```
Report Box
Instrument•:•BMO.PR.O (Security A40011)
*****
Option Type Call
Calculation Date : 2009-03-30
Current (Bid) Price :      25.00
Issuance Costs (applicable to calls) : 3.000 %
Exercise Probability : 39.81 %
Exercise Price :      25.00
Exercise Date : 2014-06-24
Period Volatility :       2.91
Expected bid on Exercise Date :      25.00
Average Price if NOT exercised :      23.15
Average Price if IS exercised  :      27.80
Replacement cost using current curve : 27.00
Ultimate Maturity Date : 2039-03-30
Ultimate Maturity Date Used in calculation : 2039-03-30
Difference Tolerance between above two dates :       0.00
Term of Instrument at Calculation Date :      30.00
Term to Exercise Date  :       5.23
Volatility Damping Factor:       0.83
Volatility Damping Exponent :       1.00
Raw cash flow effect :      -1.12
Prior cash flow effect :       0.00
Net cash flow effect :      -1.12
```