Report Box
Instrument•:•RY.PR.N (Security A45020)
*****
Option Type Call
Calculation Date : 2008-12-22
Current (Bid) Price :   26.00
Issuance Costs (applicable to calls) : 3.000 %
Exercise Probability : 53.30 %
Exercise Price :   25.00
Exercise Date : 2014-03-26
Period Volatility :   3.02
Expected bid on Exercise Date :   26.00
Average Price if NOT exercised :   23.44
Average Price if IS exercised :   28.24
Replacement cost using current curve : 24.07
Ultimate Maturity Date : 2038-12-22
Ultimate Maturity Date Used in calculation : 2038-12-22
Difference Tolerance between above two dates :   0.00
Term of Instrument at Calculation Date :   30.00
Term to Exercise Date :   5.26
Volatility Damping Factor: 0.82
Volatility Damping Exponent :   1.00
Raw cash flow effect :   -1.73
Prior cash flow effect :   0.00
Net cash flow effect :   -1.73