

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