elements

Basic Rates Object Diagram

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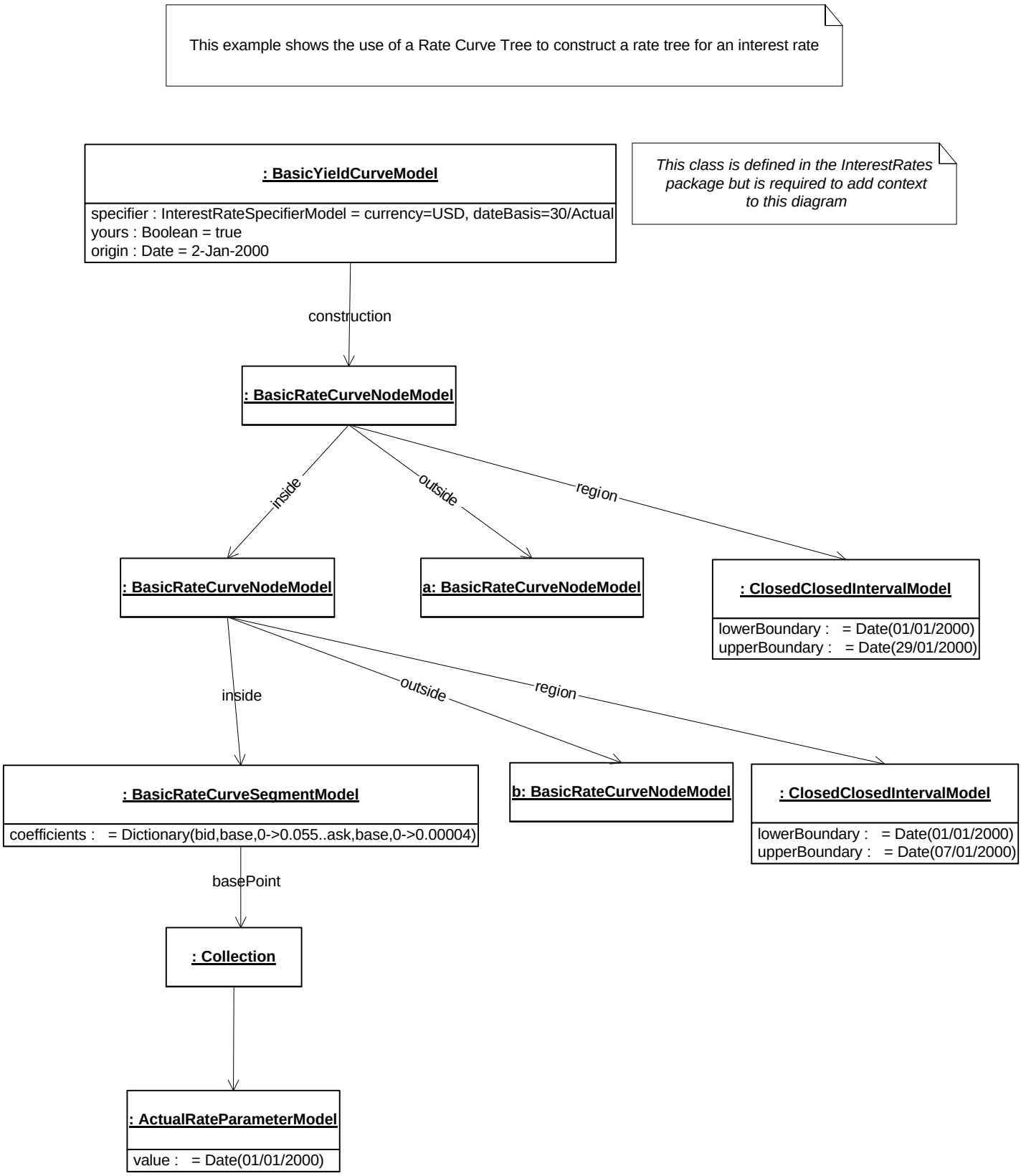

a: BasicRateCurveNodeModel
region
inside
outside
: OpenClosedIntervalModel
lowerBoundary : = Date(29/02/2000)
upperBoundary : = Date(30/06/2000)
: BasicRateCurveSegmentModel
coefficients : = Dictionary(bid,base,0->0.06..ask,base,0->0.00025)
: BasicRateCurveSegmentModel
coefficients : = Dictionary(bid,base,0->0.065..ask,base,0->0.00003)
basePoint
basePoint
: Collection
: Collection
: ActualRateParameterModel
value : = Date(29/02/2000)
: ActualRateParameterModel
value : = Date(30/06/2000)

b: BasicRateCurveNodeModel
region
outside
inside
: OpenClosedIntervalModel
lowerBoundary : = Date(07/01/2000)
upperBoundary : = Date(31/01/2000)
: BasicRateCurveSegmentModel
coefficients : = Dictionary(bid,base,0->0.058..ask,base,0->0.00034)
: BasicRateCurveSegmentModel
coefficients : = Dictionary(bid,base,0->0.065..ask,base,0->0.000058)
basePoint
basePoint
: Collection
: Collection
: ActualRateParameterModel
value : = Date(31/01/2000)
: ActualRateParameterModel
value : = Date(07/01/2000)