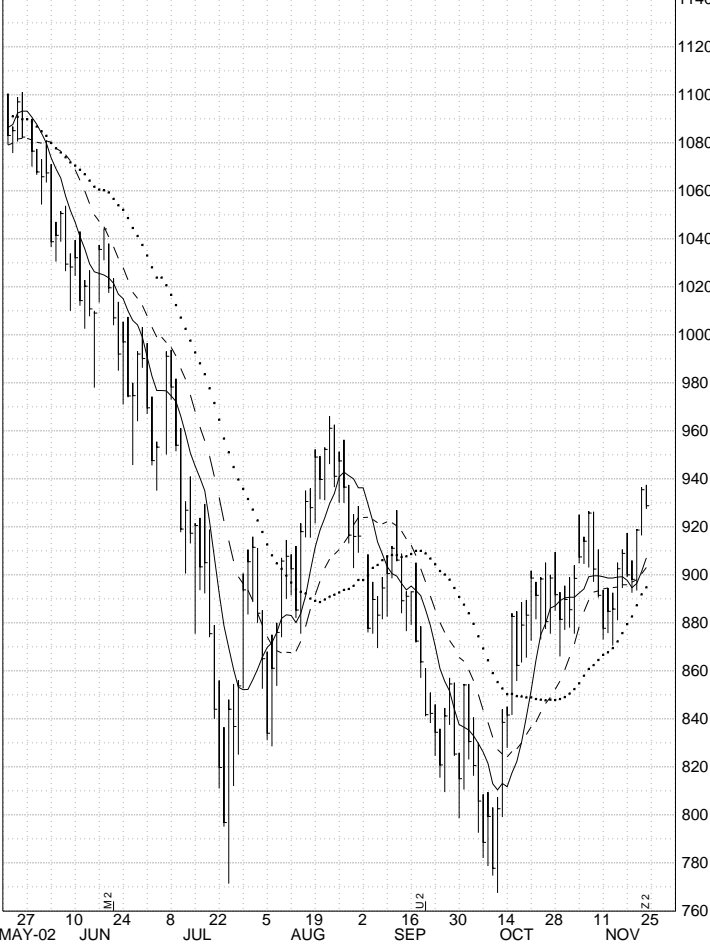


SP OPTIONS

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 S&P 500 STOCK INDEX NEAREST FUTURES .. Daily Moving averages - reg 9 18 3



DECEMBER 02 S&P 500 STOCK INDEX OPTIONS
 11/22/02 days to exp: 27 int. rate: 1.21% calc. imp vol of *: 21.93%

strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
SPZ02	928.80								
950.00C	12.20s	20.75		.35	0.0071	2.679	0.943	12.200	-1.19
945.00C	14.20s	21.00		.39	0.0072	2.814	0.972	14.200	-.94
940.00C	16.40s	21.26		.43	0.0073	2.923	0.992	16.400	-.67
935.00C	18.80s	21.54		.47	0.0073	3.005	1.004	18.800	-.39
930.00C	21.40s	21.83*		.50	0.0072	3.059	1.007	21.400	-.10
925.00C	24.30s	22.25*		.54	0.0071	3.100	1.002	20.500	+32
920.00C	27.40s	22.69		.57	0.0068	3.118	0.990	18.600	+76
915.00C	30.60s	23.07		.61	0.0066	3.101	0.972	16.800	+114
910.00C	34.00s	23.50		.64	0.0063	3.067	0.948	15.200	+157
905.00C	37.50s	23.89		.67	0.0060	3.006	0.920	13.700	+196
950.00P	33.40s	20.76		.64	0.0071	2.677	0.943	12.200	-1.17
945.00P	30.40s	21.01		.61	0.0072	2.812	0.972	14.200	-.92
940.00P	27.60s	21.27		.57	0.0073	2.922	0.992	16.400	-.66
935.00P	25.00s	21.55		.53	0.0073	3.004	1.004	18.800	-.39
930.00P	22.60s	21.83*		.50	0.0072	3.059	1.007	21.400	-.10
925.00P	20.50s	22.24*		.46	0.0071	3.101	1.002	20.500	+31
920.00P	18.60s	22.68		.43	0.0068	3.119	0.990	18.600	+75
915.00P	16.80s	23.06		.39	0.0066	3.102	0.972	16.800	+113
910.00P	15.20s	23.48		.36	0.0063	3.069	0.948	15.200	+155
905.00P	13.70s	23.87		.33	0.0060	3.008	0.920	13.700	+193

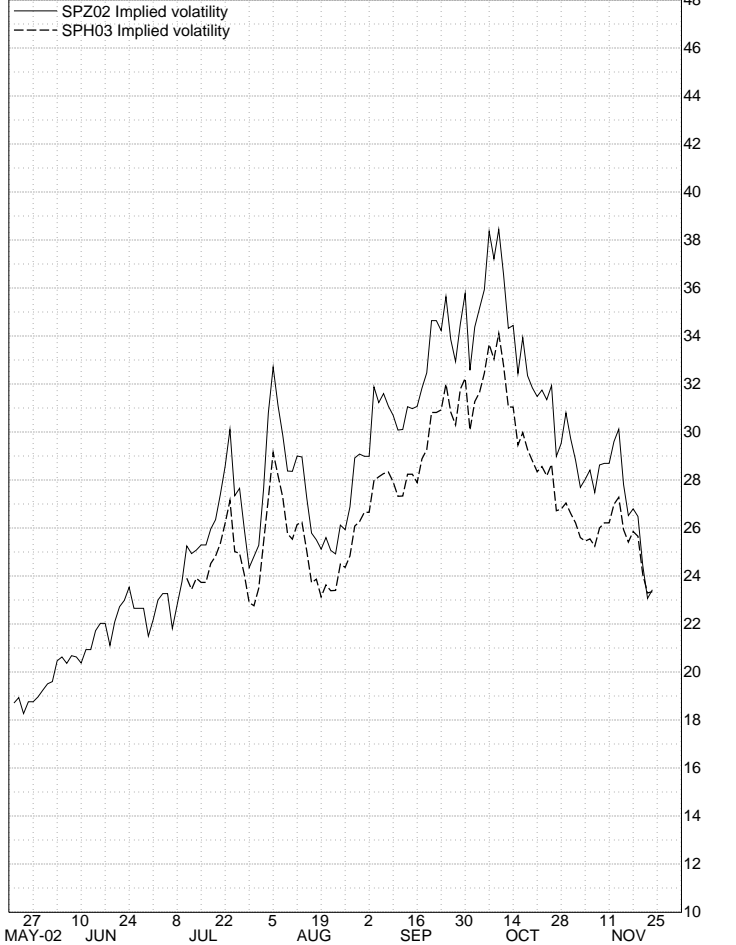
MARCH 03 S&P 500 STOCK INDEX OPTIONS
 11/22/02 days to exp: 118 int. rate: 1.21% calc. imp vol of *: 23.34%

strike	last	imp	vol	delta	gamma	theta-7	vega	prem	iv-skew
SPH03	928.00s								
960.00C	33.20s	22.26		.42	0.0033	1.368	2.056	33.200	-1.08
950.00C	37.80s	22.62		.45	0.0033	1.410	2.083	37.800	-.72
945.00C	40.20s	22.79		.47	0.0033	1.426	2.092	40.200	-.55
940.00C	42.60s	22.92		.48	0.0033	1.437	2.096	42.600	-.42
930.00C	47.80s	23.26*		.52	0.0032	1.456	2.094	47.800	-.08
925.00C	50.60s	23.47*		.53	0.0032	1.464	2.088	47.600	+12
920.00C	53.40s	23.64		.55	0.0032	1.468	2.079	45.400	+29
900.00C	65.40s	24.34		.61	0.0030	1.458	2.012	37.400	+1.00
890.00C	72.00s	24.78		.64	0.0028	1.445	1.963	34.000	+1.44
880.00C	78.70s	25.14		.67	0.0027	1.418	1.906	30.700	+1.79
980.00P	76.90s	21.58		.65	0.0032	1.245	1.957	24.900	-1.76
975.00P	73.80s	21.74		.63	0.0033	1.277	1.987	26.800	-1.60
960.00P	65.00s	22.22		.58	0.0033	1.358	2.056	33.000	-1.12
950.00P	59.70s	22.62		.54	0.0033	1.404	2.084	37.700	-.73
930.00P	49.80s	23.26*		.48	0.0032	1.456	2.094	47.800	-.08
925.00P	47.60s	23.46*		.46	0.0032	1.465	2.088	47.600	+12
920.00P	45.40s	23.62		.45	0.0032	1.469	2.079	45.400	+28
900.00P	37.60s	24.39		.38	0.0030	1.467	2.012	37.600	+1.04
890.00P	34.20s	24.81		.36	0.0028	1.455	1.963	34.200	+1.46
880.00P	31.00s	25.20		.33	0.0027	1.433	1.906	31.000	+1.85

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 CBOT DOW INDUSTRIALS NEAREST FUTURES .. Daily Moving averages - reg 9 18

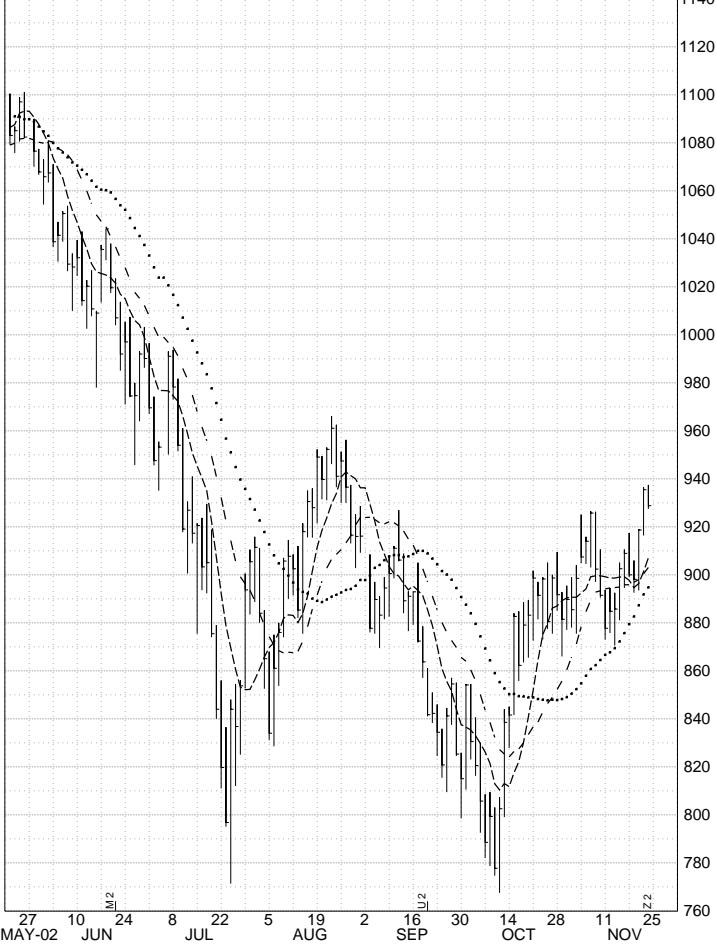


HTTP://WWW.EUROBONDONLINE.COM
 S&P 500 STOCK INDEX DEC 2002 .. Daily Implied volatility

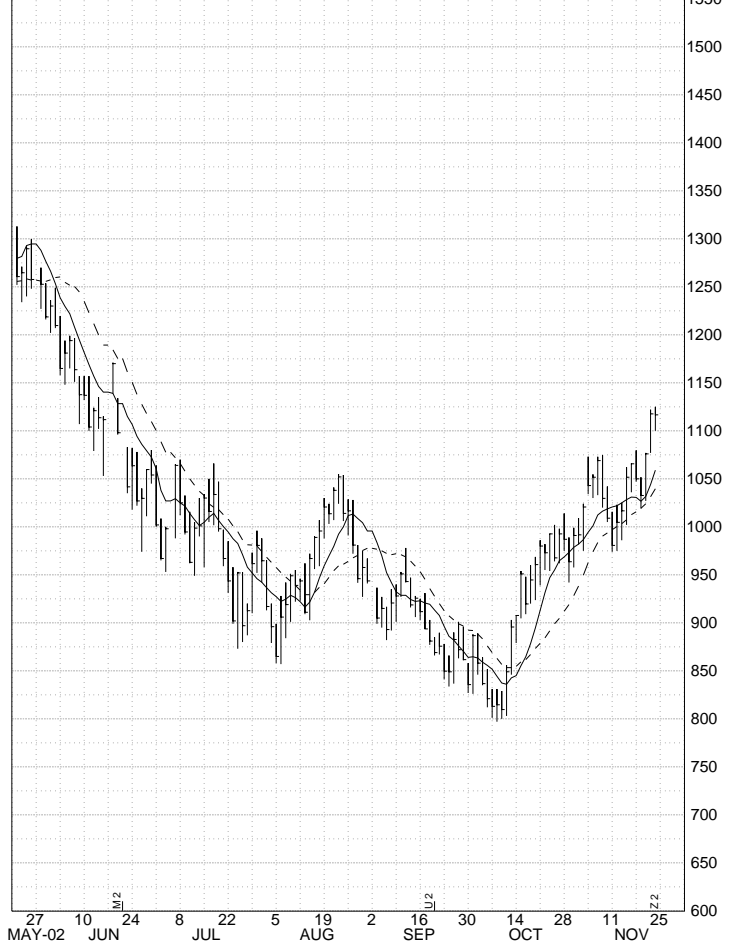


EQUITY INDICES

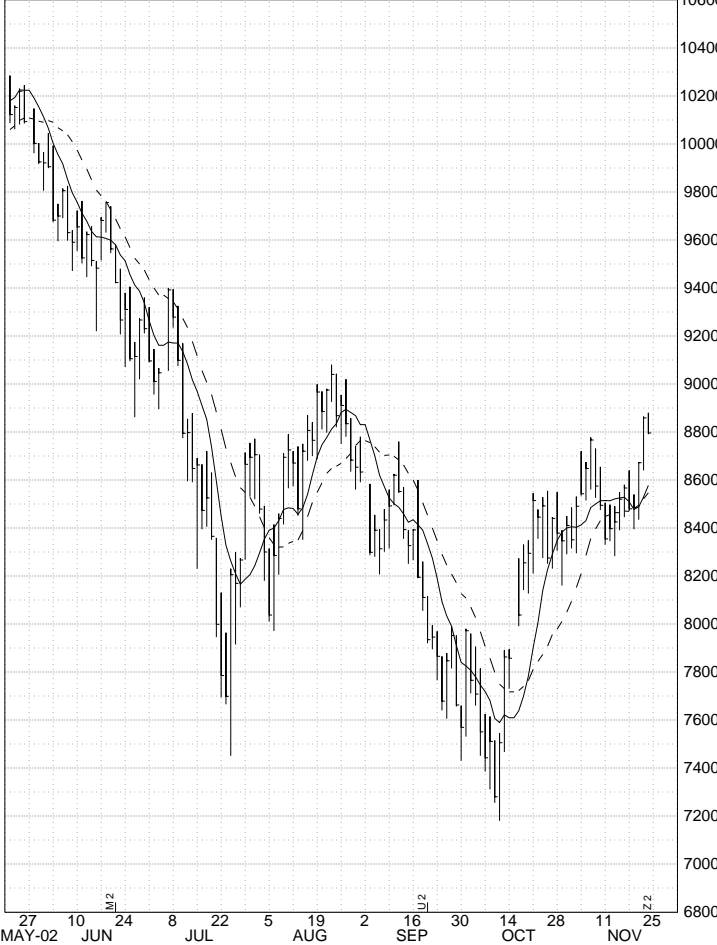
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S&P 500 STOCK INDEX NEAREST FUTURES .. Daily HLC plot



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NASDAQ 100 NEAREST FUTURES ... Daily Moving averages - reg 9 18



HTTP://WWW.EUROBONDONLINE.COM
CBOT DOW INDUSTRIALS NEAREST FUTURES .. Daily Moving averages - reg 9 18



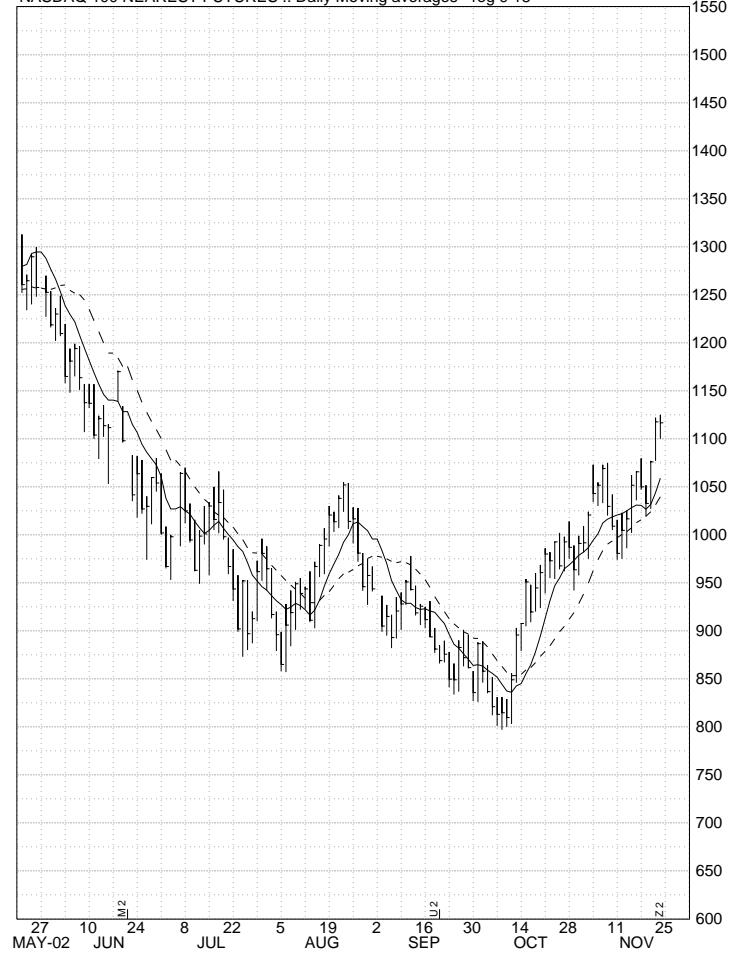
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RUSSELL 2000 .. Daily Moving averages - reg 9 18



HTTP://WWW.EUROBONDONLINE.COM
NASDAQ 100 NEAREST FUTURES .. Daily Moving averages - reg 9 18



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NASDAQ 100 NEAREST FUTURES ... Daily Moving averages - reg 9 18

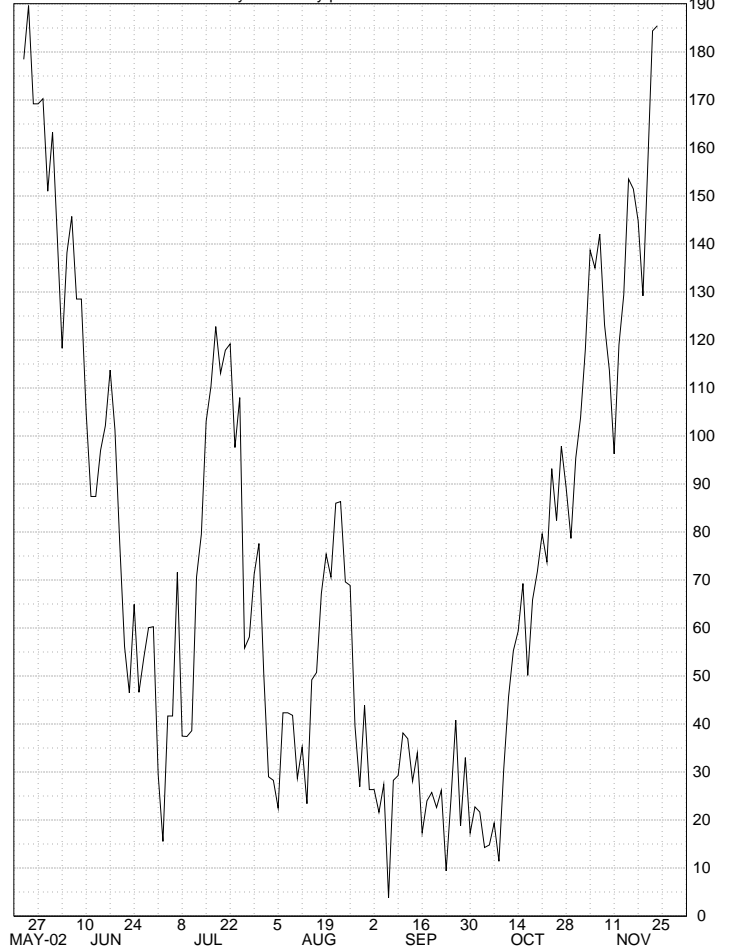
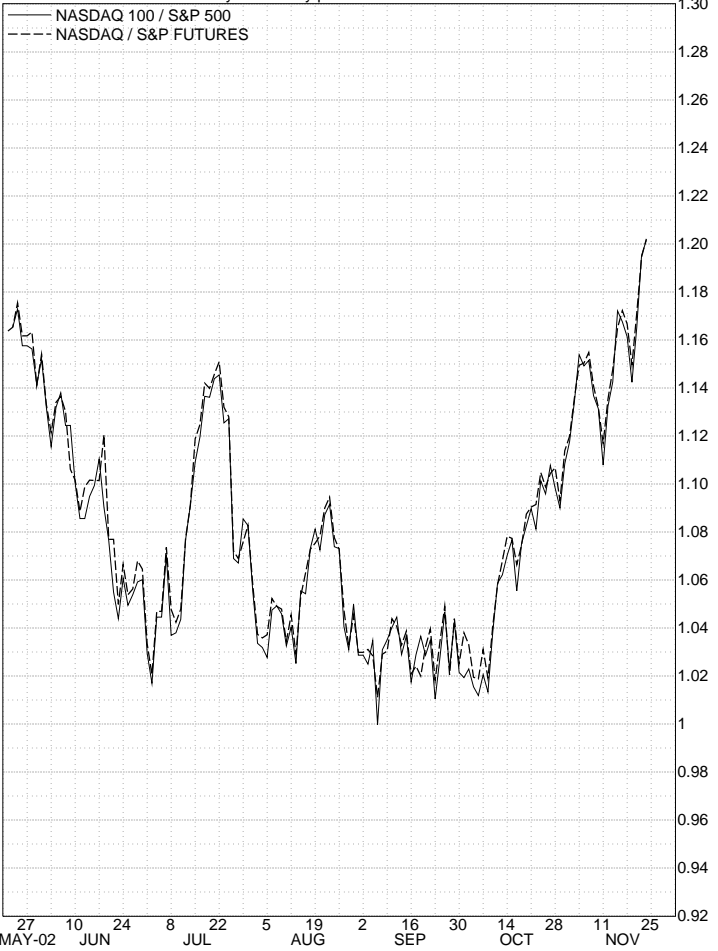
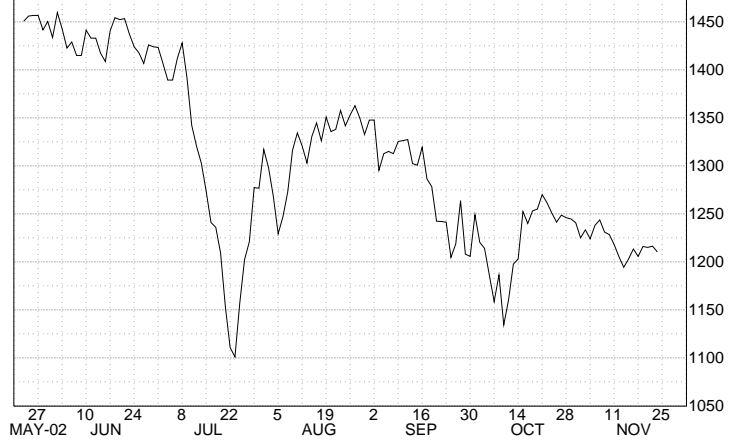
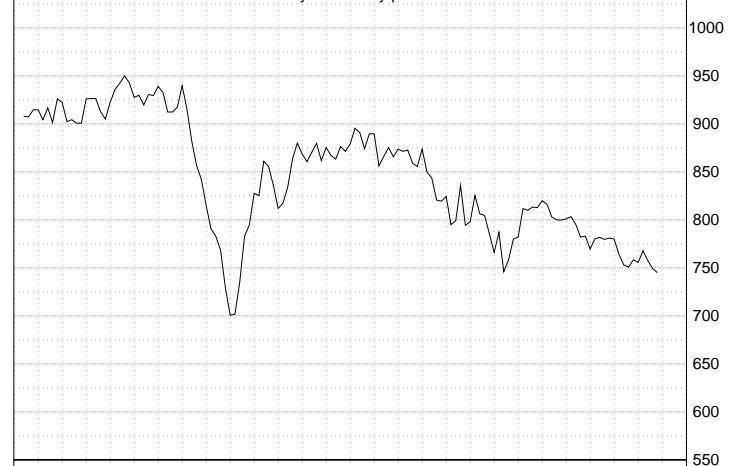


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NASDAQ 100 NEAREST FUTURES .. Daily Moving averages - reg 9 18

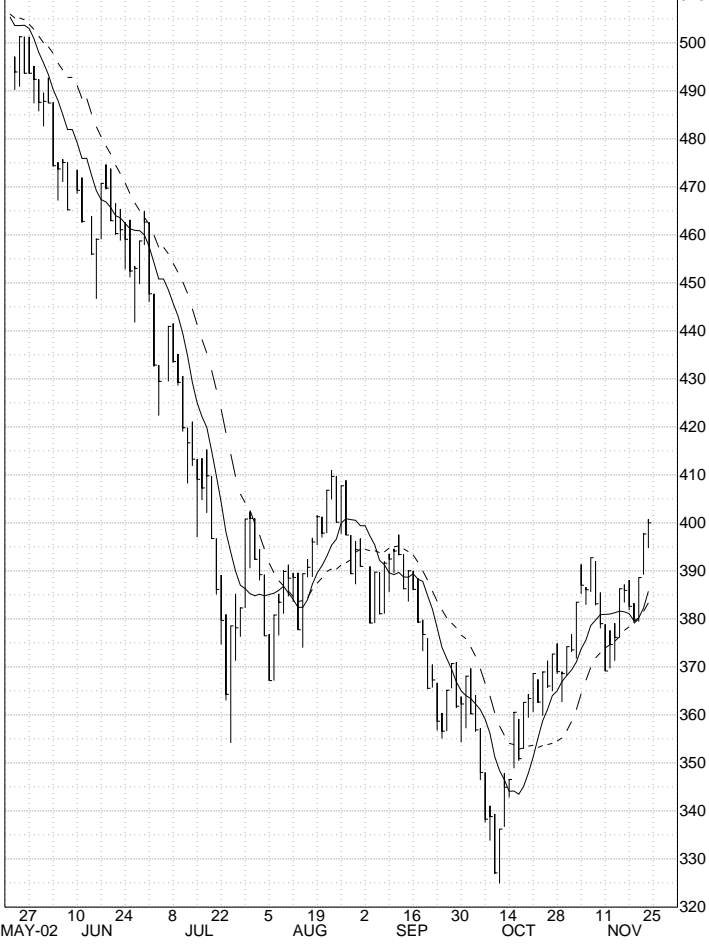


HTTP://WWW.EUROBONDONLINE.COM
NASDAQ 100 - S&P 500 ... Daily Close only plot





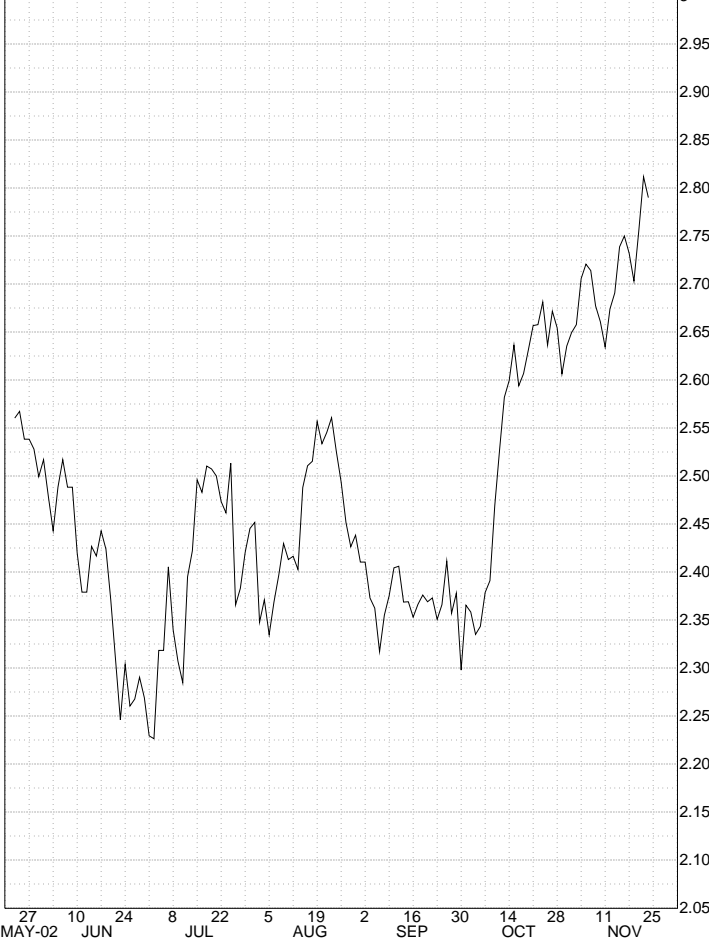
HTTP://WWW.EUROBONDDONLINE.COM
RUSSELL 2000 .. Daily Moving averages - reg 9 18



HTTP://WWW.EUROBONDDONLINE.COM
S&P 500 Index - Russell 2000 .. Daily Close only plot



HTTP://WWW.EUROBONDDONLINE.COM
NASDAQ 100 / RUSSELL 200 INDEX .. Daily Close only plot

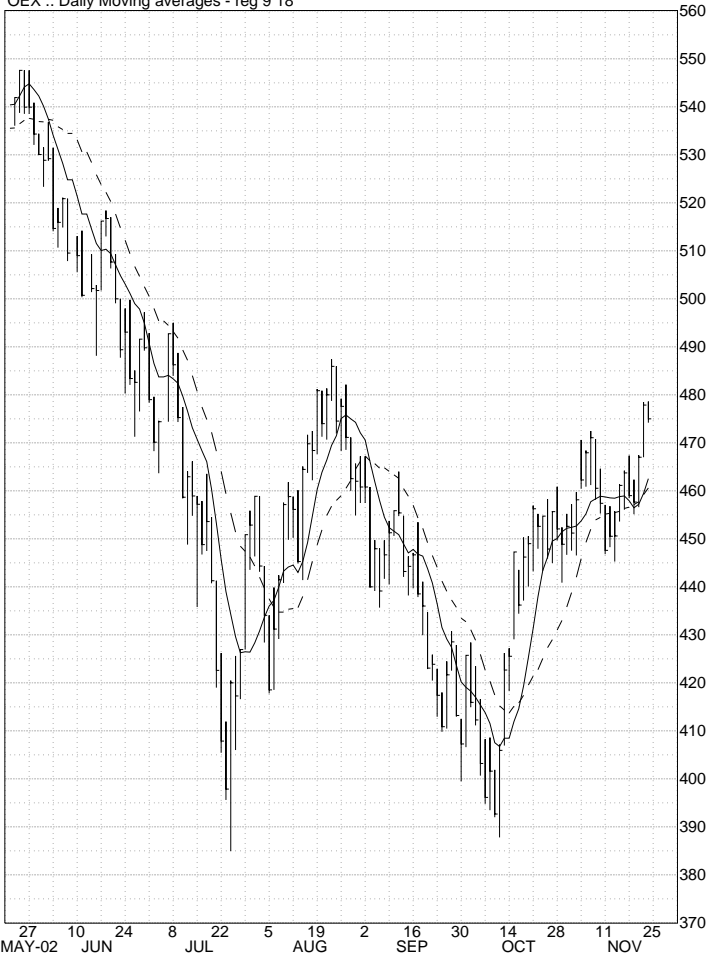


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DJIA / RUSSELL 2000 .. Daily Close only plot



SP5 S&P 100 VS DOW

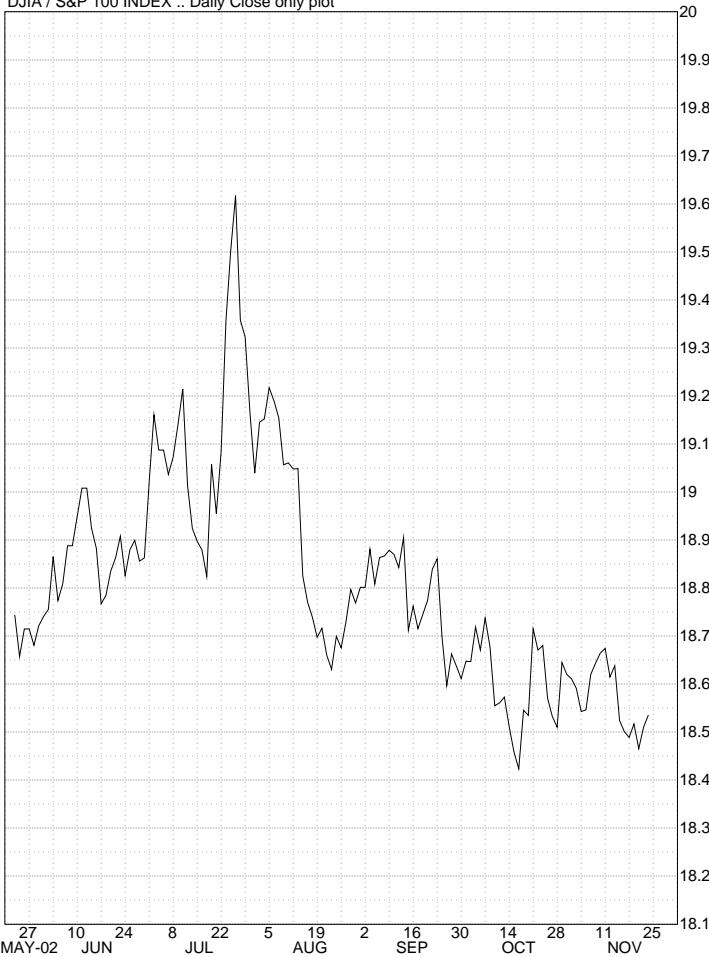
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OEX .. Daily Moving averages - reg 9 18



HTTP://WWW.EUROBONDONLINE.COM
S&P 500 - S&P 100 .. Daily Close only plot



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DJIA / S&P 100 INDEX .. Daily Close only plot

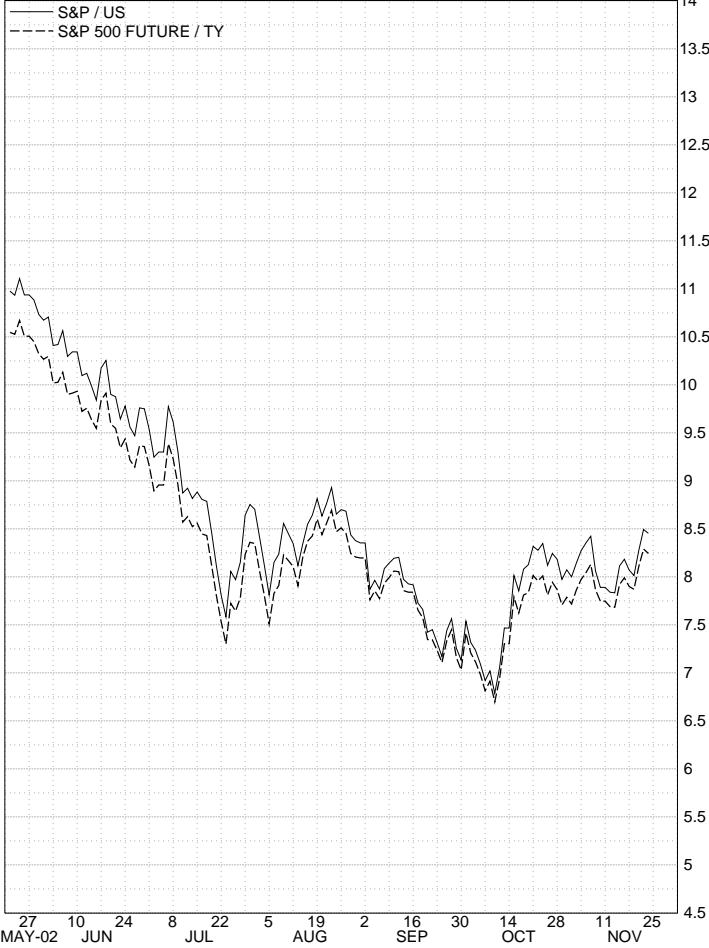


HTTP://WWW.EUROBONDONLINE.COM
NASDAQ 100 / S&P 100 .. Daily Close only plot



GLOBAL EQUITY/BOND RATIOS

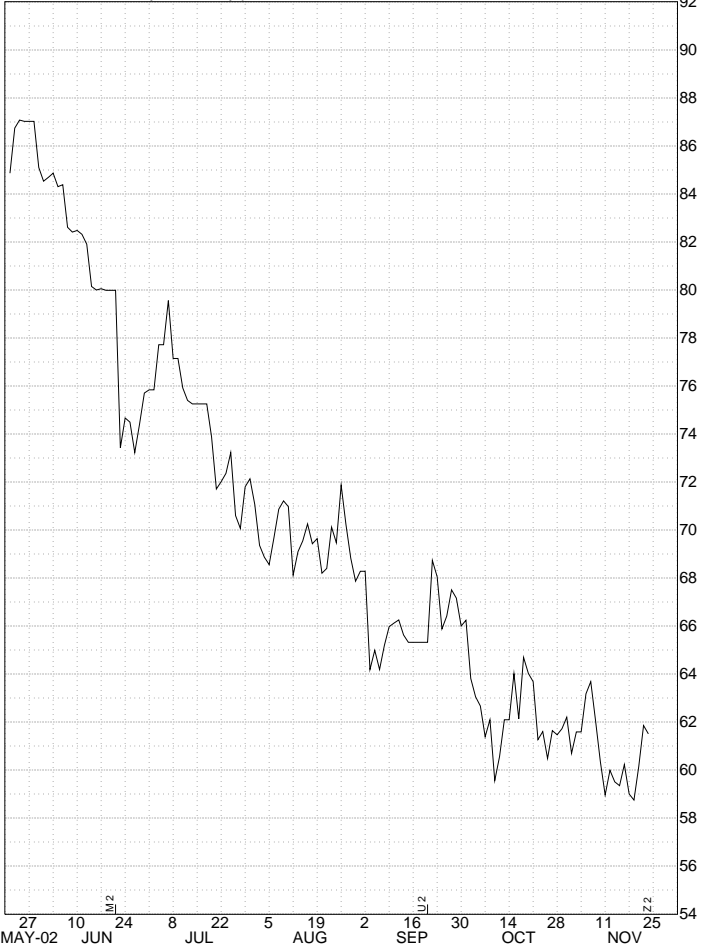
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S&P / US .. Daily Close only plot



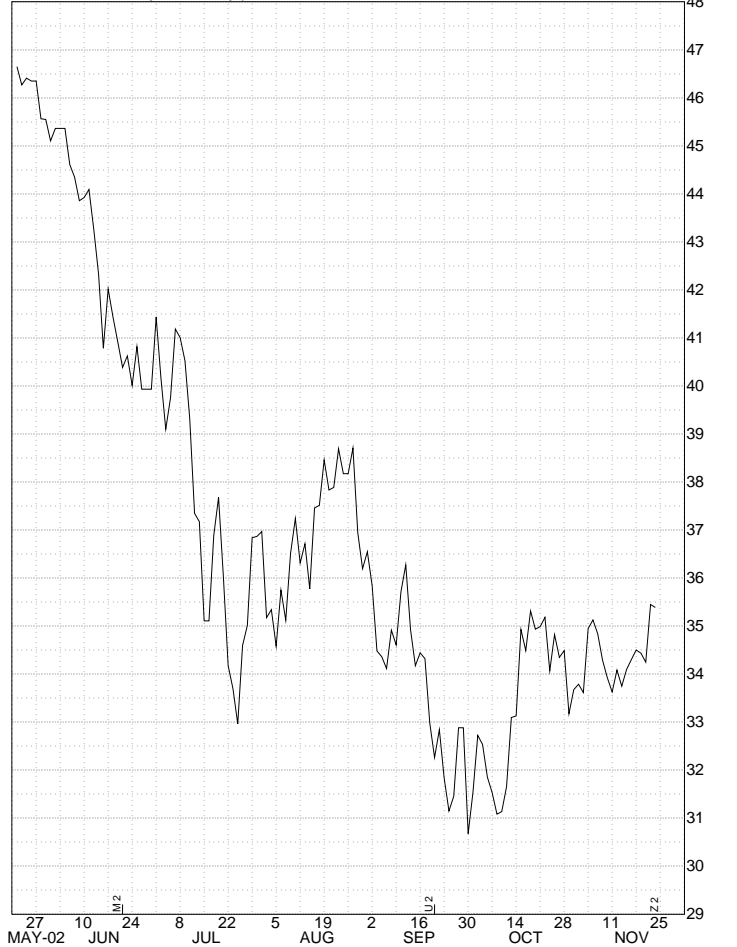
HTTP://WWW.EUROBONDBONLINE.COM
DAX / BUND .. Daily Close only plot



HTTP://WWW.EUROBONDBONLINE.COM
NIKKEI / JGB .. Daily Close only plot



HTTP://WWW.EUROBONDBONLINE.COM
FTSE / GILT .. Daily Close only plot



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STOXX .. Daily Moving averages - reg 9 18



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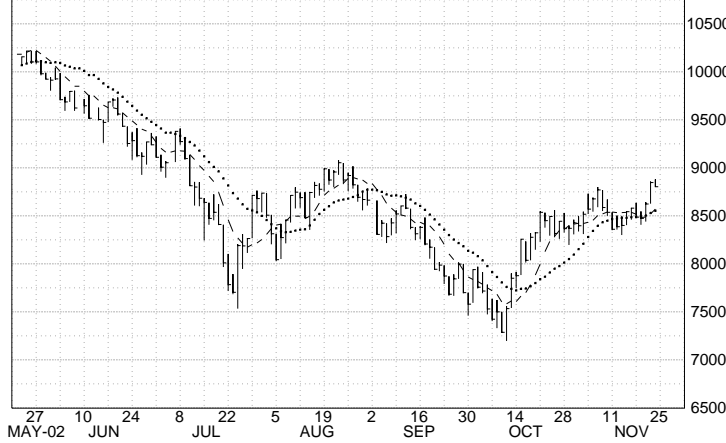
S&P 500 STOCK INDEX .. Daily Moving averages - reg 9 18



DAX .. Daily Moving averages - reg 9 18



DOW JONES INDUSTRIALS .. Daily Moving averages - reg 9 18



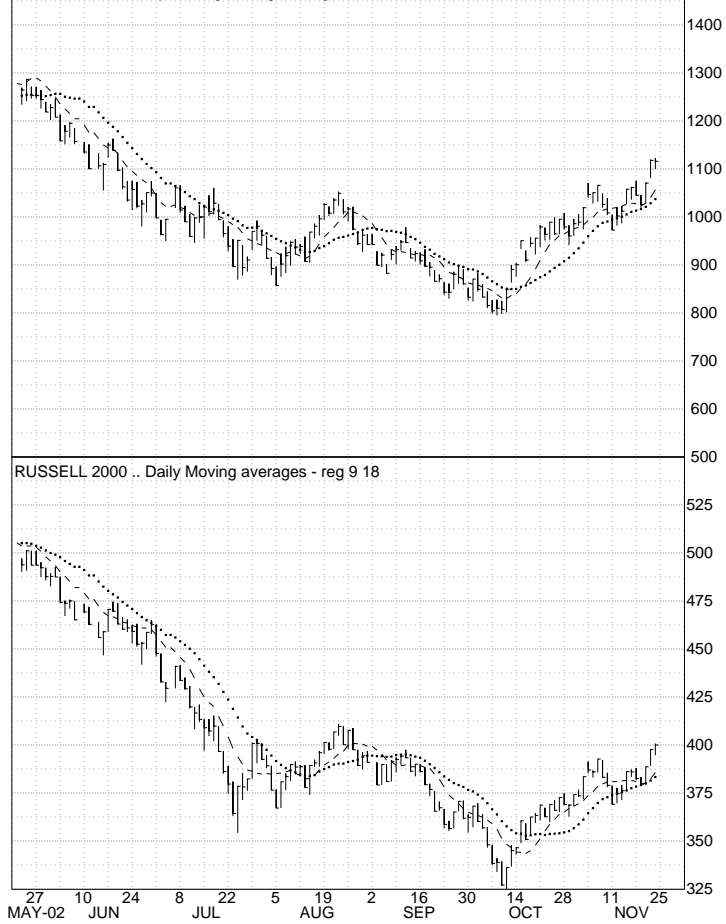
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UK FTSE 100 STOCK INDEX .. Daily Moving averages - reg 9 18

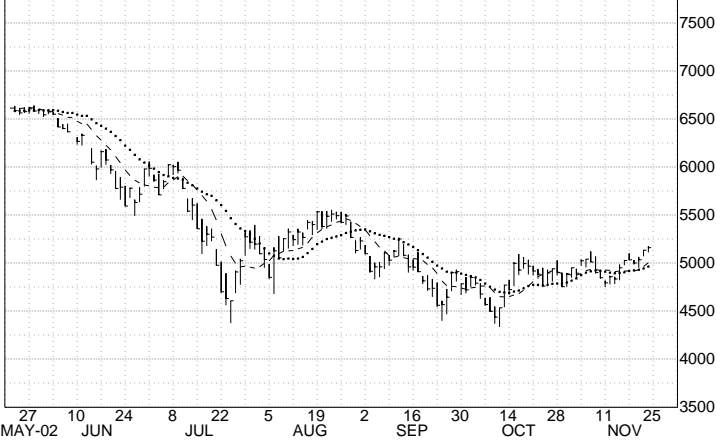


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NASDAQ 100 .. Daily Moving averages - reg 9 18



SWISS MARKET INDEX .. Daily Moving averages - reg 9 18



RUSSELL 2000 .. Daily Moving averages - reg 9 18

