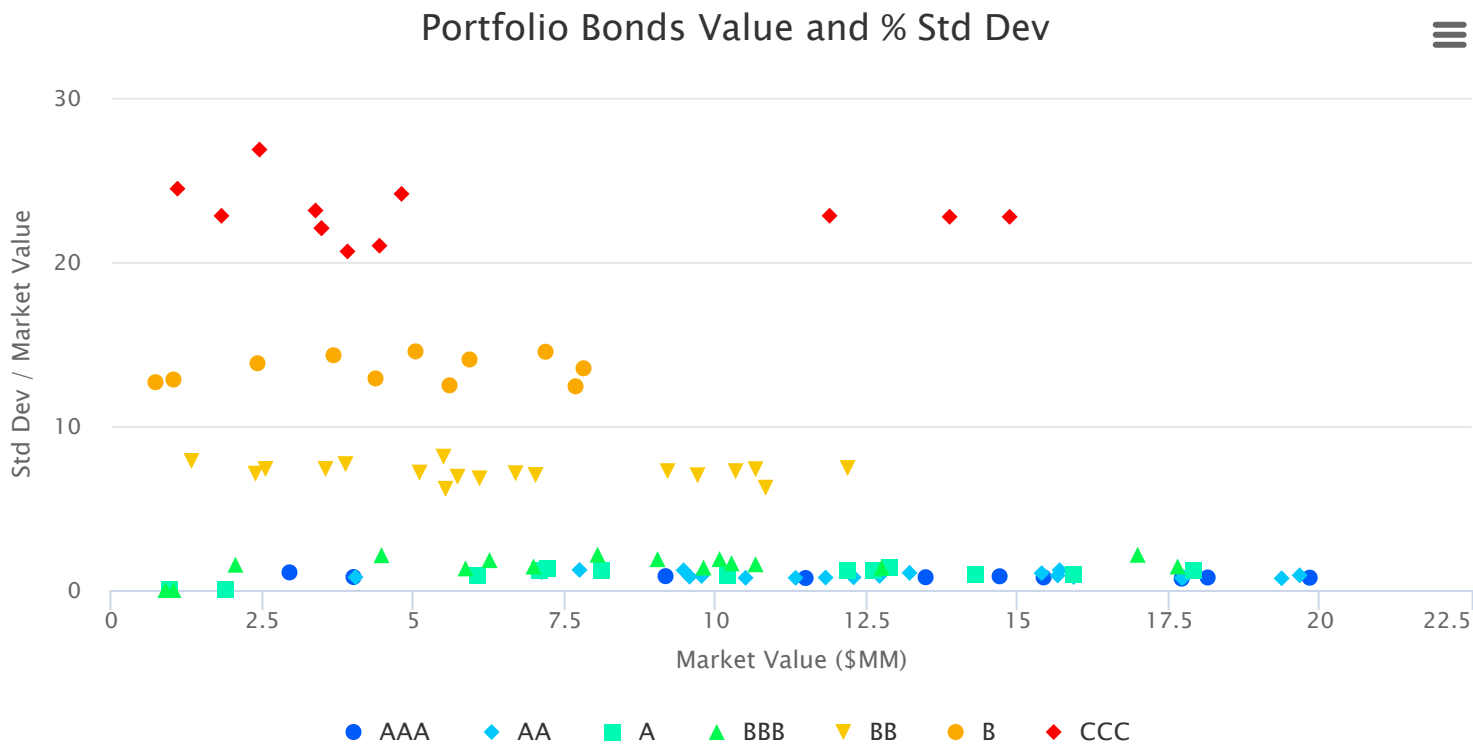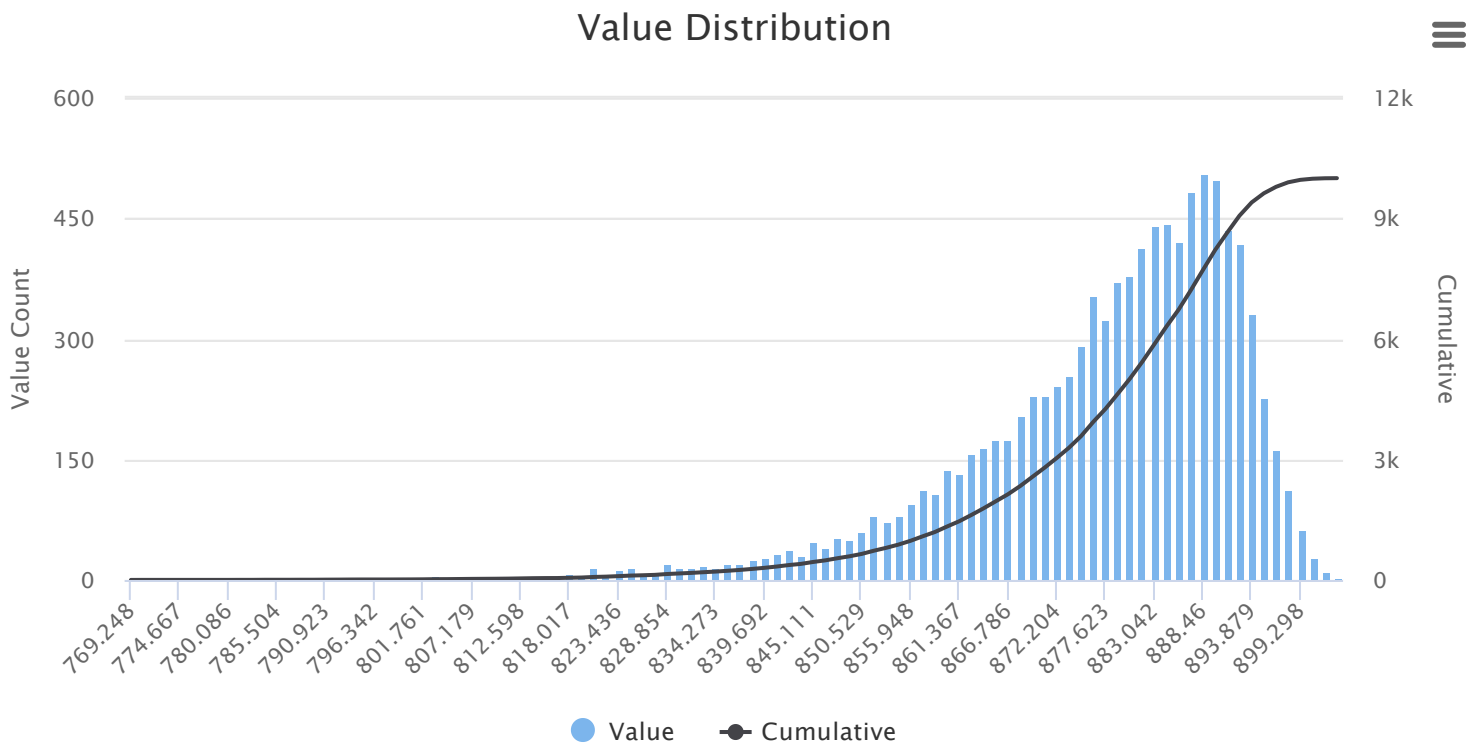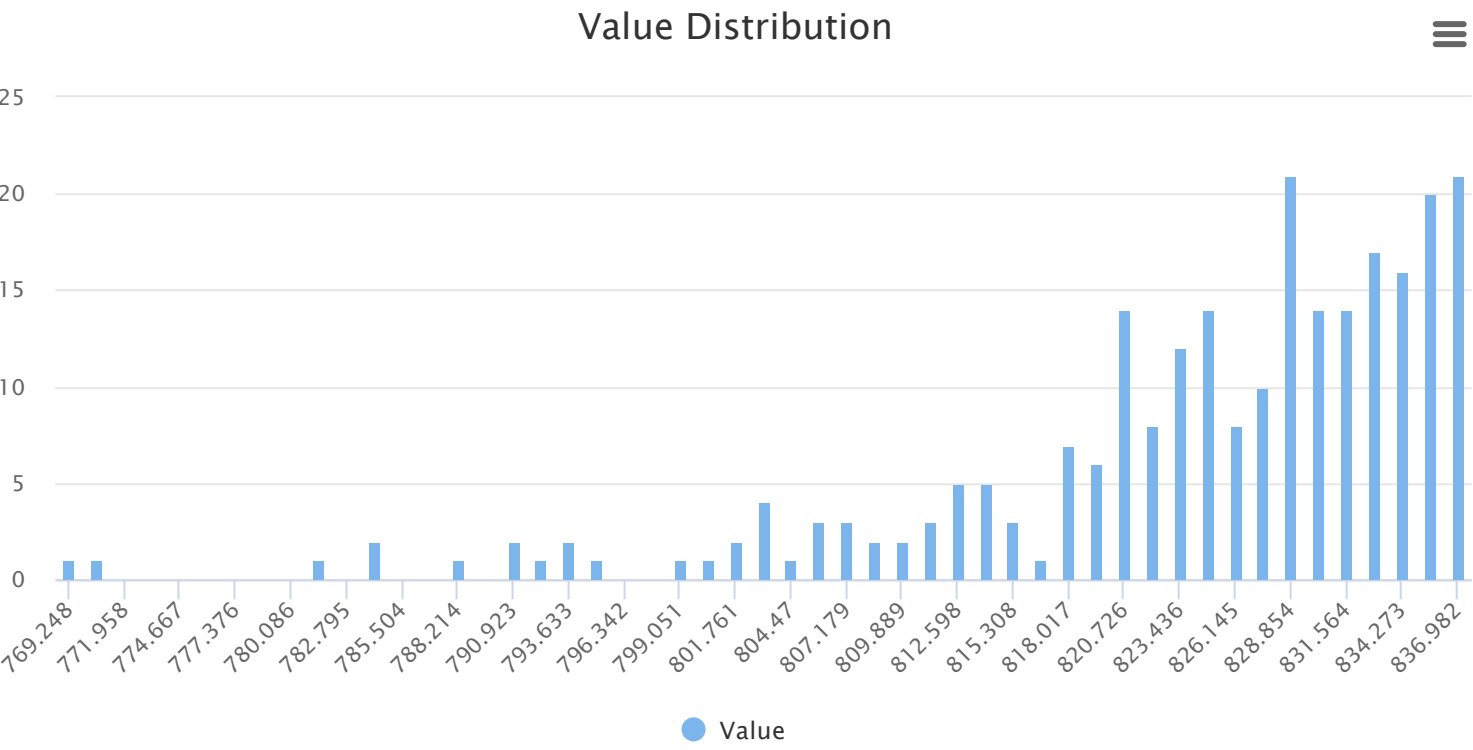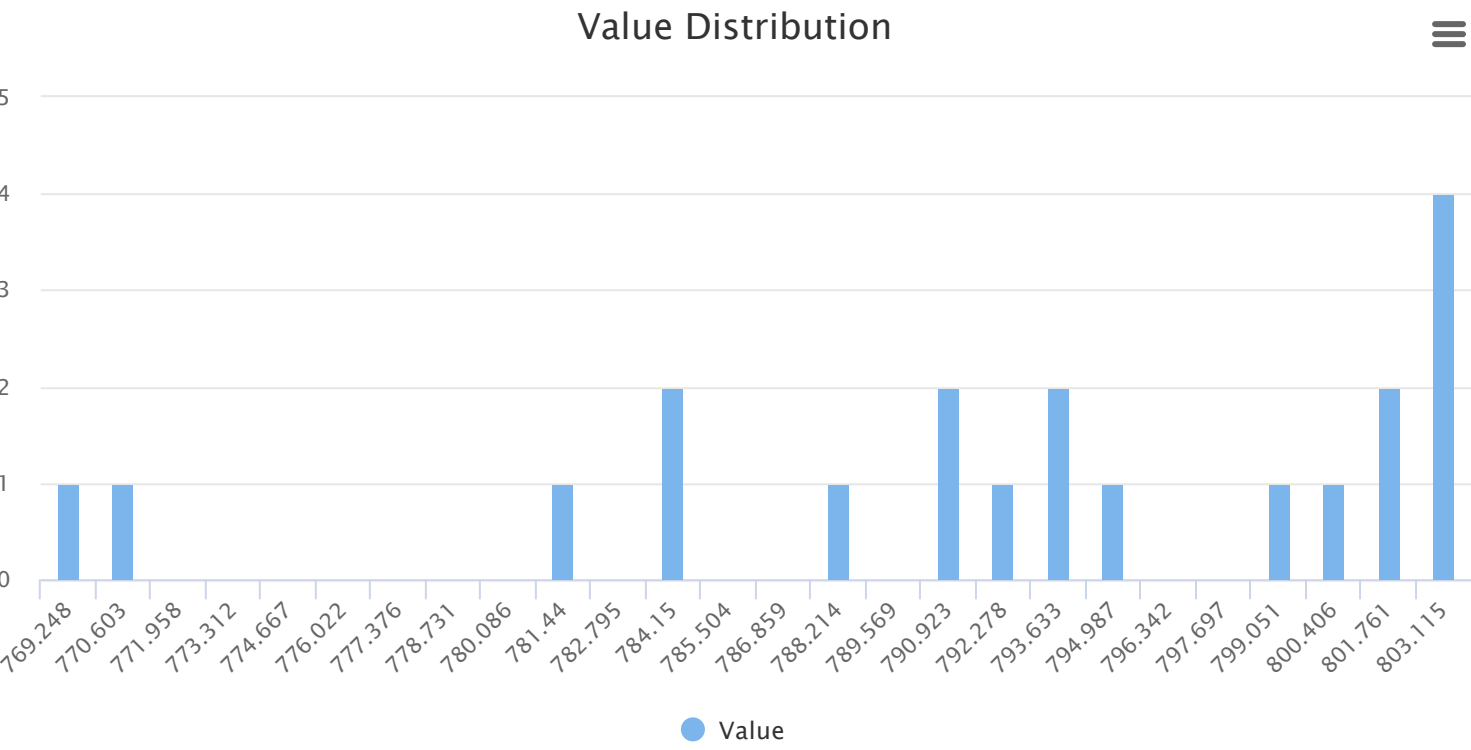
Bond Results (in millions)

Show [▽] entries   Search: [_____]

Showing 1 to 12 of 100 entries

ID	Name	Rating	Mat	Coup (%)	Face ($)	Value ($)	Mean ($)	Var ($²)
1	bond_1	B	4	9	7	7.826	7.594	1.118
2	bond_2	AA	3	2	16	15.654	15.641	0.019
3	bond_3	AA	3	4	19	19.685	19.67	0.031
4	bond_4	AA	3	2	13	12.719	12.708	0.012
5	bond_5	BBB	2	4	1	1.039	1.038	0
6	bond_6	BB	3	9	5	5.725	5.662	0.156
7	bond_7	CCC	3	9	14	13.89	13.476	9.982
8	bond_8	AA	2	1	12	11.813	11.808	0.008
9	bond_9	A	5	1	15	12.875	12.849	0.03
10	bond_10	CCC	2	14	3	3.393	3.156	0.616
11	bond_11	BB	5	14	4	5.493	5.43	0.199
12	bond_12	AA	5	1	9	7.768	7.754	0.009

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Percentiles (in millions)

Show [25 ▽] entries   Search: [_____]

Showing 1 to 12 of 12 entries

ID	Percentile	Value (MM$)	% Change
1	0.1th %	793.86657	-10.183
2	1.0th %	825.39653	-6.616
3	5.0th %	848.06004	-4.052
4	10.0th %	857.61911	-2.97
5	15.0th %	862.94841	-2.367
6	20.0th %	867.14507	-1.892
7	25.0th %	870.45609	-1.518
8	30.0th %	873.35368	-1.19
9	35.0th %	875.90465	-0.901
10	40.0th %	877.87942	-0.678
11	45.0th %	879.83961	-0.456
12	50.0th %	881.64632	-0.252

Previous 1 Next

Bond Calculation Details (in millions)

Show [25 ▽] entries   Search: [_____]

Showing 1 to 25 of 100 entries

Name	Rating	Prices by Rating ($)	Prices by Rating (%)	Trans Probs
bond_1	B	{'AAA': 8.461, 'AA': 8.451, 'A': 8.421, 'BBB': 8.354, 'BB': 8.054, 'B': 7.826, 'CCC': 6.8, 'D': 3.579}	{'AAA': 120.87, 'AA': 120.722, 'A': 120.294, 'BBB': 119.349, 'BB': 115.061, 'B': 111.8, 'CCC': 97.139, 'D': 51.13}	{'AAA': 0.21, 'AA': 0.36, 'A': 9.25, 'BBB': 8.29, 'BB': 2.31, 'B': 63.89, 'CCC': 10.13, 'D': 5.58}
bond_10	CCC	{'AAA': 3.721, 'AA': 3.72, 'A': 3.717, 'BBB': 3.705, 'BB': 3.66, 'B': 3.645, 'CCC': 3.393, 'D': 1.534}	{'AAA': 124.039, 'AA': 123.986, 'A': 123.911, 'BBB': 123.51, 'BB': 122.006, 'B': 121.496, 'CCC': 113.087, 'D': 51.13}	{'AAA': 0.06, 'AA': 0.25, 'A': 1.85, 'BBB': 2.06, 'BB': 12.34, 'B': 24.86, 'CCC': 39.97, 'D': 18.6}
bond_100	A	{'AAA': 7.146, 'AA': 7.136, 'A': 7.109, 'BBB': 7.049, 'BB': 6.774, 'B': 6.563, 'CCC': 5.645, 'D': 3.579}	{'AAA': 102.083, 'AA': 101.948, 'A': 101.551, 'BBB': 100.694, 'BB': 96.769, 'B': 93.754, 'CCC': 80.642, 'D': 51.13}	{'AAA': 0.27, 'AA': 1.59, 'A': 89.05, 'BBB': 7.4, 'BB': 1.48, 'B': 0.13, 'CCC': 0.06, 'D': 0.03}
bond_11	BB	{'AAA': 5.839, 'AA': 5.83, 'A': 5.805, 'BBB': 5.752, 'BB': 5.493, 'B': 5.309, 'CCC': 4.594, 'D': 2.045}	{'AAA': 145.963, 'AA': 145.749, 'A': 145.134, 'BBB': 143.805, 'BB': 137.316, 'B': 132.728, 'CCC': 114.839, 'D': 51.13}	{'AAA': 0.08, 'AA': 2.91, 'A': 3.29, 'BBB': 5.53, 'BB': 74.68, 'B': 8.05, 'CCC': 4.14, 'D': 1.32}
bond_12	AA	{'AAA': 7.782, 'AA': 7.768, 'A': 7.725, 'BBB': 7.637, 'BB': 7.194, 'B': 6.879, 'CCC': 5.771, 'D': 4.602}	{'AAA': 86.472, 'AA': 86.312, 'A': 85.836, 'BBB': 84.859, 'BB': 79.938, 'B': 76.435, 'CCC': 64.117, 'D': 51.13}	{'AAA': 0.84, 'AA': 88.23, 'A': 7.47, 'BBB': 2.16, 'BB': 1.11, 'B': 0.13, 'CCC': 0.05, 'D': 0.02}
bond_13	BBB	{'AAA': 7.032, 'AA': 7.029, 'A': 7.024, 'BBB': 6.999, 'BB': 6.905, 'B': 6.873, 'CCC': 6.346, 'D': 3.579}	{'AAA': 100.456, 'AA': 100.408, 'A': 100.342, 'BBB': 99.983, 'BB': 98.637, 'B': 98.181, 'CCC': 90.657, 'D': 51.13}	{'AAA': 1.84, 'AA': 1.89, 'A': 5.0, 'BBB': 84.21, 'BB': 6.51, 'B': 0.32, 'CCC': 0.16, 'D': 0.07}
bond_14	A	{'AAA': 7.284, 'AA': 7.271, 'A': 7.232, 'BBB': 7.151, 'BB': 6.748, 'B': 6.461, 'CCC': 5.442, 'D': 4.09}	{'AAA': 91.048, 'AA': 90.884, 'A': 90.398, 'BBB': 89.394, 'BB': 84.352, 'B': 80.765, 'CCC': 68.019, 'D': 51.13}	{'AAA': 0.27, 'AA': 1.59, 'A': 89.05, 'BBB': 7.4, 'BB': 1.48, 'B': 0.13, 'CCC': 0.06, 'D': 0.03}
bond_15	AA	{'AAA': 11.33, 'AA': 11.33, 'A': 11.33, 'BBB': 11.33, 'BB': 11.33, 'B': 11.33, 'CCC': 11.33, 'D': 5.624}	{'AAA': 103.0, 'AA': 103.0, 'A': 103.0, 'BBB': 103.0, 'BB': 103.0, 'B': 103.0, 'CCC': 103.0, 'D': 51.13}	{'AAA': 0.84, 'AA': 88.23, 'A': 7.47, 'BBB': 2.16, 'BB': 1.11, 'B': 0.13, 'CCC': 0.05, 'D': 0.02}
bond_16	BB	{'AAA': 5.55, 'AA': 5.55, 'A': 5.55, 'BBB': 5.55, 'BB': 5.55, 'B': 5.55, 'CCC': 5.55, 'D': 2.557}	{'AAA': 111.0, 'AA': 111.0, 'A': 111.0, 'BBB': 111.0, 'BB': 111.0, 'B': 111.0, 'CCC': 111.0, 'D': 51.13}	{'AAA': 0.08, 'AA': 2.91, 'A': 3.29, 'BBB': 5.53, 'BB': 74.68, 'B': 8.05, 'CCC': 4.14, 'D': 1.32}
bond_17	BBB	{'AAA': 10.37, 'AA': 10.361, 'A': 10.342, 'BBB': 10.277, 'BB': 10.031, 'B': 9.858, 'CCC': 8.609, 'D': 5.113}	{'AAA': 103.701, 'AA': 103.607, 'A': 103.421, 'BBB': 102.769, 'BB': 100.314, 'B': 98.575, 'CCC': 86.088, 'D': 51.13}	{'AAA': 1.84, 'AA': 1.89, 'A': 5.0, 'BBB': 84.21, 'BB': 6.51, 'B': 0.32, 'CCC': 0.16, 'D': 0.07}
bond_18	CCC	{'AAA': 4.557, 'AA': 4.55, 'A': 4.528, 'BBB': 4.483, 'BB': 4.257, 'B': 4.057, 'CCC': 3.579... 'D': 2.045}	{'AAA': 113.929, 'AA': 113.744, 'A': 113.204, 'BBB': 112.065, 'BB': 106.428, 'B': ...CCC': 87.527, 'D': 51.13}	{'AAA': 0.06, 'AA': 0.25, 'A': 1.85, 'BBB': 2.06, 'BB': 12.34, 'B': 24.86, 'CCC': 39.97, 'D': 18.6}
Name	Rating	Prices by Rating ($)	Prices by Rating (%)	Trans Probs

bond_19	B	{'AAA': 7.857, 'AA': 7.854, 'A': 7.849, 'BBB': 7.822, 'BB': 7.722, 'B': 7.689, 'CCC': 7.131, 'D': 3.579}	{'AAA': 112.247, 'AA': 112.197, 'A': 112.126, 'BBB': 111.746, 'BB': 110.321, 'B': 109.839, 'CCC': 101.872, 'D': 51.13}	{'AAA': 0.21, 'AA': 0.36, 'A': 9.25, 'BBB': 8.29, 'BB': 2.31, 'B': 63.89, 'CCC': 10.13, 'D': 5.58}
bond_2	AA	{'AAA': 15.668, 'AA': 15.654, 'A': 15.625, 'BBB': 15.524, 'BB': 15.142, 'B': 14.871, 'CCC': 12.934, 'D': 8.181}	{'AAA': 97.928, 'AA': 97.837, 'A': 97.655, 'BBB': 97.023, 'BB': 94.64, 'B': 92.943, 'CCC': 80.838, 'D': 51.13}	{'AAA': 0.84, 'AA': 88.23, 'A': 7.47, 'BBB': 2.16, 'BB': 1.11, 'B': 0.13, 'CCC': 0.05, 'D': 0.02}
bond_20	CCC	{'AAA': 3.019, 'AA': 3.015, 'A': 3.006, 'BBB': 2.984, 'BB': 2.887, 'B': 2.813, 'CCC': 2.471, 'D': 1.023}	{'AAA': 150.928, 'AA': 150.759, 'A': 150.283, 'BBB': 149.198, 'BB': 144.329, 'B': 140.674, 'CCC': 123.536, 'D': 51.13}	{'AAA': 0.06, 'AA': 0.25, 'A': 1.85, 'BBB': 2.06, 'BB': 12.34, 'B': 24.86, 'CCC': 39.97, 'D': 18.6}
bond_21	B	{'AAA': 2.536, 'AA': 2.534, 'A': 2.53, 'BBB': 2.515, 'BB': 2.46, 'B': 2.422, 'CCC': 2.142, 'D': 1.023}	{'AAA': 126.796, 'AA': 126.691, 'A': 126.486, 'BBB': 125.756, 'BB': 123.011, 'B': 121.104, 'CCC': 107.089, 'D': 51.13}	{'AAA': 0.21, 'AA': 0.36, 'A': 9.25, 'BBB': 8.29, 'BB': 2.31, 'B': 63.89, 'CCC': 10.13, 'D': 5.58}
bond_22	A	{'AAA': 10.2, 'AA': 10.2, 'A': 10.2, 'BBB': 10.2, 'BB': 10.2, 'B': 10.2, 'CCC': 10.2, 'D': 5.113}	{'AAA': 102.0, 'AA': 102.0, 'A': 102.0, 'BBB': 102.0, 'BB': 102.0, 'B': 102.0, 'CCC': 102.0, 'D': 51.13}	{'AAA': 0.27, 'AA': 1.59, 'A': 89.05, 'BBB': 7.4, 'BB': 1.48, 'B': 0.13, 'CCC': 0.06, 'D': 0.03}
bond_23	AAA	{'AAA': 17.728, 'AA': 17.72, 'A': 17.708, 'BBB': 17.644, 'BB': 17.404, 'B': 17.323, 'CCC': 15.982, 'D': 9.203}	{'AAA': 98.49, 'AA': 98.443, 'A': 98.378, 'BBB': 98.022, 'BB': 96.689, 'B': 96.238, 'CCC': 88.788, 'D': 51.13}	{'AAA': 87.74, 'AA': 10.93, 'A': 0.45, 'BBB': 0.63, 'BB': 0.12, 'B': 0.1, 'CCC': 0.02, 'D': 0.02}
bond_24	AA	{'AAA': 13.24, 'AA': 13.221, 'A': 13.168, 'BBB': 13.052, 'BB': 12.523, 'B': 12.115, 'CCC': 10.366, 'D': 7.158}	{'AAA': 94.568, 'AA': 94.438, 'A': 94.054, 'BBB': 93.232, 'BB': 89.452, 'B': 86.536, 'CCC': 74.043, 'D': 51.13}	{'AAA': 0.84, 'AA': 88.23, 'A': 7.47, 'BBB': 2.16, 'BB': 1.11, 'B': 0.13, 'CCC': 0.05, 'D': 0.02}
bond_25	B	{'AAA': 6.419, 'AA': 6.412, 'A': 6.39, 'BBB': 6.341, 'BB': 6.119, 'B': 5.951, 'CCC': 5.187, 'D': 2.557}	{'AAA': 128.384, 'AA': 128.231, 'A': 127.791, 'BBB': 126.811, 'BB': 122.378, 'B': 119.019, 'CCC': 103.738, 'D': 51.13}	{'AAA': 0.21, 'AA': 0.36, 'A': 9.25, 'BBB': 8.29, 'BB': 2.31, 'B': 63.89, 'CCC': 10.13, 'D': 5.58}
bond_26	BB	{'AAA': 10.202, 'AA': 10.189, 'A': 10.152, 'BBB': 10.07, 'BB': 9.697, 'B': 9.412, 'CCC': 8.149, 'D': 4.602}	{'AAA': 113.355, 'AA': 113.212, 'A': 112.797, 'BBB': 111.887, 'BB': 107.744, 'B': 104.582, 'CCC': 90.54, 'D': 51.13}	{'AAA': 0.08, 'AA': 2.91, 'A': 3.29, 'BBB': 5.53, 'BB': 74.68, 'B': 8.05, 'CCC': 4.14, 'D': 1.32}
bond_27	BBB	{'AAA': 9.187, 'AA': 9.175, 'A': 9.14, 'BBB': 9.062, 'BB': 8.709, 'B': 8.438, 'CCC': 7.258, 'D': 4.602}	{'AAA': 102.083, 'AA': 101.948, 'A': 101.551, 'BBB': 100.694, 'BB': 96.769, 'B': 93.754, 'CCC': 80.642, 'D': 51.13}	{'AAA': 1.84, 'AA': 1.89, 'A': 5.0, 'BBB': 84.21, 'BB': 6.51, 'B': 0.32, 'CCC': 0.16, 'D': 0.07}
bond_28	BBB	{'AAA': 6.357, 'AA': 6.348, 'A': 6.321, 'BBB': 6.265, 'BB': 6.006, 'B': 5.805, 'CCC': 4.952, 'D': 3.579}	{'AAA': 90.811, 'AA': 90.684, 'A': 90.305, 'BBB': 89.501, 'BB': 85.794, 'B': 82.926, 'CCC': 70.743, 'D': 51.13}	{'AAA': 1.84, 'AA': 1.89, 'A': 5.0, 'BBB': 84.21, 'BB': 6.51, 'B': 0.32, 'CCC': 0.16, 'D': 0.07}
bond_29	CCC	{'AAA': 15.406, 'AA': 15.381, 'A': 15.31, 'BBB': 15.158, 'BB': 14.408, 'B': 13.877, 'CCC': 11.886, 'D': 6.647}	{'AAA': 118.505, 'AA': 118.317, 'A': 117.766, 'BBB': 116.6, 'BB': 110.834, 'B': 106.746, 'CCC': 91.429, 'D': 51.13}	{'AAA': 0.06, 'AA': 0.25, 'A': 1.85, 'BBB': 2.06, 'BB': 12.34, 'B': 24.86, 'CCC': 39.97, 'D': 18.6}
bond_3	AA	{'AAA': 19.703, 'AA': 19.685, 'A': 19.65, 'BBB': 19.526, 'BB': 19.06, 'B': 18.729, 'CCC': 16.357, 'D': 9.715}	{'AAA': 103.701, 'AA': 103.607, 'A': 103.421, 'BBB': 102.769, 'BB': 100.314, 'B': 98.575, 'CCC': 86.088, 'D': 51.13}	{'AAA': 0.84, 'AA': 88.23, 'A': 7.47, 'BBB': 2.16, 'BB': 1.11, 'B': 0.13, 'CCC': 0.05, 'D': 0.02}
bond_30	AAA	{'AAA': 13.481, 'AA': 13.469, 'A': 13.445, 'BBB': 13.36, 'BB': 13.041, 'B': 12.815, 'CCC': 11.191, 'D': 6.647}	{'AAA': 103.701, 'AA': 103.607, 'A': 103.421, 'BBB': 102.769, 'BB': 100.314, 'B': 98.575, 'CCC': 86.088, 'D': 51.13}	{'AAA': 87.74, 'AA': 10.93, 'A': 0.45, 'BBB': 0.63, 'BB': 0.12, 'B': 0.1, 'CCC': 0.02, 'D': 0.02}

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