

Report Box

Instrument:••RY.PR.Y (Security A45025)

PseudoPortfolioElement: Pricing Modification - Base Option ID: Undefined

Reporting: Yield-to-Worst (at Bid)

Evaluated at bid price : 25.6200

Call 2014-12-24 YTM: 5.62 % [Restricted: 5.62 %] (Prob: 48.28 %)

Limit Maturity 2039-04-30 YTM: 5.72 % [Restricted: 5.72 %] (Prob: 51.72 %)

Yield to Worst : 5.6172 %