

Report Box

Instrument::TRP.PR.B (Security A51015)

PseudoPortfolioElement: Pricing Modification - Base Option ID: Undefined

Reporting: Yield-to-Worst (at Bid)

Evaluated at bid price : 25.4000

Call 2015-06-30 YTM: 3.53 % [Restricted: 3.53 %] (Prob: 45.08 %)

Limit Maturity 2041-06-10 YTM: 3.31 % [Restricted: 3.31 %] (Prob: 54.92 %)

Yield to Worst : 3.3127 %