

Report Box

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

PseudoPortfolioElement: Pricing Modification - Low Option ID: Undefined

Reporting: YTM (Port Method) at Bid

Evaluated at bid price : 23.4630

Call 2008-03-31 YTM: 10.53 % [Restricted: 9.98 %] (Prob: 10.20 %)

Call 2013-03-31 YTM: 4.62 % [Restricted: 4.62 %] (Prob: 8.47 %)

Limit Maturity 2037-04-20 YTM: 3.38 % [Restricted: 3.38 %] (Prob: 81.33 %)

YTM (Port Method) : 4.1540 %