

Report Box

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

PseudoPortfolioElement: Pricing Modification - High Option ID: Undefined

Reporting: YTM (Port Method) at Bid

Evaluated at bid price : 23.9370

Call 2008-03-31 YTM: 8.66 % [Restricted: 8.21 %] (Prob: 16.10 %)

Call 2013-03-31 YTM: 4.30 % [Restricted: 4.30 %] (Prob: 6.78 %)

Limit Maturity 2037-04-20 YTM: 3.31 % [Restricted: 3.31 %] (Prob: 77.12 %)

YTM (Port Method) : 4.1622 %