

Report Box

Instrument::•BCE.PR.C (Security A39011)

PseudoPortfolioElement: Pricing Modification - Base Option ID: Undefined

Reporting: YTM (Port Method) at Bid

Evaluated at bid price : 23.7000

Call 2008-03-31 YTM: 9.59 % [Restricted: 9.08 %] (Prob: 12.94 %)

Call 2013-03-31 YTM: 4.46 % [Restricted: 4.46 %] (Prob: 7.78 %)

Limit Maturity 2037-04-20 YTM: 3.34 % [Restricted: 3.34 %] (Prob: 79.28 %)

YTM (Port Method) : 4.1702 %