

Report Box

Yield Curve Components: 2008-03-20TCA.PR.X (Security A51012)

Price due to base-rate : 47.71
Price due to short-term : -3.41
Price due to long-term : 4.87
Price due to Interest Income : 0.00
Price due to Cumulative Dividends : 2.82
Price due to SplitShareCorp : 0.00
Price due to Retractibility : 0.00
Price due to Credit Spread (2) : -4.24
Price due to Liquidity : 0.00
Price due to Floating Rate : 0.00
Price due to Credit Spread (3) : 0.00
Price due to error : 0.84
Price due to Credit Spread (High) : 0.00
Price due to Credit Spread (Low) : -0.98