

My Company's Name
Calculation of Option Value

1

For Fiscal Year Ended: 31-Jan-06

Item No.	Grant Information							Inputs - Black-Scholes Model				Inputs - Binomial Model						Grant Date Fair Value		Choose which Model? (1) or (2)	Sensitivity Analysis - Black-Scholes Model Only							
	Name of Grantee	Grant Date (mm/dd/yy)	Expiration Date (mm/dd/yy)	Contract Term Year(s)	Vesting Term Year(s)	Exercise Price	Stock Price	Annual Risk-Free Rate (%)	Annual Expected Dividend Yield(%)	Expected Term (years)	Volatility (%) (annualized)	Which input? (1) Constant (2) Variable	Number of Time Steps	Annual Risk-Free Rate (%)	Annual Expected Dividend Yield(%)	Volatility (%) (annualized)	Sub-optimal Factor	Estimated Termination Rate (%)	Calculated Expected Term (years)		Black-Scholes (1)	Binomial Model (2)	Delta D	Gamma G	Vega n	Theta Q	Rho R	
1	Name 1 L Name 1	11-Mar-04	11-Mar-14	10.00		30.1444	30.1444	4.02%	1.00%	10.00	44.7272%		20	0.98%	1.00%	44.7185%	2.00	3.00%	0.01	16.1374	12.4616	2	0.8214	0.0049	19.8599	(0.6533)	69.2601	
2	Name 2 L Name 2	28-May-04	28-May-14	10.00	1.00	28.7866	28.7866	5.01%	1.00%	10.00	44.5462%		20	1.26%	1.00%	44.5462%	2.00	3.00%	7.49	15.9623	12.3676	2	0.8387	0.0048	17.7645	(0.6566)	65.0287	
3	Name 2 L Name 2	28-May-04	28-May-14	10.00	2.00	28.7866	28.7866	3.93%	1.00%	5.00	38.7270%	2	10	4.45%		20.0000%	2.00		8.29	10.5257	11.0096	1	0.7264	0.0107	17.0942	(0.9501)	49.2246	
4	Name 2 L Name 2	28-May-04	28-May-14	10.00	2.00	28.7866	28.7866	3.93%	1.00%	5.00	38.7270%		20	1.26%	1.00%	44.5462%	-	3.00%	8.66	10.5257	13.0281	1	0.7264	0.0107	17.0942	(0.9501)	49.2246	
5	Name 2 L Name 2	15-Jul-04	15-Jul-14	10.00	0.50	27.4102	27.4102	3.75%	1.00%	5.00	38.3898%		20	1.58%	1.00%	44.4466%	2.00	3.00%	7.19	9.8781	11.7390	1	0.7222	0.0114	16.3989	(0.8884)	47.0555	
6	Name 2 L Name 2	20-Aug-04	20-Aug-14	10.00	1.00	28.4890	28.4890	3.53%	1.00%	5.00	38.1296%		20	1.52%	1.00%	44.4125%	2.00	3.00%	0.01	10.1104	12.2921	1	0.7172	0.0111	17.1921	(0.9034)	49.0184	
7	Name 2 L Name 2	23-Sep-04	23-Sep-15	11.00	2.00	27.2056	27.2056	3.36%	1.00%	5.00	38.0051%		20	1.70%	1.00%	43.4978%	2.00	3.00%	8.62	9.5561	12.2935	1	0.7136	0.0117	16.5182	(0.8489)	46.8343	
8	Name 2 L Name 2	30-Dec-04	30-Dec-15	11.00	2.00	29.7786	29.7786	3.84%	1.00%	6.00	41.3671%		20	1.64%	1.00%	43.0311%	2.00	3.00%	8.64	12.3429	13.3119	1	0.7500	0.0084	18.4927	(0.8993)	55.3747	
9	Name 2 L Name 2	10-Feb-05	10-Feb-15	10.00	2.00	30.3676	30.3676	3.55%	1.00%	4.00	33.2309%		20	2.87%	1.00%	44.1110%	2.00	3.00%	7.54	8.7237	13.9003	1	0.6864	0.0140	17.1815	(1.0136)	47.0604	
10	Name 2 L Name 2	15-Apr-05	15-Apr-15	10.00	1.00	28.3650	28.3650	3.61%	1.00%	3.00	31.8177%		20	3.10%	1.00%	44.0842%	2.00	3.00%	6.89	6.8435	12.6568	1	0.6619	0.0187	14.3331	(1.0658)	35.1645	
11	Name 2 L Name 2	29-Sep-05	29-Sep-15	10.00	1.92	29.1586	29.1586	3.82%	1.00%	3.00	22.8530%		20	3.57%	1.00%	43.8479%	2.00	3.00%	7.19	5.5026	13.4248	1	0.6597	0.0253	14.7700	(0.9451)	40.6971	
12	Name 3 L Name 3	3-Oct-05	3-Oct-15	10.00	1.00	29.4810	29.4810	3.85%	1.00%	4.00	29.9675%		20	3.57%	1.00%	43.8525%	2.00	3.00%	6.76	7.9494	13.2461	1	0.6879	0.0160	16.6460	(0.9657)	48.0234	
13	Name 3 L Name 3	6-Jan-06	5-Jan-16	10.00	3.00	27.6644	27.6644	3.87%	1.00%	5.00	31.3490%		20	3.57%	1.00%	43.8805%	2.00	3.00%	7.93	8.6226	13.2294	1	0.7106	0.0141	16.8780	(0.8332)	52.9711	
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