

**OPTIMA VOLATILITY PICTURE -- T-BONDS ^ Thu 5/23/02**

**IMPLIED VOLATILITY OVERVIEW** -- USU volatility finished +.16 at 10.24. The short-term trend for volatility is bearish with last Thursday's contract low settle. The intermediate-term trend for volatility is bearish as implied volatility posted a contract low last Thursday.

**MATURITY STRUCTURE OF IMPLIED VOLATILITY** -- The maturity structure is flat in shape: USU was +.16 at 10.24 and USZ was +.05 at 10.34.

**RICH/CHEAP ANALYSIS** -- The T-Bond Volatility Cheapness Indexes were higher with USU at a moderately rich 77.9.

**SIGMA BOUNDARY** -- The 1-standard deviation moves today are: USU +21/32nds at 101-10 and -21/32nds at 100-00.

**SUPPORT/RESISTANCE LEVELS -- T-BOND IMPLIED VOLATILITY (USU02)**

19.04 All-time high (8/10/88 mthly-nrst U88)	10.43 60-day implied vol avg
11.70 Contract high (Jan 29)	10.21 20-day implied vol avg
10.96 3-3/4 month high (Feb 11)	<b>*10.24 Previous (Wednesday)</b>
10.83 3-1/2 month high (Mar 25)	9.99 Contract low (Last Thursday)
10.79 2-month high (April 4)	6.39 All-time low (mthly-nrst 7/29/98 U98)
10.58 1-1/4 month high (Tuesday)	

Note: Call for Optima's User Manual (which has explanations of the volatility terms) and for instructions on receiving volatility graphics by fax or Internet at [www.oir.com](http://www.oir.com).

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OPTIMA VOLATILITY SUMMARY - CBOT INTEREST RATES

As of: 052202	USM02	USU02	TYM02	TYU02	FVM02	FVU02
Underlying Settle:	101-26s	100-21s	106-000s	104-210s	106-225s	105-130s
Change:	+0-18	+0-18	+0-120	+0-120	+0-090	+0-090
Implied Volatility	9.24s	10.27s	6.93s	7.44s	4.99s	4.91s
Change from Prev:	-.16	+.16	-.08	+.03	-.06	+.07
last 20Days High:	9.90	10.54	7.28	7.83	5.05	5.00
Avg:	9.29	10.21	6.71	7.53	4.56	4.87
Low:	8.65	9.99	6.05	7.25	3.99	4.70
last 60Days High:	10.75	10.82	8.59	N/A	5.76	N/A
Avg:	9.96	10.43	7.52	N/A	5.10	N/A
Low:	8.65	9.99	6.05	N/A	3.99	N/A
Historical 20 Day:	9.68%	9.72%	6.65%	6.80%	4.48%	4.62%
Volatility 30 Day:	8.87%	8.94%	5.84%	5.98%	3.93%	4.05%
50 Day:	9.10%	9.16%	6.08%	6.15%	3.99%	4.04%
100 Day:	9.75%	10.05%	6.48%	6.54%	4.63%	N/A
200 Day:	11.14%	N/A	N/A	N/A	N/A	N/A

Notes: Implied Volatility is interpolated for the at-the-money straddle.

OPTIMA VOLATILITY CHEAPNESS INDEX

Historical Volatility						
Max	: 35.0	12.7	22.8	8.9	16.3	6.0
Median	: 7.4	8.6	4.8	6.1	3.3	4.2
Min	: .0	6.1	.2	3.5	.2	2.3
Vol Cheapness Ind:	59.6	78.1	69.7	89.5	69.3	80.7
change	: unch	+2.6	unch	+.2	unch	+1.1
Last 20 sess	:					
High	: 72.0	81.4	79.3	90.8	78.5	83.2
Avg	: 60.4	76.5	68.2	89.2	66.2	77.6
Low	: 53.1	74.0	58.2	87.9	52.6	74.3
Last 60 sess	:					
High	: 84.0	87.7	95.5	100.0	93.5	N/A
Avg	: 71.4	81.5	80.1	94.3	77.1	N/A
Low	: 53.1	74.0	58.2	87.9	52.6	N/A
Days to Expiration	3	93	3	93	3	94

Notes: VCI ranks implied vol on a percentile basis (100 max, 0 min) against historical vol for given days to expiration.

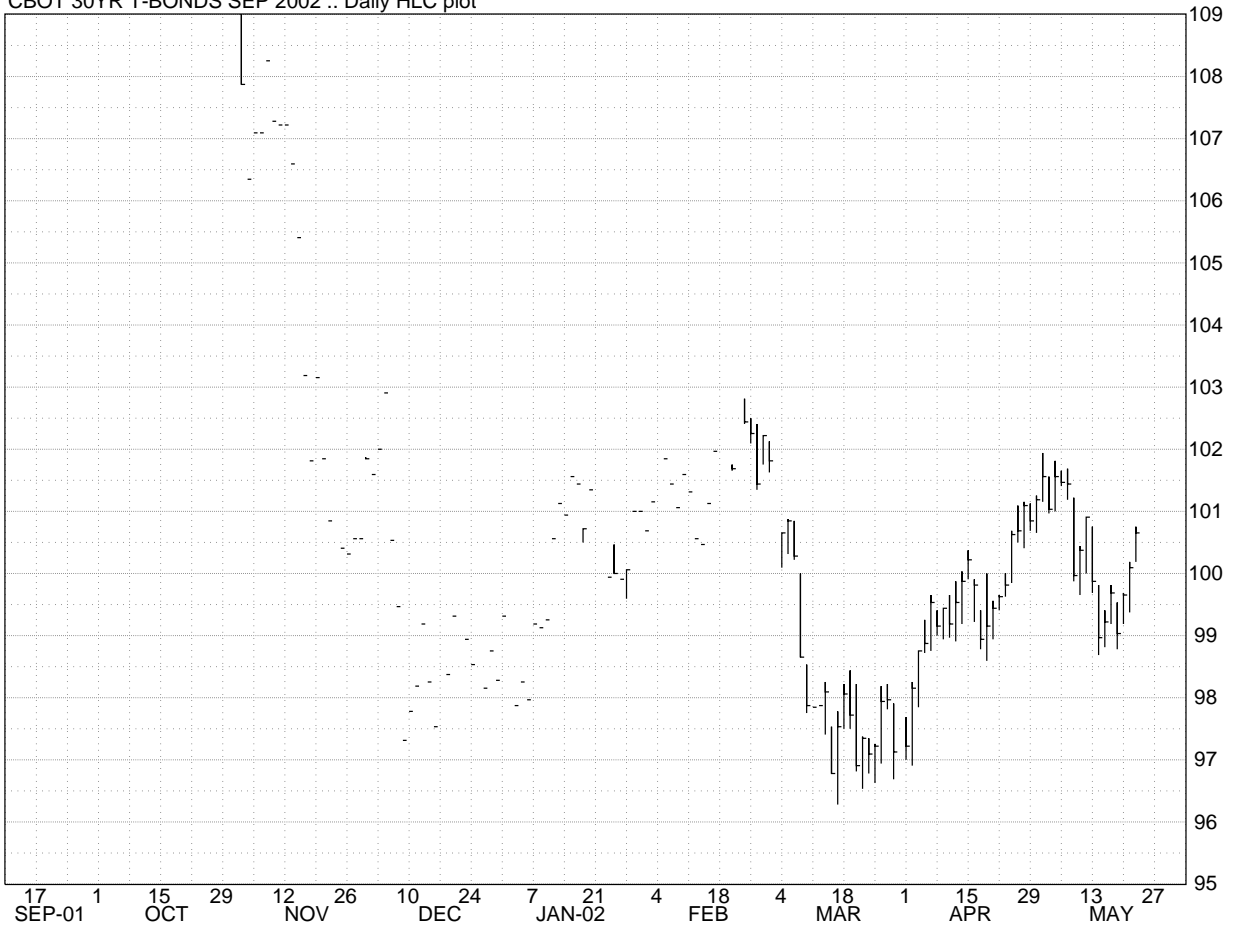
OPTIMA SIGMA BOUNDARY

Today: +1 Std Dev:	0-19	0-21	0-150	0-155	0-105	0-105
-1 Std Dev:	0-19	0-21	0-150	0-155	0-105	0-105
68% H:	102-13	101-10	106-150	105-045	107-010	105-235
L:	101-07	100-00	105-170	104-055	106-120	105-025
95% H:	103-00	101-31	106-295	105-205	107-120	106-020
L:	100-20	99-11	105-025	103-215	106-010	104-240
99% H:	103-19	102-20	107-125	106-040	107-225	106-125
L:	100-01	98-23	104-195	103-060	105-225	104-135
20Days +1 Std Dev:	N/A	2-31	N/A	2-070	N/A	1-150
Out: -1 Std Dev:	N/A	2-28	N/A	2-055	N/A	1-145
To +1 Std Dev:	0-27	5-11	0-215	4-000	0-155	2-210
Expir- -1 Std Dev:	0-27	5-03	0-215	3-275	0-155	2-190
68% H:	102-21	106-00	106-215	108-210	107-060	108-020
L:	100-31	95-18	105-105	100-255	106-070	102-260
95% H:	103-17	111-12	107-110	112-215	107-215	110-235
L:	100-04	90-16	104-215	96-300	105-235	100-070
99% H:	104-12	116-23	108-000	116-215	108-050	113-125
L:	99-08	85-13	104-000	93-025	105-085	97-200

Notes: Shows probability of closing within price range based on implied volatility on sub-annual basis. Call for charts & info.

# OPTIMA - T-BOND OPTIONS PACKAGE

Optima Investment Research  
CBOT 30YR T-BONDS SEP 2002 .. Daily HLC plot



Optima Investment Research  
CBOT 30YR T-BONDS SEP 2002 .. Daily Implied volatility

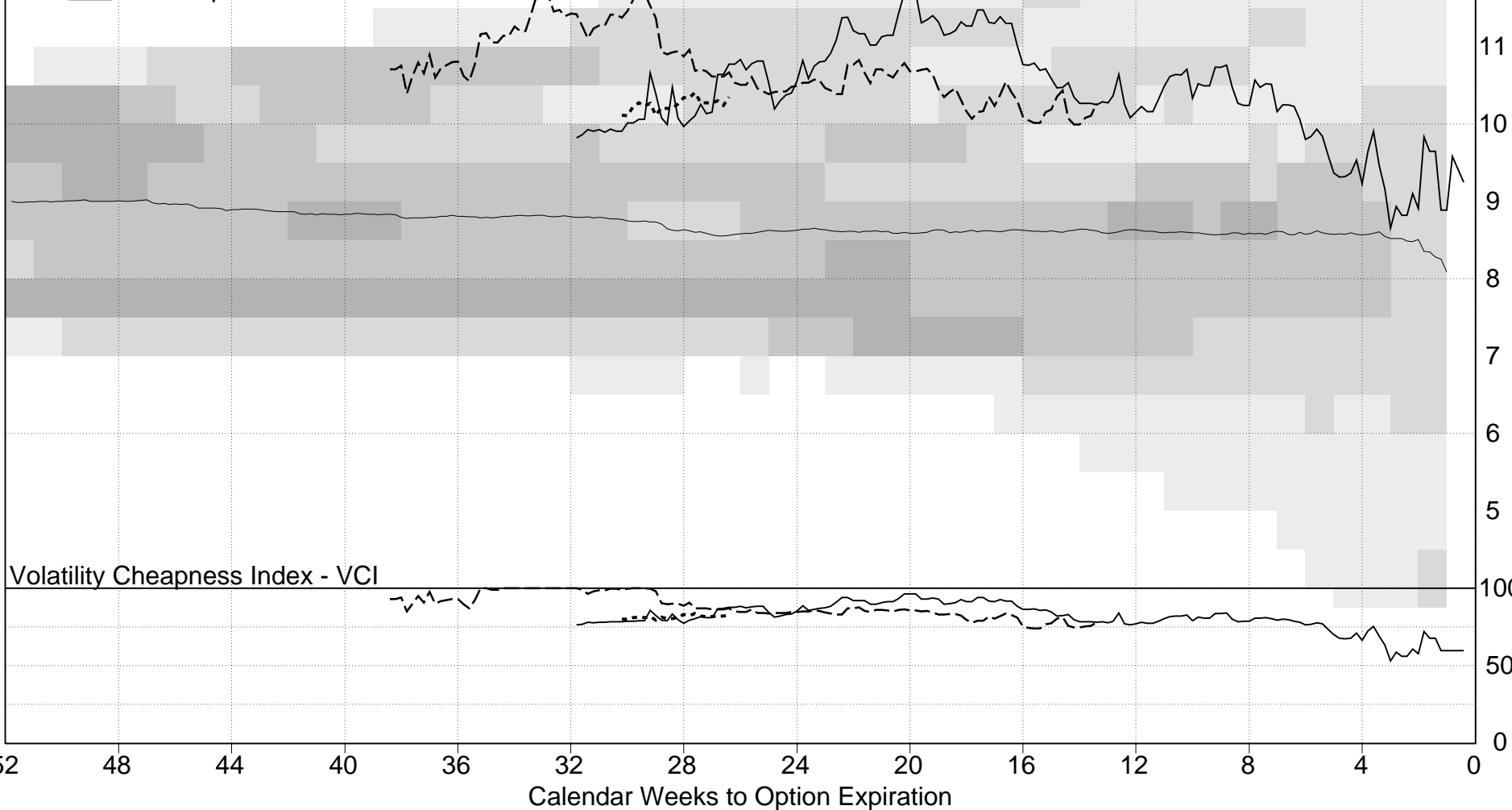


Optima Investment Research  
 CBOT 30YR T-BONDS .. Volatility Cone

Date of Chart: 05/22/02	Impl	HistVol	VCI			
	Volat	chg	Median	Index	chg	
Implied volatility	— USM02	9.2	-.2	6.0	59.6	unch
	- - - USU02	10.3	+.2	8.6	78.1	+2.6
	· · · · · USZ02	10.3	+.1	8.6	82.6	+5

— Historical Volatility Median  
 Historical Volatility Distribution [shaded region] - 5-year History

- 0 - 5%
- 5 - 10%
- 10 - 15%
- 15% - up

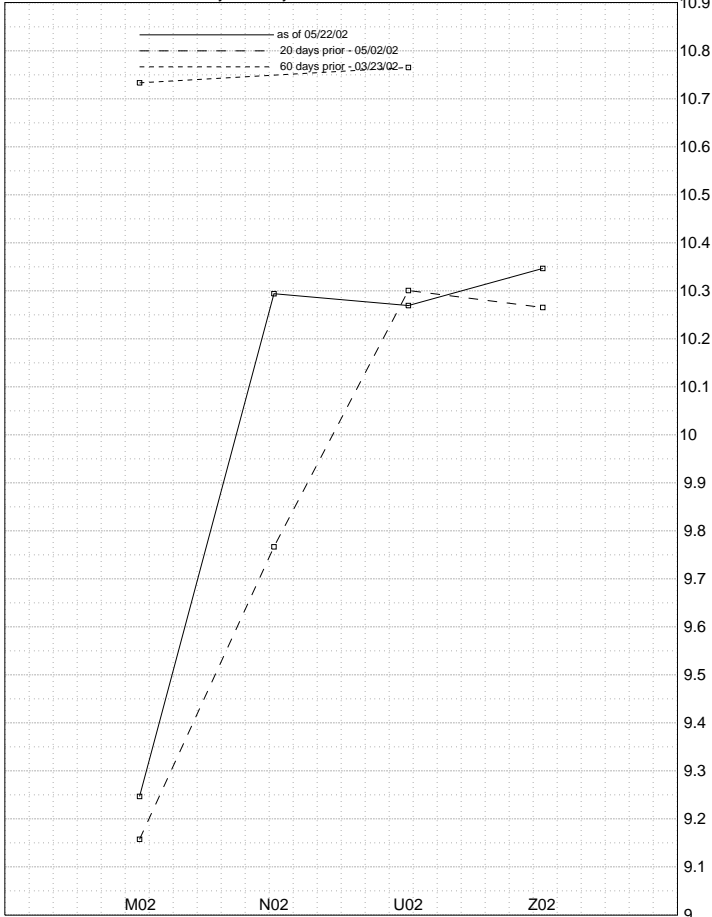


Optima Investment Research  
CBOT 30YR T-BONDS JUN 2002 .. Daily Implied volatility



VOLATILITY CALENDAR SPREADS & WEEKLY IMPLIED

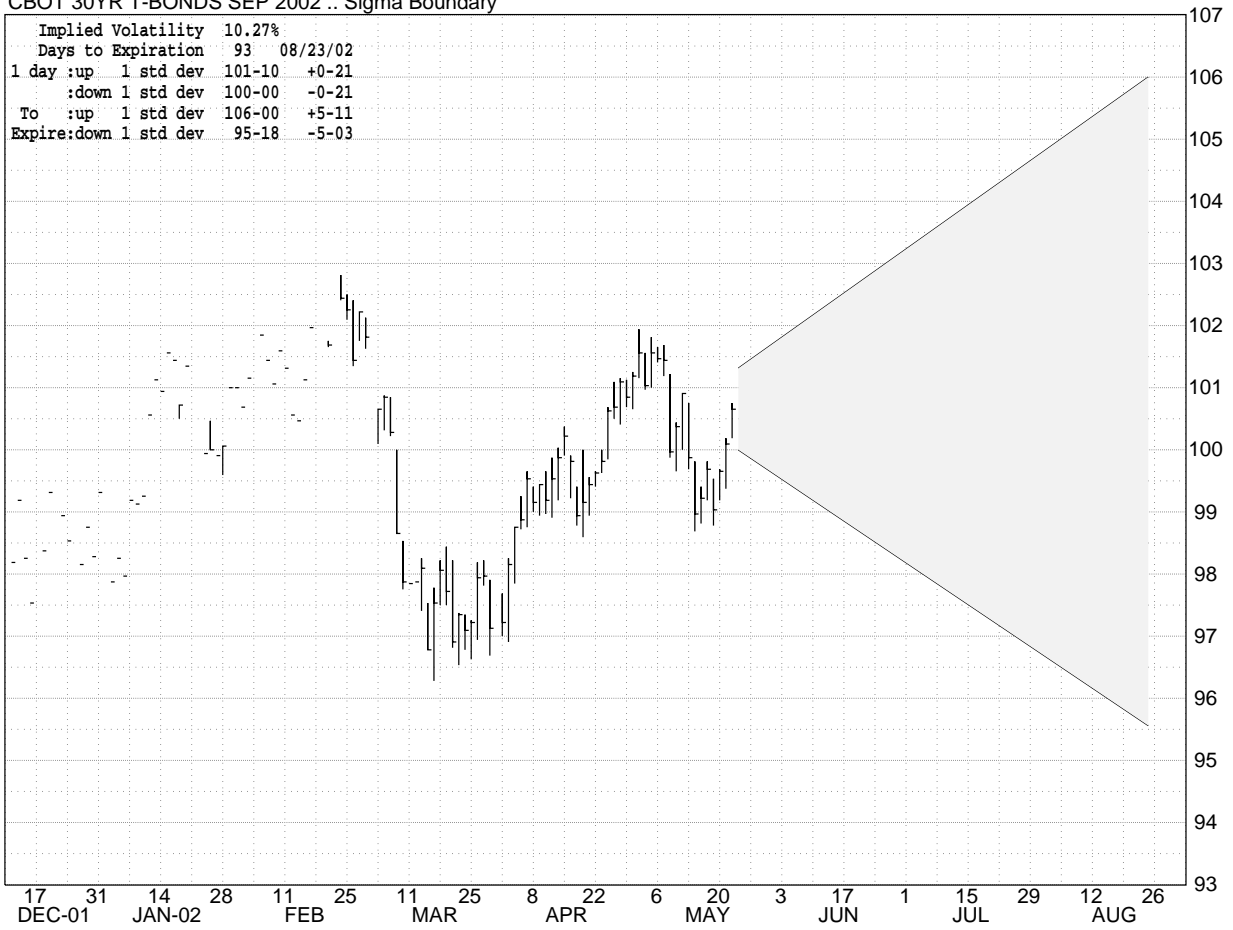
Optima Investment Research  
CBOT 30YR T-BONDS .. Daily Volatility Term Structure 20 60



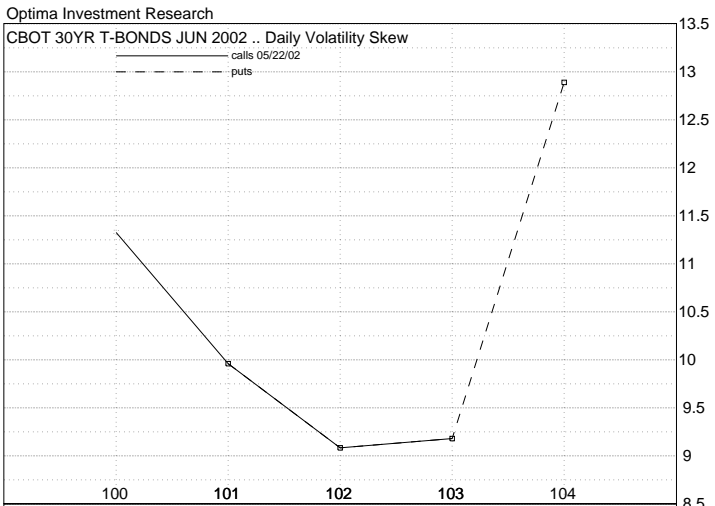
Optima Investment Research  
 CBOT 30YR T-BONDS JUN 2002 .. Sigma Boundary



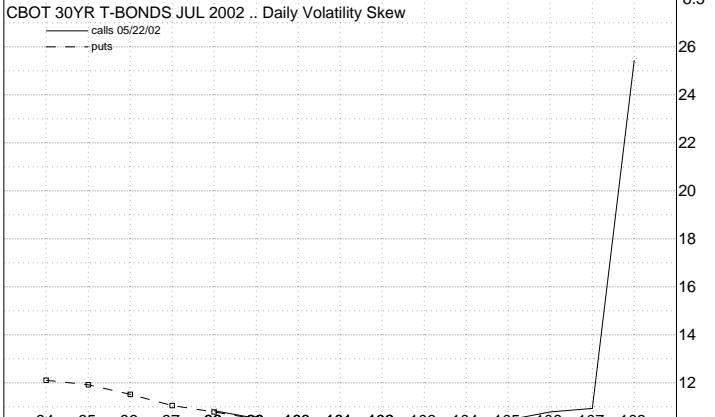
Optima Investment Research  
 CBOT 30YR T-BONDS SEP 2002 .. Sigma Boundary



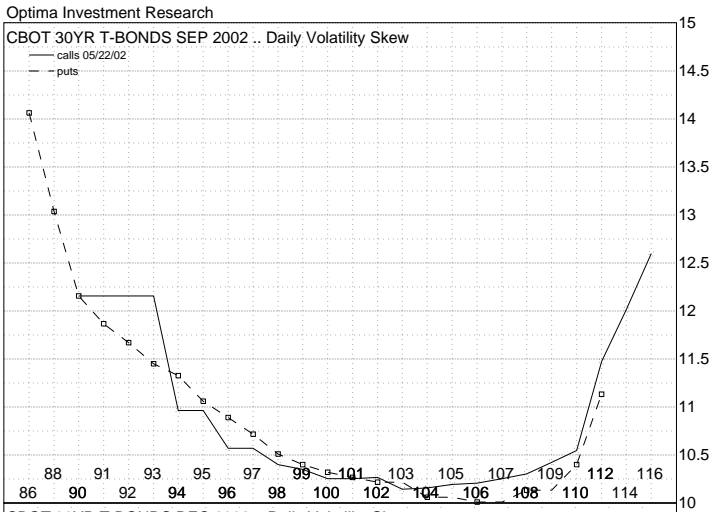
JUNE 02 CBOT 30YR T-BONDS OPTIONS									
05/22/02 days to exp: 3 int. rate: 1.72% calc. imp vol of *: 9.25%									
strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
USM02	101-26								
109-00C	0-01s	34.38		.01	0.0119	0-01	0-00	0-01	+25.13
108-00C	0-01s	30.08		.02	0.0142	0-01	0-00	0-01	+20.83
107-00C	0-01s	25.78		.02	0.0179	0-01	0-00	0-01	+16.53
106-00C	0-01s	21.88		.02	0.0256	0-01	0-00	0-01	+12.63
105-00C	0-01s	17.38		.03	0.0373	0-01	0-00	0-01	+8.14
104-00C	0-01s	12.89		.03	0.0648	0-01	0-01	0-01	+3.64
103-00C	0-02s	9.18		.08	0.1794	0-02	0-01	0-02	-.07
102-00C	0-16s	9.08*		.41	0.4645	0-16	0-02	0-16	-.16
101-00C	0-58s	9.96*		.81	0.2915	0-06	0-02	0-06	+.71
100-00C	1-53s	11.33		.96	0.0819	0-01	0-01	0-01	+2.08
99-00C	2-52s	6.25		1.00	0.0000	0-00	0-00	0-00	-3.00
98-00C	3-52s	12.50		1.00	0.0012	0-00	0-00	0-00	+3.25
97-00C	4-52s	12.50		1.00	0.0000	0-00	0-00	0-00	+3.25
96-00C	5-52s	12.50		1.00	0.0000	0-00	0-00	0-00	+3.25
95-00C	6-52s	25.00		1.00	0.0016	0-00	0-00	0-00	+15.75
94-00C	7-52s	25.00		1.00	0.0003	0-00	0-00	0-00	+15.75
109-00P	7-12s	25.00		1.00	0.0019	0-00	0-00	0-00	+15.75
108-00P	6-12s	12.50		1.00	0.0000	0-00	0-00	0-00	+3.25
107-00P	5-12s	12.50		1.00	0.0000	0-00	0-00	0-00	+3.25
106-00P	4-12s	12.50		1.00	0.0006	0-00	0-00	0-00	+3.25
105-00P	3-12s	12.50		1.00	0.0087	0-00	0-00	0-00	+3.25
104-00P	2-13s	12.89		.96	0.0648	0-01	0-01	0-01	+3.64
103-00P	1-14s	9.18		.92	0.1794	0-02	0-01	0-02	-.07
102-00P	0-28s	9.08*		.59	0.4645	0-16	0-02	0-16	-.16
101-00P	0-06s	9.96*		.19	0.2915	0-06	0-02	0-06	+.71
100-00P	0-01s	11.13		.04	0.0789	0-01	0-01	0-01	+1.89
99-00P	0-01s	16.02		.03	0.0414	0-01	0-00	0-01	+6.77
98-00P	0-01s	21.09		.02	0.0274	0-01	0-00	0-01	+11.85
97-00P	0-01s	25.78		.02	0.0191	0-01	0-00	0-01	+16.53
96-00P	0-01s	30.47		.02	0.0143	0-01	0-00	0-01	+21.22
95-00P	0-01s	35.16		.01	0.0112	0-01	0-00	0-01	+25.31
94-00P	0-01s	39.45		.01	0.0087	0-01	0-00	0-01	+30.21



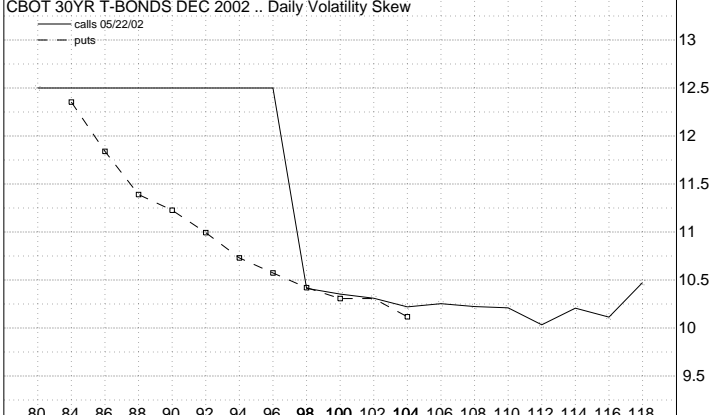
JULY 02 CBOT 30YR T-BONDS OPTIONS									
05/22/02 days to exp: 30 int. rate: 1.72% calc. imp vol of *: 10.29%									
strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
USU02	100-21s								
109-00C	0-34	25.44		.15	0.0311	0-12	0-04	0-34	+15.15
108-00C	0-01s	11.13		.01	0.0113	0-01	0-01	0-01	+.84
107-00C	0-02s	10.94		.03	0.0195	0-01	0-01	0-02	+.64
106-00C	0-04s	10.79		.05	0.0324	0-02	0-02	0-04	+.50
105-00C	0-07s	10.45		.08	0.0499	0-03	0-03	0-07	+.16
104-00C	0-13s	10.28		.14	0.0738	0-05	0-04	0-13	-.02
103-00C	0-24s	10.30		.22	0.1000	0-07	0-06	0-24	+.01
102-00C	0-41s	10.31		.33	0.1218	0-08	0-07	0-41	+.02
101-00C	1-01s	10.24*		.46	0.1341	0-09	0-07	1-01	-.05
100-00C	1-35s	10.39*		.59	0.1293	0-09	0-07	0-57	+.09
99-00C	2-13s	10.52		.71	0.1118	0-08	0-06	0-35	+.23
98-00C	2-63s	10.84		.81	0.0868	0-06	0-05	0-21	+.55
90-00C	10-42s	12.50		1.00	0.0008	0-00	0-00	0-00	+2.21
102-00P	1-63s	10.33		.67	0.1217	0-08	0-07	0-41	+.03
101-00P	1-23s	10.25*		.54	0.1339	0-09	0-07	1-01	-.04
100-00P	0-57s	10.38*		.41	0.1294	0-09	0-07	0-57	+.08
99-00P	0-35s	10.50		.29	0.1120	0-08	0-06	0-35	+.20
98-00P	0-21s	10.79		.19	0.0869	0-06	0-05	0-21	+.50
97-00P	0-12s	11.06		.12	0.0620	0-05	0-04	0-12	+.77
96-00P	0-07s	11.52		.07	0.0419	0-03	0-03	0-07	+1.23
95-00P	0-04s	11.91		.04	0.0268	0-02	0-02	0-04	+1.62
94-00P	0-02s	12.11		.02	0.0158	0-01	0-01	0-02	+1.82
93-00P	0-01s	12.50		.01	0.0093	0-01	0-01	0-01	+2.21



SEPTEMBER 02 CBOT 30YR T-BONDS OPTIONS									
05/22/02 days to exp: 93 int. rate: 1.72% calc. imp vol of *: 10.27%									
strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
USU02	100-21								
108-00C	0-14s	10.30		.09	0.0314	0-02	0-06	0-14	+.03
107-00C	0-20s	10.25		.12	0.0391	0-03	0-07	0-20	-.02
106-00C	0-28s	10.21		.16	0.0475	0-03	0-08	0-28	-.06
105-00C	0-39s	10.19		.21	0.0559	0-04	0-10	0-39	-.08
104-00C	0-53s	10.16		.27	0.0638	0-04	0-11	0-53	-.11
103-00C	1-07s	10.14		.33	0.0704	0-05	0-12	1-07	-.13
102-00C	1-31s	10.27		.41	0.0742	0-05	0-13	1-31	+.00
101-00C	1-58s	10.25*		.48	0.0762	0-05	0-13	1-58	-.02
100-00C	2-26s	10.25*		.56	0.0754	0-05	0-13	1-48	-.02
99-00C	3-00s	10.35		.63	0.0712	0-05	0-12	1-22	+.08
98-00C	3-42s	10.40		.70	0.0651	0-04	0-11	1-00	+.13
96-00C	5-11s	10.57		.82	0.0487	0-03	0-09	0-33	+.30
94-00C	6-58s	10.96		.89	0.0321	0-02	0-06	0-16	+.69
90-00C	10-44s	12.16		.96	0.0115	0-01	0-03	0-02	+1.89
80-00C	20-42s	12.50		1.00	0.0001	0-00	0-00	0-00	+2.23
112-00P	11-23s	11.13		.97	0.0122	0-01	0-03	0-01	+.86
110-00P	9-26s	10.40		.95	0.0188	0-01	0-04	0-04	+.13
108-00P	7-33s	10.13		.91	0.0310	0-02	0-06	0-11	-.14
106-00P	5-47s	10.01		.84	0.0474	0-03	0-08	0-28	-.26
104-00P	4-09s	10.06		.73	0.0642	0-04	0-11	0-53	-.21
102-00P	2-52s	10.22		.59	0.0745	0-05	0-13	1-30	-.05
101-00P	2-16s	10.27*		.51	0.0761	0-05	0-13	1-58	+.00
100-00P	1-49s	10.32*		.44	0.0749	0-05	0-13	1-49	+.05
99-00P	1-23s	10.40		.36	0.0709	0-05	0-12	1-23	+.13
98-00P	1-02s	10.51		.30	0.0646	0-04	0-11	1-02	+.24
97-00P	0-50s	10.72		.24	0.0567	0-04	0-10	0-50	+.45
96-00P	0-37s	10.89		.19	0.0484	0-04	0-09	0-37	+.62
95-00P	0-27s	11.06		.14	0.0401	0-03	0-08	0-27	+.79
94-00P	0-20s	11.33		.11	0.0326	0-03	0-06	0-20	+1.06
93-00P	0-14s	11.45		.08	0.0257	0-02	0-05	0-14	+1.18
92-00P	0-10s	11.67		.06	0.0200	0-02	0-04	0-10	+1.40



DECEMBER 02 CBOT 30YR T-BONDS OPTIONS									
05/22/02 days to exp: 184 int. rate: 1.72% calc. imp vol of *: 10.35%									
strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
USZ02	99-20c								
118-00C	0-02s	10.47		.01	0.0044	0-00	0-02	0-02	+.13
116-00C	0-03s	10.11		.02	0.0063	0-00	0-03	0-03	-.23
114-00C	0-06s	10.21		.03	0.0104	0-01	0-04	0-06	-.14
112-00C	0-10s	10.03		.05	0.0153	0-01	0-06	0-10	-.31
110-00C	0-19s	10.21		.09	0.0226	0-01	0-08	0-19	-.14
108-00C	0-32s	10.22		.14	0.0307	0-02	0-11	0-32	-.12
106-00C	0-52s	10.25		.21	0.0391	0-02	0-13	0-52	-.09
104-00C	1-17s	10.22		.29	0.0469	0-03	0-16	1-16	-.13
102-00C	1-57s	10.31		.38	0.0521	0-03	0-17	1-57	-.04
100-00C	2-46s	10.35*		.49	0.0540	0-04	0-18	2-46	+.01
98-00C	3-49s	10.41*		.60	0.0519	0-03	0-17	2-09	+.07
80-00C	19-40s	12.50		.99	0.0019	0-00	0-00	0-00	+2.15
104-00P	5-36s	10.12		.71	0.0472	0-03	0-16	1-12	-.23
100-00P	3-05s	10.31*		.50	0.0542	0-03	0-18	2-45	-.04
98-00P	2-10s	10.42*		.39	0.0519	0-03	0-17	2-10	+.07
96-00P	1-29s	10.57		.30	0.0459	0-03	0-16	1-29	+.23
94-00P	0-60s	10.73		.21	0.0378	0-03	0-13	0-60	+.38
92-00P	0-38s	10.99		.14	0.0290	0-02	0-11	0-38	+.65
90-00P	0-23s	11.23		.09	0.0210	0-02	0-08	0-23	+.88
88-00P	0-13s	11.39		.06	0.0142	0-01	0-06	0-13	+1.04
86-00P	0-08s	11.84		.04	0.0095	0-01	0-04	0-08	+1.49
84-00P	0-05s	12.35		.02	0.0063	0-01	0-03	0-05	+2.01



JUN 02 CBOT 30YR T-BONDS OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 05/25/02 # days: 2  
 Futures last: 101-26 Implied volatility: 9.25% Interest rate: 1.72%

		105-00			104-00			103-00			102-00			101-00			100-00			99-00		
		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put	
103-20	@ 9.50%	0-01	3 1-25 -97	0-09	30 0-33 -69	0-45	81 0-05 -19	1-40	99 0-00 -1	2-40	100 0-00 0	3-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	
	@ 9.00%	0-00	2 1-24 -98	0-08	29 0-32 -70	0-44	82 0-04 -18	1-40	99 0-00 -1	2-40	100 0-00 0	3-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	
	@ 8.50%	0-00	2 1-24 -98	0-07	28 0-31 -72	0-44	83 0-04 -17	1-40	99 0-00 -1	2-40	100 0-00 0	3-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	4-40	100 0-00 0	
103-16	@ 9.50%	0-00	2 1-32 -98	0-07	25 0-39 -75	0-39	76 0-07 -24	1-32	98 0-00 -2	2-32	100 0-00 0	3-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	
	@ 9.00%	0-00	2 1-32 -98	0-06	24 0-38 -76	0-38	77 0-06 -23	1-32	99 0-00 -1	2-32	100 0-00 0	3-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	
	@ 8.50%	0-00	1 1-32 -99	0-05	22 0-37 -78	0-37	78 0-05 -22	1-32	99 0-00 -1	2-32	100 0-00 0	3-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	4-32	100 0-00 0	
103-12	@ 9.50%	0-00	1 1-40 -99	0-05	20 0-45 -80	0-33	70 0-09 -30	1-24	97 0-01 -3	2-24	100 0-00 0	3-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	
	@ 9.00%	0-00	1 1-40 -99	0-04	18 0-44 -82	0-32	71 0-08 -29	1-24	98 0-00 -2	2-24	100 0-00 0	3-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	
	@ 8.50%	0-00	1 1-40 -99	0-04	17 0-44 -83	0-31	72 0-07 -28	1-24	98 0-00 -2	2-24	100 0-00 0	3-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	4-24	100 0-00 0	
103-08	@ 9.50%	0-00	1 1-48 -99	0-04	15 0-52 -85	0-28	64 0-12 -36	1-17	96 0-01 -4	2-16	100 0-00 0	3-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	
	@ 9.00%	0-00	1 1-48 -99	0-03	14 0-51 -86	0-27	64 0-11 -36	1-17	97 0-01 -3	2-16	100 0-00 0	3-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	
	@ 8.50%	0-00	1 1-48 -100	0-03	13 0-51 -87	0-26	65 0-10 -35	1-16	97 0-00 -3	2-16	100 0-00 0	3-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	4-16	100 0-00 0	
103-04	@ 9.50%	0-00	1 1-56 -99	0-03	12 0-59 -88	0-23	57 0-15 -43	1-09	94 0-01 -6	2-08	100 0-00 0	3-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	
	@ 9.00%	0-00	0 1-56 -100	0-02	10 0-58 -90	0-22	57 0-14 -43	1-09	95 0-01 -5	2-08	100 0-00 0	3-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	
	@ 8.50%	0-00	0 1-56 -100	0-02	9 0-58 -91	0-21	58 0-13 -42	1-09	96 0-01 -4	2-08	100 0-00 0	3-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	4-08	100 0-00 0	
103-00	@ 9.50%	0-00	0 2-00 -100	0-02	9 1-02 -91	0-18	50 0-18 -50	1-02	92 0-02 -8	2-00	100 0-00 0	3-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	
	@ 9.00%	0-00	0 2-00 -100	0-01	7 1-01 -93	0-18	50 0-18 -50	1-01	93 0-01 -7	2-00	100 0-00 0	3-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	
	@ 8.50%	0-00	0 2-00 -100	0-01	6 1-01 -94	0-17	50 0-17 -50	1-01	94 0-01 -6	2-00	100 0-00 0	3-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	4-00	100 0-00 0	
102-28	@ 9.50%	0-00	0 2-08 -100	0-01	6 1-09 -94	0-15	43 0-23 -57	0-59	89 0-03 -11	1-56	100 0-00 0	2-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	
	@ 9.00%	0-00	0 2-08 -100	0-01	5 1-09 -95	0-14	43 0-22 -57	0-58	90 0-02 -10	1-56	100 0-00 0	2-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	
	@ 8.50%	0-00	0 2-08 -100	0-01	4 1-09 -96	0-13	42 0-21 -58	0-58	91 0-02 -9	1-56	100 0-00 0	2-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	3-56	100 0-00 0	
102-24	@ 9.50%	0-00	0 2-16 -100	0-01	4 1-17 -96	0-12	37 0-28 -63	0-52	85 0-04 -15	1-48	99 0-00 -1	2-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	
	@ 9.00%	0-00	0 2-16 -100	0-01	4 1-17 -96	0-11	36 0-27 -64	0-51	86 0-03 -14	1-48	99 0-00 0	2-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	
	@ 8.50%	0-00	0 2-16 -100	0-00	3 1-16 -97	0-10	35 0-26 -65	0-50	88 0-02 -12	1-48	100 0-00 0	2-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	3-48	100 0-00 0	
102-20	@ 9.50%	0-00	0 2-24 -100	0-01	3 1-25 -97	0-09	30 0-33 -70	0-45	81 0-05 -19	1-40	99 0-00 -1	2-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	
	@ 9.00%	0-00	0 2-24 -100	0-00	2 1-24 -98	0-08	29 0-32 -71	0-44	82 0-04 -18	1-40	99 0-00 -1	2-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	
	@ 8.50%	0-00	0 2-24 -100	0-00	2 1-24 -98	0-07	28 0-31 -72	0-44	83 0-04 -17	1-40	99 0-00 -1	2-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	3-40	100 0-00 0	
102-16	@ 9.50%	0-00	0 2-32 -100	0-00	2 1-32 -98	0-07	25 0-39 -75	0-39	76 0-07 -24	1-32	98 0-00 -2	2-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	
	@ 9.00%	0-00	0 2-32 -100	0-00	1 1-32 -99	0-06	23 0-38 -77	0-38	77 0-06 -23	1-32	99 0-00 -1	2-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	
	@ 8.50%	0-00	0 2-32 -100	0-00	1 1-32 -99	0-05	22 0-37 -78	0-37	78 0-05 -22	1-32	99 0-00 -1	2-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	3-32	100 0-00 0	
102-12	@ 9.50%	0-00	0 2-40 -100	0-00	1 1-40 -99	0-05	19 0-45 -81	0-33	70 0-09 -30	1-24	97 0-00 -3	2-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	
	@ 9.00%	0-00	0 2-40 -100	0-00	1 1-40 -99	0-04	18 0-44 -82	0-32	71 0-08 -29	1-24	98 0-00 -2	2-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	
	@ 8.50%	0-00	0 2-40 -100	0-00	1 1-40 -99	0-04	17 0-44 -83	0-31	72 0-07 -28	1-24	98 0-00 -2	2-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	3-24	100 0-00 0	
102-08	@ 9.50%	0-00	0 2-48 -100	0-00	1 1-48 -99	0-04	15 0-52 -85	0-27	64 0-11 -36	1-17	96 0-01 -4	2-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	
	@ 9.00%	0-00	0 2-48 -100	0-00	1 1-48 -99	0-03	14 0-51 -86	0-27	64 0-11 -36	1-17	97 0-01 -3	2-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	
	@ 8.50%	0-00	0 2-48 -100	0-00	0 1-48 -100	0-03	12 0-51 -88	0-26	65 0-10 -35	1-16	97 0-00 -3	2-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	3-16	100 0-00 0	
102-04	@ 9.50%	0-00	0 2-56 -100	0-00	0 1-56 -100	0-03	11 0-59 -89	0-23	57 0-15 -43	1-09	94 0-01 -6	2-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	
	@ 9.00%	0-00	0 2-56 -100	0-00	0 1-56 -100	0-02	10 0-58 -90	0-22	57 0-14 -43	1-09	95 0-01 -5	2-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	
	@ 8.50%	0-00	0 2-56 -100	0-00	0 1-56 -100	0-02	9 0-58 -91	0-21	58 0-13 -42	1-09	96 0-01 -4	2-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	3-08	100 0-00 0	
102-00	@ 9.50%	0-00	0 3-00 -100	0-00	0 2-00 -100	0-02	8 1-02 -92	0-18	50 0-18 -50	1-02	92 0-02 -8	2-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	
	@ 9.00%	0-00	0 3-00 -100	0-00	0 2-00 -100	0-01	7 1-01 -93	0-17	50 0-17 -50	1-01	93 0-01 -7	2-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	
	@ 8.50%	0-00	0 3-00 -100	0-00	0 2-00 -100	0-01	6 1-01 -94	0-16	50 0-16 -50	1-01	94 0-01 -6	2-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	3-00	100 0-00 0	
101-28	@ 9.50%	0-00	0 3-08 -100</																			

JUL 02 CBOT 30YR T-BONDS OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 06/21/02 # days: 29  
 Futures last: 100-21 Implied volatility: 10.29% Interest rate: 1.72%

	104-00				103-00				102-00				101-00				100-00				99-00				98-00			
	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put	Call	Put		
102-12 @11.00%	0-40	31	2-16	-69	0-63	43	1-39	-57	1-29	55	1-05	-45	2-04	67	0-44	-33	2-50	78	0-26	-22	3-38	86	0-14	-14	4-31	92	0-07	-8
@10.50%	0-37	30	2-13	-70	0-59	42	1-35	-57	1-26	55	1-02	-44	2-01	68	0-41	-32	2-47	79	0-23	-21	3-36	87	0-12	-13	4-29	93	0-06	-7
@10.00%	0-34	29	2-09	-71	0-56	42	1-31	-58	1-22	56	0-62	-44	1-61	69	0-37	-31	2-44	80	0-21	-20	3-34	88	0-10	-11	4-28	94	0-05	-6
102-08 @11.00%	0-38	30	2-21	-70	0-59	41	1-43	-59	1-25	54	1-09	-46	1-63	66	0-47	-33	2-44	77	0-28	-23	3-31	85	0-15	-14	4-23	92	0-08	-8
@10.50%	0-34	29	2-18	-71	0-56	41	1-40	-59	1-21	54	1-05	-46	1-59	67	0-43	-33	2-41	78	0-25	-22	3-29	86	0-13	-13	4-22	93	0-06	-7
@10.00%	0-31	28	2-15	-72	0-52	40	1-36	-60	1-18	54	1-02	-46	1-56	67	0-40	-33	2-38	79	0-22	-21	3-27	88	0-11	-12	4-21	93	0-05	-6
102-04 @11.00%	0-35	28	2-27	-72	0-56	40	1-48	-60	1-21	52	1-13	-48	1-57	64	0-49	-35	2-37	76	0-30	-24	3-24	84	0-17	-15	4-16	91	0-08	-9
@10.50%	0-32	27	2-24	-72	0-53	39	1-45	-61	1-17	52	1-09	-48	1-54	65	0-46	-35	2-35	76	0-27	-23	3-22	86	0-14	-14	4-15	92	0-07	-8
@10.00%	0-29	26	2-21	-74	0-49	39	1-41	-61	1-13	52	1-05	-48	1-51	66	0-43	-34	2-32	78	0-24	-22	3-20	87	0-12	-13	4-13	93	0-06	-7
102-00 @11.00%	0-33	27	2-33	-73	0-53	38	1-53	-62	1-17	51	1-17	-49	1-52	63	0-52	-37	2-32	74	0-32	-26	3-18	83	0-18	-16	4-09	90	0-09	-10
@10.50%	0-30	26	2-30	-74	0-50	38	1-49	-62	1-13	51	1-13	-49	1-49	64	0-49	-36	2-29	75	0-29	-25	3-15	85	0-16	-15	4-07	91	0-08	-9
@10.00%	0-27	25	2-27	-75	0-46	37	1-46	-63	1-09	50	1-09	-49	1-45	64	0-45	-36	2-26	76	0-26	-24	3-13	86	0-13	-15	4-06	92	0-06	-8
101-28 @11.00%	0-31	26	2-39	-74	0-50	37	1-58	-63	1-13	49	1-21	-51	1-47	61	0-55	-38	2-26	73	0-34	-27	3-11	82	0-19	-17	4-02	90	0-10	-10
@10.50%	0-28	25	2-36	-75	0-47	36	1-55	-64	1-09	49	1-17	-51	1-44	62	0-52	-38	2-23	74	0-31	-26	3-09	84	0-17	-16	4-00	91	0-08	-9
@10.00%	0-25	24	2-33	-76	0-43	35	1-51	-65	1-05	49	1-13	-51	1-40	62	0-48	-37	2-20	75	0-28	-25	3-06	85	0-15	-15	3-63	92	0-07	-8
101-24 @11.00%	0-29	24	2-45	-75	0-47	35	1-63	-65	1-09	47	1-25	-52	1-42	60	0-58	-40	2-20	72	0-36	-28	3-04	81	0-21	-18	3-59	89	0-11	-11
@10.50%	0-26	23	2-42	-76	0-44	34	1-60	-65	1-05	47	1-21	-53	1-39	60	0-55	-40	2-17	73	0-33	-27	3-02	83	0-18	-17	3-57	90	0-09	-10
@10.00%	0-23	22	2-39	-78	0-40	34	1-56	-66	1-02	47	1-17	-53	1-35	61	0-51	-39	2-14	73	0-30	-26	3-00	84	0-16	-16	3-55	91	0-08	-9
101-20 @11.00%	0-27	23	2-51	-77	0-44	34	2-04	-66	1-05	46	1-29	-54	1-38	58	0-62	-41	2-14	70	0-38	-30	2-62	80	0-22	-19	3-51	88	0-12	-12
@10.50%	0-24	22	2-48	-78	0-41	33	2-01	-67	1-01	46	1-25	-54	1-34	59	0-58	-41	2-11	71	0-35	-29	2-59	81	0-20	-18	3-50	89	0-10	-11
@10.00%	0-22	21	2-45	-79	0-38	32	1-62	-68	0-62	45	1-22	-55	1-31	59	0-55	-41	2-08	72	0-32	-28	2-57	83	0-17	-17	3-48	90	0-08	-10
101-16 @11.00%	0-25	22	2-57	-78	0-42	32	2-10	-68	1-01	44	1-33	-56	1-33	57	1-01	-43	2-09	69	0-41	-31	2-55	79	0-24	-21	3-44	87	0-13	-13
@10.50%	0-22	21	2-54	-79	0-39	31	2-06	-68	0-62	44	1-30	-56	1-29	57	0-61	-43	2-05	70	0-38	-30	2-53	80	0-21	-20	3-43	88	0-11	-11
@10.00%	0-20	20	2-52	-80	0-35	31	2-03	-69	0-58	44	1-26	-56	1-26	57	0-58	-43	2-02	71	0-34	-29	2-50	81	0-19	-18	3-41	89	0-09	-10
101-12 @11.00%	0-23	21	2-63	-79	0-39	31	2-15	-69	0-62	43	1-38	-57	1-29	55	1-05	-45	2-03	67	0-43	-32	2-49	78	0-25	-22	3-37	86	0-14	-13
@10.50%	0-21	20	2-61	-80	0-36	30	2-12	-70	0-58	42	1-34	-58	1-25	55	1-01	-44	2-00	68	0-40	-32	2-47	79	0-23	-21	3-36	88	0-12	-12
@10.00%	0-18	19	2-58	-81	0-33	29	2-09	-71	0-55	42	1-31	-58	1-21	56	0-61	-44	1-61	69	0-37	-31	2-44	80	0-20	-20	3-34	89	0-10	-11
101-08 @11.00%	0-22	20	3-06	-80	0-37	30	2-21	-70	0-59	41	1-43	-59	1-24	54	1-08	-46	1-62	66	0-46	-34	2-43	77	0-27	-23	3-31	86	0-15	-14
@10.50%	0-19	19	3-03	-81	0-34	29	2-18	-71	0-55	41	1-39	-59	1-21	54	1-05	-46	1-58	67	0-43	-33	2-40	78	0-24	-22	3-29	87	0-13	-13
@10.00%	0-17	17	3-01	-82	0-31	28	2-14	-72	0-52	40	1-35	-60	1-17	54	1-01	-46	1-55	67	0-39	-32	2-38	79	0-22	-21	3-27	88	0-11	-12
101-04 @11.00%	0-20	19	3-12	-81	0-35	28	2-26	-72	0-55	40	1-47	-60	1-20	52	1-12	-48	1-57	65	0-49	-35	2-37	76	0-29	-24	3-24	85	0-16	-15
@10.50%	0-18	18	3-10	-82	0-31	27	2-23	-73	0-52	39	1-44	-61	1-16	52	1-08	-48	1-53	65	0-45	-35	2-34	77	0-26	-23	3-22	86	0-14	-14
@10.00%	0-16	16	3-07	-84	0-28	26	2-20	-74	0-48	38	1-40	-61	1-13	52	1-05	-48	1-50	66	0-42	-34	2-31	78	0-24	-22	3-20	87	0-12	-13
101-00 @11.00%	0-19	18	3-19	-82	0-32	27	2-32	-73	0-52	38	1-52	-62	1-16	51	1-16	-49	1-51	63	0-52	-37	2-31	74	0-31	-25	3-17	84	0-17	-16
@10.50%	0-16	16	3-16	-83	0-29	26	2-29	-74	0-49	37	1-49	-62	1-12	51	1-12	-49	1-48	64	0-48	-36	2-28	75	0-28	-24	3-15	85	0-15	-15
@10.00%	0-14	15	3-14	-85	0-26	25	2-26	-75	0-45	37	1-45	-63	1-09	50	1-09	-49	1-45	64	0-45	-36	2-25	76	0-25	-23	3-13	86	0-13	-14
100-28 @11.00%	0-17	17	3-25	-83	0-30	26	2-38	-74	0-49	37	1-57	-63	1-12	49	1-20	-51	1-46	62	0-55	-38	2-25	73	0-33	-27	3-10	83	0-19	-17
@10.50%	0-15	15	3-23	-84	0-27	24	2-35	-75	0-46	36	1-54	-64	1-08	49	1-16	-51	1-43	62	0-51	-38	2-22	74	0-30	-26	3-08	84	0-16	-16
@10.00%	0-13	14	3-21	-86	0-25	23	2-32	-76	0-43	35	1-50	-65	1-05	49	1-13	-51	1-40	63	0-48	-37	2-19	75	0-27	-25	3-06	85	0-14	-15
100-24 @11.00%	0-16	16	3-32	-84	0-28	24	2-44	-76	0-46	35	1-62	-65	1-08	47	1-24	-52	1-42	60	0-58	-40	2-19	72	0-35	-28	3-04	82	0-20	-18
@10.50%	0-14	14	3-30	-85	0-25	23	2-41	-77	0-43	34	1-59	-66	1-04	47	1-20	-53	1-38	60	0-54	-39	2-16	73	0-32	-27	3-01	83	0-18	-17
@10.00%	0-12	13	3-28	-87	0-23	22	2-39	-78	0-40	34	1-56	-66	1-01	47	1-17	-53	1-35	61	0-51	-39	2-13	74	0-29	-26	2-63	84	0-15	-16
100-20 @11.00%	0-15	15	3-39	-85	0-26	23	2-50	-77	0-44	34	2-04	-66	1-04	46	1-28	-54	1-37	58	0-61	-41	2-13	70	0-38	-29	2-61	81	0-22	-19
@10.50%	0-13	14	3-37	-86	0-24	22	2-47	-78	0-40	33	2-00	-67	1-01	46	1-25	-54	1-33	59	0-57	-41	2-10	71						

SEP 02 CBOT 30YR T-BONDS OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 08/23/02 # days: 92  
 Futures last: 100-21 Implied volatility: 10.27% Interest rate: 1.72%

	104-00			103-00			102-00			101-00			100-00			99-00			98-00		
	Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put	
102-12 @11.00%	1-35	40	3-10	1-61	47	2-37	2-28	54	2-04	2-63	60	1-39	3-38	67	1-15	73	0-59	5-02	79	0-43	-21
@10.50%	1-29	39	3-04	1-55	46	2-30	2-21	54	1-61	2-57	61	1-33	3-32	68	1-09	74	0-54	4-61	80	0-38	-20
@10.00%	1-22	38	2-62	1-48	46	2-24	2-15	54	1-55	2-50	61	1-27	3-27	69	1-03	75	0-49	4-57	81	0-34	-18
102-08 @11.00%	1-32	39	3-15	1-57	46	2-41	2-23	53	2-08	2-58	60	1-42	3-33	66	1-18	73	0-61	4-60	78	0-45	-21
@10.50%	1-26	38	3-09	1-51	45	2-35	2-17	53	2-01	2-52	60	1-36	3-27	67	1-12	74	0-56	4-55	79	0-40	-20
@10.00%	1-19	38	3-03	1-44	45	2-28	2-10	53	1-59	2-45	60	1-30	3-21	68	1-06	74	0-51	4-50	80	0-35	-19
102-04 @11.00%	1-29	38	3-20	1-54	45	2-46	2-19	52	2-11	2-53	59	1-46	3-28	66	1-20	72	0-63	4-53	78	0-46	-22
@10.50%	1-23	37	3-14	1-47	44	2-39	2-13	52	2-05	2-47	59	1-39	3-22	66	1-14	73	0-58	4-49	79	0-42	-21
@10.00%	1-16	37	3-08	1-41	44	2-33	2-06	52	1-62	2-41	59	1-33	3-16	67	1-08	74	0-53	4-44	80	0-37	-20
102-00 @11.00%	1-26	37	3-25	1-50	44	2-50	2-15	51	2-15	2-49	58	1-49	3-23	65	1-23	71	1-02	4-47	77	0-48	-23
@10.50%	1-20	36	3-19	1-44	44	2-44	2-09	51	2-09	2-42	58	1-43	3-16	65	1-17	73	0-60	4-42	78	0-43	-22
@10.00%	1-13	36	3-13	1-37	43	2-37	2-02	51	2-02	2-36	59	1-36	3-11	66	1-11	73	0-55	4-38	79	0-39	-20
101-28 @11.00%	1-23	36	3-30	1-47	43	2-54	2-11	50	2-19	2-44	57	1-52	3-17	64	1-26	70	1-04	4-41	76	0-50	-23
@10.50%	1-17	36	3-24	1-40	43	2-48	2-05	50	2-13	2-38	57	1-46	3-11	64	1-20	71	0-62	4-36	77	0-45	-22
@10.00%	1-11	35	3-18	1-34	42	2-42	1-62	50	2-06	2-31	58	1-39	3-05	65	1-14	72	0-57	4-31	78	0-40	-21
101-24 @11.00%	1-20	35	3-35	1-43	42	2-59	2-07	49	2-23	2-39	56	1-56	3-12	63	1-29	70	1-06	4-35	76	0-52	-24
@10.50%	1-14	35	3-29	1-37	42	2-53	2-01	49	2-17	2-33	56	1-49	3-06	64	1-23	71	1-01	4-30	77	0-47	-23
@10.00%	1-08	34	3-23	1-31	41	2-46	1-58	49	2-10	2-27	57	1-43	3-00	64	1-17	71	0-59	4-25	78	0-42	-22
101-20 @11.00%	1-17	35	3-40	1-40	41	3-00	2-03	48	2-27	2-35	55	1-59	3-07	62	1-32	69	1-09	4-29	75	0-54	-25
@10.50%	1-11	34	3-34	1-34	41	2-57	1-61	48	2-21	2-29	55	1-53	3-01	63	1-26	70	1-03	4-24	76	0-49	-24
@10.00%	1-05	33	3-29	1-27	40	2-51	1-54	48	2-14	2-22	56	1-46	2-59	63	1-19	70	0-61	4-19	77	0-44	-23
101-16 @11.00%	1-14	34	3-46	1-37	40	3-04	1-63	47	2-31	2-31	54	1-63	3-02	61	1-35	68	1-11	4-23	74	0-56	-25
@10.50%	1-08	33	3-40	1-30	40	2-62	1-57	47	2-25	2-24	55	1-56	2-60	62	1-29	69	1-05	4-18	75	0-51	-24
@10.00%	1-03	32	3-34	1-24	39	2-56	1-51	47	2-18	2-18	55	1-50	2-54	62	1-22	69	1-00	4-13	76	0-46	-23
101-12 @11.00%	1-12	33	3-51	1-34	40	3-09	1-60	46	2-36	2-26	54	2-02	2-61	61	1-38	67	1-14	4-17	74	0-58	-26
@10.50%	1-06	32	3-45	1-27	39	3-03	1-53	46	2-29	2-20	54	1-60	2-55	61	1-32	68	1-08	4-12	74	0-53	-25
@10.00%	1-00	31	3-39	1-21	38	2-61	1-47	46	2-23	2-13	54	1-54	2-49	61	1-25	69	1-02	4-07	75	0-48	-24
101-08 @11.00%	1-09	32	3-56	1-30	39	3-14	1-56	46	2-40	2-22	53	2-06	2-57	60	1-41	67	1-16	4-11	73	0-60	-27
@10.50%	1-03	31	3-51	1-24	38	3-08	1-50	45	2-33	2-16	53	2-00	2-50	60	1-35	68	1-10	4-06	74	0-55	-26
@10.00%	0-62	30	3-45	1-18	37	3-02	1-43	45	2-27	2-09	53	1-57	2-44	60	1-28	68	1-05	4-01	75	0-50	-25
101-04 @11.00%	1-07	31	3-62	1-27	38	3-19	1-52	45	2-44	2-18	52	2-10	2-52	59	1-44	66	1-19	4-05	72	0-62	-27
@10.50%	1-01	31	3-56	1-21	37	3-13	1-46	44	2-38	2-11	52	2-03	2-46	59	1-38	67	1-13	4-00	73	0-57	-27
@10.00%	0-59	30	3-50	1-15	37	3-07	1-40	44	2-31	2-05	52	1-61	2-39	60	1-32	67	1-07	3-59	74	0-52	-26
101-00 @11.00%	1-04	31	4-03	1-24	37	3-24	1-49	44	2-49	2-14	51	2-14	2-47	58	1-47	64	1-22	4-00	71	1-00	-28
@10.50%	0-62	30	3-62	1-18	36	3-18	1-43	43	2-42	2-07	51	2-07	2-41	58	1-41	64	1-16	3-58	72	0-59	-27
@10.00%	0-57	29	3-56	1-12	36	3-12	1-36	43	2-36	2-01	51	2-01	2-35	59	1-35	64	1-10	3-53	73	0-54	-26
100-28 @11.00%	1-02	30	4-09	1-21	36	3-29	1-45	43	2-53	2-10	50	2-18	2-43	57	1-51	62	1-25	3-52	71	1-03	-29
@10.50%	0-60	29	4-03	1-15	35	3-23	1-39	43	2-47	2-03	50	2-11	2-36	57	1-45	62	1-19	3-58	71	0-61	-28
@10.00%	0-55	28	3-62	1-09	35	3-17	1-33	42	2-40	2-01	50	2-05	2-30	58	1-38	62	1-13	3-47	72	0-56	-27
100-24 @11.00%	0-63	29	4-14	1-19	35	3-34	1-42	42	2-58	2-06	49	2-22	2-38	56	1-54	63	1-21	3-52	71	1-05	-30
@10.50%	0-58	28	4-09	1-13	35	3-28	1-36	42	2-51	1-63	49	2-15	2-32	56	1-48	63	1-16	3-47	71	0-63	-29
@10.00%	0-52	27	4-03	1-07	34	3-22	1-29	41	2-45	1-57	49	2-09	2-25	57	1-42	62	1-15	3-41	71	0-58	-28
100-20 @11.00%	0-61	28	4-20	1-16	34	3-39	1-39	41	2-62	2-02	48	2-26	2-51	55	1-58	62	1-30	3-47	69	1-07	-31
@10.50%	0-56	27	4-15	1-10	34	3-33	1-32	41	2-56	1-59	48	2-19	2-27	56	1-51	63	1-24	3-41	70	1-02	-30
@10.00%	0-50	26	4-09	1-04	33	3-27	1-26	40	2-50	1-53	48	2-13	2-21	56	1-45	63	1-18	3-36	71	0-60	-29
100-16 @11.00%	0-59	28	4-26	1-13	34	3-44	1-35	40	3-03	1-62	47	2-30	2-29	54	1-61	62	1-33	3-41	68	1-10	-31
@10.50%	0-53	27	4-20	1-07	33	3-39	1-29	40	2-61	1-56	47	2-24	2-23	55	1-55	62	1-27	3-36	69	1-04	-31
@10.00%	0-48	25	4-15	1-01	32	3-33	1-23	39	2-55	1-49	47	2-17	2-16	55	1-49	62	1-21	3-30	70	0-63	-30
100-12 @11.00%	0-57	27	4-32	1-10	33	3-50	1-32	39	3-08	1-58	46	2-34	2-25	54	2-01	61	1-36	3-36	67	1-12	-32
@10.50%	0-51	26	4-26	1-05	32	3-44	1-26	39	3-02	1-52	46	2-28	2-19	54	1-59	62	1-30	3-30	68	1-07	-31
@10.00%	0-46	25	4-21	1-00	31	3-38	1-20	38	2-59	1-46	46	2-21	2-12	54	1-52	62	1-24	3-24	69	1-01	-31
100-08 @11.00%	0-54	26	4-37	1-08	32	3-55	1-29	39	3-13	1-55	46	2-38	2-21	53	2-05	60	1-40	3-30	67	1-15	-33
@10.50%	0-49	25	4-32	1-02	31	3-49	1-23	38	3-06	1-48	45	2-32	2-14	53	1-62	60	1-33	3-25	67	1-09	-32
@10.00%	0-44	24	4-27	1-00	30	3-44	1-17	37	3-00	1-42	45	2-26	2-08	53	1-56	60	1-27	3-19	68	1-04	-32
100-04 @11.00%	0-52	25	4-43	1-05	31	3-60	1-26	38	3-18	1-51	45	2-43	2-16	52	2-09	59	1-43	3-25	66	1-18	-34
@10.50%	0-47	24	4-38	1-00	30	3-55	1-20	37	3-11	1-45	44	2-36	2-10	52	2-02	60	1-37				