

## OPTIMA VOLATILITY PICTURE -- T-NOTES ^ Thu 5/23/02

**IMPLIED VOLATILITY OVERVIEW** -- TYU volatility finished +.05 at 7.44 as TYU futures finished +12.0 ticks at 104-210. FVU implied volatility finished +.18 at 4.91 as FVU futures settled +9.0 ticks at 105-040. The short-term trend is bearish as TYU volatility posted a new contract low last Thursday.

**MATURITY STRUCTURE OF IMPLIED VOLATILITY** -- The maturity structure is upward sloping in shape. 10-year, TYU +.05 at 7.44.

**RICH/CHEAP ANALYSIS** -- The Volatility Cheapness Indices were higher with TYU at 89.5 and FVU at 80.7. Both indices are moderately rich.

**SIGMA BOUNDARY** -- A 1-standard deviation move today for TYU is +/- 15.5 ticks, and FVU is +/- 10.5 ticks.

### SUPPORT/RESISTANCE LEVELS -- 10-YEAR NOTE IMPLIED VOLATILITY (TYU02)

11.41 All-time high (11/2/91 mthly-nrst H91)	7.54 20-day implied volatility average
8.61 Contract high (Apr 4)	<b>*7.44 Previous (Wednesday)</b>
8.28 1-1/4 month high (Apr 8)	7.25 Contract low (May 7)
7.83 1-month high (May 6)	3.32 All-time low (7/21/98 mthly-nrst U98)

### SUPPORT/RESISTANCE LEVELS -- 5-YEAR NOTE IMPLIED VOLATILITY (FVU02)

7.91 All-time high (12/17/01 H02)	<b>*4.91 Previous (Wednesday)</b>
5.63 Contract high (Apr 4)	4.88 20-day implied volatility average
5.54 1-1/4 month high (Apr 8)	4.70 Contract low (Last Thursday)
5.00 1-month high (Last Tuesday)	2.21 All-time low (7/21/98 mthly-nrst U98)

Note: Call for a User Manual that has explanations of the volatility terms used above.

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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

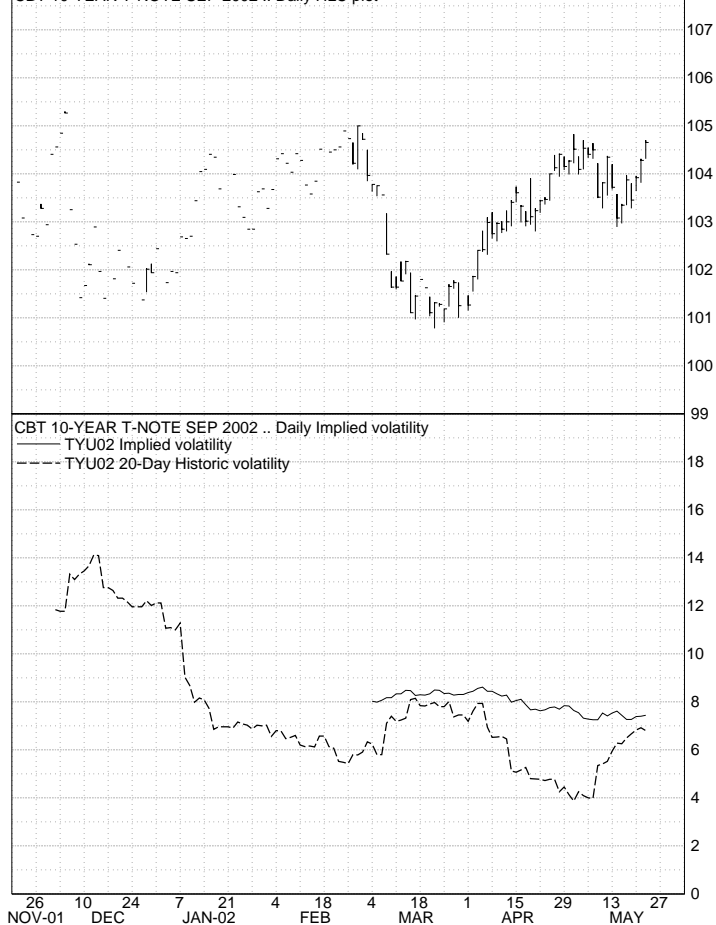
Notes: Shows probability of closing within price range based on implied volatility on sub-annual basis. Call for charts & info.

OPTIMA - T-NOTE OPTIONS PACKAGE

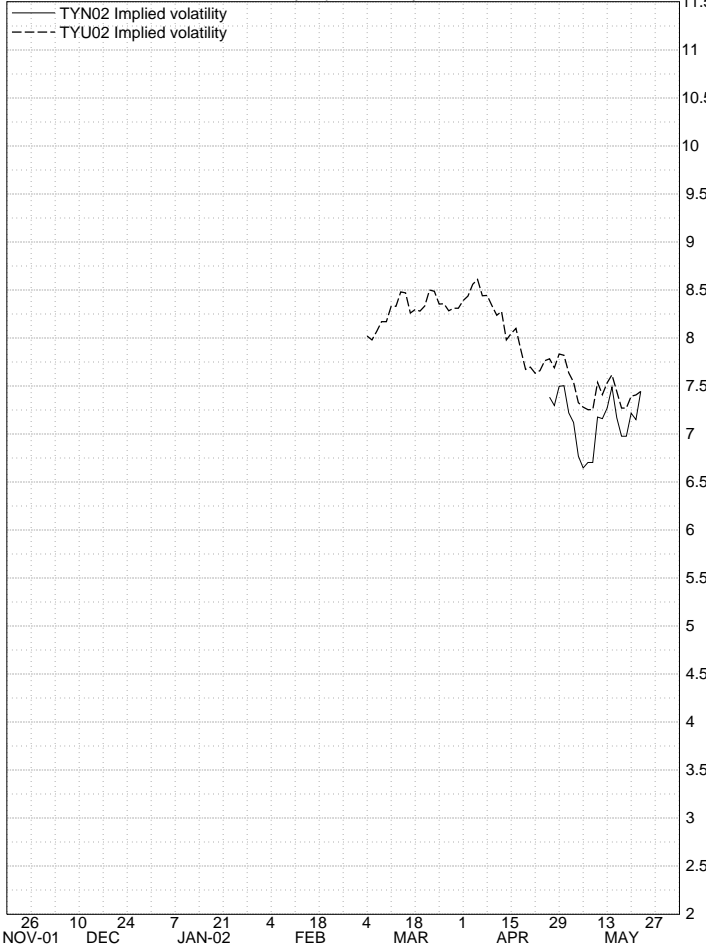
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CBT 10-YEAR T-NOTE JUN 2002 .. Daily Implied volatility



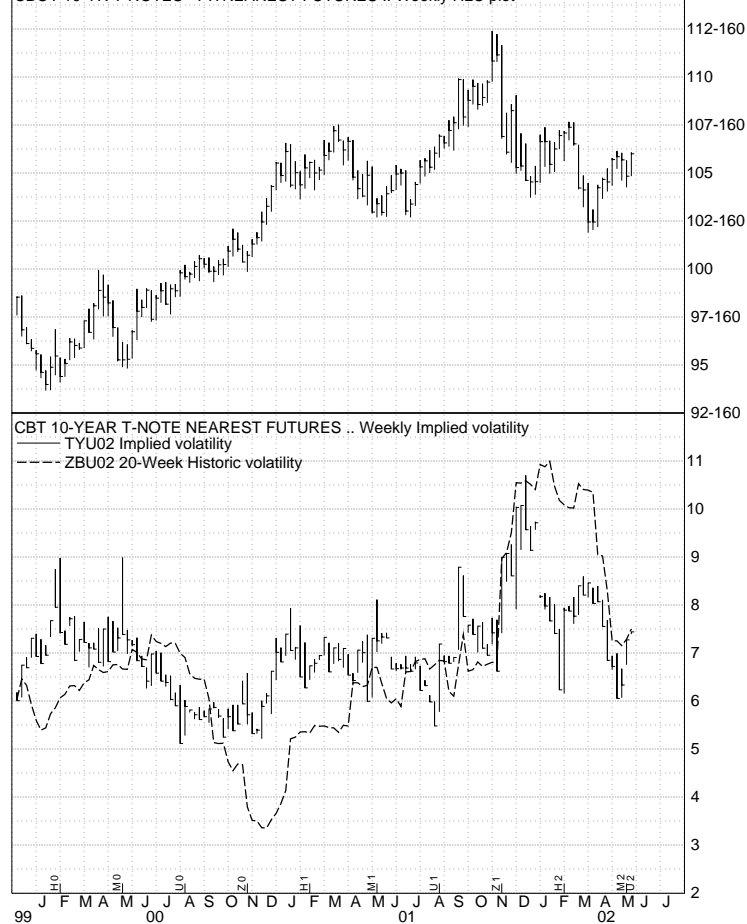
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CBT 10-YEAR T-NOTE SEP 2002 .. Daily HLC plot



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CBT 10-YEAR T-NOTE JUL 2002 .. Daily Implied volatility



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CBOT 10-YR T-NOTES - PITNEAREST FUTURES .. Weekly HLC plot

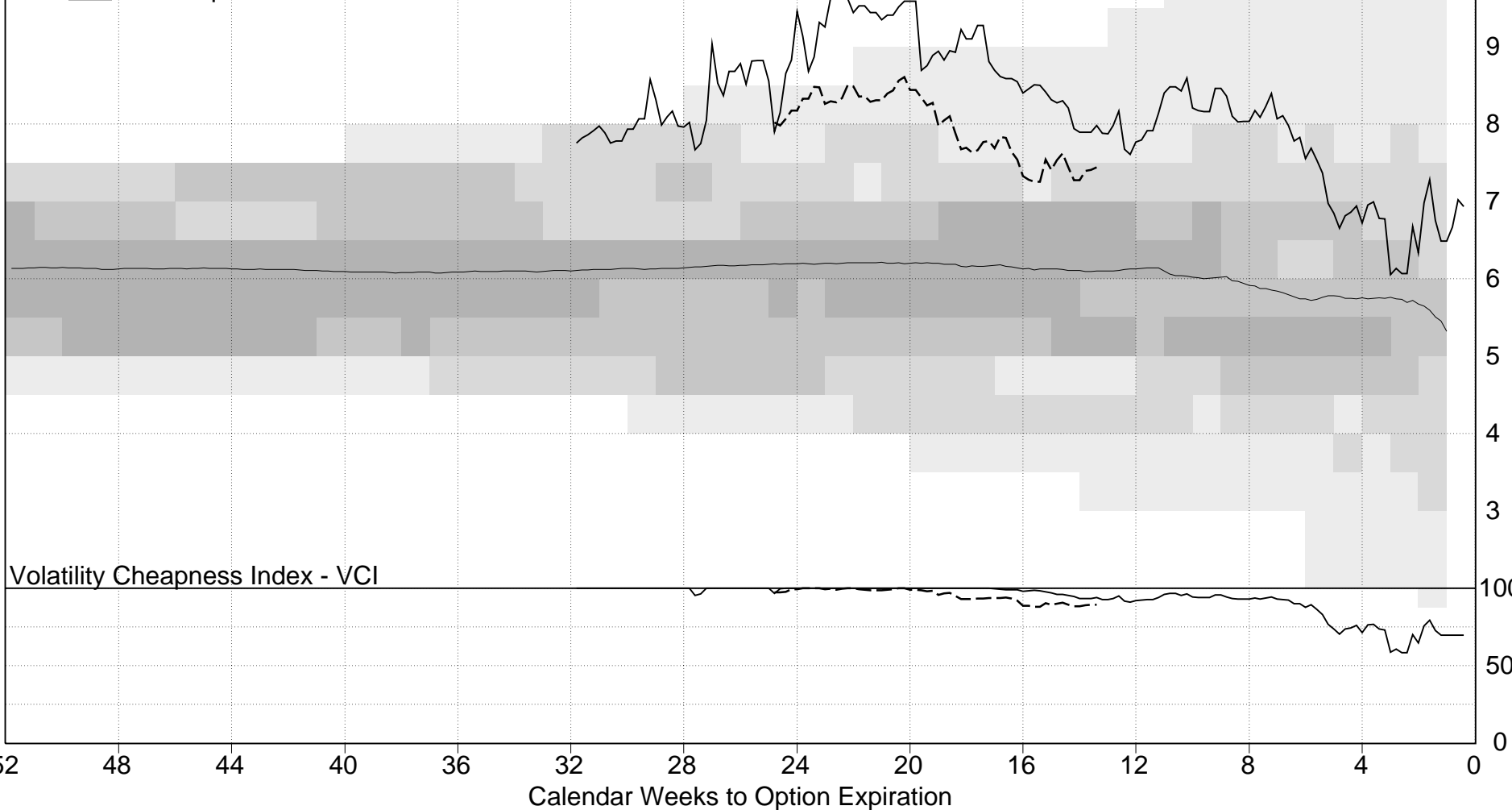


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 CBT 10-YEAR T-NOTE .. Volatility Cone

Date of Chart: 05/22/02		Impl	HistVol	VCI		
	Volat	chg	Median	Index	chg	
Implied volatility	— TYM02	6.9	-0.1	3.8	69.7	unch
	--- TYU02	7.4	unch	6.1	89.5	+0.2
	--- TYZ02	n/a	unch	n/a	n/a	unch

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

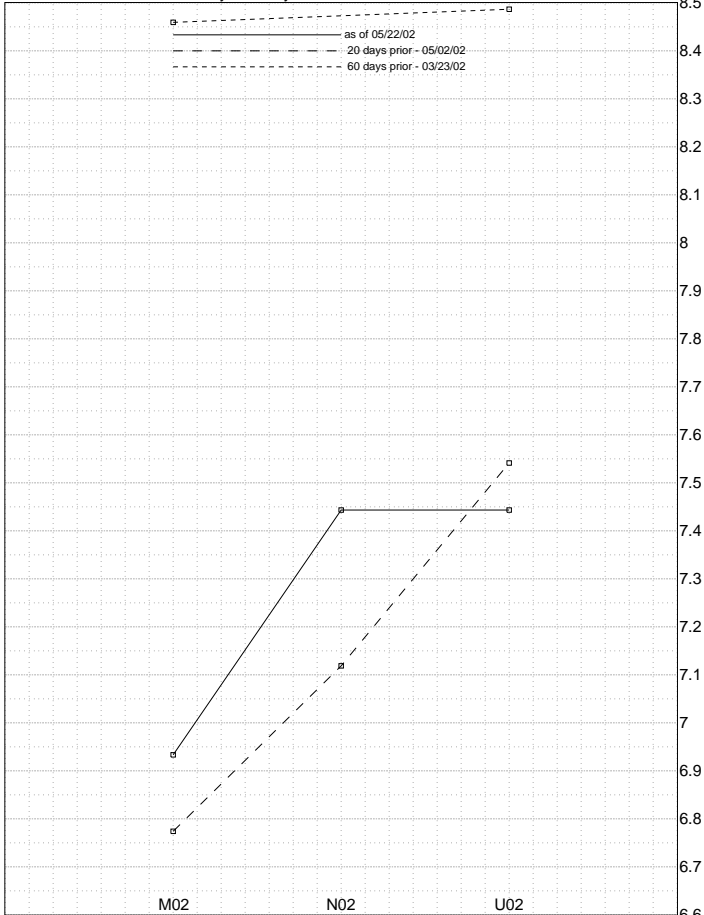
- 0 - 5%
- 5 - 10%
- 10 - 15%
- 15% - up



10YR VOLATILITY CALENDAR SPREADS, QUOTES, SKEWS

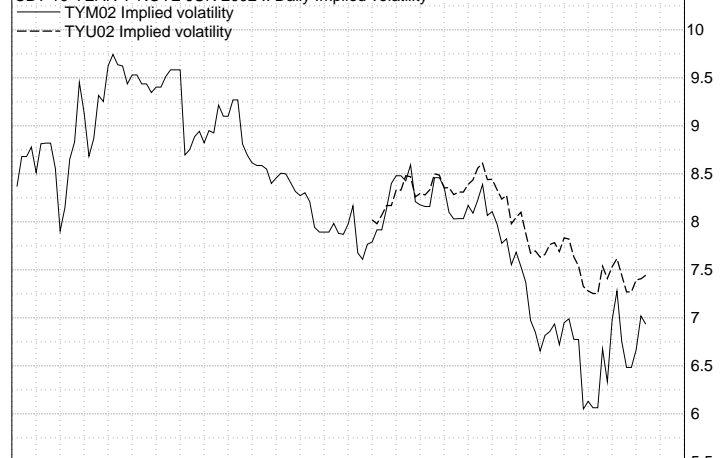
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CBT 10-YEAR T-NOTE .. Daily Volatility Term Structure 20 60



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CBT 10-YEAR T-NOTE JUN 2002 .. Daily Implied volatility



TYM02 - TYU02 IMPL VOL SPRD .. Daily Implied volatility



JUNE 02 CBT 10-YEAR T-NOTE OPTIONS  
05/22/02 days to exp: 3 int. rate: 1.72% calc. imp vol of \*: 6.93%

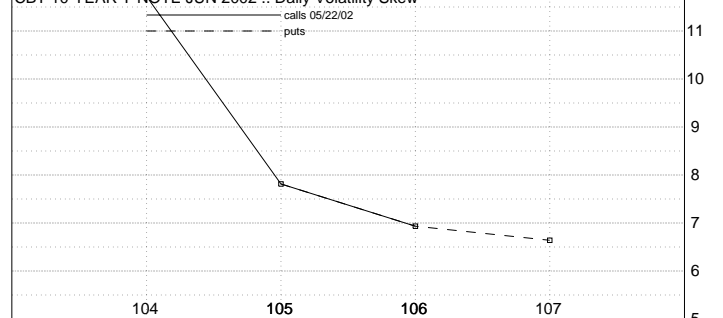
strike	last imp vol	delta	gamma	theta-7	vega	prem	iv-skew
TYM02 106-000							
114-000C	0-01s	35.94	.01	0.0099	0-01	0-00	+29.00
113-000C	0-01s	32.03	.01	0.0118	0-01	0-00	+25.10
112-000C	0-01s	28.13	.02	0.0147	0-01	0-00	+21.19
111-000C	0-01s	24.22	.02	0.0194	0-01	0-00	+17.29
110-000C	0-01s	20.31	.02	0.0275	0-01	0-00	+13.38
109-000C	0-01s	16.02	.03	0.0414	0-01	0-00	+9.08
108-000C	0-01s	11.33	.03	0.0706	0-01	0-01	+4.39
107-000C	0-01s	6.64	.06	0.1861	0-01	0-01	-.29
106-000C	0-17s	6.93*	.50	0.5986	0-17	0-02	+0.00
105-000C	1-02s	7.81	.91	0.2160	0-02	0-01	+0.88
104-000C	2-01s	11.72	.96	0.0703	0-01	0-01	+4.79
103-000C	3-00s	6.25	1.00	0.0000	0-00	0-00	-.68
102-000C	4-00s	12.50	1.00	0.0010	0-00	0-00	+5.57
101-000C	5-00s	12.50	1.00	0.0000	0-00	0-00	+5.57
100-000C	6-00s	12.50	1.00	0.0000	0-00	0-00	+5.57
78-000C	1-07	.00	1.00	0.0000	0-00	0-00	-26.57
110-000P	4-00s	12.50	1.00	0.0016	0-00	0-00	+5.57
109-000P	3-00s	6.25	1.00	0.0000	0-00	0-00	-.68
108-000P	2-00s	6.25	1.00	0.0029	0-00	0-00	-.68
107-000P	1-01s	6.64	.94	0.1861	0-01	0-01	-.29
106-000P	0-17s	6.93*	.50	0.5986	0-17	0-02	+0.00
105-000P	0-02s	7.81	.09	0.2160	0-02	0-01	+0.88
104-000P	0-01s	11.72	.04	0.0703	0-01	0-01	+4.79
103-000P	0-01s	16.41	.03	0.0387	0-01	0-01	+9.47
102-000P	0-01s	22.09	.02	0.0255	0-01	0-00	+14.16
101-000P	0-01s	25.39	.02	0.0176	0-01	0-00	+18.46
100-000P	0-01s	29.69	.01	0.0130	0-01	0-00	+22.75
99-000P	0-01s	34.38	.01	0.0106	0-01	0-00	+27.44
98-000P	0-01s	38.67	.01	0.0084	0-01	0-00	+31.74
97-000P	0-01s	42.97	.01	0.0069	0-01	0-00	+36.04
96-000P	0-01s	47.66	.01	0.0060	0-01	0-00	+40.72
95-000P	0-01s	51.56	.01	0.0049	0-01	0-00	+44.63

SEPTEMBER 02 CBT 10-YEAR T-NOTE OPTIONS  
05/22/02 days to exp: 93 int. rate: 1.72% calc. imp vol of \*: 7.44%

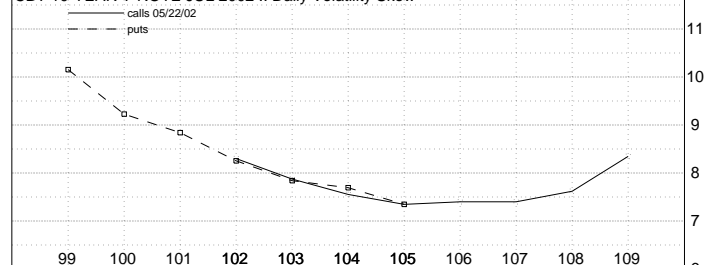
strike	last imp vol	delta	gamma	theta-7	vega	prem	iv-skew
TYU02 104-210s							
115-000C	0-01s	8.01	.01	0.0065	0-00	0-01	+5.6
114-000C	0-01s	7.42	.01	0.0078	0-00	0-01	-.02
112-000C	0-05s	7.91	.05	0.0232	0-01	0-04	+4.47
111-000C	0-08s	7.79	.07	0.0324	0-01	0-05	+3.34
110-000C	0-12s	7.59	.10	0.0436	0-02	0-07	+2.15
109-000C	0-18s	7.42	.14	0.0573	0-02	0-08	-.02
108-000C	0-28s	7.37	.20	0.0725	0-03	0-10	-.07
107-000C	0-42s	7.31	.28	0.0868	0-03	0-12	-.13
106-000C	0-63s	7.40	.37	0.0965	0-04	0-13	-.05
105-000C	1-25s	7.40*	.47	0.1013	0-04	0-13	-.04
104-000C	1-59s	7.52*	.57	0.0983	0-04	0-13	+0.08
103-000C	2-35s	7.63	.66	0.0897	0-04	0-12	+0.19
102-000C	3-17s	7.76	.75	0.0771	0-03	0-11	+0.39
101-000C	4-05s	8.06	.81	0.0625	0-03	0-09	+0.61
100-000C	4-59s	8.17	.87	0.0489	0-02	0-08	+0.72
109-000P	0-19	.00	1.00	0.0000	0-00	0-00	-4.03
106-000P	2-21s	7.43	.62	0.0961	0-04	0-13	-0.63
105-000P	1-47s	7.41*	.53	0.1012	0-04	0-13	-1.25
104-000P	1-17s	7.51*	.42	0.0985	0-04	0-13	-1.17
103-000P	0-58s	7.68	.33	0.0892	0-04	0-12	-0.58
102-000P	0-40s	7.79	.25	0.0769	0-03	0-11	-0.40
101-000P	0-28s	8.06	.18	0.0625	0-03	0-09	-0.28
100-000P	0-19s	8.26	.13	0.0490	0-02	0-08	-0.19
99-000P	0-13s	8.54	.09	0.0373	0-02	0-06	-0.13
98-000P	0-09s	8.84	.07	0.0278	0-01	0-05	-0.09
97-000P	0-07s	9.35	.05	0.0214	0-01	0-04	+0.03
96-000P	0-05s	9.72	.04	0.0157	0-01	0-03	+0.05
95-000P	0-03s	9.81	.02	0.0108	0-01	0-02	+0.03
94-000P	0-02s	10.06	.02	0.0076	0-00	0-02	+0.02
93-000P	0-01s	9.96	.01	0.0045	0-00	0-01	+0.01
92-000P	0-01s	10.74	.01	0.0039	0-00	0-01	+0.30

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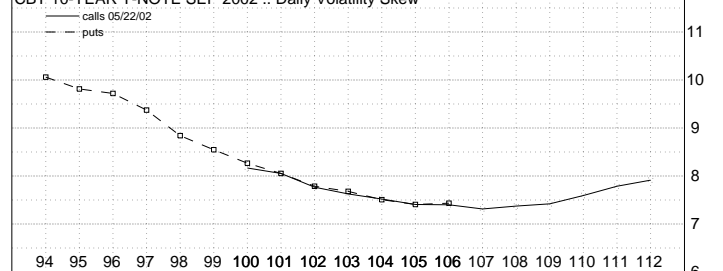
CBT 10-YEAR T-NOTE JUN 2002 .. Daily Volatility Skew



CBT 10-YEAR T-NOTE JUL 2002 .. Daily Volatility Skew



CBT 10-YEAR T-NOTE SEP 2002 .. Daily Volatility Skew

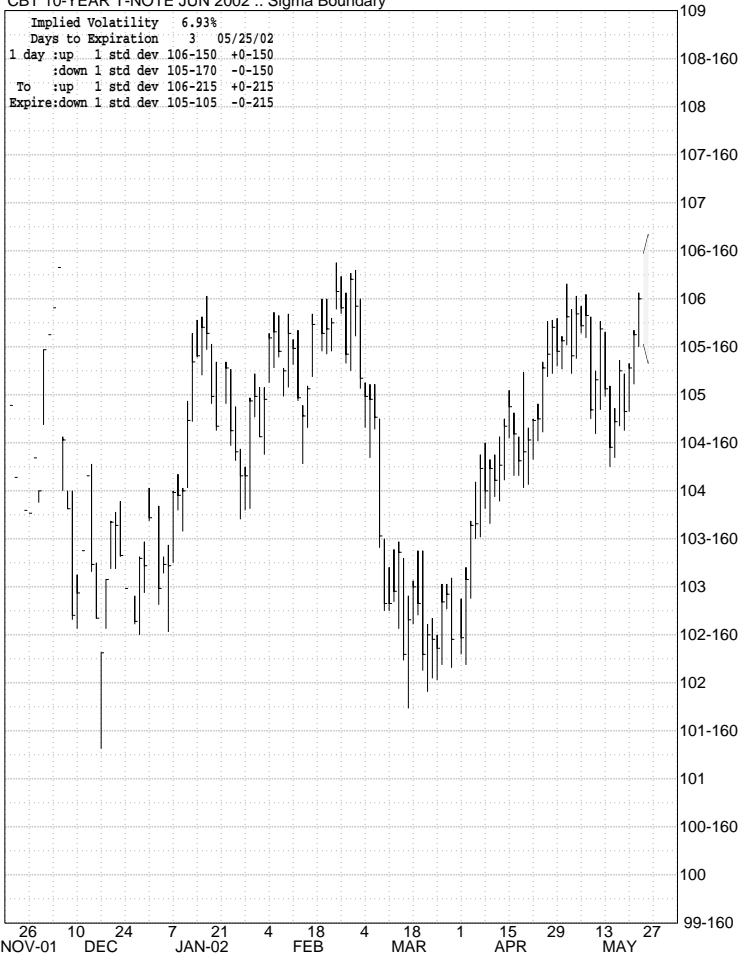


10YR & 5YR SIGMA BOUNDARY CHARTS

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CBT 10-YEAR T-NOTE JUN 2002 .. Sigma Boundary

Implied Volatility 6.93%  
 Days to Expiration 3 05/25/02  
 1 day :up 1 std dev 106-150 +0-150  
       :down 1 std dev 105-170 -0-150  
 To :up 1 std dev 106-215 +0-215  
 Expire:down 1 std dev 105-105 -0-215



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CBT 5-YEAR T-NOTE JUN 2002 .. Sigma Boundary

Implied Volatility 4.99%  
 Days to Expiration 3 05/25/02  
 1 day :up 1 std dev 107-010 +0-105  
       :down 1 std dev 106-120 -0-105  
 To :up 1 std dev 107-060 +0-155  
 Expire:down 1 std dev 106-070 -0-155



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CBT 10-YEAR T-NOTE SEP 2002 .. Sigma Boundary

Implied Volatility 7.44%  
 Days to Expiration 93 08/23/02  
 1 day :up 1 std dev 105-045 +0-155  
       :down 1 std dev 104-055 -0-155  
 To :up 1 std dev 108-210 +4-000  
 Expire:down 1 std dev 100-255 -3-275



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CBT 5-YEAR T-NOTE SEP 2002 .. Sigma Boundary

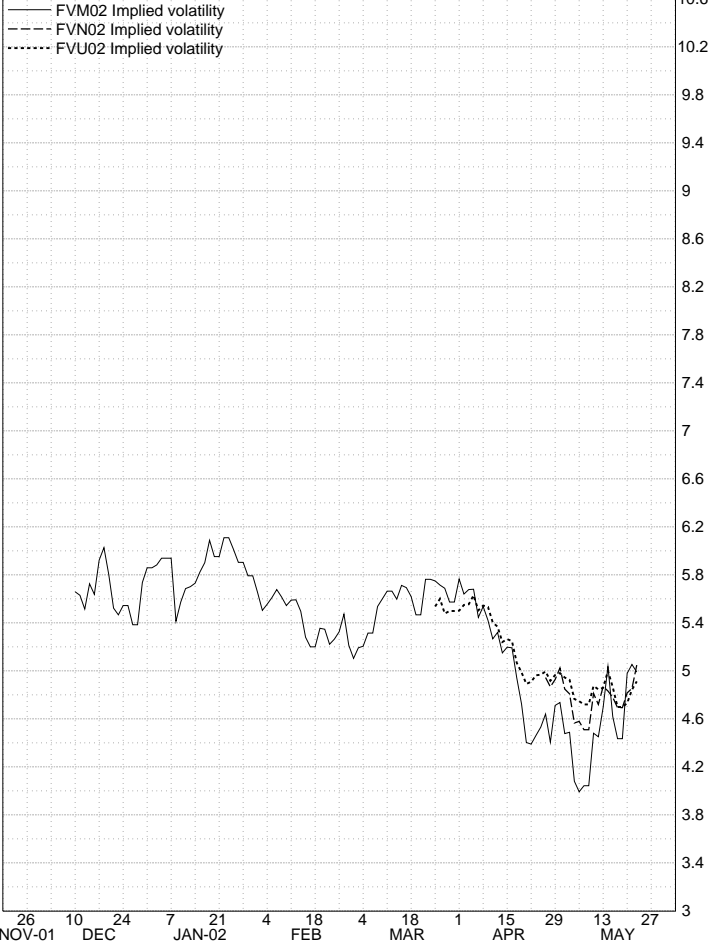
Implied Volatility 4.91%  
 Days to Expiration 94 08/24/02  
 1 day :up 1 std dev 105-235 +0-105  
       :down 1 std dev 105-025 -0-105  
 To :up 1 std dev 108-020 +2-210  
 Expire:down 1 std dev 102-260 -2-190



5YR VOLATILITY CHARTS

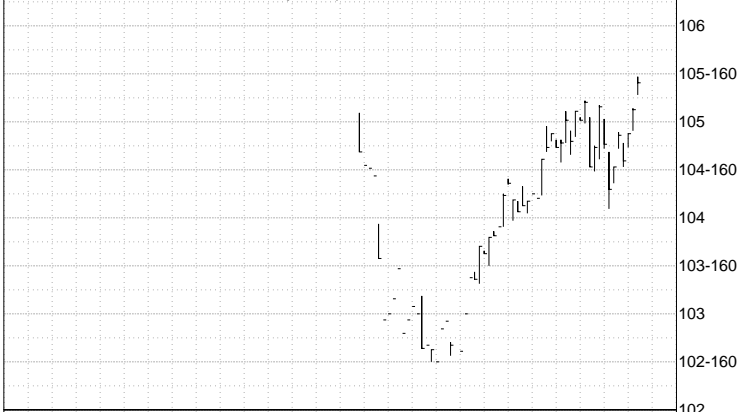
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CBT 5-YEAR T-NOTE JUN 2002 .. Daily Implied volatility

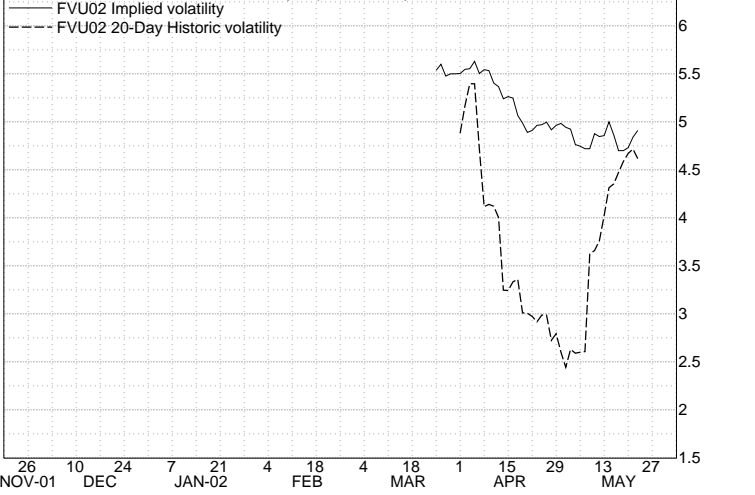


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CBT 5-YEAR T-NOTE SEP 2002 .. Daily HLC plot



CBT 5-YEAR T-NOTE SEP 2002 .. Daily Implied volatility



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CBT 5-YEAR T-NOTE SEP 2002 .. Daily HLC plot

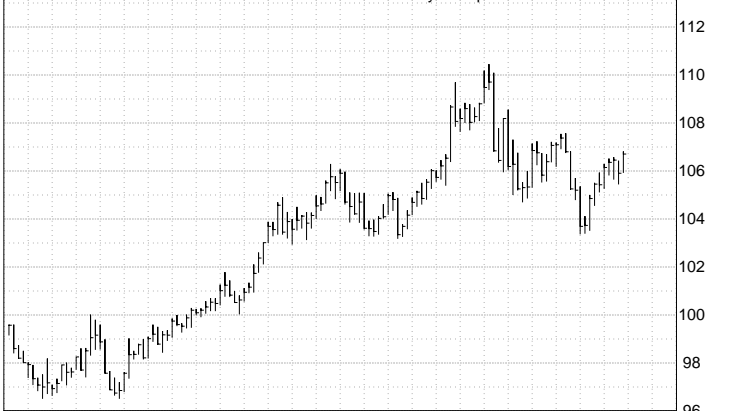


CBT 5-YEAR T-NOTE SEP 2002 .. Daily Implied volatility

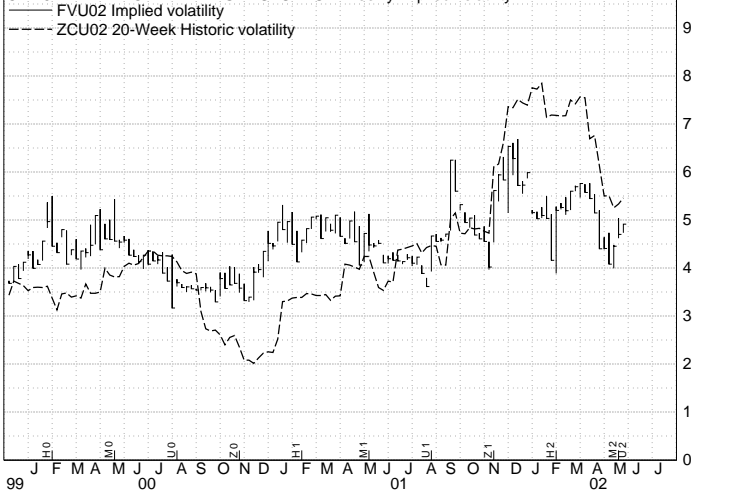


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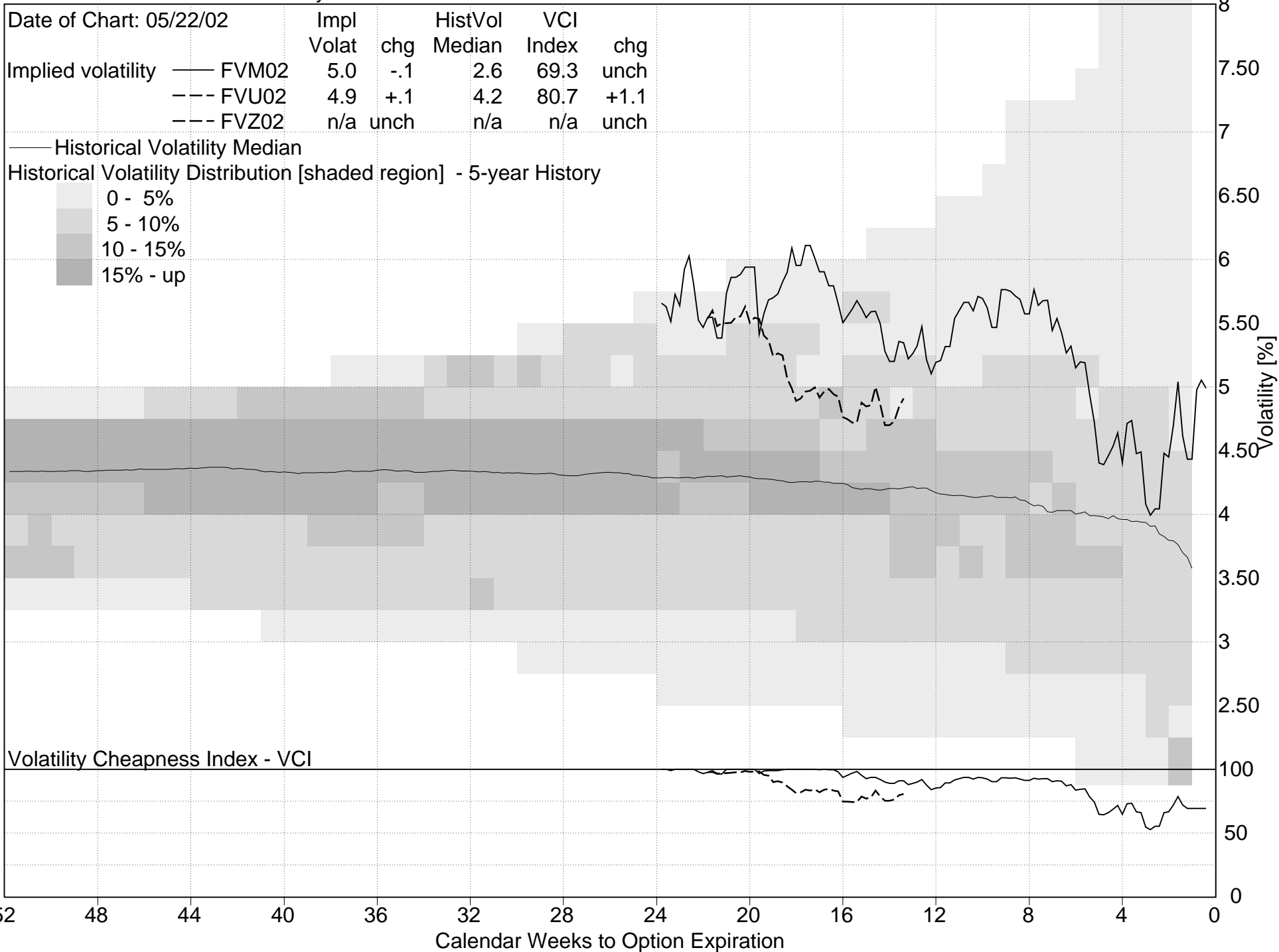
CBOT 5-YR T-NOTES - PIT NEAREST FUTURES .. Weekly HLC plot



CBT 5-YEAR T-NOTE NEAREST FUTURES .. Weekly Implied volatility

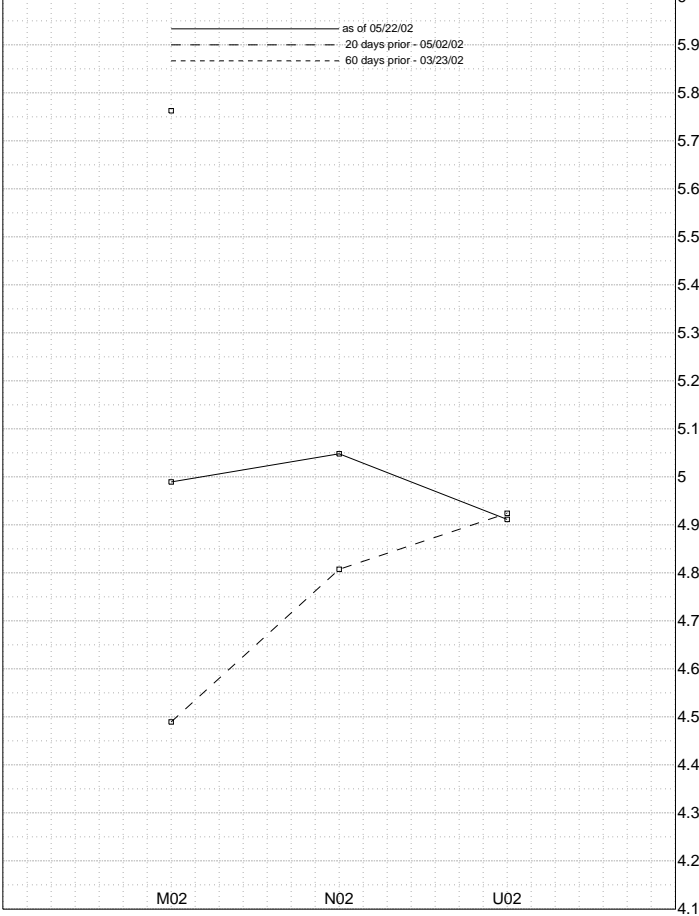


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 CBT 5-YEAR T-NOTE .. Volatility Cone

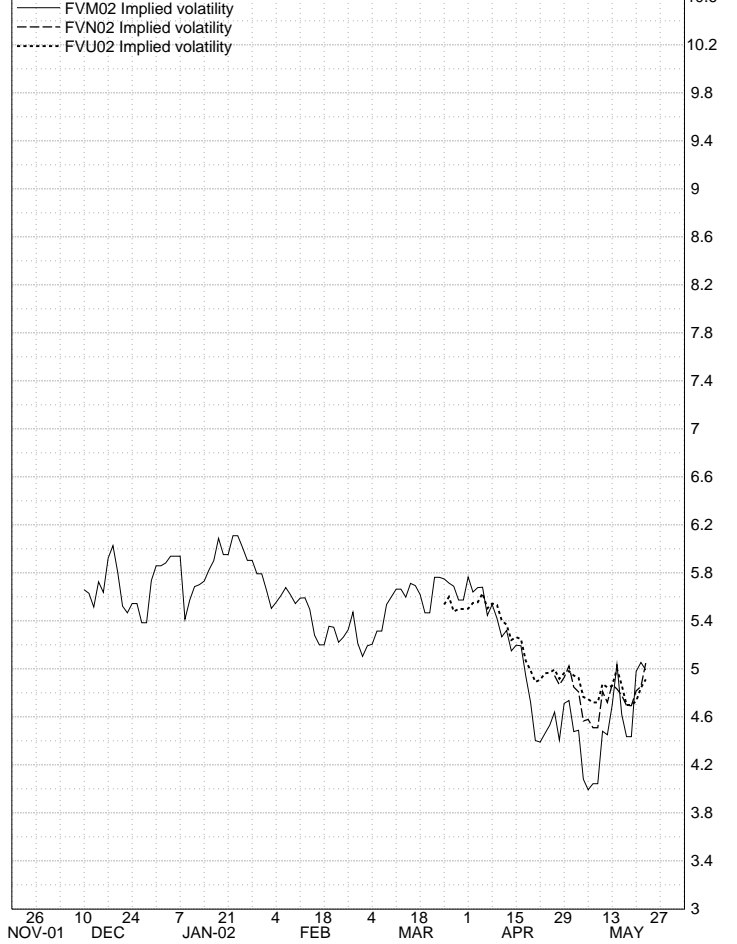


5YR VOLATILITY CALENDAR SPREADS, QUOTES, SKEWS

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 CBT 5-YEAR T-NOTE .. Daily Volatility Term Structure 20 60



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 CBT 5-YEAR T-NOTE JUN 2002 .. Daily Implied volatility



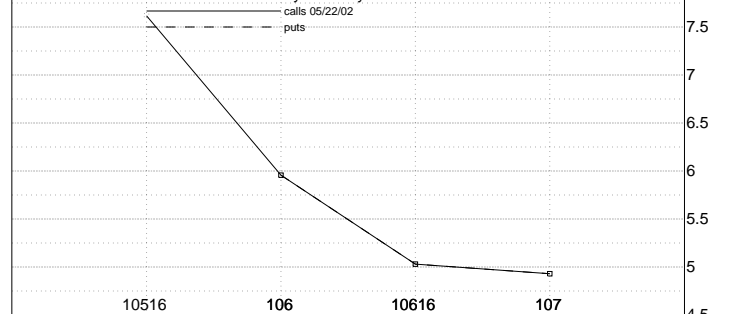
JUNE 02 CBT 5-YEAR T-NOTE OPTIONS  
 05/22/02 days to exp: 3 int. rate: 1.72% calc. imp vol of \*: 4.99%

strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
115-000C	0-01s	36.72	.01	0.0093	0-01	0-00	0-01	+31.73	
111-000C	0-01s	21.09	.02	0.0237	0-01	0-00	0-01	+16.10	
110-000C	0-01s	17.19	.03	0.0362	0-01	0-00	0-01	+12.20	
109-160C	0-01s	14.84	.03	0.0443	0-01	0-00	0-01	+9.95	
109-000C	0-01s	12.70	.03	0.0593	0-01	0-01	0-01	+7.71	
108-160C	0-01s	10.35	.04	0.0825	0-01	0-01	0-01	+5.36	
108-000C	0-01s	8.01	.05	0.1297	0-01	0-01	0-01	+3.02	
107-160C	0-01s	5.47	.07	0.2454	0-01	0-01	0-01	+1.48	
107-000C	0-05s	4.93*	.27	0.6903	0-05	0-02	0-05	-.06	
106-160C	0-20s	5.03*	.66	0.7506	0-07	0-02	0-07	+.04	
106-000C	0-47s	5.96	.89	0.3261	0-02	0-01	0-02	+9.97	
105-160C	1-14s	7.62	.95	0.1398	0-01	0-01	0-01	+2.63	
105-000C	1-45s	6.25	1.00	0.0116	0-00	0-00	0-00	+1.26	
104-160C	2-13s	6.25	1.00	0.0007	0-00	0-00	0-00	+1.26	
104-000C	2-45s	6.25	1.00	0.0000	0-00	0-00	0-00	+1.26	
103-160C	3-13s	12.50	1.00	0.0087	0-00	0-00	0-00	+7.51	
107-000P	0-24s	4.93*	.73	0.6903	0-05	0-02	0-05	-.06	
106-160P	0-04s	5.03*	.34	0.7506	0-07	0-02	0-07	+.04	
106-000P	0-02s	5.96	.11	0.3261	0-02	0-01	0-02	+9.97	
105-160P	0-01s	7.62	.05	0.1398	0-01	0-01	0-01	+2.63	
105-000P	0-01s	10.16	.04	0.0875	0-01	0-01	0-01	+5.17	
104-160P	0-01s	12.50	.03	0.0600	0-01	0-01	0-01	+7.51	
104-000P	0-01s	14.84	.03	0.0445	0-01	0-00	0-01	+9.85	
103-160P	0-01s	17.19	.02	0.0349	0-01	0-00	0-01	+12.20	
103-000P	0-01s	19.53	.02	0.0237	0-01	0-00	0-01	+14.54	
102-160P	0-01s	21.88	.02	0.0237	0-01	0-00	0-01	+16.89	
102-000P	0-01s	23.83	.02	0.0192	0-01	0-00	0-01	+18.84	
101-160P	0-01s	26.17	.02	0.0167	0-01	0-00	0-01	+21.18	
101-000P	0-01s	28.13	.02	0.0140	0-01	0-00	0-01	+23.14	
100-160P	0-01s	30.47	.01	0.0125	0-01	0-00	0-01	+25.48	
100-000P	0-01s	32.81	.01	0.0113	0-01	0-00	0-01	+27.82	
99-160P	0-01s	35.16	.01	0.0102	0-01	0-00	0-01	+30.17	

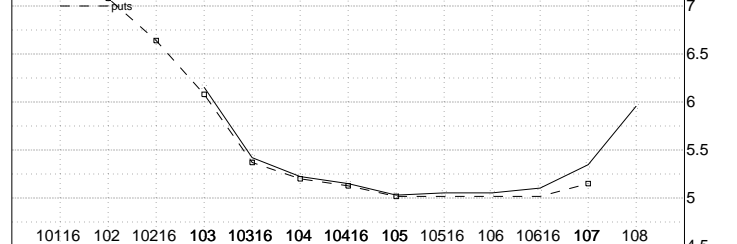
SEPTEMBER 02 CBT 5-YEAR T-NOTE OPTIONS  
 05/22/02 days to exp: 94 int. rate: 1.72% calc. imp vol of \*: 4.91%

strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
109-000C	0-09s	5.25	.11	0.0651	0-01	0-07	0-09	+3.34	
108-000C	0-16s	5.05	.17	0.0949	0-02	0-09	0-16	+3.14	
107-160C	0-26s	5.04	.22	0.1107	0-02	0-11	0-22	+3.13	
107-000C	0-29s	4.97	.28	0.1261	0-02	0-12	0-29	+3.06	
106-160C	0-39s	4.99	.34	0.1376	0-02	0-13	0-39	+3.08	
106-000C	0-50s	4.93	.41	0.1472	0-02	0-13	0-50	+3.02	
105-160C	1-00s	4.92*	.49	0.1509	0-03	0-14	1-00	+3.01	
105-000C	1-16s	4.88*	.56	0.1499	0-02	0-13	0-54	-.03	
104-160C	1-36s	4.97	.64	0.1403	0-02	0-13	0-42	+3.06	
104-000C	1-58s	5.04	.70	0.1276	0-02	0-12	0-32	+3.12	
103-160C	2-19s	5.21	.76	0.1112	0-02	0-11	0-25	+3.30	
103-000C	2-44s	5.22	.81	0.0961	0-02	0-10	0-18	+3.31	
106-000P	1-24s	4.94	.58	0.1469	0-02	0-13	0-50	+3.03	
105-160P	1-06s	4.92*	.51	0.1509	0-03	0-14	1-00	+3.01	
105-000P	0-54s	4.87*	.43	0.1503	0-02	0-13	0-54	-.04	
104-160P	0-43s	5.02	.36	0.1390	0-02	0-13	0-43	+3.11	
104-000P	0-34s	5.25	.45	0.1275	0-02	0-12	0-34	+3.26	
103-160P	0-26s	5.25	.24	0.1108	0-02	0-11	0-26	+3.34	
103-000P	0-20s	5.37	.19	0.0954	0-02	0-10	0-20	+3.46	
102-160P	0-16s	5.58	.16	0.0806	0-02	0-09	0-16	+3.67	
102-000P	0-12s	5.66	.12	0.0671	0-01	0-08	0-12	+3.75	
101-160P	0-09s	5.77	.10	0.0550	0-01	0-07	0-09	+3.86	
101-000P	0-07s	5.93	.08	0.0448	0-01	0-06	0-07	+3.92	
100-160P	0-05s	6.25	.05	0.0375	0-01	0-05	0-05	+3.94	
100-000P	0-05s	6.49	.05	0.0311	0-01	0-04	0-05	+3.58	
99-000P	0-03s	6.79	.03	0.0202	0-01	0-03	0-03	+3.88	
98-160P	0-02s	6.74	.02	0.0149	0-00	0-02	0-02	+3.83	
98-000P	0-01s	6.45	.01	0.0093	0-00	0-02	0-01	+3.53	

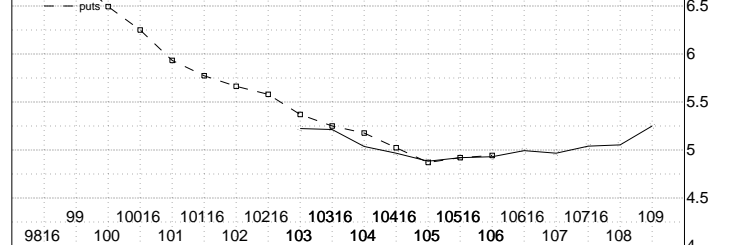
Optima Investment Research  
 CBT 5-YEAR T-NOTE JUN 2002 .. Daily Volatility Skew



Optima Investment Research  
 CBT 5-YEAR T-NOTE JUL 2002 .. Daily Volatility Skew



Optima Investment Research  
 CBT 5-YEAR T-NOTE SEP 2002 .. Daily Volatility Skew



JUN 02 CBT 10-YEAR T-NOTE OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 05/25/02 # days: 2  
 Futures last:106-000 Implied volatility: 6.93% Interest rate: 1.72%

	109-000			108-000			107-000			106-000			105-000			104-000			103-000					
	Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put				
107-000 @ 7.90%	0-00	0	2-00-100	0-01	6	1-01 -94	0-16	50	0-16 -50	1-01	95	0-01 -5	2-00	100	0-00	0	3-00	100	0-00	0	4-00	100	0-00	0
@ 6.90%	0-00	0	2-00-100	0-00	3	1-00 -97	0-14	50	0-14 -50	1-00	97	0-00 -3	2-00	100	0-00	0	3-00	100	0-00	0	4-00	100	0-00	0
@ 5.90%	0-00	0	2-00-100	0-00	2	1-00 -98	0-12	50	0-12 -50	1-00	98	0-00 -2	2-00	100	0-00	0	3-00	100	0-00	0	4-00	100	0-00	0
106-300 @ 7.90%	0-00	0	2-04-100	0-01	5	1-05 -95	0-14	46	0-18 -54	0-61	93	0-01 -7	1-60	100	0-00	0	2-60	100	0-00	0	3-60	100	0-00	0
@ 6.90%	0-00	0	2-04-100	0-00	3	1-04 -97	0-12	46	0-16 -54	0-61	96	0-01 -4	1-60	100	0-00	0	2-60	100	0-00	0	3-60	100	0-00	0
@ 5.90%	0-00	0	2-04-100	0-00	1	1-04 -99	0-10	45	0-14 -55	0-60	98	0-00 -2	1-60	100	0-00	0	2-60	100	0-00	0	3-60	100	0-00	0
106-280 @ 7.90%	0-00	0	2-08-100	0-01	4	1-09 -96	0-12	42	0-20 -58	0-57	92	0-01 -8	1-56	100	0-00	0	2-56	100	0-00	0	3-56	100	0-00	0
@ 6.90%	0-00	0	2-08-100	0-00	2	1-08 -98	0-10	41	0-18 -59	0-57	95	0-01 -5	1-56	100	0-00	0	2-56	100	0-00	0	3-56	100	0-00	0
@ 5.90%	0-00	0	2-08-100	0-00	1	1-08 -99	0-08	40	0-16 -60	0-56	97	0-00 -3	1-56	100	0-00	0	2-56	100	0-00	0	3-56	100	0-00	0
106-260 @ 7.90%	0-00	0	2-12-100	0-00	3	1-12 -97	0-11	38	0-23 -62	0-54	90	0-02 -10	1-52	100	0-00	0	2-52	100	0-00	0	3-52	100	0-00	0
@ 6.90%	0-00	0	2-12-100	0-00	2	1-12 -98	0-09	37	0-21 -63	0-53	93	0-01 -7	1-52	100	0-00	0	2-52	100	0-00	0	3-52	100	0-00	0
@ 5.90%	0-00	0	2-12-100	0-00	1	1-12 -99	0-07	34	0-19 -66	0-52	96	0-00 -4	1-52	100	0-00	0	2-52	100	0-00	0	3-52	100	0-00	0
106-240 @ 7.90%	0-00	0	2-16-100	0-00	2	1-16 -98	0-09	35	0-25 -65	0-50	89	0-02 -11	1-48	100	0-00	0	2-48	100	0-00	0	3-48	100	0-00	0
@ 6.90%	0-00	0	2-16-100	0-00	1	1-16 -99	0-07	32	0-23 -68	0-49	92	0-01 -8	1-48	100	0-00	0	2-48	100	0-00	0	3-48	100	0-00	0
@ 5.90%	0-00	0	2-16-100	0-00	0	1-16-100	0-06	30	0-22 -70	0-49	95	0-01 -5	1-48	100	0-00	0	2-48	100	0-00	0	3-48	100	0-00	0
106-220 @ 7.90%	0-00	0	2-20-100	0-00	2	1-20 -98	0-08	31	0-28 -69	0-47	87	0-03 -13	1-44	100	0-00	0	2-44	100	0-00	0	3-44	100	0-00	0
@ 6.90%	0-00	0	2-20-100	0-00	1	1-20 -99	0-06	28	0-26 -72	0-46	90	0-02 -10	1-44	100	0-00	0	2-44	100	0-00	0	3-44	100	0-00	0
@ 5.90%	0-00	0	2-20-100	0-00	0	1-20-100	0-04	25	0-24 -75	0-45	93	0-01 -7	1-44	100	0-00	0	2-44	100	0-00	0	3-44	100	0-00	0
106-200 @ 7.90%	0-00	0	2-24-100	0-00	1	1-24 -99	0-07	28	0-31 -72	0-43	84	0-03 -16	1-40	100	0-00	0	2-40	100	0-00	0	3-40	100	0-00	0
@ 6.90%	0-00	0	2-24-100	0-00	1	1-24 -99	0-05	25	0-29 -75	0-42	88	0-02 -12	1-40	100	0-00	0	2-40	100	0-00	0	3-40	100	0-00	0
@ 5.90%	0-00	0	2-24-100	0-00	0	1-24-100	0-04	21	0-28 -79	0-41	91	0-01 -9	1-40	100	0-00	0	2-40	100	0-00	0	3-40	100	0-00	0
106-180 @ 7.90%	0-00	0	2-28-100	0-00	1	1-28 -99	0-06	24	0-34 -76	0-40	82	0-04 -18	1-36	99	0-00	-1	2-36	100	0-00	0	3-36	100	0-00	0
@ 6.90%	0-00	0	2-28-100	0-00	0	1-28-100	0-04	21	0-32 -79	0-39	85	0-03 -15	1-36	100	0-00	0	2-36	100	0-00	0	3-36	100	0-00	0
@ 5.90%	0-00	0	2-28-100	0-00	0	1-28-100	0-03	17	0-31 -83	0-38	89	0-02 -11	1-36	100	0-00	0	2-36	100	0-00	0	3-36	100	0-00	0
106-160 @ 7.90%	0-00	0	2-32-100	0-00	1	1-32 -99	0-05	21	0-37 -79	0-37	79	0-05 -21	1-32	99	0-00	-1	2-32	100	0-00	0	3-32	100	0-00	0
@ 6.90%	0-00	0	2-32-100	0-00	0	1-32-100	0-03	18	0-35 -82	0-35	82	0-03 -18	1-32	100	0-00	0	2-32	100	0-00	0	3-32	100	0-00	0
@ 5.90%	0-00	0	2-32-100	0-00	0	1-32-100	0-02	14	0-34 -86	0-34	86	0-02 -14	1-32	100	0-00	0	2-32	100	0-00	0	3-32	100	0-00	0
106-140 @ 7.90%	0-00	0	2-36-100	0-00	1	1-36 -99	0-04	18	0-40 -82	0-34	76	0-06 -24	1-28	99	0-00	-1	2-28	100	0-00	0	3-28	100	0-00	0
@ 6.90%	0-00	0	2-36-100	0-00	0	1-36-100	0-03	15	0-39 -85	0-32	79	0-04 -21	1-28	100	0-00	0	2-28	100	0-00	0	3-28	100	0-00	0
@ 5.90%	0-00	0	2-36-100	0-00	0	1-36-100	0-02	11	0-38 -89	0-31	83	0-03 -17	1-28	100	0-00	0	2-28	100	0-00	0	3-28	100	0-00	0
106-120 @ 7.90%	0-00	0	2-40-100	0-00	0	1-40-100	0-03	16	0-43 -84	0-31	73	0-07 -27	1-24	99	0-00	-1	2-24	100	0-00	0	3-24	100	0-00	0
@ 6.90%	0-00	0	2-40-100	0-00	0	1-40-100	0-02	13	0-42 -87	0-29	76	0-05 -24	1-24	99	0-00	-1	2-24	100	0-00	0	3-24	100	0-00	0
@ 5.90%	0-00	0	2-40-100	0-00	0	1-40-100	0-01	9	0-41 -91	0-28	79	0-04 -21	1-24	100	0-00	0	2-24	100	0-00	0	3-24	100	0-00	0
106-100 @ 7.90%	0-00	0	2-44-100	0-00	0	1-44-100	0-03	14	0-47 -86	0-28	69	0-08 -31	1-20	98	0-00	-2	2-20	100	0-00	0	3-20	100	0-00	0
@ 6.90%	0-00	0	2-44-100	0-00	0	1-44-100	0-02	10	0-46 -90	0-26	72	0-06 -28	1-20	99	0-00	-1	2-20	100	0-00	0	3-20	100	0-00	0
@ 5.90%	0-00	0	2-44-100	0-00	0	1-44-100	0-01	7	0-45 -93	0-24	75	0-04 -25	1-20	100	0-00	0	2-20	100	0-00	0	3-20	100	0-00	0
106-080 @ 7.90%	0-00	0	2-48-100	0-00	0	1-48-100	0-02	12	0-50 -88	0-25	66	0-09 -34	1-16	98	0-00	-2	2-16	100	0-00	0	3-16	100	0-00	0
@ 6.90%	0-00	0	2-48-100	0-00	0	1-48-100	0-01	8	0-49 -92	0-23	68	0-07 -32	1-16	99	0-00	-1	2-16	100	0-00	0	3-16	100	0-00	0
@ 5.90%	0-00	0	2-48-100	0-00	0	1-48-100	0-01	5	0-49 -95	0-22	71	0-06 -29	1-16	100	0-00	0	2-16	100	0-00	0	3-16	100	0-00	0
106-060 @ 7.90%	0-00	0	2-52-100	0-00	0	1-52-100	0-02	10	0-54 -90	0-23	62	0-11 -38	1-12	97	0-00	-3	2-12	100	0-00	0	3-12	100	0-00	0
@ 6.90%	0-00	0	2-52-100	0-00	0	1-52-100	0-01	7	0-53 -93	0-21	64	0-09 -36	1-12	99	0-00	-1	2-12	100	0-00	0	3-12	100	0-00	0
@ 5.90%	0-00	0	2-52-100	0-00	0	1-52-100	0-00	4	0-52 -96	0-19	66	0-07 -34	1-12	99	0-00	0	2-12	100	0-00	0	3-12	100	0-00	0
106-040 @ 7.90%	0-00	0	2-56-100	0-00	0	1-56-100	0-01	8	0-57 -92	0-20	58	0-12 -42	1-09	97	0-01	-3	2-08	100	0-00	0	3-08	100	0-00	0
@ 6.90%	0-00	0	2-56-100	0-00	0	1-56-100	0-01	5	0-57 -95	0-18	59	0-10 -41	1-08	98	0-00	-2	2-08	100	0-00	0	3-08	100	0-00	0
@ 5.90%	0-00	0	2-56-100	0-00	0	1-56-100	0-00	3	0-56 -97	0-16	61	0-08 -39	1-08	99	0-00	-1	2-08	100	0-00	0	3-08	100	0-00	0
106-020 @ 7.90%	0-00	0	2-60-100	0-00	0	1-60-100	0-01	7	0-61 -93	0-18	54	0-14 -46	1-05	96	0-01	-4	2-04	100	0-00	0	3-04	100	0-00	0
@ 6.90%	0-00	0	2-60-100	0-00	0	1-60-100	0-01	4	0-61 -96	0-16	55	0-12 -45	1-04	98	0-00	-2	2-04	100	0-00	0	3-04	100	0-00	0
@ 5.90%	0-00	0	2-60-100	0-00	0	1-60-100	0-00	2	0-60 -98	0-14	55	0-10 -45	1-04											

JUL 02 CBT 10-YEAR T-NOTE OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 06/21/02 # days: 29  
 Futures last:104-210 Implied volatility: 7.44% Interest rate: 1.72%

	108-000			107-000			106-000			105-000			104-000			103-000			102-000		
	Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put	
105-220 @ 8.40%	0-16	18	2-36 -82	0-31	30	1-51 -69	0-54	45	1-10 -54	1-24	61	0-44 -39	2-03	75	0-23 -24	2-55	86	0-11 -14	3-48	93	0-05 -7
@ 7.40%	0-11	15	2-31 -85	0-24	28	1-44 -72	0-47	45	1-03 -55	1-17	63	0-37 -37	1-62	78	0-18 -22	2-51	89	0-07 -11	3-46	96	0-03 -4
@ 6.40%	0-07	12	2-27 -88	0-18	25	1-38 -75	0-39	44	0-59 -56	1-10	64	0-30 -35	1-56	82	0-12 -18	2-48	92	0-04 -8	3-45	97	0-01 -3
105-200 @ 8.40%	0-15	18	2-39 -82	0-30	30	1-53 -70	0-53	44	1-13 -55	1-22	60	0-46 -40	2-00	75	0-24 -25	2-51	86	0-12 -14	3-45	93	0-05 -7
@ 7.40%	0-10	15	2-34 -85	0-23	27	1-47 -73	0-45	44	1-05 -56	1-14	62	0-38 -38	1-58	77	0-19 -23	2-47	89	0-08 -11	3-42	95	0-03 -5
@ 6.40%	0-06	11	2-30 -89	0-17	24	1-41 -76	0-38	43	0-62 -57	1-07	63	0-31 -37	1-53	81	0-13 -19	2-44	92	0-04 -8	3-41	97	0-01 -3
105-180 @ 8.40%	0-14	17	2-42 -83	0-28	29	1-56 -71	0-51	43	1-15 -56	1-19	59	0-47 -41	1-61	74	0-25 -26	2-48	85	0-12 -15	3-41	93	0-05 -7
@ 7.40%	0-10	14	2-38 -86	0-22	26	1-50 -74	0-43	42	1-07 -57	1-12	60	0-40 -39	1-55	76	0-19 -23	2-44	88	0-08 -12	3-39	95	0-03 -5
@ 6.40%	0-06	10	2-34 -89	0-16	23	1-44 -77	0-36	41	1-00 -59	1-05	62	0-33 -38	1-50	80	0-14 -20	2-41	91	0-05 -9	3-37	97	0-01 -3
105-160 @ 8.40%	0-14	16	2-46 -83	0-27	28	1-59 -72	0-49	42	1-17 -57	1-17	58	0-49 -42	1-58	73	0-27 -27	2-45	85	0-13 -15	3-37	92	0-05 -8
@ 7.40%	0-09	13	2-41 -87	0-21	25	1-53 -75	0-42	41	1-10 -58	1-09	59	0-41 -41	1-52	76	0-20 -24	2-40	88	0-09 -12	3-35	95	0-03 -5
@ 6.40%	0-06	10	2-37 -90	0-15	22	1-47 -78	0-34	40	1-02 -60	1-02	61	0-34 -39	1-47	79	0-15 -21	2-37	91	0-05 -9	3-33	97	0-01 -3
105-140 @ 8.40%	0-13	16	2-49 -84	0-26	27	1-62 -73	0-47	42	1-19 -58	1-14	57	0-51 -43	1-55	72	0-28 -28	2-41	84	0-13 -16	3-33	92	0-06 -8
@ 7.40%	0-09	13	2-45 -87	0-20	24	1-56 -76	0-40	40	1-12 -60	1-07	58	0-43 -42	1-49	75	0-21 -25	2-37	87	0-09 -13	3-31	94	0-03 -5
@ 6.40%	0-05	9	2-41 -91	0-14	21	1-50 -79	0-33	39	1-05 -61	1-00	59	0-36 -40	1-43	78	0-16 -22	2-33	90	0-06 -10	3-29	97	0-02 -3
105-120 @ 8.40%	0-12	15	2-52 -85	0-25	26	2-01 -74	0-46	41	1-22 -59	1-12	56	0-52 -43	1-53	71	0-29 -29	2-38	83	0-14 -16	3-30	92	0-06 -8
@ 7.40%	0-08	12	2-48 -88	0-19	23	1-59 -76	0-38	39	1-14 -61	1-05	57	0-45 -43	1-46	74	0-22 -26	2-33	86	0-10 -13	3-27	94	0-04 -6
@ 6.40%	0-05	9	2-45 -91	0-14	20	1-53 -80	0-31	37	1-07 -62	1-01	58	0-37 -42	1-40	77	0-16 -23	2-30	90	0-06 -10	3-25	96	0-02 -3
105-100 @ 8.40%	0-12	15	2-56 -85	0-24	25	2-04 -74	0-44	40	1-24 -60	1-10	55	0-54 -44	1-50	70	0-30 -29	2-35	83	0-15 -17	3-26	91	0-06 -9
@ 7.40%	0-08	12	2-52 -88	0-18	23	1-62 -77	0-37	38	1-17 -62	1-02	56	0-47 -44	1-43	73	0-23 -27	2-30	86	0-10 -14	3-23	94	0-04 -6
@ 6.40%	0-05	8	2-48 -92	0-13	19	1-57 -81	0-30	36	1-10 -64	1-09	57	0-39 -43	1-37	76	0-17 -24	2-26	89	0-06 -11	3-22	96	0-02 -4
105-080 @ 8.40%	0-11	14	2-59 -86	0-23	25	2-07 -75	0-43	39	1-27 -61	1-08	54	0-56 -45	1-47	70	0-31 -30	2-31	82	0-15 -18	3-22	91	0-07 -9
@ 7.40%	0-07	11	2-55 -89	0-17	22	2-01 -78	0-35	37	1-19 -63	1-00	55	0-48 -45	1-40	72	0-25 -28	2-27	85	0-11 -15	3-20	93	0-04 -6
@ 6.40%	0-04	8	2-52 -92	0-12	18	1-60 -82	0-28	35	1-12 -65	0-57	56	0-41 -44	1-34	75	0-18 -25	2-23	89	0-07 -11	3-18	96	0-02 -4
105-060 @ 8.40%	0-11	13	2-63 -86	0-22	24	2-10 -76	0-41	38	1-29 -62	1-06	53	0-58 -46	1-44	69	0-32 -31	2-28	81	0-16 -18	3-19	90	0-07 -9
@ 7.40%	0-07	10	2-59 -89	0-16	21	2-04 -79	0-34	36	1-22 -64	0-52	54	0-50 -46	1-38	71	0-26 -29	2-23	84	0-11 -15	3-16	93	0-04 -7
@ 6.40%	0-04	7	2-56 -93	0-11	17	1-63 -82	0-27	34	1-15 -66	1-05	54	0-43 -46	1-31	74	0-19 -26	2-19	88	0-07 -12	3-14	96	0-02 -4
105-040 @ 8.40%	0-10	13	3-02 -87	0-21	23	2-13 -77	0-40	37	1-32 -63	1-04	52	0-60 -47	1-41	68	0-34 -32	2-25	81	0-17 -19	3-15	90	0-08 -10
@ 7.40%	0-07	10	2-62 -90	0-16	20	2-07 -80	0-33	35	1-24 -65	0-50	53	0-52 -47	1-35	70	0-27 -30	2-20	84	0-12 -16	3-12	93	0-05 -7
@ 6.40%	0-04	7	2-59 -93	0-11	17	2-02 -83	0-26	33	1-18 -67	0-52	53	0-44 -47	1-28	73	0-20 -27	2-16	87	0-08 -13	3-10	95	0-02 -5
105-020 @ 8.40%	0-10	12	3-05 -87	0-20	22	2-16 -78	0-38	36	1-34 -64	1-01	51	0-61 -48	1-39	67	0-35 -33	2-22	80	0-18 -20	3-12	90	0-08 -10
@ 7.40%	0-06	9	3-02 -90	0-15	19	2-11 -81	0-31	34	1-27 -66	1-08	51	0-54 -48	1-32	69	0-28 -31	2-17	83	0-13 -17	3-09	92	0-05 -8
@ 6.40%	0-03	6	2-63 -93	0-10	16	2-06 -84	0-24	31	1-20 -68	0-50	52	0-46 -48	1-25	72	0-22 -28	2-12	86	0-08 -13	3-06	95	0-03 -5
105-000 @ 8.40%	0-09	12	3-09 -88	0-19	22	2-19 -78	0-37	35	1-37 -65	0-63	50	0-63 -49	1-36	66	0-36 -34	2-18	79	0-19 -20	3-08	89	0-08 -11
@ 7.40%	0-06	9	3-06 -91	0-14	19	2-14 -81	0-30	33	1-30 -67	0-56	50	0-56 -50	1-29	68	0-29 -32	2-13	82	0-13 -18	3-05	92	0-05 -8
@ 6.40%	0-03	6	3-03 -94	0-09	15	2-09 -85	0-23	30	1-23 -70	0-48	50	0-48 -50	1-23	70	0-23 -29	2-09	86	0-09 -14	3-02	95	0-03 -5
104-300 @ 8.40%	0-09	11	3-12 -88	0-19	21	2-22 -79	0-35	34	1-39 -66	0-61	49	1-01 -50	1-34	65	0-38 -35	2-15	79	0-19 -21	3-05	89	0-09 -11
@ 7.40%	0-05	9	3-09 -91	0-13	18	2-17 -82	0-29	32	1-32 -68	0-54	49	0-58 -51	1-27	67	0-31 -33	2-10	82	0-14 -18	3-01	91	0-06 -8
@ 6.40%	0-03	6	3-07 -94	0-09	14	2-13 -86	0-22	29	1-26 -71	0-46	49	0-50 -51	1-20	69	0-24 -31	2-05	85	0-09 -15	2-63	94	0-03 -6
104-280 @ 8.40%	0-08	11	3-16 -89	0-18	20	2-26 -80	0-34	33	1-42 -67	0-59	48	1-03 -51	1-31	64	0-39 -36	2-12	78	0-20 -22	3-01	88	0-09 -12
@ 7.40%	0-05	8	3-13 -92	0-13	17	2-20 -83	0-27	31	1-35 -69	0-52	48	0-60 -52	1-24	66	0-32 -34	2-07	81	0-15 -19	2-62	91	0-06 -9
@ 6.40%	0-03	5	3-10 -95	0-08	13	2-16 -86	0-21	28	1-29 -72	0-44	48	0-52 -52	1-17	68	0-25 -32	2-02	84	0-10 -16	2-59	94	0-03 -6
104-260 @ 8.40%	0-08	10	3-20 -89	0-17	19	2-29 -80	0-33	32	1-45 -68	0-58	47	1-06 -52	1-28	63	0-40 -37	2-09	77	0-21 -23	2-61	88	0-10 -12
@ 7.40%	0-05	8	3-17 -92	0-12	16	2-24 -84	0-26	30	1-38 -70	0-50	47	0-62 -53	1-21	65	0-33 -35	2-03	80	0-16 -20	2-58	90	0-06 -9
@ 6.40%	0-02	5	3-14 -95	0-08	13	2-19 -87	0-20	27	1-32 -73	0-42	46	0-54 -54	1-14	67	0-26 -33	1-62	83	0-11 -16	2-55	93	0-03 -6
104-240 @ 8.40%	0-07	10	3-23 -90	0-16	19	2-32 -81	0-31	31	1-47 -69	0-56	46	1-08 -53	1-26	62	0-42 -38	2-06	76	0-22 -23	2-58	87	0-10 -13
@ 7.40%	0-04	7	3-20 -93	0-11	16	2-27 -84	0-25	29	1-41 -71	0-48	46	1-00 -54	1-19	64	0-35 -36	2-00	79	0-16 -21	2-54	90	0-07 -10
@ 6.40%	0-02	5	3-18 -95	0-07	12	2-23 -88	0-19	26	1-35 -74	0-41	45	0-57 -55	1-12	66	0-28 -34	1-59	83	0-11 -17	2-51	93	0-04 -7
104-220 @ 8.40%	0-07	10	3-27 -90	0-15	18	2-35 -82	0-30	30	1-50 -70	0-54	45	1-10 -54	1-23	61	0-43 -39	2-03	76	0-23 -24	2-55	87	0-11 -13
@ 7.40%	0-04	7	3-24 -93	0-11	15	2-31 -85	0-24	28	1-44 -72	0-46	45	1-02 -55	1-16	63	0-36 -37	1-61	78	0-17 -21	2-51	89	0-07 -10
@ 6.40%	0-02	4	3-22 -96	0-07	11	2-26 -88	0-18	25	1-38 -75	0-39	44	0-59 -56									

SEP 02 CBT 10-YEAR T-NOTE OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 08/23/02 # days: 92  
 Futures last:104-210 Implied volatility: 7.44% Interest rate: 1.72%

	108-000			107-000			106-000			105-000			104-000			103-000			102-000		
	Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put	
105-220 @ 8.40%	0-56	31	3-11 -69	1-13	39	2-33 -60	1-40	48	1-60 -52	2-08	57	1-28 -43	2-46	65	1-03 -34	3-26	73	0-46 -26	4-10	80	0-31 -19
@ 7.40%	0-44	29	2-63 -71	1-00	38	2-20 -62	1-26	47	1-46 -52	1-59	57	1-15 -42	2-34	67	0-54 -32	3-15	76	0-36 -24	4-01	83	0-22 -16
@ 6.40%	0-33	25	2-52 -74	0-51	35	2-07 -64	1-13	47	1-33 -53	1-46	58	1-02 -41	2-22	69	0-42 -30	3-05	79	0-26 -21	3-57	87	0-14 -13
105-200 @ 8.40%	0-54	31	3-14 -69	1-11	39	2-35 -61	1-38	47	1-62 -52	2-06	56	1-30 -43	2-44	65	1-04 -35	3-23	73	0-48 -27	4-07	80	0-32 -20
@ 7.40%	0-43	28	3-02 -72	0-63	37	2-22 -63	1-24	47	1-48 -53	1-57	57	1-17 -43	2-31	67	0-56 -33	3-12	75	0-37 -24	3-62	83	0-23 -17
@ 6.40%	0-32	25	2-55 -75	0-50	35	2-10 -65	1-11	46	1-35 -54	1-43	58	1-04 -42	2-19	69	0-44 -31	3-02	78	0-26 -21	3-54	86	0-15 -13
105-180 @ 8.40%	0-53	30	3-17 -70	1-10	38	2-38 -62	1-36	47	2-00 -53	2-04	56	1-32 -44	2-41	64	1-05 -35	3-20	72	0-49 -27	4-04	79	0-33 -20
@ 7.40%	0-42	27	3-05 -72	0-61	36	2-25 -63	1-23	46	1-50 -53	1-54	56	1-19 -43	2-29	66	0-57 -34	3-09	75	0-38 -25	3-59	82	0-24 -17
@ 6.40%	0-31	24	2-58 -75	0-49	34	2-12 -65	1-09	45	1-37 -54	1-41	57	1-05 -43	2-16	68	0-45 -31	2-63	78	0-27 -22	3-51	86	0-16 -14
105-160 @ 8.40%	0-52	30	3-19 -70	1-08	38	2-40 -62	1-34	46	2-02 -53	2-01	55	1-34 -44	2-38	64	1-07 -36	3-17	72	0-50 -28	4-01	79	0-34 -20
@ 7.40%	0-41	27	3-08 -73	0-60	36	2-27 -64	1-21	45	1-53 -54	1-52	56	1-20 -44	2-26	65	0-58 -34	3-06	74	0-39 -25	3-55	82	0-24 -18
@ 6.40%	0-30	24	2-61 -76	0-47	33	2-15 -66	1-07	45	1-39 -55	1-39	56	1-07 -43	2-14	67	0-46 -32	2-59	77	0-28 -22	3-47	85	0-16 -14
105-140 @ 8.40%	0-51	29	3-22 -71	1-07	37	2-43 -63	1-32	46	2-04 -54	1-63	55	1-35 -45	2-36	63	1-08 -36	3-14	71	0-51 -28	3-61	79	0-34 -21
@ 7.40%	0-39	26	3-11 -73	0-58	35	2-30 -64	1-19	45	1-55 -55	1-50	55	1-22 -45	2-33	65	0-60 -35	3-03	74	0-40 -26	3-52	82	0-25 -18
@ 6.40%	0-29	23	3-00 -76	0-46	33	2-17 -67	1-06	44	1-41 -56	1-37	56	1-09 -44	2-11	67	0-47 -33	2-56	77	0-29 -23	3-44	85	0-17 -15
105-120 @ 8.40%	0-50	29	3-25 -71	1-05	36	2-45 -63	1-30	45	2-06 -55	1-61	54	1-37 -46	2-33	63	1-10 -37	3-11	71	0-52 -29	3-58	78	0-35 -21
@ 7.40%	0-38	26	3-14 -74	0-57	35	2-32 -65	1-17	44	1-57 -55	1-48	54	1-24 -45	2-21	64	0-61 -35	3-00	73	0-41 -26	3-49	81	0-26 -18
@ 6.40%	0-28	23	3-03 -77	0-45	32	2-20 -67	1-04	43	1-44 -56	1-34	55	1-10 -45	2-08	66	0-49 -33	2-53	76	0-30 -23	3-40	84	0-17 -15
105-100 @ 8.40%	0-49	28	3-28 -71	1-04	36	2-48 -64	1-29	45	2-09 -55	1-59	53	1-39 -46	2-31	62	1-11 -37	3-08	70	0-53 -29	3-55	78	0-36 -22
@ 7.40%	0-37	25	3-17 -74	0-56	34	2-35 -66	1-15	44	1-59 -56	1-46	54	1-26 -46	2-18	64	0-63 -36	2-61	73	0-42 -27	3-46	81	0-26 -19
@ 6.40%	0-27	22	3-06 -78	0-43	31	2-23 -68	1-02	42	1-46 -57	1-32	54	1-12 -45	2-06	65	0-50 -34	2-50	76	0-31 -24	3-37	84	0-18 -16
105-080 @ 8.40%	0-47	28	3-31 -72	1-03	35	2-50 -64	1-27	44	2-11 -56	1-57	53	1-41 -47	2-28	62	1-13 -38	3-06	70	0-54 -30	3-52	77	0-37 -22
@ 7.40%	0-36	25	3-20 -75	0-54	33	2-38 -66	1-14	43	1-61 -57	1-43	53	1-28 -47	2-16	63	1-00 -37	2-58	72	0-43 -27	3-42	80	0-27 -19
@ 6.40%	0-26	21	3-09 -78	0-42	31	2-26 -69	1-00	42	1-48 -58	1-30	53	1-14 -46	2-03	65	0-51 -35	2-47	75	0-32 -24	3-34	84	0-18 -16
105-060 @ 8.40%	0-46	27	3-34 -72	1-01	35	2-53 -65	1-25	43	2-13 -56	1-55	52	1-43 -47	2-26	61	1-14 -38	3-03	70	0-55 -30	3-49	77	0-38 -23
@ 7.40%	0-35	24	3-23 -75	0-53	33	2-40 -67	1-12	42	2-00 -57	1-41	52	1-29 -47	2-13	62	1-02 -37	2-55	72	0-44 -28	3-39	80	0-28 -20
@ 6.40%	0-25	21	3-12 -79	0-41	30	2-28 -69	0-63	41	1-51 -59	1-28	53	1-16 -47	2-01	64	0-53 -35	2-44	75	0-33 -25	3-30	83	0-19 -16
105-040 @ 8.40%	0-45	27	3-36 -73	1-00	34	2-55 -65	1-23	43	2-15 -57	1-53	52	1-45 -48	2-24	61	1-16 -39	3-00	69	0-57 -31	3-46	77	0-39 -23
@ 7.40%	0-34	24	3-26 -76	0-52	32	2-43 -67	1-10	42	2-02 -58	1-39	52	1-31 -48	2-11	62	1-03 -38	2-52	71	0-45 -28	3-36	79	0-29 -20
@ 6.40%	0-24	20	3-16 -79	0-40	30	2-31 -70	0-61	40	1-53 -59	1-26	52	1-18 -48	1-62	63	0-54 -36	2-41	74	0-34 -26	3-27	83	0-20 -17
105-020 @ 8.40%	0-44	26	3-39 -73	0-62	34	2-58 -66	1-22	42	2-18 -57	1-51	51	1-47 -48	2-21	60	1-17 -39	2-61	69	0-58 -31	3-43	76	0-40 -23
@ 7.40%	0-34	23	3-29 -76	0-50	32	2-46 -68	1-09	41	2-04 -58	1-37	51	1-33 -48	2-08	61	1-05 -38	2-50	71	0-46 -29	3-33	79	0-30 -21
@ 6.40%	0-24	20	3-19 -80	0-39	29	2-34 -71	0-60	40	1-55 -60	1-24	51	1-20 -48	1-59	63	0-56 -37	2-38	73	0-35 -26	3-24	82	0-20 -17
105-000 @ 8.40%	0-43	26	3-42 -74	0-61	33	2-61 -66	1-20	42	2-20 -58	1-49	51	1-49 -49	2-19	60	1-19 -40	2-59	68	0-59 -32	3-40	76	0-41 -24
@ 7.40%	0-33	23	3-32 -77	0-49	31	2-48 -68	1-07	40	2-07 -59	1-35	51	1-35 -49	2-06	61	1-06 -39	2-47	70	0-47 -29	3-30	78	0-30 -21
@ 6.40%	0-23	19	3-22 -80	0-37	28	2-37 -71	0-58	39	1-58 -61	1-22	50	1-22 -49	1-57	62	0-57 -38	2-35	73	0-36 -27	3-20	82	0-21 -18
104-300 @ 8.40%	0-42	25	3-45 -74	0-60	33	2-63 -67	1-18	41	2-22 -58	1-47	50	1-51 -50	2-16	59	1-21 -41	2-56	68	0-60 -32	3-37	75	0-42 -24
@ 7.40%	0-32	22	3-35 -77	0-48	31	2-51 -69	1-05	40	2-09 -60	1-33	50	1-37 -50	2-03	60	1-08 -40	2-44	70	0-49 -30	3-27	78	0-31 -22
@ 6.40%	0-22	19	3-25 -81	0-36	28	2-40 -72	0-56	38	1-60 -61	1-20	50	1-24 -50	1-55	61	0-59 -38	2-33	72	0-37 -27	3-17	81	0-22 -18
104-280 @ 8.40%	0-41	25	3-48 -75	0-58	32	3-02 -67	1-17	41	2-24 -59	1-45	49	1-53 -50	2-14	58	1-22 -41	2-53	67	0-62 -33	3-34	75	0-43 -25
@ 7.40%	0-31	22	3-38 -78	0-47	30	2-54 -70	1-04	39	2-11 -60	1-31	49	1-39 -50	2-01	61	1-09 -40	2-41	69	0-50 -31	3-23	78	0-32 -22
@ 6.40%	0-21	18	3-28 -81	0-35	27	2-43 -73	0-55	37	1-63 -62	1-18	49	1-26 -51	1-52	61	0-60 -39	2-30	72	0-38 -28	3-14	81	0-23 -19
104-260 @ 8.40%	0-40	24	3-51 -75	0-57	32	3-05 -68	1-15	40	2-27 -59	1-43	49	1-55 -51	2-12	58	1-24 -42	2-51	67	0-63 -33	3-31	74	0-44 -25
@ 7.40%	0-30	21	3-41 -78	0-45	29	2-57 -70	1-02	39	2-14 -61	1-29	49	1-41 -51	1-63	59	1-11 -41	2-38	68	0-51 -31	3-20	77	0-33 -23
@ 6.40%	0-21	18	3-32 -82	0-34	26	2-45 -73	0-53	37	2-01 -63	1-16	48	1-28 -51	1-50	60	0-62 -40	2-27	71	0-39 -29	3-11	80	0-23 -19
104-240 @ 8.40%	0-39	24	3-54 -76	0-56	31	3-07 -68	1-14	40	2-29 -60	1-41	48	1-57 -51	2-09	57	1-26 -42	2-48	66	1-00 -34	3-28	74	0-45 -26
@ 7.40%	0-29	21	3-44 -79	0-44	29	2-60 -71	1-01	38	2-16 -62	1-27	48	1-43 -52	1-60	58	1-13 -41	2-36	68	0-52 -32	3-17	77	0-34 -23
@ 6.40%	0-20	17	3-35 -82	0-33	26	2-48 -74	0-52	36	2-04 -64	1-14	47	1-30 -52	1-47	59	0-63 -40	2-24	70	0-40 -29	3-07	80	0-24 -20
104-220 @ 8.40%	0-38	24	3-57 -76	0-55	31	3-10 -69	1-12	39	2-32 -61	1-39	48	1-59 -52	2-07	57	1-27 -43	2-45	65	1-02 -34	3-25	73	0-46 -26
@ 7.40%	0-28	21	3-47 -79	0-43	28	2-62 -71	1-03	37	2-19 -62	1-25	47	1-45 -52	1-58	58	1-14 -42	2-33	67	0-54 -32	3-14	76	0-35 -24
@ 6.40%	0-19	17	3-38 -83	0-32	25	2-51 -															

JUN 02 CBT 5-YEAR T-NOTE OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 05/25/02 # days: 2  
 Futures last:106-225 Implied volatility: 4.99% Interest rate: 1.72%

		108-000			107-160			107-000			106-160			106-000			105-160			105-000					
		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put		Call	Put				
107-140	@ 5.20%	0-01	9	0-37 -91	0-09	44	0-13 -56	0-30	86	0-02 -14	0-60	99	0-00 -1	1-28	100	0-00	0	1-60	100	0-00	0	2-28	100	0-00	0
	@ 5.00%	0-01	8	0-37 -92	0-08	44	0-12 -56	0-30	87	0-02 -13	0-60	99	0-00 -1	1-28	100	0-00	0	1-60	100	0-00	0	2-28	100	0-00	0
	@ 4.80%	0-01	7	0-37 -93	0-08	44	0-12 -56	0-30	87	0-02 -13	0-60	99	0-00 -1	1-28	100	0-00	0	1-60	100	0-00	0	2-28	100	0-00	0
107-120	@ 5.20%	0-01	7	0-41 -93	0-07	38	0-15 -62	0-27	82	0-03 -18	0-56	98	0-00 -2	1-24	100	0-00	0	1-56	100	0-00	0	2-24	100	0-00	0
	@ 5.00%	0-01	6	0-41 -94	0-07	38	0-15 -62	0-26	83	0-02 -17	0-56	99	0-00 -1	1-24	100	0-00	0	1-56	100	0-00	0	2-24	100	0-00	0
	@ 4.80%	0-01	5	0-41 -95	0-06	37	0-14 -63	0-26	84	0-02 -16	0-56	99	0-00 -1	1-24	100	0-00	0	1-56	100	0-00	0	2-24	100	0-00	0
107-100	@ 5.20%	0-01	5	0-45 -95	0-06	33	0-18 -67	0-23	78	0-03 -22	0-52	98	0-00 -2	1-20	100	0-00	0	1-52	100	0-00	0	2-20	100	0-00	0
	@ 5.00%	0-00	4	0-44 -96	0-05	32	0-17 -68	0-23	79	0-03 -21	0-52	98	0-00 -2	1-20	100	0-00	0	1-52	100	0-00	0	2-20	100	0-00	0
	@ 4.80%	0-00	4	0-44 -96	0-05	31	0-17 -69	0-23	79	0-03 -21	0-52	98	0-00 -2	1-20	100	0-00	0	1-52	100	0-00	0	2-20	100	0-00	0
107-080	@ 5.20%	0-00	4	0-48 -96	0-04	27	0-20 -73	0-20	73	0-04 -27	0-48	97	0-00 -3	1-16	100	0-00	0	1-48	100	0-00	0	2-16	100	0-00	0
	@ 5.00%	0-00	3	0-48 -97	0-04	27	0-20 -73	0-20	74	0-04 -26	0-48	97	0-00 -3	1-16	100	0-00	0	1-48	100	0-00	0	2-16	100	0-00	0
	@ 4.80%	0-00	3	0-48 -97	0-04	26	0-20 -74	0-20	74	0-04 -26	0-48	98	0-00 -2	1-16	100	0-00	0	1-48	100	0-00	0	2-16	100	0-00	0
107-060	@ 5.20%	0-00	2	0-52 -97	0-03	23	0-23 -77	0-18	68	0-06 -32	0-45	95	0-01 -5	1-12	100	0-00	0	1-44	100	0-00	0	2-12	100	0-00	0
	@ 5.00%	0-00	2	0-52 -98	0-03	22	0-23 -78	0-17	68	0-05 -32	0-44	96	0-00 -4	1-12	100	0-00	0	1-44	100	0-00	0	2-12	100	0-00	0
	@ 4.80%	0-00	2	0-52 -98	0-03	21	0-23 -79	0-17	69	0-05 -31	0-44	96	0-00 -3	1-12	100	0-00	0	1-44	100	0-00	0	2-12	100	0-00	0
107-040	@ 5.20%	0-00	2	0-56 -98	0-03	18	0-27 -82	0-15	62	0-07 -38	0-41	94	0-01 -6	1-08	100	0-00	0	1-40	100	0-00	0	2-08	100	0-00	0
	@ 5.00%	0-00	1	0-56 -99	0-02	17	0-26 -83	0-15	62	0-07 -38	0-41	94	0-01 -6	1-08	100	0-00	0	1-40	100	0-00	0	2-08	100	0-00	0
	@ 4.80%	0-00	1	0-56 -99	0-02	16	0-26 -84	0-14	63	0-07 -37	0-41	95	0-01 -5	1-08	100	0-00	0	1-40	100	0-00	0	2-08	100	0-00	0
107-020	@ 5.20%	0-00	1	0-60 -99	0-02	15	0-30 -85	0-13	56	0-09 -44	0-37	91	0-01 -9	1-04	100	0-00	0	1-36	100	0-00	0	2-04	100	0-00	0
	@ 5.00%	0-00	1	0-60 -99	0-02	14	0-30 -86	0-12	56	0-08 -44	0-37	92	0-01 -8	1-04	100	0-00	0	1-36	100	0-00	0	2-04	100	0-00	0
	@ 4.80%	0-00	1	0-60 -99	0-02	13	0-30 -87	0-12	57	0-08 -43	0-37	93	0-01 -7	1-04	100	0-00	0	1-36	100	0-00	0	2-04	100	0-00	0
107-000	@ 5.20%	0-00	1	1-00 -99	0-01	11	0-33 -89	0-11	50	0-11 -50	0-33	89	0-01 -11	1-00	99	0-00 -1	1-32	100	0-00	0	2-00	100	0-00	0	
	@ 5.00%	0-00	1	1-00 -99	0-01	10	0-33 -90	0-10	50	0-10 -50	0-33	90	0-01 -10	1-00	99	0-00 -1	1-32	100	0-00	0	2-00	100	0-00	0	
	@ 4.80%	0-00	0	1-00-100	0-01	10	0-33 -90	0-10	50	0-10 -50	0-33	91	0-01 -9	1-00	100	0-00	0	1-32	100	0-00	0	2-00	100	0-00	0
106-300	@ 5.20%	0-00	1	1-04 -99	0-01	9	0-37 -91	0-09	44	0-13 -56	0-30	86	0-02 -14	0-60	99	0-00 -1	1-28	100	0-00	0	1-60	100	0-00	0	
	@ 5.00%	0-00	0	1-04-100	0-01	8	0-37 -92	0-08	44	0-12 -56	0-30	87	0-02 -13	0-60	99	0-00 -1	1-28	100	0-00	0	1-60	100	0-00	0	
	@ 4.80%	0-00	0	1-04-100	0-01	7	0-37 -93	0-08	44	0-12 -56	0-29	88	0-01 -12	0-60	99	0-00 -1	1-28	100	0-00	0	1-60	100	0-00	0	
106-280	@ 5.20%	0-00	0	1-08-100	0-01	7	0-41 -93	0-07	38	0-15 -62	0-27	82	0-03 -18	0-56	98	0-00 -2	1-24	100	0-00	0	1-56	100	0-00	0	
	@ 5.00%	0-00	0	1-08-100	0-01	6	0-41 -94	0-07	38	0-15 -62	0-26	83	0-02 -17	0-56	99	0-00 -1	1-24	100	0-00	0	1-56	100	0-00	0	
	@ 4.80%	0-00	0	1-08-100	0-01	5	0-41 -95	0-06	37	0-14 -63	0-26	84	0-02 -16	0-56	99	0-00 -1	1-24	100	0-00	0	1-56	100	0-00	0	
106-260	@ 5.20%	0-00	0	1-12-100	0-01	5	0-45 -95	0-05	32	0-18 -67	0-23	78	0-03 -22	0-52	98	0-00 -2	1-20	100	0-00	0	1-52	100	0-00	0	
	@ 5.00%	0-00	0	1-12-100	0-00	4	0-44 -96	0-06	32	0-17 -68	0-23	79	0-03 -21	0-52	98	0-00 -2	1-20	100	0-00	0	1-52	100	0-00	0	
	@ 4.80%	0-00	0	1-12-100	0-00	4	0-44 -96	0-05	31	0-17 -69	0-23	80	0-03 -20	0-52	98	0-00 -2	1-20	100	0-00	0	1-52	100	0-00	0	
106-240	@ 5.20%	0-00	0	1-16-100	0-00	3	0-48 -97	0-04	27	0-20 -73	0-20	73	0-04 -27	0-48	97	0-00 -3	1-16	100	0-00	0	1-48	100	0-00	0	
	@ 5.00%	0-00	0	1-16-100	0-00	3	0-48 -97	0-04	26	0-20 -74	0-20	74	0-04 -26	0-48	97	0-00 -3	1-16	100	0-00	0	1-48	100	0-00	0	
	@ 4.80%	0-00	0	1-16-100	0-00	2	0-48 -98	0-04	26	0-20 -74	0-20	75	0-04 -25	0-48	98	0-00 -2	1-16	100	0-00	0	1-48	100	0-00	0	
106-220	@ 5.20%	0-00	0	1-20-100	0-00	2	0-52 -98	0-03	22	0-23 -78	0-18	68	0-06 -32	0-44	95	0-01 -5	1-12	100	0-00	0	1-44	100	0-00	0	
	@ 5.00%	0-00	0	1-20-100	0-01	2	0-52 -98	0-03	22	0-23 -78	0-17	68	0-05 -32	0-44	96	0-00 -4	1-12	100	0-00	0	1-44	100	0-00	0	
	@ 4.80%	0-00	0	1-20-100	0-00	2	0-52 -98	0-03	21	0-23 -79	0-17	69	0-05 -31	0-44	97	0-00 -3	1-12	100	0-00	0	1-44	100	0-00	0	
106-200	@ 5.20%	0-00	0	1-24-100	0-00	2	0-56 -98	0-03	18	0-27 -82	0-15	62	0-07 -38	0-41	94	0-01 -6	1-08	100	0-00	0	1-40	100	0-00	0	
	@ 5.00%	0-00	0	1-24-100	0-00	1	0-56 -99	0-02	17	0-26 -83	0-15	62	0-07 -37	0-41	94	0-01 -6	1-08	100	0-00	0	1-40	100	0-00	0	
	@ 4.80%	0-00	0	1-24-100	0-00	1	0-56 -99	0-02	16	0-26 -84	0-14	63	0-06 -37	0-40	95	0-00 -5	1-08	100	0-00	0	1-40	100	0-00	0	
106-180	@ 5.20%	0-00	0	1-28-100	0-00	1	0-60 -99	0-02	14	0-30 -86	0-13	56	0-09 -44	0-37	92	0-01 -8	1-04	100	0-00	0	1-36	100	0-00	0	
	@ 5.00%	0-00	0	1-28-100	0-00	1	0-60 -99	0-02	13	0-30 -87	0-12	56	0-08 -44	0-37	92	0-01 -8	1-04	100	0-00	0	1-36	100	0-00	0	
	@ 4.80%	0-00	0	1-28-100	0-00	1	0-60 -99	0-02	12	0-29 -88	0-12	57	0-08 -43	0-37	93	0-01 -7	1-04	100	0-00	0	1-36	100	0-00	0	
106-160	@ 5.20%	0-00	0	1-32-100	0-00	1	1-00 -99	0-01	11	0-33 -89	0-10	50	0-10 -50	0-33	89	0-01 -11	1-00	99	0-00 -1	1-32	100	0-00	0		
	@ 5.00%	0-00	0	1-32-100	0-00	1	1-00 -99	0-01	10	0-33 -90	0-10	50	0-10 -50	0-33	90	0-01 -10	1-00	99	0-00 -1	1-32	100	0-00	0		
	@ 4.80%	0-00	0	1-32-100	0-00	0																			

JUL 02 CBT 5-YEAR T-NOTE OPTIONS  
 Evaluation date: 05/23/02 Expiration date: 06/21/02 # days: 29  
 Futures last:105-130 Implied volatility: 5.05% Interest rate: 1.72%

		107-000				106-160				106-000				105-160				105-000				104-160				104-000			
		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		
106-060	@ 5.20%	0-19	30	1-07	-69	0-31	42	0-51	-58	0-46	55	0-34	-45	1-01	67	0-21	-33	1-24	78	0-13	-22	1-51	86	0-07	-14	2-15	92	0-03	-8
	@ 5.00%	0-18	30	1-06	-70	0-29	42	0-49	-58	0-44	55	0-32	-45	1-00	68	0-20	-32	1-23	79	0-11	-21	1-50	87	0-06	-13	2-15	93	0-03	-7
	@ 4.80%	0-16	29	1-04	-71	0-28	42	0-48	-58	0-43	55	0-31	-44	0-63	69	0-19	-31	1-22	80	0-10	-20	1-49	88	0-05	-12	2-14	94	0-02	-6
106-040	@ 5.20%	0-18	29	1-10	-71	0-29	41	0-53	-59	0-44	53	0-36	-46	0-63	66	0-23	-34	1-21	77	0-13	-23	1-47	85	0-07	-14	2-12	92	0-04	-8
	@ 5.00%	0-17	28	1-09	-72	0-27	40	0-51	-60	0-42	54	0-34	-46	0-61	66	0-21	-33	1-20	78	0-12	-22	1-46	86	0-07	-14	2-11	92	0-03	-7
	@ 4.80%	0-15	27	1-07	-72	0-26	40	0-50	-60	0-41	54	0-33	-46	0-60	67	0-20	-33	1-19	79	0-11	-21	1-46	87	0-06	-13	2-11	93	0-03	-7
106-020	@ 5.20%	0-17	28	1-13	-72	0-27	39	0-55	-61	0-42	52	0-38	-48	0-60	64	0-24	-36	1-18	76	0-14	-24	1-44	84	0-08	-15	2-08	91	0-04	-9
	@ 5.00%	0-16	27	1-11	-73	0-26	39	0-54	-61	0-40	52	0-36	-48	0-59	65	0-23	-35	1-17	76	0-13	-24	1-43	85	0-07	-14	2-07	92	0-04	-9
	@ 4.80%	0-14	26	1-10	-74	0-24	38	0-52	-62	0-39	52	0-35	-48	0-57	65	0-21	-34	1-16	77	0-12	-23	1-42	86	0-06	-13	2-07	93	0-03	-7
106-000	@ 5.20%	0-16	26	1-16	-74	0-26	38	0-58	-62	0-40	50	0-40	-50	0-58	63	0-26	-37	1-15	74	0-15	-26	1-41	84	0-09	-16	2-04	90	0-04	-10
	@ 5.00%	0-15	25	1-14	-74	0-24	37	0-56	-63	0-38	50	0-38	-50	0-56	63	0-24	-37	1-14	75	0-14	-25	1-40	84	0-08	-15	2-04	91	0-04	-9
	@ 4.80%	0-13	25	1-13	-75	0-23	37	0-55	-63	0-37	50	0-37	-50	0-55	64	0-23	-36	1-13	76	0-13	-24	1-39	85	0-07	-15	2-03	92	0-03	-8
105-300	@ 5.20%	0-15	25	1-19	-75	0-24	36	0-60	-64	0-38	49	0-42	-51	0-55	61	0-27	-39	1-12	73	0-16	-27	1-37	83	0-09	-17	2-01	90	0-05	-10
	@ 5.00%	0-14	24	1-17	-76	0-23	36	0-59	-64	0-36	49	0-40	-51	0-54	62	0-26	-38	1-11	74	0-15	-26	1-36	83	0-08	-16	2-00	90	0-04	-9
	@ 4.80%	0-12	23	1-16	-77	0-21	35	0-57	-65	0-35	48	0-39	-51	0-52	62	0-24	-38	1-10	75	0-14	-25	1-35	84	0-07	-15	1-63	91	0-04	-9
105-280	@ 5.20%	0-14	24	1-22	-76	0-23	35	0-63	-65	0-36	47	0-44	-53	0-53	60	0-29	-40	1-10	72	0-18	-28	1-34	81	0-10	-18	1-61	89	0-05	-11
	@ 5.00%	0-13	23	1-20	-77	0-21	34	0-61	-66	0-34	47	0-42	-53	0-51	60	0-27	-40	1-08	72	0-16	-28	1-33	82	0-09	-17	1-60	90	0-05	-11
	@ 4.80%	0-11	22	1-19	-78	0-20	33	0-60	-66	0-33	47	0-41	-53	0-50	61	0-26	-39	1-07	73	0-15	-27	1-32	83	0-08	-17	1-60	91	0-04	-9
105-260	@ 5.20%	0-13	23	1-25	-77	0-22	33	1-01	-67	0-34	45	0-46	-54	0-50	58	0-30	-42	1-07	70	0-19	-30	1-31	80	0-11	-19	1-58	88	0-06	-12
	@ 5.00%	0-12	22	1-24	-78	0-20	33	1-00	-67	0-32	45	0-44	-55	0-49	59	0-29	-41	1-05	71	0-17	-29	1-30	81	0-10	-19	1-57	89	0-05	-11
	@ 4.80%	0-11	21	1-22	-79	0-19	32	0-63	-68	0-31	45	0-43	-55	0-47	59	0-27	-41	1-04	72	0-16	-28	1-29	82	0-09	-18	1-56	90	0-04	-10
105-240	@ 5.20%	0-12	21	1-28	-79	0-20	32	1-04	-68	0-32	44	0-48	-56	0-48	57	0-32	-43	1-04	69	0-20	-31	1-27	79	0-12	-21	1-54	87	0-06	-13
	@ 5.00%	0-11	20	1-27	-79	0-19	31	1-03	-69	0-31	44	0-47	-56	0-46	57	0-31	-43	1-03	69	0-19	-30	1-26	80	0-11	-21	1-53	88	0-05	-12
	@ 4.80%	0-10	19	1-26	-80	0-18	30	1-01	-70	0-29	43	0-45	-57	0-45	57	0-29	-43	1-01	70	0-17	-30	1-25	81	0-09	-19	1-53	89	0-05	-11
105-220	@ 5.20%	0-11	20	1-31	-80	0-19	30	1-07	-70	0-30	42	0-50	-58	0-46	55	0-34	-45	1-01	67	0-21	-32	1-24	78	0-12	-22	1-51	86	0-07	-13
	@ 5.00%	0-10	19	1-30	-81	0-18	30	1-06	-70	0-29	42	0-49	-58	0-44	55	0-32	-45	1-00	68	0-20	-32	1-23	79	0-11	-21	1-50	87	0-06	-13
	@ 4.80%	0-09	18	1-29	-82	0-16	29	1-04	-71	0-27	42	0-47	-58	0-43	55	0-31	-44	0-62	69	0-19	-31	1-22	80	0-10	-20	1-49	88	0-05	-12
105-200	@ 5.20%	0-10	19	1-34	-81	0-18	29	1-10	-71	0-29	41	0-53	-59	0-44	53	0-36	-46	0-63	66	0-23	-34	1-21	77	0-13	-23	1-47	86	0-07	-14
	@ 5.00%	0-09	18	1-33	-82	0-17	28	1-08	-72	0-27	40	0-51	-60	0-42	54	0-34	-46	0-61	66	0-21	-33	1-20	78	0-12	-22	1-46	86	0-06	-13
	@ 4.80%	0-08	17	1-32	-83	0-15	27	1-07	-73	0-26	40	0-50	-60	0-41	54	0-33	-46	0-60	67	0-20	-33	1-19	79	0-11	-21	1-46	87	0-06	-12
105-180	@ 5.20%	0-10	18	1-37	-82	0-17	28	1-13	-72	0-27	39	0-55	-61	0-41	52	0-37	-48	0-60	64	0-24	-35	1-18	76	0-14	-24	1-44	85	0-08	-15
	@ 5.00%	0-09	17	1-36	-83	0-15	27	1-11	-73	0-26	39	0-54	-61	0-40	52	0-36	-48	0-58	65	0-23	-35	1-17	76	0-13	-23	1-43	86	0-07	-14
	@ 4.80%	0-08	16	1-36	-84	0-14	26	1-10	-74	0-24	38	0-52	-62	0-38	52	0-34	-48	0-57	66	0-21	-34	1-16	77	0-12	-22	1-42	87	0-06	-13
105-160	@ 5.20%	0-09	17	1-41	-83	0-16	26	1-16	-74	0-26	38	0-58	-62	0-39	50	0-39	-50	0-57	63	0-25	-37	1-15	74	0-15	-26	1-40	84	0-09	-16
	@ 5.00%	0-08	16	1-40	-84	0-14	25	1-14	-75	0-24	37	0-56	-63	0-38	50	0-38	-50	0-56	63	0-24	-36	1-14	75	0-14	-25	1-39	85	0-08	-15
	@ 4.80%	0-07	15	1-39	-85	0-13	24	1-13	-75	0-23	37	0-55	-63	0-36	50	0-36	-50	0-55	64	0-23	-36	1-13	76	0-13	-24	1-39	86	0-07	-14
105-140	@ 5.20%	0-08	16	1-44	-84	0-15	25	1-18	-75	0-24	36	0-60	-64	0-37	49	0-41	-51	0-55	61	0-27	-38	1-12	73	0-16	-27	1-37	83	0-09	-17
	@ 5.00%	0-07	15	1-43	-85	0-13	24	1-17	-76	0-23	36	0-59	-64	0-36	49	0-40	-51	0-53	62	0-25	-38	1-11	74	0-15	-26	1-36	84	0-08	-16
	@ 4.80%	0-06	14	1-42	-86	0-12	23	1-16	-77	0-21	35	0-57	-65	0-34	48	0-38	-51	0-52	62	0-24	-38	1-10	75	0-14	-25	1-35	85	0-07	-15
105-120	@ 5.20%	0-08	15	1-47	-85	0-14	24	1-22	-76	0-23	35	0-63	-66	0-36	47	0-44	-53	0-52	60	0-28	-40	1-09	72	0-17	-28	1-34	82	0-10	-18
	@ 5.00%	0-07	14	1-47	-86	0-12	23	1-20	-77	0-21	34	0-61	-66	0-34	47	0-42	-53	0-51	60	0-27	-40	1-08	72	0-16	-27	1-33	83	0-09	-17
	@ 4.80%	0-06	13	1-46	-87	0-11	22	1-19	-78	0-20	33	0-60	-67	0-33	47	0-41	-53	0-50	61	0-26	-39	1-07	73	0-15	-27	1-32	83	0-08	-16
105-100	@ 5.20%	0-07	14	1-51	-86	0-13	22	1-25	-77	0-21	33	1-01	-67	0-34	45	0-46	-54	0-50	58	0-30	-42	1-07	70	0-19	-30	1-31	80	0-11	-19
	@ 5.00%	0-06	13	1-50	-87	0-12																							