Report Box
BCE.PR.C (23.70 - 24.04) 2007-04-20 TaxID 8
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Current Yield Reversion
 Modified Duration - YTW•:•18.6043
Reversion Current Yield at Bid : Average : 0.0558 - Spot Rate : 0.0584 = Reversion -0.0027
Port Yield Reversion
 Pseudo-Modified Duration (Port Method)•:•-244.2194
Reversion Bid Yield (Port Method) : Average : 0.0325 - Spot Rate : 0.0417 = Reversion -0.0092
Reversion Ask Yield (Port Method) : Average : 0.0299 - Spot Rate : 0.0393 = Reversion -0.0094
Cost Yield Reversion
 Pseudo-Modified Duration (Cost Method)•:•22.9086
Reversion Bid Yield (Cost Method) : Average : 0.0296 - Spot Rate : 0.0323 = Reversion -0.0026
Reversion Ask Yield (Cost Method) : Average : 0.0294 - Spot Rate : 0.0316 = Reversion -0.0021
Yield-To-Worst Reversion
 Modified Duration - YTW•:•18.6043
Reversion Bid Yield-To-Worst : Average : 0.0289 - Spot Rate : 0.0334 = Reversion -0.0045Reversion
Price Disparity Reversion
Reversion Price Disparity : Average : -0.3459 - Spot Rate : 0.2952 = Reversion -0.6411
Yield Disparity Reversion
 Modified Duration - YTW•:•18.6043
Reversion Yield Disparity : Average : -0.0007 - Spot Rate : 0.0010 = Reversion -0.0017
Flat-Price Reversion
Reversion Flat Bid Price : Average : 25.1968 - Spot Rate : 23.5118 = Reversion 1.6850
Reversion Flat Ask Price : Average : 23.9903 - Spot Rate : 23.8518 = Reversion 0.1384
Current Yield Valuation
 Current Yield Bid•:•5.84 %
Port Yield Valuation
 YTM (Port Method) at Bid•:•4.17 %
 YTM (Port Method) at Ask•:•3.93 %
Cost Yield Valuation
 YTM (Cost Method) at Bid•:•3.23 %
 YTM (Cost Method) at Ask•:•3.16 %
Yield-To-Worst Valuation
 Yield-to-Worst (at Bid)•:•3.34 %
 Ask Yield To Worst•:•3.27 %
Price Disparity Valuation
 Price Disparity•:•0.2952
Yield Disparity Valuation
 Modified Duration - YTW•:•18.6043
 Yield Disparity•:•0.0010
Curve Baserate Rev
 Modified Duration - YTW•:•18.6043
Reversion BASE RATE : average 3.83 % - spot 3.83 % = reversion -0.00 %
Curve Short-rate Reversion
 Modified Duration - YTW•:•18.6043
Reversion SHORT TERM PREMIUM : average 0.34 % - spot 0.34 % = reversion -0.00 %
 Fraction from ShortTerm•:•-0.89 %
Curve Longrate Rev
 Modified Duration - YTW•:•18.6043
Reversion LONG TERM PREMIUM : average -1.66 % - spot -1.66 % = reversion 0.00 %
 Fraction from Long Term•:•4.79 %
Curve Interest Reversion
Not Applicable => 0.0
Curve Cumulative Div. Rev.
Not Applicable => 0.0
Curve SplitShare Reversion.
Not Applicable => 0.0
Curve Ret Prem Rev
Not Applicable => 0.0
Curve Yield Valuation
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Curve Bid Yield•:•3.23 %
Curve Ask Yield•:•3.16 %
Curve Yield Reversion
Reversion Bid Yield (Curve Method) : Average : 0.0297 - Spot Rate : 0.0323 = Reversion -0.0026
Reversion Ask Yield (Curve Method) : Average : 0.0294 - Spot Rate : 0.0316 = Reversion -0.0022
Dividend Capture Valuation
Accrued Dividend (Zero-Based)•:•0.3011
Curve Liquidity Reversion
Modified Duration - YTW•:•18.6043
Liquidity Measure•:•0.2691
Reversion PREMIUM - LIQUIDITY MEASURE : average -0.18 % - spot -0.18 % = reversion -0.00 %
Curve Credit Class 2 Reversion
Modified Duration - YTW•:•18.6043
Reversion PREMIUM - CREDIT CLASS 2 : average 0.12 % - spot 0.11 % = reversion 0.01 %
Curve Credit Class 3 Reversion
Not Applicable => 0.0
Curve FR Prem Rev
Modified Duration - YTW•:•18.6043
Reversion PREMIUM - FLOATING RATE : average -0.84 % - spot -0.72 % = reversion -0.11 %
Curve Credit Class HIGH Reversion
Not Applicable => 0.0
Curve Credit Class LOW Reversion
Modified Duration - YTW•:•18.6043
Reversion PREMIUM - CREDIT CLASS LOW : average 0.11 % - spot 0.11 % = reversion -0.00 %