

Report Box

Instrument•:•RY.PR.? (Security P37500)

PseudoPortfolioElement: Pricing Modification - Base Option ID: Undefined

Reporting: YTM (Port Method) at Bid

Evaluated at bid price : 25.0000

Call 2012-06-23 YTM: 4.07 % [Restricted: 4.07 %] (Prob: 27.04 %)

Call 2013-06-23 YTM: 3.87 % [Restricted: 3.87 %] (Prob: 3.35 %)

Call 2014-06-23 YTM: 3.73 % [Restricted: 3.73 %] (Prob: 3.23 %)

Call 2015-06-23 YTM: 3.63 % [Restricted: 3.63 %] (Prob: 3.19 %)

Call 2016-06-23 YTM: 3.55 % [Restricted: 3.55 %] (Prob: 3.22 %)

Option Certainty 2037-03-05 YTM: 3.55 % [Restricted: 3.55 %] (Prob: 59.97 %)

YTM (Port Method) : 3.7119 %