

**Color Legend**

**Case Name: INVESTOR V. BROKERAGE FIRM**

**Account Number**

**Account Name**

**Brokerage Firm**

**AB-12345**

**JOHN Q. INVESTOR**

**BROKERAGE FIRM**

**AB-12346**

**JOHN Q. INVESTOR**

**BROKERAGE FIRM**

**AB-12347**

**JOHN Q. INVESTOR**

**BROKERAGE FIRM**

**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
<b>EQUITIES</b>											
1	AB-12347	11/30/99	B	10.000	24/7 MEDIA INC 199912 55 CALL	U	\$3.50	\$3,602.05			COMM CALC (Bonds @ 2.5%) OPEN
2	AB-12347	12/20/99	S		10.000 24/7 MEDIA INC 199912 55 CALL		\$5.75		\$5,532.73		COMM CALC (Bonds @ 2.5%) CLOSE
				10.000	10.000						\$1,930.68
										\$0.00	\$1,930.68
3	AB-12345	08/29/97	O	689.000	360 COMMUNICATIONS CO		\$18.38	\$12,660.37			VALUED PER 08/29/97 PORT
4	AB-12345	07/01/98	CR		ALLTEL CORP				\$39.18		CIL
5	AB-12345	07/01/98	NC	509.000	ALLTEL CORP						360 COMMUNICATIONS CO
6	AB-12345	07/01/98	NC	689.000	360 COMMUNICATIONS CO						ALLTEL CORP
7	AB-12345	10/05/98	DIV		ALLTEL CORP				\$147.61		DIVIDEND
8	AB-12345	01/04/99	DIV		ALLTEL CORP				\$155.25		DIVIDEND
9	AB-12345	04/05/99	DIV		ALLTEL CORP				\$155.25		DIVIDEND
10	AB-12345	07/06/99	DIV		ALLTEL CORP				\$155.25		DIVIDEND
11	AB-12345	10/04/99	DIV		ALLTEL CORP				\$155.25		DIVIDEND
12	AB-12345	01/03/00	DIV		ALLTEL CORP				\$162.88		DIVIDEND
13	AB-12345	03/29/00	D	509.000	ALLTEL CORP				\$32,703.25		VALUED PER STMT TRANS
14	AB-12345	04/03/00	DIV		ALLTEL CORP				\$162.88		DIVIDEND
15	AB-12345	05/05/00	R	509.000	ALLTEL CORP				\$33,053.44		VALUED PER STMT TRANS
16	AB-12345	05/05/00	R	196.000	ALLTEL CORP				\$12,727.84		VALUED PER STMT TRANS
17	AB-12345	07/03/00	DIV		ALLTEL CORP				\$225.60		DIVIDEND
18	AB-12345	10/03/00	DIV		ALLTEL CORP				\$225.60		DIVIDEND
19	AB-12345	01/03/01	DIV		ALLTEL CORP				\$232.65		DIVIDEND
20	AB-12345	04/03/01	DIV		ALLTEL CORP				\$232.65		DIVIDEND
21	AB-12345	07/03/01	DIV		ALLTEL CORP				\$232.65		DIVIDEND
22	AB-12345	10/03/01	DIV		ALLTEL CORP				\$232.65		DIVIDEND
23	AB-12345	01/03/02	DIV		ALLTEL CORP				\$239.70		DIVIDEND
24	AB-12345	04/03/02	DIV		ALLTEL CORP				\$239.70		DIVIDEND

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
25	AB-12345	04/30/02	I	705.000 ALLTEL CORP	\$49.50		\$34,897.50		VALUED PER 04/30/02 PORT		
				1,903.000					\$9,198.28	\$2,955.57	\$12,153.85
26	AB-12345	08/29/97	O	30.000 3COM CORP 199804 55 PUT	\$10.63		\$31,875.00		VALUED PER 08/29/97 PORT		
27	AB-12345	08/29/97	O	3,950.000 3COM CORP	\$49.94	\$197,255.10			VALUED PER 08/29/97 PORT		
28	AB-12345	09/24/97	S	50.000 3COM CORP 199804 55 PUT	U \$9.00		\$44,455.16		COMM CALC (Bonds @ 2.5%) OPEN		
29	AB-12345	11/12/97	B	4.000 3COM CORP 199804 55 PUT					ASSIGNED		
30	AB-12345	11/12/97	B	400.000 3COM CORP	\$55.00	\$22,358.33			COMM CALC (Bonds @ 2.5%)		
31	AB-12345	11/12/97	B	2.000 3COM CORP 199804 55 PUT					ASSIGNED		
32	AB-12345	11/12/97	B	200.000 3COM CORP	\$55.00	\$11,183.68			COMM CALC (Bonds @ 2.5%)		
33	AB-12345	11/13/97	B	25.000 3COM CORP 199804 55 PUT					ASSIGNED		
34	AB-12345	11/13/97	B	2,500.000 3COM CORP	\$55.00	\$138,348.25			COMM CALC (Bonds @ 2.5%)		
35	AB-12345	12/10/97	S	3,000.000 3COM CORP	U \$35.63		\$106,116.99		COMM CALC (Bonds @ 2.5%)		
36	AB-12345	01/12/98	B	22.000 3COM CORP 199804 55 PUT					ASSIGNED		
37	AB-12345	01/12/98	B	2,200.000 3COM CORP	\$55.00	\$121,769.69			COMM CALC (Bonds @ 2.5%)		
38	AB-12345	01/13/98	S	1,200.000 3COM CORP	\$31.00		\$36,794.13		COMM CALC (Bonds @ 2.5%)		
39	AB-12345	01/22/98	B	600.000 3COM CORP	\$55.00	\$33,353.88			COMM CALC (Bonds @ 2.5%)		
40	AB-12345	01/22/98	B	6.000 3COM CORP 199804 55 PUT					ASSIGNED		
41	AB-12345	04/06/98	B	200.000 3COM CORP	\$55.00	\$11,226.24			COMM CALC (Bonds @ 2.5%)		
42	AB-12345	04/06/98	B	2.000 3COM CORP 199804 55 PUT					ASSIGNED		
43	AB-12345	04/07/98	B	100.000 3COM CORP	\$55.00	\$5,615.37			COMM CALC (Bonds @ 2.5%)		
44	AB-12345	04/07/98	B	1.000 3COM CORP 199804 55 PUT					ASSIGNED		
45	AB-12345	04/08/98	B	18.000 3COM CORP 199804 55 PUT					ASSIGNED		
46	AB-12345	04/08/98	B	1,800.000 3COM CORP	\$55.00	\$99,563.34			COMM CALC (Bonds @ 2.5%)		
47	AB-12345	04/08/98	S	700.000 3COM CORP	U \$32.69		\$22,588.06		COMM CALC (Bonds @ 2.5%)		
48	AB-12345	08/31/98	S	2,700.000 3COM CORP	U \$23.88		\$63,884.65		COMM CALC (Bonds @ 2.5%)		
49	AB-12345	01/06/99	B	700.000 3COM CORP	\$47.38	\$33,524.44			COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
50	AB-12345	01/26/99	B	100.000	3COM CORP 199902 60 CALL	\$0.25	\$2,653.18		COMM CALC (Bonds @ 2.5%) OPEN		
51	AB-12345	01/26/99	B	100.000	3COM CORP 199902 60 CALL	\$0.25	\$2,648.68		COMM CALC (Bonds @ 2.5%) OPEN		
52	AB-12345	01/26/99	B	100.000	3COM CORP 199903 55 CALL	\$1.75	\$18,095.00		COMM CALC (Bonds @ 2.5%) OPEN		
53	AB-12345	02/19/99	S	100.000	3COM CORP 199902 60 CALL				EXPIRED		
54	AB-12345	02/19/99	S	100.000	3COM CORP 199902 60 CALL				EXPIRED		
55	AB-12345	03/03/99	B	500.000	3COM CORP	\$47.13	\$23,778.33		COMM CALC (Bonds @ 2.5%)		
56	AB-12345	03/03/99	B	500.000	3COM CORP	\$47.13	\$23,848.72		COMM CALC (Bonds @ 2.5%)		
57	AB-12345	03/03/99	B	500.000	3COM CORP	\$47.13	\$23,778.30		COMM CALC (Bonds @ 2.5%)		
58	AB-12345	03/10/99	D	1,500.000	3COM CORP			\$36,937.50	VALUED PER STMT TRANS		
59	AB-12346	03/11/99	B	1,000.000	3COM CORP	U \$26.06	\$26,192.00		COMM CALC (Bonds @ 2.5%)		
60	AB-12345	03/19/99	S	100.000	3COM CORP 199903 55 CALL				EXPIRED		
61	AB-12345	06/16/99	B	3,000.000	3COM CORP	U \$26.88	\$80,925.00		COMM CALC (Bonds @ 2.5%)		
62	AB-12345	06/16/99	B	5,000.000	3COM CORP	U \$26.88	\$134,879.50		COMM CALC (Bonds @ 2.5%)		
63	AB-12345	07/20/99	S	5,000.000	3COM CORP	U \$26.88		\$133,616.02	COMM CALC (Bonds @ 2.5%)		
64	AB-12345	03/29/00	D	8,050.000	3COM CORP			\$508,663.40	VALUED PER STMT TRANS		
65	AB-12346	03/30/00	D	1,000.000	3COM CORP			\$58,813.00	VALUED PER STMT TRANS		
66	AB-12345	05/05/00	R	8,050.000	3COM CORP		\$347,156.25		VALUED PER STMT TRANS		
67	AB-12346	05/11/00	R	1,000.000	3COM CORP		\$42,688.00		VALUED PER STMT TRANS		
68	AB-12345	05/25/00	S	2,950.000	3COM CORP	U \$38.56		\$113,456.08	COMM CALC (Bonds @ 2.5%)		
69	AB-12345	05/25/00	S	1,000.000	3COM CORP	U \$38.56		\$38,461.21	COMM CALC (Bonds @ 2.5%)		
70	AB-12345	05/25/00	S	200.000	3COM CORP	U \$38.56		\$7,692.24	COMM CALC (Bonds @ 2.5%)		
71	AB-12345	05/25/00	S	2,500.000	3COM CORP	U \$38.56		\$96,153.03	COMM CALC (Bonds @ 2.5%)		
72	AB-12345	05/25/00	S	500.000	3COM CORP	U \$38.56		\$19,230.60	COMM CALC (Bonds @ 2.5%)		
73	AB-12345	05/25/00	S	100.000	3COM CORP	U \$38.56		\$3,846.12	COMM CALC (Bonds @ 2.5%)		
74	AB-12345	05/25/00	S	300.000	3COM CORP	U \$38.56		\$11,538.36	COMM CALC (Bonds @ 2.5%)		
75	AB-12345	05/25/00	S	500.000	3COM CORP	U \$38.56		\$19,230.60	COMM CALC (Bonds @ 2.5%)		
76	AB-12346	07/28/00	DIV	1,483.000	PALM INC				STOCK DIVIDEND SPINOFF		
77	AB-12346	08/07/00	CR		PALM INC			\$8.09	CIL		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
78	AB-12346	11/01/00	S	483.000 PALM INC	U	\$55.06	\$26,294.30		COMM CALC (Bonds @ 2.5%)		
79	AB-12346	11/06/00	S	500.000 PALM INC	U	\$63.25	\$31,444.44		COMM CALC (Bonds @ 2.5%)		
80	AB-12346	11/13/00	S	1,000.000 3COM CORP	U	\$14.81	\$14,570.20		COMM CALC (Bonds @ 2.5%)		
81	AB-12346	02/23/01	S	500.000 PALM INC	U	\$21.63	\$10,625.51		COMM CALC (Bonds @ 2.5%)		
				<u>34,063.000</u> <u>34,063.000</u>					<b>\$35,453.41</b>	<b>\$0.00</b>	<b>\$35,453.41</b>
82	AB-12347	09/05/00	R	800.000 ABGENIX INC					VALUED PER STMT TRANS; FM XY-98765		
83	AB-12346	09/14/00	R	800.000 ABGENIX INC			\$58,150.40		VALUED PER STMT TRANS		
84	AB-12347	09/19/00	S	300.000 ABGENIX INC	U	\$79.81	\$23,702.25		COMM CALC (Bonds @ 2.5%)		
85	AB-12347	10/11/00	S	400.000 ABGENIX INC	U	\$74.00	\$29,544.52		COMM CALC (Bonds @ 2.5%)		
86	AB-12346	11/02/00	S	5.000 ABGENIX INC 200101 100 CALL	U	\$10.38	\$5,072.47		COMM CALC (Bonds @ 2.5%) OPEN		
87	AB-12346	11/13/00	S	300.000 ABGENIX INC	U	\$67.81	\$20,278.57		COMM CALC (Bonds @ 2.5%)		
88	AB-12346	11/22/00	B	5.000 ABGENIX INC 200101 100 CALL	U	\$1.44	\$771.44		COMM CALC (Bonds @ 2.5%) CLOSE		
89	AB-12346	11/22/00	S	5.000 ABGENIX INC 200104 80 CALL	U	\$7.75	\$3,788.85		COMM CALC (Bonds @ 2.5%) OPEN		
90	AB-12347	01/24/01	S	100.000 ABGENIX INC	U	\$51.50	\$5,089.88		COMM CALC (Bonds @ 2.5%)		
91	AB-12346	03/14/01	B	5.000 ABGENIX INC 200104 80 CALL	U	\$0.06	\$46.57		COMM CALC (Bonds @ 2.5%) CLOSE		
92	AB-12346	03/14/01	S	5.000 ABGENIX INC 200110 45 CALL	U	\$2.06	\$974.71		COMM CALC (Bonds @ 2.5%) OPEN		
93	AB-12346	10/19/01	B	5.000 ABGENIX INC 200110 45 CALL					EXPIRED		
94	AB-12346	01/28/02	S	100.000 ABGENIX INC			\$2,288.47		COMM CALC (Bonds @ 2.5%)		
95	AB-12346	02/26/02	S	50.000 ABGENIX INC			\$1,102.74		COMM CALC (Bonds @ 2.5%)		
96	AB-12346	03/06/02	S	100.000 ABGENIX INC			\$2,019.72		COMM CALC (Bonds @ 2.5%)		
97	AB-12346	04/04/02	S	100.000 ABGENIX INC			\$1,643.70		COMM CALC (Bonds @ 2.5%)		
98	AB-12346	04/12/02	S	50.000 ABGENIX INC			\$790.30		COMM CALC (Bonds @ 2.5%)		
99	AB-12346	04/12/02	S	100.000 ABGENIX INC	U	\$16.05	\$1,566.38		COMM CALC (Bonds @ 2.5%)		
				<u>1,615.000</u> <u>1,615.000</u>					<b>(\$28,705.85)</b>	<b>\$0.00</b>	<b>(\$28,705.85)</b>
100	AB-12347	01/03/00	B	200.000 ACACIA RESH CORP	U	\$30.00	\$6,096.61		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI	
101	AB-12347	01/20/00	B	100.000	ACACIA RESH CORP	U	\$50.94	\$5,153.69				
102	AB-12347	01/25/00	B	100.000	ACACIA RESH CORP	U	\$49.25	\$4,984.94				
103	AB-12347	01/28/00	B	100.000	ACACIA RESH CORP	U	\$47.00	\$4,765.48				
104	AB-12347	03/30/00	D	500.000	ACACIA RESH CORP				\$21,531.50			
				<u>500.000</u>	<u>500.000</u>							
									\$530.78	\$0.00	\$530.78	
105	AB-12345	08/29/97	O	927.000	ALLSTATE CORP		\$73.06	\$67,729.40				
106	AB-12345	10/01/97	DIV		ALLSTATE CORP				\$222.48			
107	AB-12345	01/02/98	DIV		ALLSTATE CORP				\$222.48			
108	AB-12345	04/01/98	DIV		ALLSTATE CORP				\$250.29			
109	AB-12345	07/01/98	DIV		ALLSTATE CORP				\$250.29			
110	AB-12345	07/02/98	DIV	927.000	ALLSTATE CORP							
111	AB-12345	10/01/98	DIV		ALLSTATE CORP				\$250.29			
112	AB-12345	01/04/99	DIV		ALLSTATE CORP				\$250.29			
113	AB-12345	04/01/99	DIV		ALLSTATE CORP				\$278.10			
114	AB-12345	04/30/99	B	3,200.000	ALLSTATE CORP		\$37.13	\$119,554.50				
115	AB-12345	07/01/99	DIV		ALLSTATE CORP				\$758.10			
116	AB-12345	10/01/99	DIV		ALLSTATE CORP				\$758.10			
117	AB-12345	01/03/00	DIV		ALLSTATE CORP				\$758.10			
118	AB-12345	03/29/00	D	5,054.000	ALLSTATE CORP				\$114,346.75			
119	AB-12345	04/03/00	DIV		ALLSTATE CORP				\$859.18			
120	AB-12345	05/05/00	R	5,054.000	ALLSTATE CORP				\$115,610.25			
121	AB-12345	05/26/00	S	5,054.000	ALLSTATE CORP	U	\$26.94	\$135,627.69				
122	AB-12345	07/03/00	DIV		ALLSTATE CORP				\$859.18			
				<u>10,108.000</u>	<u>10,108.000</u>							
									(\$52,919.71)	\$5,716.88	(\$47,202.83)	
123	AB-12345	12/29/99	B	1,000.000	AMAZON.COM INC		\$84.69	\$84,842.00				

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124	AB-12345	03/29/00	D	1,000.000	AMAZON.COM INC		\$66,250.00		VALUED PER STMT TRANS		
				1,000.000					(\$18,592.00)	\$0.00	(\$18,592.00)
125	AB-12347	03/25/02	B	40.000	AMDOCS LTD 200204 25 CALL	U	\$1.70	\$7,067.19	COMM CALC (Bonds @ 2.5%) OPEN		
126	AB-12347	04/04/02	S	5.000	AMDOCS LTD 200204 25 CALL		\$0.65	\$320.62	CLOSE		
127	AB-12347	04/04/02	S	35.000	AMDOCS LTD 200204 25 CALL		\$0.90	\$3,114.03	COMM CALC (Bonds @ 2.5%) CLOSE		
				40.000					(\$3,632.54)	\$0.00	(\$3,632.54)
128	AB-12347	03/21/02	B	50.000	AMDOCS LTD 200204 30 CALL	U	\$0.70	\$3,808.94	COMM CALC (Bonds @ 2.5%) OPEN		
129	AB-12347	04/03/02	S	40.000	AMDOCS LTD 200204 30 CALL	U	\$0.10	\$362.22	COMM CALC (Bonds @ 2.5%) CLOSE		
130	AB-12347	04/03/02	S	10.000	AMDOCS LTD 200204 30 CALL	U	\$0.05	\$35.30	COMM CALC (Bonds @ 2.5%) CLOSE		
				50.000					(\$3,411.42)	\$0.00	(\$3,411.42)
131	AB-12345	08/29/97	O	2,000.000	AMER ELECTRIC POWER CO		\$43.69	\$87,376.00	VALUED PER 08/29/97 PORT		
132	AB-12345	09/10/97	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
133	AB-12345	12/10/97	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
134	AB-12345	03/10/98	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
135	AB-12345	06/10/98	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
136	AB-12345	09/10/98	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
137	AB-12345	12/10/98	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
138	AB-12345	03/10/99	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
139	AB-12345	06/10/99	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
140	AB-12345	09/10/99	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
141	AB-12345	12/10/99	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
142	AB-12345	03/10/00	DIV		AMER ELECTRIC POWER CO			\$1,200.00	DIVIDEND		
143	AB-12345	03/29/00	D	2,000.000	AMER ELECTRIC POWER CO		\$59,750.00		VALUED PER STMT TRANS		
144	AB-12345	05/05/00	R	2,000.000	AMER ELECTRIC POWER CO		\$69,250.00		VALUED PER STMT TRANS		

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145	AB-12345	06/09/00	DIV	AMER ELECTRIC POWER CO			\$1,200.00		DIVIDEND		
146	AB-12345	09/08/00	DIV	AMER ELECTRIC POWER CO			\$1,200.00		DIVIDEND		
147	AB-12345	12/08/00	DIV	AMER ELECTRIC POWER CO			\$1,200.00		DIVIDEND		
148	AB-12345	03/09/01	DIV	AMER ELECTRIC POWER CO			\$1,200.00		DIVIDEND		
149	AB-12345	06/08/01	DIV	AMER ELECTRIC POWER CO			\$1,200.00		DIVIDEND		
150	AB-12345	09/10/01	DIV	AMER ELECTRIC POWER CO			\$1,200.00		DIVIDEND		
151	AB-12345	12/10/01	DIV	AMER ELECTRIC POWER CO			\$1,200.00		DIVIDEND		
152	AB-12345	02/05/02	S	2,000.000 AMER ELECTRIC POWER CO	U	\$41.37	\$82,132.81		COMM CALC (Bonds @ 2.5%)		
			4,000.000	4,000.000					(\$14,743.19)	\$21,600.00	\$6,856.81
153	AB-12345	08/29/97	O	5,000.000 AMER EXPRESS CO	\$77.75	\$388,750.00			VALUED PER 08/29/97 PORT		
154	AB-12345	11/10/97	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
155	AB-12345	02/10/98	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
156	AB-12345	05/08/98	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
157	AB-12345	08/10/98	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
158	AB-12345	11/10/98	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
159	AB-12345	02/10/99	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
160	AB-12345	05/10/99	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
161	AB-12345	08/10/99	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
162	AB-12345	11/10/99	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
163	AB-12345	02/10/00	DIV	AMER EXPRESS CO			\$1,125.00		DIVIDEND		
164	AB-12345	03/29/00	D	5,000.000 AMER EXPRESS CO			\$758,125.00		VALUED PER STMT TRANS		
165	AB-12345	05/05/00	R	5,000.000 AMER EXPRESS CO		\$730,625.00			VALUED PER STMT TRANS		
166	AB-12345	05/12/00	R	10,000.000 AMER EXPRESS CO					NOT VALUED, STOCK SPLIT SHARES		
167	AB-12345	08/10/00	DIV	AMER EXPRESS CO			\$1,200.00		DIVIDEND		
168	AB-12345	11/10/00	DIV	AMER EXPRESS CO			\$1,200.00		DIVIDEND		
169	AB-12345	11/13/00	S	5,000.000 AMER EXPRESS CO	U	\$57.50	\$286,735.91		COMM CALC (Bonds @ 2.5%)		

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
	S - Sold	D - Deliver	I - In Account	ROP - ROP/ROC	DR - Debit	

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
170	AB-12345	02/09/01	DIV	AMER EXPRESS CO			\$800.00		DIVIDEND		
171	AB-12345	03/20/01	S	5,000.000 AMER EXPRESS CO	U \$37.21		\$185,289.29		COMM CALC (Bonds @ 2.5%)		
172	AB-12345	05/10/01	DIV	AMER EXPRESS CO			\$400.00		DIVIDEND		
173	AB-12345	08/10/01	DIV	AMER EXPRESS CO			\$400.00		DIVIDEND		
174	AB-12345	08/21/01	S	2,500.000 AMER EXPRESS CO	U \$37.40		\$92,818.75		COMM CALC (Bonds @ 2.5%)		
175	AB-12345	09/11/02	S	2,500.000 AMER EXPRESS CO	U \$34.53		\$85,671.73		COMM CALC (Bonds @ 2.5%)		
			<u>20,000.000</u>	<u>20,000.000</u>					\$289,265.68	\$15,250.00	\$304,515.68
176	AB-12347	01/23/01	B	300.000 AMER SUPERCONDUCTOR CORP	U \$24.94	\$7,580.24			COMM CALC (Bonds @ 2.5%)		
177	AB-12347	02/01/01	S	10.000 AMER SUPERCONDUCTOR CORP 200103 17.5 PUT	U \$1.38		\$1,286.19		COMM CALC (Bonds @ 2.5%) OPEN		
178	AB-12347	02/09/01	B	10.000 AMER SUPERCONDUCTOR CORP 200103 17.5 PUT	U \$2.50	\$2,602.49			COMM CALC (Bonds @ 2.5%) CLOSE		
179	AB-12347	02/09/01	S	300.000 AMER SUPERCONDUCTOR CORP	U \$16.75		\$4,941.70		COMM CALC (Bonds @ 2.5%)		
180	AB-12347	02/09/01	S	10.000 AMER SUPERCONDUCTOR CORP 200107 15 PUT	U \$2.63		\$2,521.37		COMM CALC (Bonds @ 2.5%) OPEN		
181	AB-12347	04/03/01	B	10.000 AMER SUPERCONDUCTOR CORP 200107 15 PUT	U \$4.88	\$5,007.36			COMM CALC (Bonds @ 2.5%) CLOSE		
			<u>320.000</u>	<u>320.000</u>					(\$6,440.83)	\$0.00	(\$6,440.83)
182	AB-12345	05/05/00	R	1,000.000 AMEREN CORP		\$35,500.00			VALUED PER STMT TRANS		
183	AB-12345	06/29/00	DIV	AMEREN CORP			\$635.00		DIVIDEND		
184	AB-12345	09/28/00	DIV	AMEREN CORP			\$635.00		DIVIDEND		
185	AB-12345	12/28/00	DIV	AMEREN CORP			\$635.00		DIVIDEND		
186	AB-12345	03/29/01	DIV	AMEREN CORP			\$635.00		DIVIDEND		
187	AB-12345	06/28/01	DIV	AMEREN CORP			\$635.00		DIVIDEND		
188	AB-12345	09/27/01	DIV	AMEREN CORP			\$635.00		DIVIDEND		
189	AB-12345	12/28/01	DIV	AMEREN CORP			\$635.00		DIVIDEND		
190	AB-12345	04/01/02	DIV	AMEREN CORP			\$635.00		DIVIDEND		
191	AB-12345	04/30/02	I	1,000.000 AMEREN CORP	\$41.76		\$41,760.00		VALUED PER 04/30/02 PORT		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		1,000.000	1,000.000						\$6,260.00	\$5,080.00	\$11,340.00
192	AB-12345	08/29/97	O	50.000 AMERICA ONLINE INC DEL 199801 65 PUT	\$8.56		\$42,812.50		VALUED PER 08/29/97 PORT		
193	AB-12345	08/29/97	O	1,000.000 AMERICA ONLINE INC	\$64.50	\$64,500.00			VALUED PER 08/29/97 PORT		
194	AB-12345	01/16/98	B	50.000 AMERICA ONLINE INC DEL 199801 65 PUT					EXPIRED		
195	AB-12345	03/17/98	DIV	1,000.000 AMERICA ONLINE INC					STOCK DIVIDEND		
196	AB-12345	06/12/98	DIV	AMERICA ONLINE INC			\$1.25		DIVIDEND		
197	AB-12345	11/18/98	DIV	2,000.000 AMERICA ONLINE INC					STOCK DIVIDEND		
198	AB-12345	02/23/99	DIV	4,000.000 AMERICA ONLINE INC					STOCK DIVIDEND		
199	AB-12345	03/24/99	S	100.000 AMERICA ONLINE INC DEL 200101 110 PUT	\$32.25		\$320,702.53		COMM CALC (Bonds @ 2.5%) OPEN		
200	AB-12346	05/04/99	B	200.000 AMERICA ONLINE INC	\$133.75	\$26,814.50			COMM CALC (Bonds @ 2.5%)		
201	AB-12345	05/17/99	S	50.000 AMERICA ONLINE INC DEL 200101 100 PUT	U \$25.00		\$124,290.03		COMM CALC (Bonds @ 2.5%) OPEN		
202	AB-12345	06/10/99	S	200.000 AMERICA ONLINE INC DEL 200101 80 PUT	\$20.08		\$399,413.95		COMM CALC (Bonds @ 2.5%) OPEN		
203	AB-12345	06/10/99	S	50.000 AMERICA ONLINE INC DEL 200101 100 PUT	U \$30.25		\$150,453.27		COMM CALC (Bonds @ 2.5%) OPEN		
204	AB-12345	06/14/99	B	2,000.000 AMERICA ONLINE INC	\$92.00	\$184,304.50			COMM CALC (Bonds @ 2.5%)		
205	AB-12345	06/14/99	S	100.000 AMERICA ONLINE INC DEL 200101 60 PUT	U \$13.13		\$130,358.77		COMM CALC (Bonds @ 2.5%) OPEN		
206	AB-12345	06/28/99	S	10.000 AMERICA ONLINE INC DEL 200101 60 PUT	U \$9.75		\$9,596.38		COMM CALC (Bonds @ 2.5%) OPEN		
207	AB-12345	07/27/99	S	2,000.000 AMERICA ONLINE INC	U \$98.06		\$195,363.96		COMM CALC (Bonds @ 2.5%)		
208	AB-12345	08/05/99	S	100.000 AMERICA ONLINE INC DEL 200201 55 PUT	U \$11.63		\$115,408.34		COMM CALC (Bonds @ 2.5%) OPEN		
209	AB-12346	08/06/99	B	200.000 AMERICA ONLINE INC	U \$88.19	\$17,692.00			COMM CALC (Bonds @ 2.5%)		
210	AB-12345	09/13/99	S	200.000 AMERICA ONLINE INC DEL 200101 50 PUT	U \$5.50		\$108,857.79		COMM CALC (Bonds @ 2.5%) OPEN		
211	AB-12345	09/21/99	B	2,000.000 AMERICA ONLINE INC	\$84.56	\$169,879.50			COMM CALC (Bonds @ 2.5%)		
212	AB-12345	09/24/99	S	100.000 AMERICA ONLINE INC DEL 200101 60 PUT	U \$7.25		\$71,802.93		COMM CALC (Bonds @ 2.5%) OPEN		
213	AB-12345	11/23/99	DIV	10,000.000 AMERICA ONLINE INC					STOCK DIVIDEND		
214	AB-12346	11/23/99	DIV	400.000 AMERICA ONLINE INC					STOCK DIVIDEND		
215	AB-12345	11/23/99	NC	100.000 AMERICA ONLINE INC DEL 200101 110 PUT					AMERICA ONLINE INC DEL 200101 55 PUT		
216	AB-12345	11/23/99	NC	100.000 AMERICA ONLINE INC DEL 200101 100 PUT					AMERICA ONLINE INC DEL 200101 50 PUT		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
217	AB-12345	11/23/99	NC	200.000	AMERICA ONLINE INC DEL 200101 50 PUT						AMERICA ONLINE INC DEL 200101 25 PUT
218	AB-12345	11/23/99	NC	200.000	AMERICA ONLINE INC DEL 200101 80 PUT						AMERICA ONLINE INC DEL 200101 40 PUT
219	AB-12345	11/23/99	NC	100.000	AMERICA ONLINE INC DEL 200201 55 PUT						AMERICA ONLINE INC DEL 200201 27.5 PUT
220	AB-12345	11/23/99	NC	200.000	AMERICA ONLINE INC DEL 200201 27.5 PUT						AMERICA ONLINE INC DEL 200201 55 PUT
221	AB-12345	11/23/99	NC	400.000	AMERICA ONLINE INC DEL 200101 25 PUT						AMERICA ONLINE INC DEL 200101 50 PUT
222	AB-12345	11/23/99	NC	400.000	AMERICA ONLINE INC DEL 200101 40 PUT						AMERICA ONLINE INC DEL 200101 80 PUT
223	AB-12345	11/23/99	NC	200.000	AMERICA ONLINE INC DEL 200101 50 PUT						AMERICA ONLINE INC DEL 200101 100 PUT
224	AB-12345	11/23/99	NC	200.000	AMERICA ONLINE INC DEL 200101 55 PUT						AMERICA ONLINE INC DEL 200101 110 PUT
225	AB-12345	11/23/99	NC	420.000	AMERICA ONLINE INC DEL 200101 30 PUT						AMERICA ONLINE INC DEL 200101 60 PUT
226	AB-12345	11/23/99	NC	210.000	AMERICA ONLINE INC DEL 200101 60 PUT						AMERICA ONLINE INC DEL 200101 30 PUT
227	AB-12345	03/29/00	D	400.000	AMERICA ONLINE INC DEL 200101 40 PUT					\$73,750.00	VALUED PER STMT TRANS
228	AB-12345	03/29/00	D	20,000.000	AMERICA ONLINE INC					\$1,357,500.00	VALUED PER STMT TRANS
229	AB-12345	03/29/00	D	200.000	AMERICA ONLINE INC DEL 200201 27.5 PUT					\$30,000.00	VALUED PER STMT TRANS
230	AB-12345	03/29/00	D	400.000	AMERICA ONLINE INC DEL 200101 25 PUT					\$15,000.00	VALUED PER STMT TRANS
231	AB-12345	03/29/00	D	420.000	AMERICA ONLINE INC DEL 200101 30 PUT					\$27,562.50	VALUED PER STMT TRANS
232	AB-12345	03/29/00	D	200.000	AMERICA ONLINE INC DEL 200101 55 PUT					\$113,750.00	VALUED PER STMT TRANS
233	AB-12345	03/29/00	D	200.000	AMERICA ONLINE INC DEL 200101 50 PUT					\$83,750.00	VALUED PER STMT TRANS
234	AB-12346	03/30/00	D	800.000	AMERICA ONLINE INC					\$51,900.00	VALUED PER STMT TRANS
235	AB-12345	05/05/00	R	200.000	AMERICA ONLINE INC DEL 200201 27.5 PUT					\$37,500.00	VALUED PER STMT TRANS
236	AB-12345	05/05/00	R	200.000	AMERICA ONLINE INC DEL 200101 50 PUT					\$118,750.00	VALUED PER STMT TRANS
237	AB-12345	05/05/00	R	200.000	AMERICA ONLINE INC DEL 200101 55 PUT					\$167,500.00	VALUED PER STMT TRANS
238	AB-12345	05/05/00	R	20,000.000	AMERICA ONLINE INC					\$1,137,500.00	VALUED PER STMT TRANS
239	AB-12345	05/05/00	R	4,000.000	AMERICA ONLINE INC					\$227,500.00	VALUED PER STMT TRANS
240	AB-12346	05/11/00	R	800.000	AMERICA ONLINE INC					\$42,950.40	VALUED PER STMT TRANS
241	AB-12345	05/22/00	B	200.000	AMERICA ONLINE INC DEL 200201 27.5 PUT	U	\$2.44	\$49,692.24			COMM CALC (Bonds @ 2.5%) CLOSE
242	AB-12345	05/22/00	B	200.000	AMERICA ONLINE INC DEL 200101 55 PUT	U	\$10.25	\$206,449.33			COMM CALC (Bonds @ 2.5%) CLOSE
243	AB-12345	05/25/00	B	200.000	AMERICA ONLINE INC DEL 200101 50 PUT	U	\$7.63	\$153,777.57			COMM CALC (Bonds @ 2.5%) CLOSE
244	AB-12345	05/25/00	S	4,000.000	AMERICA ONLINE INC	U	\$49.69	\$198,338.87			COMM CALC (Bonds @ 2.5%)

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
245	AB-12345	05/26/00	S	10,000.000 AMERICA ONLINE INC	U	\$49.03	\$489,485.15		COMM CALC (Bonds @ 2.5%)		
246	AB-12345	11/10/00	S	10,000.000 AMERICA ONLINE INC	U	\$51.11	\$510,336.46		COMM CALC (Bonds @ 2.5%)		
247	AB-12346	11/30/00	S	300.000 AMERICA ONLINE INC	U	\$41.06	\$12,183.23		COMM CALC (Bonds @ 2.5%)		
248	AB-12346	01/16/01	NC	500.000 AOL TIME WARNER INC					AMERICA ONLINE INC		
249	AB-12346	01/16/01	NC	500.000 AMERICA ONLINE INC					AOL TIME WARNER		
250	AB-12346	04/03/01	S	200.000 AOL TIME WARNER INC		\$34.00	\$6,745.27		COMM CALC (Bonds @ 2.5%)		
251	AB-12346	06/19/01	S	300.000 AOL TIME WARNER INC		\$49.54	\$14,807.01		COMM CALC (Bonds @ 2.5%)		
252	AB-12345	04/11/02	B	4,000.000 AOL TIME WARNER INC	U	\$19.80	\$79,897.40		COMM CALC (Bonds @ 2.5%)		
253	AB-12345	04/30/02	I	4,000.000 AOL TIME WARNER INC		\$19.02	\$76,080.00		VALUED PER 04/30/02 PORT		
				55,480.000					\$2,005,416.50	\$1.25	\$2,005,417.75
				55,480.000							
254	AB-12347	03/28/02	B	16.000 ASM LITHOGRAPHY 200204 25 CALL	U	\$1.30	\$2,275.06		COMM CALC (Bonds @ 2.5%) OPEN		
255	AB-12347	04/03/02	S	16.000 ASM LITHOGRAPHY 200204 25 CALL	U	\$0.75	\$1,087.36		COMM CALC (Bonds @ 2.5%) CLOSE		
				16.000					(\$1,187.70)	\$0.00	(\$1,187.70)
				16.000							
256	AB-12345	11/22/99	S	200.000 AT&T CORP 200201 50 PUT	U	\$7.38	\$146,233.86		COMM CALC (Bonds @ 2.5%) OPEN		
257	AB-12345	03/29/00	D	200.000 AT&T CORP 200201 50 PUT			\$112,500.00		VALUED PER STMT TRANS		
258	AB-12345	05/05/00	R	200.000 AT&T CORP 200201 50 PUT			\$285,000.00		VALUED PER STMT TRANS		
259	AB-12345	01/02/01	B	22.000 AT&T CORP 200201 50 PUT					ASSIGNED		
260	AB-12345	01/03/01	B	2,200.000 AT&T CORP		\$50.00	\$110,615.98		COMM CALC (Bonds @ 2.5%)		
261	AB-12345	02/05/01	B	25.000 AT&T CORP 200201 50 PUT					ASSIGNED		
262	AB-12345	02/05/01	B	2,500.000 AT&T CORP		\$50.00	\$125,738.73		COMM CALC (Bonds @ 2.5%)		
263	AB-12345	02/16/01	B	2,500.000 AT&T CORP		\$50.00	\$125,129.50		COMM CALC (Bonds @ 2.5%)		
264	AB-12345	02/16/01	B	25.000 AT&T CORP 200201 50 PUT					ASSIGNED		
265	AB-12345	02/22/01	S	7,200.000 AT&T CORP	U	\$20.30	\$145,070.62		COMM CALC (Bonds @ 2.5%)		
266	AB-12345	04/03/01	B	900.000 AT&T CORP		\$50.00	\$45,389.30		COMM CALC (Bonds @ 2.5%)		
267	AB-12345	04/03/01	B	9.000 AT&T CORP 200201 50 PUT					ASSIGNED		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
268	AB-12345	05/25/01	B	1,200.000	AT&T CORP	\$50.00	\$60,484.63		COMM CALC (Bonds @ 2.5%)		
269	AB-12345	05/25/01	B	12.000	AT&T CORP 200201 50 PUT				ASSIGNED		
270	AB-12345	05/29/01	B	2,800.000	AT&T CORP	\$50.00	\$140,773.64		COMM CALC (Bonds @ 2.5%)		
271	AB-12345	05/29/01	B	28.000	AT&T CORP 200201 50 PUT				ASSIGNED		
272	AB-12345	05/29/01	B	28.000	AT&T CORP 200201 50 PUT				ASSIGNED		
273	AB-12345	05/29/01	B	2,800.000	AT&T CORP	\$50.00	\$140,778.11		COMM CALC (Bonds @ 2.5%)		
274	AB-12345	05/31/01	B	20.000	AT&T CORP 200201 50 PUT				ASSIGNED		
275	AB-12345	06/05/01	B	10.000	AT&T CORP 200201 50 PUT				ASSIGNED		
276	AB-12345	06/06/01	B	8.000	AT&T CORP 200201 50 PUT				ASSIGNED		
277	AB-12345	06/06/01	B	800.000	AT&T CORP	\$50.00	\$40,393.25		COMM CALC (Bonds @ 2.5%)		
278	AB-12345	06/12/01	B	9.000	AT&T CORP 200201 50 PUT				ASSIGNED		
279	AB-12345	06/12/01	B	900.000	AT&T CORP	\$50.00	\$45,421.36		COMM CALC (Bonds @ 2.5%)		
280	AB-12345	06/14/01	B	2,000.000	AT&T CORP	\$50.00	\$100,678.65		COMM CALC (Bonds @ 2.5%)		
281	AB-12345	06/14/01	B	1,000.000	AT&T CORP	\$50.00	\$50,436.13		COMM CALC (Bonds @ 2.5%)		
282	AB-12345	07/09/01	DIV	3,990.000	AT&T WIRELESS SERVICES INC				STOCK DIVIDEND		
283	AB-12345	07/16/01	CR		AT&T WIRELESS SERVICES INC			\$5.26	CIL		
284	AB-12345	07/27/01	B	400.000	AT&T CORP	\$39.97	\$16,318.04		COMM CALC (Bonds @ 2.5%)		
285	AB-12345	07/27/01	B	4.000	AT&T CORP 200201 50 PUT				ASSIGNED		
286	AB-12345	07/27/01	B	128.000	AT&T WIRELESS SERVICES INC	\$31.25	\$4,107.91		COMM CALC (Bonds @ 2.5%)		
287	AB-12345	08/01/01	DIV		AT&T CORP			\$465.00	DIVIDEND		
288	AB-12345	11/01/01	DIV		AT&T CORP			\$375.00	DIVIDEND		
289	AB-12345	02/01/02	DIV		AT&T CORP			\$375.00	DIVIDEND		
290	AB-12345	02/06/02	S	10,000.000	AT&T CORP	U \$15.45	\$153,258.47		COMM CALC (Bonds @ 2.5%)		
291	AB-12345	09/11/02	S	4,118.000	AT&T WIRELESS SERVICES INC	U \$13.37	\$54,447.59		COMM CALC (Bonds @ 2.5%)		
292	AB-12345	09/11/02	S	2,800.000	AT&T CORP	U \$18.35	\$50,848.24		COMM CALC (Bonds @ 2.5%)		
				24,518.000	24,518.000						
									<b>(\$283,901.19)</b>	<b>\$1,215.00</b>	<b>(\$282,686.19)</b>

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI		
293	AB-12347	09/19/00	B	300.000	ATRIX LABS INC	U	\$14.06	\$4,282.56					
294	AB-12347	09/19/00	B	700.000	ATRIX LABS INC	U	\$14.06	\$9,997.15					
295	AB-12347	12/26/00	S	500.000	ATRIX LABS INC	U	\$16.06		\$7,806.46				
296	AB-12347	02/26/01	S	500.000	ATRIX LABS INC	U	\$20.25		\$10,070.16				
				<u>1,000.000</u>	<u>1,000.000</u>					\$3,596.91	\$0.00	\$3,596.91	
297	AB-12347	06/27/01	B	500.000	AVANEX CORP	U	\$7.69	\$3,961.54					
298	AB-12347	07/13/01	S	500.000	AVANEX CORP	U	\$7.50		\$3,585.31				
				<u>500.000</u>	<u>500.000</u>						(\$376.23)	\$0.00	(\$376.23)
299	AB-12345	05/05/00	R	200.000	BANK ONE CORP 200201 30 PUT				\$135,000.00				
300	AB-12345	05/05/00	R	15,000.000	BANK ONE CORP				\$435,945.00				
301	AB-12345	05/26/00	B	200.000	BANK ONE CORP 200201 30 PUT	U	\$4.75	\$96,089.46					
302	AB-12345	07/03/00	DIV		BANK ONE CORP				\$6,300.00				
303	AB-12345	10/02/00	DIV		BANK ONE CORP				\$3,150.00				
304	AB-12345	10/12/00	S	10,000.000	BANK ONE CORP	U	\$31.75		\$316,484.91				
305	AB-12345	10/13/00	S	5,000.000	BANK ONE CORP	U	\$32.88		\$163,615.02				
				<u>15,200.000</u>	<u>15,200.000</u>						\$83,065.47	\$9,450.00	\$92,515.47
306	AB-12347	12/08/99	B	200.000	BANYAN SYSTEMS INC	U	\$16.75	\$3,412.23					
307	AB-12347	01/03/00	S	10.000	BANYAN SYSTEMS INC 200007 17.5 PUT	U	\$4.63		\$4,504.43				
308	AB-12347	01/20/00	B	10.000	BANYAN SYSTEMS INC 200007 17.5 PUT	U	\$3.75	\$3,844.94					
309	AB-12347	01/20/00	S	200.000	BANYAN SYSTEMS INC	U	\$21.31		\$4,193.78				
				<u>210.000</u>	<u>210.000</u>						\$1,441.04	\$0.00	\$1,441.04
310	AB-12345	05/05/00	R	4,000.000	BOSTON PROPERTIES INC				\$144,500.00				

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
311	AB-12345	07/28/00	DIV	BOSTON PROPERTIES INC			\$2,120.00		DIVIDEND		
312	AB-12345	10/12/00	S	4,000.000 BOSTON PROPERTIES INC	U	\$39.75	\$158,220.44		COMM CALC (Bonds @ 2.5%)		
313	AB-12345	10/27/00	DIV	BOSTON PROPERTIES INC			\$2,120.00		DIVIDEND		
			4,000.000	4,000.000					\$13,720.44	\$4,240.00	\$17,960.44
314	AB-12347	02/18/00	B	100.000 BROADWING INC	U	\$31.00	\$3,154.49		COMM CALC (Bonds @ 2.5%)		
315	AB-12347	02/25/00	B	100.000 BROADWING INC	U	\$30.13	\$3,067.56		COMM CALC (Bonds @ 2.5%)		
316	AB-12347	03/30/00	D	200.000 BROADWING INC			\$6,725.00		VALUED PER STMT TRANS		
			200.000	200.000					\$502.95	\$0.00	\$502.95
317	AB-12345	08/29/97	O	3,765.000 CASINO AMER INC		\$2.75	\$10,353.75		VALUED PER 08/29/97 PORT		
318	AB-12345	12/02/97	S	3,765.000 CASINO AMER INC	U	\$2.94	\$10,718.95		COMM CALC (Bonds @ 2.5%)		
			3,765.000	3,765.000					\$365.20	\$0.00	\$365.20
319	AB-12345	01/23/98	S	50.000 CBS CORP 199807 30 PUT		\$3.13	\$15,236.93		COMM CALC (Bonds @ 2.5%) OPEN		
320	AB-12345	03/04/98	S	100.000 CBS CORP 199901 30 PUT	U	\$2.25	\$21,866.47		COMM CALC (Bonds @ 2.5%) OPEN		
321	AB-12345	03/25/98	S	60.000 CBS CORP 199901 35 PUT	U	\$4.00	\$23,508.88		COMM CALC (Bonds @ 2.5%) OPEN		
322	AB-12345	03/30/98	S	40.000 CBS CORP 199901 35 PUT		\$4.13	\$16,141.64		COMM CALC (Bonds @ 2.5%) OPEN		
323	AB-12345	07/17/98	B	50.000 CBS CORP 199807 30 PUT					EXPIRED		
324	AB-12345	10/21/98	B	21.000 CBS CORP 199901 35 PUT					ASSIGNED		
325	AB-12345	10/22/98	B	2,100.000 CBS CORP		\$35.00	\$74,081.12		COMM CALC (Bonds @ 2.5%)		
326	AB-12345	01/15/99	B	79.000 CBS CORP 199901 35 PUT					ASSIGNED		
327	AB-12345	01/15/99	B	100.000 CBS CORP 199901 30 PUT					EXPIRED		
328	AB-12345	01/19/99	B	7,900.000 CBS CORP		\$35.00	\$277,294.50		COMM CALC (Bonds @ 2.5%)		
329	AB-12346	04/07/99	B	500.000 CBS CORP		\$43.44	\$21,773.25		COMM CALC (Bonds @ 2.5%)		
330	AB-12345	03/29/00	D	10,000.000 CBS CORP			\$591,250.00		VALUED PER STMT TRANS		
331	AB-12346	03/30/00	D	500.000 CBS CORP			\$28,750.00		VALUED PER STMT TRANS		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
332	AB-12345	05/05/00	R	2,000.000	CBS CORP		\$116,874.00		VALUED PER STMT TRANS		
333	AB-12345	05/08/00	R	10,850.000	VIACOM INC B NON VTG		\$591,325.00		VALUED PER STMT TRANS		
334	AB-12345	05/10/00	NC	2,000.000	CBS CORP				VIACOM INC B NON VTG		
335	AB-12345	05/10/00	NC	2,170.000	VIACOM INC B NON VTG				CBS CORP		
336	AB-12346	05/11/00	R	542.000	VIACOM INC B NON VTG		\$28,150.39		VALUED PER STMT TRANS		
337	AB-12345	10/12/00	S	3,000.000	VIACOM INC B NON VTG	U	\$46.94	\$140,053.30	COMM CALC (Bonds @ 2.5%)		
338	AB-12346	11/15/00	S	242.000	VIACOM INC B NON VTG	U	\$55.06	\$13,151.63	COMM CALC (Bonds @ 2.5%)		
339	AB-12346	11/29/00	S	300.000	VIACOM INC B NON VTG	U	\$51.00	\$15,112.26	COMM CALC (Bonds @ 2.5%)		
340	AB-12345	11/29/00	S	5,000.000	VIACOM INC B NON VTG	U	\$50.94	\$253,924.51	COMM CALC (Bonds @ 2.5%)		
341	AB-12345	08/21/01	S	2,000.000	VIACOM INC B NON VTG	U	\$46.51	\$92,365.22	COMM CALC (Bonds @ 2.5%)		
342	AB-12345	04/30/02	I	2,020.000	VIACOM INC B NON VTG		\$47.10	\$95,142.00	VALUED PER 04/30/02 PORT		
343	AB-12345	09/11/02	S	1,000.000	VIACOM INC B NON VTG	U	\$37.87	\$37,471.11	COMM CALC (Bonds @ 2.5%)		
				26,312.000	26,312.000				\$234,475.69	\$0.00	\$234,475.69
344	AB-12345	08/29/97	O	1,500.000	CHASE MANHATTAN CORP NEW		\$111.19	\$166,782.00	VALUED PER 08/29/97 PORT		
345	AB-12345	10/30/97	DIV		CHASE MANHATTAN CORP NEW			\$930.00	DIVIDEND		
346	AB-12345	02/02/98	DIV		CHASE MANHATTAN CORP NEW			\$930.00	DIVIDEND		
347	AB-12345	04/29/98	DIV		CHASE MANHATTAN CORP NEW			\$1,080.00	DIVIDEND		
348	AB-12345	06/15/98	DIV	1,500.000	CHASE MANHATTAN CORP NEW				STOCK DIVIDEND		
349	AB-12345	07/30/98	DIV		CHASE MANHATTAN CORP NEW			\$1,080.00	DIVIDEND		
350	AB-12345	09/11/98	B	2,000.000	CHASE MANHATTAN CORP NEW	U	\$45.00	\$90,639.99	COMM CALC (Bonds @ 2.5%)		
351	AB-12345	11/02/98	DIV		CHASE MANHATTAN CORP NEW			\$1,800.00	DIVIDEND		
352	AB-12345	02/01/99	DIV		CHASE MANHATTAN CORP NEW			\$1,800.00	DIVIDEND		
353	AB-12345	04/29/99	DIV		CHASE MANHATTAN CORP NEW			\$2,050.00	DIVIDEND		
354	AB-12345	05/26/99	S	100.000	CHASE MANHATTAN CORP NEW 200101 70 PUT		\$11.25	\$111,670.74	COMM CALC (Bonds @ 2.5%) OPEN		
355	AB-12345	05/28/99	S	100.000	CHASE MANHATTAN CORP NEW 200101 60 PUT		\$7.75	\$76,786.41	COMM CALC (Bonds @ 2.5%) OPEN		
356	AB-12345	08/02/99	DIV		CHASE MANHATTAN CORP NEW			\$2,050.00	DIVIDEND		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
357	AB-12345	11/01/99	DIV	CHASE MANHATTAN CORP NEW			\$2,050.00		DIVIDEND		
358	AB-12345	01/28/00	DIV	CHASE MANHATTAN CORP NEW			\$2,050.00		DIVIDEND		
359	AB-12345	03/29/00	D	100.000	CHASE MANHATTAN CORP NEW 200101 60 PUT	\$20,625.00			VALUED PER STMT TRANS		
360	AB-12345	03/29/00	D	5,000.000	CHASE MANHATTAN CORP NEW		\$451,875.00		VALUED PER STMT TRANS		
361	AB-12345	03/29/00	D	100.000	CHASE MANHATTAN CORP NEW 200101 70 PUT	\$41,875.00			VALUED PER STMT TRANS		
362	AB-12345	05/05/00	R	5,000.000	CHASE MANHATTAN CORP NEW	\$360,940.00			VALUED PER STMT TRANS		
363	AB-12345	05/05/00	R	5,000.000	CHASE MANHATTAN CORP NEW	\$360,940.00			VALUED PER STMT TRANS		
364	AB-12345	06/12/00	DIV	5,000.000	CHASE MANHATTAN CORP NEW				STOCK DIVIDEND		
365	AB-12345	07/28/00	DIV		CHASE MANHATTAN CORP NEW		\$4,800.00		DIVIDEND		
366	AB-12345	10/11/00	S	5,000.000	CHASE MANHATTAN CORP NEW	U \$40.00	\$199,238.83		COMM CALC (Bonds @ 2.5%)		
367	AB-12345	10/30/00	DIV		CHASE MANHATTAN CORP NEW		\$4,800.00		DIVIDEND		
368	AB-12345	11/13/00	S	5,000.000	CHASE MANHATTAN CORP NEW	U \$41.81	\$208,301.03		COMM CALC (Bonds @ 2.5%)		
369	AB-12345	01/03/01	NC	5,000.000	JP MORGAN CHASE & CO				CHASE MANHATTAN CORP		
370	AB-12345	01/03/01	NC	5,000.000	CHASE MANHATTAN CORP NEW				JP MORGAN CHASE & CO		
371	AB-12345	01/31/01	DIV		JP MORGAN CHASE & CO		\$1,600.00		DIVIDEND		
372	AB-12345	04/27/01	DIV		JP MORGAN CHASE & CO		\$1,700.00		DIVIDEND		
373	AB-12345	07/30/01	DIV		JP MORGAN CHASE & CO		\$1,700.00		DIVIDEND		
374	AB-12345	08/21/01	S	2,000.000	JP MORGAN CHASE & CO	U \$41.10	\$81,587.43		COMM CALC (Bonds @ 2.5%)		
375	AB-12345	10/30/01	DIV		JP MORGAN CHASE & CO		\$1,020.00		DIVIDEND		
376	AB-12345	01/30/02	DIV		JP MORGAN CHASE & CO		\$1,020.00		DIVIDEND		
377	AB-12345	04/25/02	S	3,000.000	JP MORGAN CHASE & CO	U \$34.85	\$103,743.65		COMM CALC (Bonds @ 2.5%)		
378	AB-12345	04/29/02	DIV		JP MORGAN CHASE & CO		\$1,020.00		DIVIDEND		
				25,200.000	25,200.000				\$191,401.10	\$33,480.00	\$224,881.10
379	AB-12345	08/29/97	O	750.000	CINERGY CORP	\$33.06	\$24,797.25		VALUED PER 08/29/97 PORT		
380	AB-12345	11/17/97	DIV		CINERGY CORP		\$337.50		DIVIDEND		
381	AB-12345	02/17/98	DIV		CINERGY CORP		\$337.50		DIVIDEND		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
382	AB-12345	05/15/98	DIV	CINERGY CORP			\$337.50		DIVIDEND		
383	AB-12345	08/17/98	DIV	CINERGY CORP			\$337.50		DIVIDEND		
384	AB-12345	11/16/98	DIV	CINERGY CORP			\$337.50		DIVIDEND		
385	AB-12345	02/16/99	DIV	CINERGY CORP			\$337.50		DIVIDEND		
386	AB-12345	05/17/99	DIV	CINERGY CORP			\$337.50		DIVIDEND		
387	AB-12345	08/16/99	DIV	CINERGY CORP			\$337.50		DIVIDEND		
388	AB-12345	11/15/99	DIV	CINERGY CORP			\$337.50		DIVIDEND		
389	AB-12345	02/15/00	DIV	CINERGY CORP			\$337.50		DIVIDEND		
390	AB-12345	03/29/00	D	750.000 CINERGY CORP			\$15,750.00		VALUED PER STMT TRANS		
391	AB-12345	05/05/00	R	750.000 CINERGY CORP		\$19,500.00			VALUED PER STMT TRANS		
392	AB-12345	08/15/00	DIV	CINERGY CORP			\$337.50		DIVIDEND		
393	AB-12345	11/15/00	DIV	CINERGY CORP			\$337.50		DIVIDEND		
394	AB-12345	02/15/01	DIV	CINERGY CORP			\$337.50		DIVIDEND		
395	AB-12345	05/15/01	DIV	CINERGY CORP			\$337.50		DIVIDEND		
396	AB-12345	08/15/01	DIV	CINERGY CORP			\$337.50		DIVIDEND		
397	AB-12345	11/15/01	DIV	CINERGY CORP			\$337.50		DIVIDEND		
398	AB-12345	02/15/02	DIV	CINERGY CORP			\$337.50		DIVIDEND		
399	AB-12345	04/30/02	I	750.000 CINERGY CORP	\$35.53		\$26,647.50		VALUED PER 04/30/02 PORT		
			1,500.000	1,500.000					(\$1,899.75)	\$5,737.50	\$3,837.75
400	AB-12345	11/09/99	S	100.000 CISCO SYS INC 200201 55 PUT	U	\$6.75	\$66,819.46		COMM CALC (Bonds @ 2.5%) OPEN		
401	AB-12345	03/23/00	NC	200.000 CISCO SYS INC 200201 27.5 PUT					CISCO SYS INC 200201 55 PUT		
402	AB-12345	03/23/00	NC	100.000 CISCO SYS INC 200201 55 PUT					CISCO SYS INC 200201 27.5 PUT		
403	AB-12345	03/29/00	D	200.000 CISCO SYS INC 200201 27.5 PUT		\$25,000.00			VALUED PER STMT TRANS		
404	AB-12345	05/05/00	R	100.000 CISCO SYS INC 200201 60 PUT			\$121,250.00		VALUED PER STMT TRANS		
405	AB-12345	05/05/00	R	200.000 CISCO SYS INC 200201 50 PUT			\$165,000.00		VALUED PER STMT TRANS		
406	AB-12345	05/05/00	R	5,000.000 CISCO SYS INC		\$338,750.00			VALUED PER STMT TRANS		

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## OPTION STRATEGY ROI ANALYSIS

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
407	AB-12345	05/22/00	B	100.000	CISCO SYS INC 200201 50 PUT	U	\$12.50	\$125,866.40			COMM CALC (Bonds @ 2.5%) CLOSE
408	AB-12345	05/25/00	S	5,000.000	CISCO SYS INC	U	\$54.31		\$270,923.94		COMM CALC (Bonds @ 2.5%)
409	AB-12345	05/26/00	B	100.000	CISCO SYS INC 200201 60 PUT	U	\$16.50	\$165,997.26			COMM CALC (Bonds @ 2.5%) CLOSE
410	AB-12345	10/13/00	B	100.000	CISCO SYS INC 200201 50 PUT	U	\$9.88	\$99,530.53			COMM CALC (Bonds @ 2.5%) CLOSE
				5,600.000	5,600.000						(\$131,150.79) \$0.00 (\$131,150.79)
411	AB-12345	09/11/98	B	1,000.000	TRAVELERS GROUP INC	U	\$39.88	\$40,139.89			COMM CALC (Bonds @ 2.5%)
412	AB-12345	09/11/98	B	2,000.000	TRAVELERS GROUP INC	U	\$39.31	\$79,159.50			COMM CALC (Bonds @ 2.5%)
413	AB-12345	10/09/98	NC	3,000.000	TRAVELERS GROUP INC						CITIGROUP INC
414	AB-12345	10/09/98	NC	3,000.000	CITIGROUP INC						TRAVELERS GROUP INC
415	AB-12345	11/25/98	DIV		CITIGROUP INC				\$540.00		DIVIDEND
416	AB-12345	01/13/99	S	100.000	CITIGROUP INC 200101 40 PUT		\$5.50		\$54,245.69		COMM CALC (Bonds @ 2.5%) OPEN
417	AB-12345	02/25/99	DIV		CITIGROUP INC				\$540.00		DIVIDEND
418	AB-12346	03/30/99	R	400.000	CITIGROUP INC			\$25,650.00			VALUED PER STMT TRANS
419	AB-12345	04/16/99	B	2,000.000	CITIGROUP INC		\$70.63	\$141,895.77			COMM CALC (Bonds @ 2.5%)
420	AB-12345	05/17/99	S	100.000	CITIGROUP INC 200101 60 PUT	U	\$7.38		\$73,048.80		COMM CALC (Bonds @ 2.5%) OPEN
421	AB-12345	05/27/99	DIV		CITIGROUP INC				\$1,050.00		DIVIDEND
422	AB-12346	05/27/99	DIV		CITIGROUP INC				\$84.00		DIVIDEND
423	AB-12345	06/01/99	DIV	2,500.000	CITIGROUP INC						STOCK DIVIDEND
424	AB-12346	06/01/99	DIV	200.000	CITIGROUP INC						STOCK DIVIDEND
425	AB-12345	06/01/99	NC	100.000	CITIGROUP INC 200101 40 PUT						CITIGROUP INC 200101 26.625 150 SHS PUT
426	AB-12345	06/01/99	NC	100.000	CITIGROUP INC 200101 40 150 SHS PUT						CITIGROUP INC 200101 60 PUT
427	AB-12345	06/01/99	NC	100.000	CITIGROUP INC 200101 26.625 150 SHS PUT						CITIGROUP INC 200101 40 PUT
428	AB-12345	06/01/99	NC	100.000	CITIGROUP INC 200101 60 PUT						CITIGROUP INC 200101 40 150 SHS PUT
429	AB-12345	06/24/99	B	2,500.000	CITIGROUP INC	U	\$44.19	\$110,848.25			COMM CALC (Bonds @ 2.5%)
430	AB-12345	08/27/99	DIV		CITIGROUP INC				\$1,400.00		DIVIDEND
431	AB-12346	08/27/99	DIV		CITIGROUP INC				\$84.00		DIVIDEND

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## OPTION STRATEGY ROI ANALYSIS

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432	AB-12345	11/08/99	S	200.000 CITIGROUP INC 200201 45 PUT	U	\$5.38	\$106,366.05		COMM CALC (Bonds @ 2.5%) OPEN		
433	AB-12345	11/24/99	DIV	CITIGROUP INC			\$1,400.00		DIVIDEND		
434	AB-12346	11/24/99	DIV	CITIGROUP INC			\$84.00		DIVIDEND		
435	AB-12345	02/25/00	DIV	CITIGROUP INC			\$1,600.00		DIVIDEND		
436	AB-12346	02/25/00	DIV	CITIGROUP INC			\$96.00		DIVIDEND		
437	AB-12345	03/17/00	B	20.000 CITIGROUP INC 200101 26.625 150 SHS PUT	U	\$0.25	\$789.49		COMM CALC (Bonds @ 2.5%) CLOSE		
438	AB-12345	03/29/00	D	10,000.000 CITIGROUP INC			\$607,500.00		VALUED PER STMT TRANS		
439	AB-12345	03/29/00	D	200.000 CITIGROUP INC 200201 45 PUT			\$78,750.00		VALUED PER STMT TRANS		
440	AB-12345	03/29/00	D	80.000 CITIGROUP INC 200101 26.625 150 SHS PUT			\$1,500.00		VALUED PER STMT TRANS		
441	AB-12345	03/29/00	D	100.000 CITIGROUP INC 200101 40 150 SHS PUT			\$11,250.00		VALUED PER STMT TRANS		
442	AB-12346	03/30/00	D	600.000 CITIGROUP INC			\$35,700.00		VALUED PER STMT TRANS		
443	AB-12345	05/05/00	R	10,000.000 CITIGROUP INC			\$595,630.00		VALUED PER STMT TRANS		
444	AB-12345	05/05/00	R	10,500.000 CITIGROUP INC			\$625,411.50		VALUED PER STMT TRANS		
445	AB-12346	05/11/00	R	600.000 CITIGROUP INC			\$35,362.80		VALUED PER STMT TRANS		
446	AB-12345	08/25/00	DIV	CITIGROUP INC			\$3,826.67		DIVIDEND		
447	AB-12346	08/25/00	DIV	CITIGROUP INC			\$112.00		DIVIDEND		
448	AB-12345	08/28/00	DIV	6,833.000 CITIGROUP INC					STOCK DIVIDEND		
449	AB-12346	08/28/00	DIV	200.000 CITIGROUP INC					STOCK DIVIDEND		
450	AB-12345	09/08/00	CR	CITIGROUP INC			\$18.44		CIL		
451	AB-12345	10/12/00	S	7,000.000 CITIGROUP INC		\$46.75	\$326,184.59		COMM CALC (Bonds @ 2.5%)		
452	AB-12345	11/22/00	DIV	CITIGROUP INC			\$2,846.62		DIVIDEND		
453	AB-12346	11/22/00	DIV	CITIGROUP INC			\$112.00		DIVIDEND		
454	AB-12345	11/29/00	S	5,000.000 CITIGROUP INC	U	\$49.06	\$244,549.82		COMM CALC (Bonds @ 2.5%)		
455	AB-12346	02/23/01	S	300.000 CITIGROUP INC	U	\$47.66	\$14,120.50		COMM CALC (Bonds @ 2.5%)		
456	AB-12346	02/23/01	DIV	CITIGROUP INC			\$112.00		DIVIDEND		
457	AB-12345	02/23/01	DIV	CITIGROUP INC			\$2,146.62		DIVIDEND		
458	AB-12345	03/12/01	S	5,000.000 CITIGROUP INC	U	\$46.60	\$231,240.64		COMM CALC (Bonds @ 2.5%)		
459	AB-12345	03/20/01	S	5,000.000 CITIGROUP INC	U	\$44.10	\$219,738.15		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
460	AB-12346	03/20/01	S	100.000 CITIGROUP INC	U	\$44.20	\$4,304.78		COMM CALC (Bonds @ 2.5%)		
461	AB-12346	04/03/01	S	100.000 CITIGROUP INC	U	\$43.28	\$4,258.92		COMM CALC (Bonds @ 2.5%)		
462	AB-12346	04/03/01	S	300.000 CITIGROUP INC	U	\$43.55	\$12,871.28		COMM CALC (Bonds @ 2.5%)		
463	AB-12345	05/25/01	DIV	CITIGROUP INC			\$746.62		DIVIDEND		
464	AB-12345	08/21/01	S	2,000.000 CITIGROUP INC	U	\$47.70	\$94,735.95		COMM CALC (Bonds @ 2.5%)		
465	AB-12345	08/24/01	DIV	CITIGROUP INC			\$853.28		DIVIDEND		
466	AB-12345	09/21/01	S	3,333.000 CITIGROUP INC	U	\$35.00	\$115,844.09		COMM CALC (Bonds @ 2.5%)		
				42,333.000					\$398,340.50	\$17,633.81	\$415,974.31
467	AB-12345	05/05/00	R	4,000.000 COLONIAL PROPERTIES TR		\$101,752.00			VALUED PER STMT TRANS		
468	AB-12345	08/04/00	DIV	COLONIAL PROPERTIES TR			\$2,400.00		DIVIDEND		
469	AB-12345	10/12/00	S	4,000.000 COLONIAL PROPERTIES TR	U	\$24.63	\$97,737.79		COMM CALC (Bonds @ 2.5%)		
				4,000.000					(\$4,014.21)	\$2,400.00	(\$1,614.21)
470	AB-12345	05/05/00	R	5,000.000 COMERICA INC		\$202,500.00			VALUED PER STMT TRANS		
471	AB-12345	07/03/00	DIV	COMERICA INC			\$2,000.00		DIVIDEND		
472	AB-12345	10/02/00	DIV	COMERICA INC			\$2,000.00		DIVIDEND		
473	AB-12345	11/20/00	S	5,000.000 COMERICA INC	U	\$48.68	\$242,612.38		COMM CALC (Bonds @ 2.5%)		
				5,000.000					\$40,112.38	\$4,000.00	\$44,112.38
474	AB-12345	04/16/99	B	10,000.000 COMPAQ COMPUTER CORP		\$23.94	\$240,129.50		COMM CALC (Bonds @ 2.5%)		
475	AB-12345	05/17/99	S	100.000 COMPAQ COMPUTER CORP 200101 25 PUT	U	\$5.50	\$54,360.76		COMM CALC (Bonds @ 2.5%) OPEN		
476	AB-12345	07/20/99	DIV	COMPAQ COMPUTER CORP			\$200.00		DIVIDEND		
477	AB-12345	10/20/99	DIV	COMPAQ COMPUTER CORP			\$200.00		DIVIDEND		
478	AB-12345	12/21/99	B	5,000.000 COMPAQ COMPUTER CORP	U	\$27.50	\$138,254.50		COMM CALC (Bonds @ 2.5%)		
479	AB-12345	12/22/99	B	5,000.000 COMPAQ COMPUTER CORP		\$28.25	\$142,004.50		COMM CALC (Bonds @ 2.5%)		
480	AB-12345	01/03/00	B	5,000.000 COMPAQ COMPUTER CORP		\$30.06	\$151,067.00		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI		
481	AB-12345	01/03/00	S	200.000	COMPAQ COMPUTER CORP 200201 30 PUT	U	\$7.38		\$146,233.86		COMM CALC (Bonds @ 2.5%) OPEN		
482	AB-12345	01/20/00	DIV		COMPAQ COMPUTER CORP				\$500.00		DIVIDEND		
483	AB-12345	03/29/00	D	25,000.000	COMPAQ COMPUTER CORP				\$701,575.00		VALUED PER STMT TRANS		
484	AB-12345	03/29/00	D	200.000	COMPAQ COMPUTER CORP 200201 30 PUT			\$153,750.00			VALUED PER STMT TRANS		
485	AB-12345	03/29/00	D	100.000	COMPAQ COMPUTER CORP 200101 25 PUT			\$35,000.00			VALUED PER STMT TRANS		
486	AB-12345	05/05/00	R	100.000	COMPAQ COMPUTER CORP 200101 25 PUT				\$32,500.00		VALUED PER STMT TRANS		
487	AB-12345	05/05/00	R	200.000	COMPAQ COMPUTER CORP 200201 30 PUT				\$156,250.00		VALUED PER STMT TRANS		
488	AB-12345	05/26/00	B	200.000	COMPAQ COMPUTER CORP 200201 30 PUT	U	\$8.13	\$163,810.29			COMM CALC (Bonds @ 2.5%) CLOSE		
489	AB-12345	05/26/00	B	100.000	COMPAQ COMPUTER CORP 200101 25 PUT	U	\$3.50	\$35,594.86			COMM CALC (Bonds @ 2.5%) CLOSE		
				25,600.000	25,600.000						\$31,308.97	\$900.00	\$32,208.97
490	AB-12345	08/29/97	O	1,000.000	CONS EDISON		\$30.63	\$30,625.00			VALUED PER 08/29/97 PORT		
491	AB-12345	09/15/97	DIV		CONS EDISON				\$525.00		DIVIDEND		
492	AB-12345	12/15/97	DIV		CONS EDISON				\$525.00		DIVIDEND		
493	AB-12345	01/12/98	NC	1,000.000	CONS EDISON CO						CONS EDISON		
494	AB-12345	01/12/98	NC		1,000.000	CONS EDISON					CONS EDISON CO		
495	AB-12345	03/16/98	DIV		CONS EDISON CO				\$530.00		DIVIDEND		
496	AB-12345	06/15/98	DIV		CONS EDISON CO				\$530.00		DIVIDEND		
497	AB-12345	09/15/98	DIV		CONS EDISON CO				\$530.00		DIVIDEND		
498	AB-12345	12/15/98	DIV		CONS EDISON CO				\$530.00		DIVIDEND		
499	AB-12345	03/15/99	DIV		CONS EDISON CO				\$535.00		DIVIDEND		
500	AB-12345	06/15/99	DIV		CONS EDISON CO				\$535.00		DIVIDEND		
501	AB-12345	09/15/99	DIV		CONS EDISON CO				\$535.00		DIVIDEND		
502	AB-12345	12/15/99	DIV		CONS EDISON CO				\$535.00		DIVIDEND		
503	AB-12345	03/15/00	DIV		CONS EDISON CO				\$545.00		DIVIDEND		
504	AB-12345	03/29/00	D	1,000.000	CONS EDISON CO				\$29,000.00		VALUED PER STMT TRANS		
505	AB-12345	05/05/00	R	1,000.000	CONS EDISON CO			\$34,000.00			VALUED PER STMT TRANS		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
506	AB-12345	06/15/00	DIV	CONS EDISON CO			\$545.00		DIVIDEND		
507	AB-12345	09/15/00	DIV	CONS EDISON CO			\$545.00		DIVIDEND		
508	AB-12345	12/15/00	DIV	CONS EDISON CO			\$545.00		DIVIDEND		
509	AB-12345	03/15/01	DIV	CONS EDISON CO			\$550.00		DIVIDEND		
510	AB-12345	06/15/01	DIV	CONS EDISON CO			\$550.00		DIVIDEND		
511	AB-12345	09/17/01	DIV	CONS EDISON CO			\$550.00		DIVIDEND		
512	AB-12345	12/17/01	DIV	CONS EDISON CO			\$550.00		DIVIDEND		
513	AB-12345	02/05/02	S	1,000.000 CONS EDISON CO	U	\$40.91	\$40,467.72		COMM CALC (Bonds @ 2.5%)		
			3,000.000	3,000.000					\$4,842.72	\$9,690.00	\$14,532.72
514	AB-12345	05/05/00	R	3,000.000 CORUS BANKSHARES INC		\$75,189.00			VALUED PER STMT TRANS		
515	AB-12345	05/19/00	S	200.000 CORUS BANKSHARES INC	U	\$25.25	\$4,995.05		COMM CALC (Bonds @ 2.5%)		
516	AB-12345	05/19/00	S	100.000 CORUS BANKSHARES INC	U	\$25.13	\$2,485.02		COMM CALC (Bonds @ 2.5%)		
517	AB-12345	05/19/00	S	100.000 CORUS BANKSHARES INC	U	\$25.38	\$2,510.03		COMM CALC (Bonds @ 2.5%)		
518	AB-12345	05/19/00	S	2,600.000 CORUS BANKSHARES INC	U	\$25.13	\$64,606.18		COMM CALC (Bonds @ 2.5%)		
			3,000.000	3,000.000					(\$592.72)	\$0.00	(\$592.72)
519	AB-12347	01/07/00	B	2,000.000 CYCOMM INTL INC NEW	U	\$1.19	\$2,450.75		COMM CALC (Bonds @ 2.5%)		
520	AB-12347	01/26/00	B	2,000.000 CYCOMM INTL INC NEW	U	\$1.88	\$3,848.25		COMM CALC (Bonds @ 2.5%)		
521	AB-12347	03/01/00	B	1,000.000 CYCOMM INTL INC NEW	U	\$1.88	\$1,929.50		COMM CALC (Bonds @ 2.5%)		
522	AB-12347	03/30/00	D	5,000.000 CYCOMM INTL INC NEW			\$11,875.00		VALUED PER STMT TRANS		
			5,000.000	5,000.000					\$3,646.50	\$0.00	\$3,646.50
523	AB-12347	02/22/00	B	200.000 DATA TRANSMISSION NETWORK	U	\$22.06	\$4,488.89		COMM CALC (Bonds @ 2.5%)		
524	AB-12347	03/06/00	S	200.000 DATA TRANSMISSION NETWORK	U	\$28.69	\$5,650.68		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		200.000	200.000						\$1,161.79	\$0.00	\$1,161.79
525	AB-12347	03/01/00	B	200.000	E DIGITAL CORP	U \$14.00	\$2,856.95		COMM CALC (Bonds @ 2.5%)		
526	AB-12347	03/06/00	B	100.000	E DIGITAL CORP	U \$14.75	\$1,529.49		COMM CALC (Bonds @ 2.5%)		
527	AB-12347	03/14/00	B	200.000	E DIGITAL CORP	U \$12.63	\$2,579.49		COMM CALC (Bonds @ 2.5%)		
528	AB-12347	03/30/00	D	500.000	E DIGITAL CORP			\$5,078.00	VALUED PER STMT TRANS		
		500.000	500.000						(\$1,887.93)	\$0.00	(\$1,887.93)
529	AB-12345	02/08/02	R	1,000.000	E-LOAN INC		\$1,320.00		VALUED PER STMT TRANS		
530	AB-12345	04/30/02	I	1,000.000	E-LOAN INC	\$1.23		\$1,230.00	VALUED PER 04/30/02 PORT		
		1,000.000	1,000.000						(\$90.00)	\$0.00	(\$90.00)
531	AB-12345	11/23/98	B	100.000	E.SPIRE COMMUNICATIONS INC	\$7.63	\$775.80		COMM CALC (Bonds @ 2.5%)		
532	AB-12345	11/23/98	B	500.000	E.SPIRE COMMUNICATIONS INC	\$7.63	\$3,879.00		COMM CALC (Bonds @ 2.5%)		
533	AB-12345	11/23/98	B	100.000	E.SPIRE COMMUNICATIONS INC	\$7.63	\$775.80		COMM CALC (Bonds @ 2.5%)		
534	AB-12345	11/23/98	B	600.000	E.SPIRE COMMUNICATIONS INC	\$7.63	\$4,654.80		COMM CALC (Bonds @ 2.5%)		
535	AB-12345	11/23/98	B	2,000.000	E.SPIRE COMMUNICATIONS INC	\$7.63	\$15,520.58		COMM CALC (Bonds @ 2.5%)		
536	AB-12345	11/24/98	B	700.000	E.SPIRE COMMUNICATIONS INC	\$7.81	\$5,603.65		COMM CALC (Bonds @ 2.5%)		
537	AB-12345	01/29/99	B	4,000.000	E.SPIRE COMMUNICATIONS INC	\$5.06	\$20,673.09		COMM CALC (Bonds @ 2.5%)		
538	AB-12345	01/29/99	B	1,000.000	E.SPIRE COMMUNICATIONS INC	\$5.00	\$5,104.60		COMM CALC (Bonds @ 2.5%)		
539	AB-12345	02/17/99	B	500.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$2,709.40		COMM CALC (Bonds @ 2.5%)		
540	AB-12345	02/17/99	B	1,800.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$9,753.83		COMM CALC (Bonds @ 2.5%)		
541	AB-12345	02/17/99	B	500.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$2,709.40		COMM CALC (Bonds @ 2.5%)		
542	AB-12345	02/17/99	B	1,000.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$5,418.80		COMM CALC (Bonds @ 2.5%)		
543	AB-12345	02/17/99	B	100.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$541.88		COMM CALC (Bonds @ 2.5%)		
544	AB-12345	02/17/99	B	500.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$2,709.40		COMM CALC (Bonds @ 2.5%)		
545	AB-12345	02/17/99	B	100.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$546.38		COMM CALC (Bonds @ 2.5%)		

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
546	AB-12345	02/17/99	B	500.000	E.SPIRE COMMUNICATIONS INC	\$5.31	\$2,709.40		COMM CALC (Bonds @ 2.5%)		
547	AB-12345	02/19/99	S	100.000	E.SPIRE COMMUNICATIONS INC 199909 5 PUT	\$1.63		\$15,666.22	COMM CALC (Bonds @ 2.5%) OPEN		
548	AB-12345	02/22/99	B	50,000.000	E.SPIRE COMMUNICATIONS INC	\$4.85	\$245,420.00		COMM CALC (Bonds @ 2.5%)		
549	AB-12345	02/22/99	B	20,000.000	E.SPIRE COMMUNICATIONS INC	\$4.85	\$98,168.00		COMM CALC (Bonds @ 2.5%)		
550	AB-12345	02/22/99	B	25,000.000	E.SPIRE COMMUNICATIONS INC	\$4.85	\$122,710.00		COMM CALC (Bonds @ 2.5%)		
551	AB-12345	02/22/99	B	16,000.000	E.SPIRE COMMUNICATIONS INC	\$4.81	\$77,964.50		COMM CALC (Bonds @ 2.5%)		
552	AB-12345	03/11/99	S	25,000.000	E.SPIRE COMMUNICATIONS INC	U \$9.85		\$244,737.29	COMM CALC (Bonds @ 2.5%)		
553	AB-12345	05/04/99	B	50.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	\$0.73	\$3,837.96		COMM CALC (Bonds @ 2.5%) OPEN		
554	AB-12345	05/05/99	B	17.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	U \$0.75	\$1,352.54		COMM CALC (Bonds @ 2.5%) OPEN		
555	AB-12345	05/05/99	B	2.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	U \$0.94	\$196.62		OPEN		
556	AB-12345	05/05/99	B	50.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	\$0.88	\$4,607.55		COMM CALC (Bonds @ 2.5%) OPEN		
557	AB-12345	05/06/99	B	25.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	U \$1.19	\$3,102.72		COMM CALC (Bonds @ 2.5%) OPEN		
558	AB-12345	05/06/99	B	6.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	\$1.13	\$711.65		COMM CALC (Bonds @ 2.5%) OPEN		
559	AB-12345	05/12/99	S	50.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	U \$1.75		\$8,475.89	COMM CALC (Bonds @ 2.5%) CLOSE		
560	AB-12345	05/19/99	S	25.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	U \$1.75		\$4,230.71	COMM CALC (Bonds @ 2.5%) CLOSE		
561	AB-12345	05/19/99	S	25.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	U \$2.25		\$5,485.18	COMM CALC (Bonds @ 2.5%) CLOSE		
562	AB-12345	05/20/99	S	25.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	U \$1.50		\$3,597.70	COMM CALC (Bonds @ 2.5%) CLOSE		
563	AB-12345	05/21/99	S	25.000	E.SPIRE COMMUNICATIONS INC 199905 12.5 CAL	\$0.38		\$805.95	COMM CALC (Bonds @ 2.5%) CLOSE		
564	AB-12345	09/17/99	B	100.000	E.SPIRE COMMUNICATIONS INC 199909 5 PUT				EXPIRED		
565	AB-12345	03/29/00	D	100,000.000	E.SPIRE COMMUNICATIONS INC			\$1,043,800.00	VALUED PER STMT TRANS		
566	AB-12345	05/05/00	R	216,800.000	E.SPIRE COMMUNICATIONS INC		\$1,070,558.40		VALUED PER STMT TRANS		
567	AB-12345	05/05/00	R	100,000.000	E.SPIRE COMMUNICATIONS INC		\$493,800.00		VALUED PER STMT TRANS		
568	AB-12345	05/25/00	S	200.000	E.SPIRE COMMUNICATIONS INC	U \$3.75		\$734.97	COMM CALC (Bonds @ 2.5%)		
569	AB-12345	05/25/00	S	400.000	E.SPIRE COMMUNICATIONS INC	U \$3.75		\$1,469.95	COMM CALC (Bonds @ 2.5%)		
570	AB-12345	05/25/00	S	100.000	E.SPIRE COMMUNICATIONS INC	U \$3.88		\$379.98			
571	AB-12345	05/25/00	S	1,000.000	E.SPIRE COMMUNICATIONS INC	U \$3.75		\$3,674.87	COMM CALC (Bonds @ 2.5%)		
572	AB-12345	05/25/00	S	100.000	E.SPIRE COMMUNICATIONS INC	U \$3.75		\$367.48			
573	AB-12345	05/25/00	S	100.000	E.SPIRE COMMUNICATIONS INC	U \$3.75		\$367.48			

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574	AB-12345	05/25/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$3,674.87		COMM CALC (Bonds @ 2.5%)		
575	AB-12345	05/25/00	S	1,600.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$6,079.79		COMM CALC (Bonds @ 2.5%)		
576	AB-12345	05/25/00	S	500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$1,837.43		COMM CALC (Bonds @ 2.5%)		
577	AB-12345	05/25/00	S	400.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$1,519.94		COMM CALC (Bonds @ 2.5%)		
578	AB-12345	05/25/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$3,674.87		COMM CALC (Bonds @ 2.5%)		
579	AB-12345	05/25/00	S	2,900.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$10,657.13		COMM CALC (Bonds @ 2.5%)		
580	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$367.48				
581	AB-12345	05/25/00	S	300.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$1,102.46		COMM CALC (Bonds @ 2.5%)		
582	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$367.48				
583	AB-12345	05/25/00	S	3,800.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$13,964.52		COMM CALC (Bonds @ 2.5%)		
584	AB-12345	05/25/00	S	500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$1,837.43		COMM CALC (Bonds @ 2.5%)		
585	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$367.48				
586	AB-12345	05/25/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$3,674.87		COMM CALC (Bonds @ 2.5%)		
587	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$367.48				
588	AB-12345	05/25/00	S	300.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$1,102.46		COMM CALC (Bonds @ 2.5%)		
589	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$367.48				
590	AB-12345	05/25/00	S	1,500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$5,699.80		COMM CALC (Bonds @ 2.5%)		
591	AB-12345	05/25/00	S	300.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$1,139.96		COMM CALC (Bonds @ 2.5%)		
592	AB-12345	05/25/00	S	1,500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$5,699.80		COMM CALC (Bonds @ 2.5%)		
593	AB-12345	05/25/00	S	1,100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$4,179.85		COMM CALC (Bonds @ 2.5%)		
594	AB-12345	05/25/00	S	1,700.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$6,459.78		COMM CALC (Bonds @ 2.5%)		
595	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$367.48				
596	AB-12345	05/25/00	S	1,200.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$4,409.85		COMM CALC (Bonds @ 2.5%)		
597	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$367.48				
598	AB-12345	05/25/00	S	500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$1,832.93		COMM CALC (Bonds @ 2.5%)		
599	AB-12345	05/25/00	S	2,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$7,599.74		COMM CALC (Bonds @ 2.5%)		
600	AB-12345	05/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$379.98				
601	AB-12345	05/25/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$3,799.87		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
602	AB-12345	05/25/00	S	1,500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$5,699.80		COMM CALC (Bonds @ 2.5%)		
603	AB-12345	05/25/00	S	4,700.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$17,859.39		COMM CALC (Bonds @ 2.5%)		
604	AB-12345	05/25/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.75	\$3,674.87		COMM CALC (Bonds @ 2.5%)		
605	AB-12345	05/25/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$3,799.87		COMM CALC (Bonds @ 2.5%)		
606	AB-12345	05/25/00	S	200.000 E.SPIRE COMMUNICATIONS INC	U	\$3.88	\$759.97		COMM CALC (Bonds @ 2.5%)		
607	AB-12345	09/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$311.01		COMM CALC (Bonds @ 2.5%)		
608	AB-12345	09/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$311.01		COMM CALC (Bonds @ 2.5%)		
609	AB-12345	09/25/00	S	2,100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$6,531.30		COMM CALC (Bonds @ 2.5%)		
610	AB-12345	09/25/00	S	500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$1,555.07		COMM CALC (Bonds @ 2.5%)		
611	AB-12345	09/25/00	S	8,500.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$26,431.38		COMM CALC (Bonds @ 2.5%)		
612	AB-12345	09/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$311.01		COMM CALC (Bonds @ 2.5%)		
613	AB-12345	09/25/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$3,110.14		COMM CALC (Bonds @ 2.5%)		
614	AB-12345	09/25/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$3.22	\$311.01		COMM CALC (Bonds @ 2.5%)		
615	AB-12345	09/26/00	S	1,700.000 E.SPIRE COMMUNICATIONS INC	U	\$2.91	\$4,782.96		COMM CALC (Bonds @ 2.5%)		
616	AB-12345	09/26/00	S	4,500.000 E.SPIRE COMMUNICATIONS INC	U	\$2.97	\$12,953.93		COMM CALC (Bonds @ 2.5%)		
617	AB-12345	09/26/00	S	5,500.000 E.SPIRE COMMUNICATIONS INC	U	\$2.97	\$15,832.58		COMM CALC (Bonds @ 2.5%)		
618	AB-12345	09/26/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.97	\$2,878.65		COMM CALC (Bonds @ 2.5%)		
619	AB-12345	09/26/00	S	700.000 E.SPIRE COMMUNICATIONS INC	U	\$2.94	\$1,993.18		COMM CALC (Bonds @ 2.5%)		
620	AB-12345	09/26/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$2.91	\$281.62				
621	AB-12345	09/26/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.97	\$2,878.65		COMM CALC (Bonds @ 2.5%)		
622	AB-12345	09/26/00	S	5,500.000 E.SPIRE COMMUNICATIONS INC	U	\$2.97	\$15,832.58		COMM CALC (Bonds @ 2.5%)		
623	AB-12345	10/11/00	S	5,100.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$11,435.04		COMM CALC (Bonds @ 2.5%)		
624	AB-12345	10/12/00	S	44,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.38	\$102,921.21		COMM CALC (Bonds @ 2.5%)		
625	AB-12345	10/13/00	S	1,400.000 E.SPIRE COMMUNICATIONS INC	U	\$2.22	\$3,016.40		COMM CALC (Bonds @ 2.5%)		
626	AB-12345	10/13/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.13	\$2,060.82		COMM CALC (Bonds @ 2.5%)		
627	AB-12345	10/13/00	S	4,400.000 E.SPIRE COMMUNICATIONS INC	U	\$2.13	\$9,063.14		COMM CALC (Bonds @ 2.5%)		
628	AB-12345	10/13/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.22	\$2,154.57		COMM CALC (Bonds @ 2.5%)		
629	AB-12345	10/13/00	S	8,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.25	\$17,486.60		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
630	AB-12345	10/13/00	S	2,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.25	\$4,371.65		COMM CALC (Bonds @ 2.5%)		
631	AB-12345	10/13/00	S	2,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.28	\$4,434.49		COMM CALC (Bonds @ 2.5%)		
632	AB-12345	10/13/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.13	\$2,060.82		COMM CALC (Bonds @ 2.5%)		
633	AB-12345	10/13/00	S	4,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.25	\$8,743.30		COMM CALC (Bonds @ 2.5%)		
634	AB-12345	10/13/00	S	200.000 E.SPIRE COMMUNICATIONS INC	U	\$2.19	\$424.66		COMM CALC (Bonds @ 2.5%)		
635	AB-12345	10/13/00	S	4,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.25	\$8,743.30		COMM CALC (Bonds @ 2.5%)		
636	AB-12345	10/13/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.13	\$2,060.82		COMM CALC (Bonds @ 2.5%)		
637	AB-12345	11/02/00	S	1,600.000 E.SPIRE COMMUNICATIONS INC	U	\$2.28	\$3,562.67		COMM CALC (Bonds @ 2.5%)		
638	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.41	\$2,351.66		COMM CALC (Bonds @ 2.5%)		
639	AB-12345	11/02/00	S	2,800.000 E.SPIRE COMMUNICATIONS INC	U	\$2.38	\$6,492.67		COMM CALC (Bonds @ 2.5%)		
640	AB-12345	11/02/00	S	1,800.000 E.SPIRE COMMUNICATIONS INC	U	\$2.38	\$4,176.75		COMM CALC (Bonds @ 2.5%)		
641	AB-12345	11/02/00	S	200.000 E.SPIRE COMMUNICATIONS INC	U	\$2.38	\$464.08		COMM CALC (Bonds @ 2.5%)		
642	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.41	\$2,350.67		COMM CALC (Bonds @ 2.5%)		
643	AB-12345	11/02/00	S	500.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$1,128.96		COMM CALC (Bonds @ 2.5%)		
644	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.41	\$2,351.66		COMM CALC (Bonds @ 2.5%)		
645	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.41	\$2,351.66		COMM CALC (Bonds @ 2.5%)		
646	AB-12345	11/02/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$2.41	\$235.17				
647	AB-12345	11/02/00	S	4,200.000 E.SPIRE COMMUNICATIONS INC	U	\$2.16	\$8,827.04		COMM CALC (Bonds @ 2.5%)		
648	AB-12345	11/02/00	S	2,500.000 E.SPIRE COMMUNICATIONS INC	U	\$2.25	\$5,488.56		COMM CALC (Bonds @ 2.5%)		
649	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.41	\$2,351.66		COMM CALC (Bonds @ 2.5%)		
650	AB-12345	11/02/00	S	1,700.000 E.SPIRE COMMUNICATIONS INC	U	\$2.28	\$3,785.35		COMM CALC (Bonds @ 2.5%)		
651	AB-12345	11/02/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$2.41	\$235.17				
652	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$2,257.92		COMM CALC (Bonds @ 2.5%)		
653	AB-12345	11/02/00	S	900.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$2,032.13		COMM CALC (Bonds @ 2.5%)		
654	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$2,257.92		COMM CALC (Bonds @ 2.5%)		
655	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$2,257.92		COMM CALC (Bonds @ 2.5%)		
656	AB-12345	11/02/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$2,257.92		COMM CALC (Bonds @ 2.5%)		
657	AB-12345	11/02/00	S	4,600.000 E.SPIRE COMMUNICATIONS INC	U	\$2.31	\$10,386.44		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
658	AB-12345	11/09/00	S	2,500.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$4,299.85		COMM CALC (Bonds @ 2.5%)		
659	AB-12345	11/09/00	S	4,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$6,879.76		COMM CALC (Bonds @ 2.5%)		
660	AB-12345	11/09/00	S	5,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$8,599.70		COMM CALC (Bonds @ 2.5%)		
661	AB-12345	11/09/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$171.99				
662	AB-12345	11/09/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.78	\$175.12				
663	AB-12345	11/09/00	S	3,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$5,159.82		COMM CALC (Bonds @ 2.5%)		
664	AB-12345	11/09/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.78	\$175.12				
665	AB-12345	11/09/00	S	2,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.78	\$3,502.38		COMM CALC (Bonds @ 2.5%)		
666	AB-12345	11/09/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.78	\$175.12				
667	AB-12345	11/09/00	S	1,500.000 E.SPIRE COMMUNICATIONS INC	U	\$1.78	\$2,626.79		COMM CALC (Bonds @ 2.5%)		
668	AB-12345	11/09/00	S	6,100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$10,491.64		COMM CALC (Bonds @ 2.5%)		
669	AB-12345	11/09/00	S	400.000 E.SPIRE COMMUNICATIONS INC	U	\$1.88	\$737.97		COMM CALC (Bonds @ 2.5%)		
670	AB-12345	11/09/00	S	4,600.000 E.SPIRE COMMUNICATIONS INC	U	\$1.88	\$8,486.71		COMM CALC (Bonds @ 2.5%)		
671	AB-12345	11/09/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.88	\$1,844.93		COMM CALC (Bonds @ 2.5%)		
672	AB-12345	11/09/00	S	2,900.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$4,987.83		COMM CALC (Bonds @ 2.5%)		
673	AB-12345	11/09/00	S	2,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.88	\$3,689.87		COMM CALC (Bonds @ 2.5%)		
674	AB-12345	11/09/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.88	\$184.49				
675	AB-12345	11/09/00	S	500.000 E.SPIRE COMMUNICATIONS INC	U	\$1.75	\$859.97		COMM CALC (Bonds @ 2.5%)		
676	AB-12345	11/09/00	S	4,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.88	\$7,375.25		COMM CALC (Bonds @ 2.5%)		
677	AB-12345	11/09/00	S	5,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.88	\$9,224.68		COMM CALC (Bonds @ 2.5%)		
678	AB-12345	11/10/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.69	\$165.74				
679	AB-12345	11/10/00	S	2,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.69	\$3,314.88		COMM CALC (Bonds @ 2.5%)		
680	AB-12345	11/10/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.69	\$1,657.44		COMM CALC (Bonds @ 2.5%)		
681	AB-12345	11/10/00	S	800.000 E.SPIRE COMMUNICATIONS INC	U	\$1.69	\$1,325.95		COMM CALC (Bonds @ 2.5%)		
682	AB-12345	11/10/00	S	1,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.70	\$1,668.57		COMM CALC (Bonds @ 2.5%)		
683	AB-12345	11/10/00	S	100.000 E.SPIRE COMMUNICATIONS INC	U	\$1.72	\$168.87				
684	AB-12345	11/10/00	S	5,000.000 E.SPIRE COMMUNICATIONS INC	U	\$1.66	\$8,130.97		COMM CALC (Bonds @ 2.5%)		
685	AB-12345	11/10/00	S	2,500.000 E.SPIRE COMMUNICATIONS INC	U	\$1.66	\$4,065.49		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

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686	AB-12345	11/10/00	S	1,000.000	E.SPIRE COMMUNICATIONS INC	U	\$1.69	\$1,657.44	COMM CALC (Bonds @ 2.5%)		
687	AB-12345	11/10/00	S	2,000.000	E.SPIRE COMMUNICATIONS INC	U	\$1.66	\$3,252.38	COMM CALC (Bonds @ 2.5%)		
688	AB-12345	11/10/00	S	100.000	E.SPIRE COMMUNICATIONS INC	U	\$1.69	\$165.74			
689	AB-12345	11/10/00	S	1,200.000	E.SPIRE COMMUNICATIONS INC	U	\$1.70	\$2,007.68	COMM CALC (Bonds @ 2.5%)		
690	AB-12345	11/10/00	S	600.000	E.SPIRE COMMUNICATIONS INC	U	\$1.70	\$1,003.84	COMM CALC (Bonds @ 2.5%)		
691	AB-12345	11/10/00	S	2,000.000	E.SPIRE COMMUNICATIONS INC	U	\$1.66	\$3,252.38	COMM CALC (Bonds @ 2.5%)		
692	AB-12345	11/10/00	S	10,000.000	E.SPIRE COMMUNICATIONS INC	U	\$1.53	\$15,011.98	COMM CALC (Bonds @ 2.5%)		
693	AB-12345	11/10/00	S	20,000.000	E.SPIRE COMMUNICATIONS INC	U	\$1.56	\$30,648.95	COMM CALC (Bonds @ 2.5%)		
694	AB-12345	11/10/00	S	10,000.000	E.SPIRE COMMUNICATIONS INC	U	\$1.53	\$15,011.98	COMM CALC (Bonds @ 2.5%)		
695	AB-12345	11/10/00	S	5,500.000	E.SPIRE COMMUNICATIONS INC	U	\$1.66	\$8,944.07	COMM CALC (Bonds @ 2.5%)		
696	AB-12345	11/10/00	S	5,000.000	E.SPIRE COMMUNICATIONS INC	U	\$1.53	\$7,505.99	COMM CALC (Bonds @ 2.5%)		
697	AB-12345	11/10/00	S	100.000	E.SPIRE COMMUNICATIONS INC	U	\$1.72	\$168.87			
698	AB-12345	04/30/02	I	25,000.000	E.SPIRE COMMUNICATIONS INC		\$0.00	\$25.00	VALUED PER 04/30/02 PORT		
			442,050.000	442,050.000					<b>(\$216,338.41)</b>	<b>\$0.00</b>	<b>(\$216,338.41)</b>
699	AB-12347	03/13/00	B	300.000	EAGLE WIRELESS INTL INC		\$17.00	\$5,183.78	COMM CALC (Bonds @ 2.5%)		
700	AB-12347	03/30/00	D	300.000	EAGLE WIRELESS INTL INC			\$3,543.90	VALUED PER STMT TRANS		
			300.000	300.000					<b>(\$1,639.88)</b>	<b>\$0.00</b>	<b>(\$1,639.88)</b>
701	AB-12345	08/29/97	O	1,000.000	EASTMAN KODAK CO		\$65.38	\$65,375.00	VALUED PER 08/29/97 PORT		
702	AB-12345	10/01/97	DIV		EASTMAN KODAK CO			\$440.00	DIVIDEND		
703	AB-12345	01/02/98	DIV		EASTMAN KODAK CO			\$440.00	DIVIDEND		
704	AB-12345	04/01/98	DIV		EASTMAN KODAK CO			\$440.00	DIVIDEND		
705	AB-12345	07/01/98	DIV		EASTMAN KODAK CO			\$440.00	DIVIDEND		
706	AB-12345	10/01/98	DIV		EASTMAN KODAK CO			\$440.00	DIVIDEND		
707	AB-12345	01/04/99	DIV		EASTMAN KODAK CO			\$440.00	DIVIDEND		
708	AB-12345	04/01/99	DIV		EASTMAN KODAK CO			\$440.00	DIVIDEND		

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**OPTION STRATEGY ROI ANALYSIS**

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709	AB-12345	07/01/99	DIV	EASTMAN KODAK CO			\$440.00		DIVIDEND		
710	AB-12345	10/01/99	DIV	EASTMAN KODAK CO			\$440.00		DIVIDEND		
711	AB-12345	01/03/00	DIV	EASTMAN KODAK CO			\$440.00		DIVIDEND		
712	AB-12345	03/29/00	D	1,000.000 EASTMAN KODAK CO			\$54,813.00		VALUED PER STMT TRANS		
713	AB-12345	04/03/00	DIV	EASTMAN KODAK CO			\$440.00		DIVIDEND		
714	AB-12345	05/05/00	R	1,000.000 EASTMAN KODAK CO		\$54,563.00			VALUED PER STMT TRANS		
715	AB-12345	07/03/00	DIV	EASTMAN KODAK CO			\$440.00		DIVIDEND		
716	AB-12345	09/27/00	S	1,000.000 EASTMAN KODAK CO	U	\$40.94	\$40,831.63		COMM CALC (Bonds @ 2.5%)		
717	AB-12345	10/02/00	DIV	EASTMAN KODAK CO			\$440.00		DIVIDEND		
			2,000.000	2,000.000					(\$24,293.37)	\$5,720.00	(\$18,573.37)
718	AB-12347	01/27/00	B	200.000 ECI TELECOM LTD ISRAEL	U	\$28.94	\$5,867.06		COMM CALC (Bonds @ 2.5%)		
719	AB-12347	03/02/00	DIV	ECI TELECOM LTD ISRAEL			\$7.50		DIVIDEND		
720	AB-12347	03/30/00	D	200.000 ECI TELECOM LTD ISRAEL			\$6,212.60		VALUED PER STMT TRANS		
			200.000	200.000					\$345.54	\$7.50	\$353.04
721	AB-12345	12/08/99	B	200.000 TECHNOLOGY SOLUTIONS CO	U	\$38.19	\$7,667.50		COMM CALC (Bonds @ 2.5%)		
722	AB-12345	12/08/99	B	800.000 TECHNOLOGY SOLUTIONS CO	U	\$38.19	\$30,670.00		COMM CALC (Bonds @ 2.5%)		
723	AB-12345	12/08/99	B	1,200.000 TECHNOLOGY SOLUTIONS CO	U	\$38.19	\$46,005.00		COMM CALC (Bonds @ 2.5%)		
724	AB-12345	12/08/99	B	900.000 TECHNOLOGY SOLUTIONS CO	U	\$38.19	\$34,508.25		COMM CALC (Bonds @ 2.5%)		
725	AB-12345	12/08/99	B	700.000 TECHNOLOGY SOLUTIONS CO	U	\$38.19	\$26,836.25		COMM CALC (Bonds @ 2.5%)		
726	AB-12345	12/09/99	B	1,200.000 TECHNOLOGY SOLUTIONS CO	U	\$38.63	\$46,714.50		COMM CALC (Bonds @ 2.5%)		
727	AB-12345	02/16/00	DIV	5,000.000 ELOYALTY CORP					STOCK DIVIDEND SPINOFF		
728	AB-12345	03/29/00	D	5,000.000 TECHNOLOGY SOLUTIONS CO			\$45,000.00		VALUED PER STMT TRANS		
729	AB-12345	03/29/00	D	5,000.000 ELOYALTY CORP			\$125,625.00		VALUED PER STMT TRANS		
730	AB-12345	05/01/00	S	100.000 ELOYALTY CORP	U	\$13.56	\$1,346.20		COMM CALC (Bonds @ 2.5%)		
731	AB-12345	05/01/00	S	300.000 ELOYALTY CORP	U	\$13.50	\$4,019.86		COMM CALC (Bonds @ 2.5%)		

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
732	AB-12345	05/01/00	S	3,500.000 ELOYALTY CORP	U	\$13.38	\$46,460.93		COMM CALC (Bonds @ 2.5%)		
733	AB-12345	05/01/00	S	100.000 ELOYALTY CORP	U	\$13.63	\$1,352.45		COMM CALC (Bonds @ 2.5%)		
734	AB-12345	05/01/00	S	5,000.000 ELOYALTY CORP	U	\$13.63	\$67,622.72		COMM CALC (Bonds @ 2.5%)		
735	AB-12345	05/01/00	S	5,300.000 ELOYALTY CORP	U	\$13.38	\$70,350.63		COMM CALC (Bonds @ 2.5%)		
736	AB-12345	05/02/00	S	300.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$1,732.44		COMM CALC (Bonds @ 2.5%)		
737	AB-12345	05/02/00	S	500.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$2,887.40		COMM CALC (Bonds @ 2.5%)		
738	AB-12345	05/02/00	S	1,000.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$5,774.80		COMM CALC (Bonds @ 2.5%)		
739	AB-12345	05/02/00	S	4,900.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$28,296.54		COMM CALC (Bonds @ 2.5%)		
740	AB-12345	05/02/00	S	500.000 TECHNOLOGY SOLUTIONS CO	U	\$6.00	\$2,949.90		COMM CALC (Bonds @ 2.5%)		
741	AB-12345	05/02/00	S	4,600.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$26,564.09		COMM CALC (Bonds @ 2.5%)		
742	AB-12345	05/02/00	S	100.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$577.48		COMM CALC (Bonds @ 2.5%)		
743	AB-12345	05/02/00	S	100.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$577.48		COMM CALC (Bonds @ 2.5%)		
744	AB-12345	05/02/00	S	100.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$577.48		COMM CALC (Bonds @ 2.5%)		
745	AB-12345	05/02/00	S	100.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$577.48		COMM CALC (Bonds @ 2.5%)		
746	AB-12345	05/02/00	S	900.000 TECHNOLOGY SOLUTIONS CO	U	\$6.00	\$5,309.82		COMM CALC (Bonds @ 2.5%)		
747	AB-12345	05/02/00	S	1,800.000 TECHNOLOGY SOLUTIONS CO	U	\$5.88	\$10,390.14		COMM CALC (Bonds @ 2.5%)		
748	AB-12345	05/02/00	S	100.000 TECHNOLOGY SOLUTIONS CO	U	\$6.00	\$589.98		COMM CALC (Bonds @ 2.5%)		
749	AB-12345	05/05/00	R	15,000.000 ELOYALTY CORP		\$300,000.00			VALUED PER STMT TRANS		
750	AB-12345	05/05/00	R	4,300.000 ELOYALTY CORP		\$86,000.00			VALUED PER STMT TRANS		
751	AB-12345	05/05/00	R	5,000.000 TECHNOLOGY SOLUTIONS CO		\$29,065.00			VALUED PER STMT TRANS		
752	AB-12345	05/05/00	R	15,000.000 TECHNOLOGY SOLUTIONS CO		\$87,195.00			VALUED PER STMT TRANS		
753	AB-12345	05/25/00	S	100.000 ELOYALTY CORP	U	\$14.44	\$1,428.70		COMM CALC (Bonds @ 2.5%)		
754	AB-12345	05/25/00	S	300.000 ELOYALTY CORP	U	\$14.25	\$4,225.35		COMM CALC (Bonds @ 2.5%)		
755	AB-12345	05/26/00	S	1,600.000 ELOYALTY CORP	U	\$13.19	\$21,014.79		COMM CALC (Bonds @ 2.5%)		
756	AB-12345	05/26/00	S	500.000 ELOYALTY CORP	U	\$13.19	\$6,568.53		COMM CALC (Bonds @ 2.5%)		
757	AB-12345	05/26/00	S	600.000 ELOYALTY CORP	U	\$13.19	\$7,882.23		COMM CALC (Bonds @ 2.5%)		
758	AB-12345	05/26/00	S	100.000 ELOYALTY CORP	U	\$13.19	\$1,313.70		COMM CALC (Bonds @ 2.5%)		
759	AB-12345	05/26/00	S	100.000 ELOYALTY CORP	U	\$13.19	\$1,313.70		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
760	AB-12345	05/26/00	S	100.000 ELOYALTY CORP	U	\$13.19	\$1,313.70				
761	AB-12345	05/26/00	S	1,100.000 ELOYALTY CORP	U	\$13.19	\$14,450.76		COMM CALC (Bonds @ 2.5%)		
762	AB-12345	05/26/00	S	100.000 ELOYALTY CORP	U	\$13.19	\$1,313.70				
763	AB-12345	05/26/00	S	300.000 ELOYALTY CORP	U	\$13.19	\$3,941.11		COMM CALC (Bonds @ 2.5%)		
764	AB-12345	05/26/00	S	100.000 ELOYALTY CORP	U	\$13.19	\$1,313.70				
765	AB-12345	10/13/00	S	500.000 TECHNOLOGY SOLUTIONS CO	U	\$2.19	\$1,058.16		COMM CALC (Bonds @ 2.5%)		
766	AB-12345	10/13/00	S	2,700.000 TECHNOLOGY SOLUTIONS CO	U	\$2.19	\$5,709.61		COMM CALC (Bonds @ 2.5%)		
767	AB-12345	10/13/00	S	1,700.000 TECHNOLOGY SOLUTIONS CO	U	\$2.19	\$3,597.75		COMM CALC (Bonds @ 2.5%)		
768	AB-12345	10/13/00	S	100.000 TECHNOLOGY SOLUTIONS CO	U	\$2.19	\$211.63				
				49,300.000							
				49,300.000					(\$169,421.56)	\$0.00	(\$169,421.56)
769	AB-12347	10/11/00	B	300.000 ENERGY CONVERSION DEVICES	U	\$32.00	\$9,654.49		COMM CALC (Bonds @ 2.5%)		
770	AB-12347	02/09/01	S	300.000 ENERGY CONVERSION DEVICES	U	\$23.63	\$6,991.24		COMM CALC (Bonds @ 2.5%)		
				300.000							
				300.000					(\$2,663.25)	\$0.00	(\$2,663.25)
771	AB-12345	10/15/97	B	3,000.000 ENZON INC		\$6.06	\$18,559.13		COMM CALC (Bonds @ 2.5%)		
772	AB-12345	10/17/97	B	2,000.000 ENZON INC	U	\$6.88	\$14,031.30		COMM CALC (Bonds @ 2.5%)		
773	AB-12345	03/10/99	B	5,000.000 ENZON INC	U	\$16.36	\$82,210.50		COMM CALC (Bonds @ 2.5%)		
774	AB-12345	03/29/00	D	10,000.000 ENZON INC			\$409,380.00		VALUED PER STMT TRANS		
775	AB-12345	05/05/00	R	200.000 ENZON INC 200011 35 PUT			\$192,500.00		VALUED PER STMT TRANS		
776	AB-12345	05/05/00	R	10,000.000 ENZON INC			\$357,500.00		VALUED PER STMT TRANS		
777	AB-12345	05/05/00	R	4,000.000 ENZON INC			\$143,000.00		VALUED PER STMT TRANS		
778	AB-12345	05/26/00	B	200.000 ENZON INC 200011 35 PUT	U	\$13.38	\$269,153.80		COMM CALC (Bonds @ 2.5%) CLOSE		
779	AB-12345	11/02/00	S	2,000.000 ENZON INC	U	\$74.13	\$148,025.05		COMM CALC (Bonds @ 2.5%)		
780	AB-12345	11/02/00	S	100.000 ENZON INC	U	\$74.13	\$7,401.25		COMM CALC (Bonds @ 2.5%)		
781	AB-12345	11/02/00	S	1,000.000 ENZON INC	U	\$74.13	\$74,008.02		COMM CALC (Bonds @ 2.5%)		
782	AB-12345	11/02/00	S	300.000 ENZON INC	U	\$74.25	\$22,241.25		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
783	AB-12345	11/02/00	S	1,000.000 ENZON INC	U	\$74.25	\$74,137.52		COMM CALC (Bonds @ 2.5%)		
784	AB-12345	11/02/00	S	100.000 ENZON INC	U	\$74.13	\$7,401.25		COMM CALC (Bonds @ 2.5%)		
785	AB-12345	11/02/00	S	1,000.000 ENZON INC	U	\$74.38	\$74,262.52		COMM CALC (Bonds @ 2.5%)		
786	AB-12345	11/02/00	S	500.000 ENZON INC	U	\$74.50	\$37,193.75		COMM CALC (Bonds @ 2.5%)		
787	AB-12345	11/02/00	S	1,000.000 ENZON INC	U	\$74.13	\$74,012.52		COMM CALC (Bonds @ 2.5%)		
788	AB-12345	11/20/00	S	500.000 ENZON INC	U	\$57.13	\$28,461.54		COMM CALC (Bonds @ 2.5%)		
789	AB-12345	11/20/00	S	200.000 ENZON INC	U	\$57.25	\$11,409.61		COMM CALC (Bonds @ 2.5%)		
790	AB-12345	11/20/00	S	100.000 ENZON INC	U	\$57.25	\$5,704.80		COMM CALC (Bonds @ 2.5%)		
791	AB-12345	11/20/00	S	300.000 ENZON INC	U	\$57.13	\$17,076.92		COMM CALC (Bonds @ 2.5%)		
792	AB-12345	11/20/00	S	100.000 ENZON INC	U	\$57.13	\$5,692.30		COMM CALC (Bonds @ 2.5%)		
793	AB-12345	11/20/00	S	1,500.000 ENZON INC	U	\$57.13	\$85,384.64		COMM CALC (Bonds @ 2.5%)		
794	AB-12345	11/20/00	S	500.000 ENZON INC	U	\$57.13	\$28,461.54		COMM CALC (Bonds @ 2.5%)		
795	AB-12345	11/20/00	S	800.000 ENZON INC	U	\$57.13	\$45,533.97		COMM CALC (Bonds @ 2.5%)		
796	AB-12345	04/30/02	I	3,000.000 ENZON INC		\$37.24	\$111,720.00		VALUED PER 04/30/02 PORT		
				24,200.000					\$575,553.72	\$0.00	\$575,553.72
797	AB-12347	02/17/99	B	2,000.000 ESPIRE COMMUNICATIONS INC		\$5.37	\$10,998.15		COMM CALC (Bonds @ 2.5%)		
798	AB-12347	03/09/99	S	2,000.000 ESPIRE COMMUNICATIONS INC	U	\$8.17	\$16,222.95		COMM CALC (Bonds @ 2.5%)		
				2,000.000					\$5,224.80	\$0.00	\$5,224.80
799	AB-12345	12/10/99	S	300.000 FEDERAL HOME LN MTG 200101 45 PUT	U	\$4.25	\$125,978.76		COMM CALC (Bonds @ 2.5%) OPEN		
800	AB-12345	03/29/00	D	300.000 FEDERAL HOME LN MTG 200101 45 PUT			\$166,875.00		VALUED PER STMT TRANS		
801	AB-12345	05/05/00	R	255.000 FEDERAL HOME LN MTG 200101 45 PUT			\$176,906.25		VALUED PER STMT TRANS		
802	AB-12345	05/22/00	B	255.000 FEDERAL HOME LN MTG 200101 45 PUT	U	\$5.46	\$140,723.58		COMM CALC (Bonds @ 2.5%) CLOSE		
				555.000					(\$4,713.57)	\$0.00	(\$4,713.57)
803	AB-12345	03/13/00	S	200.000 FEDERAL HOME LN MTG 200201 40 PUT	U	\$7.00	\$138,758.65		COMM CALC (Bonds @ 2.5%) OPEN		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
804	AB-12345	03/29/00	D	200.000	FEDERAL HOME LN MTG 200201 40 PUT		\$101,250.00		VALUED PER STMT TRANS		
805	AB-12345	05/05/00	R	200.000	FEDERAL HOME LN MTG 200201 40 PUT		\$123,750.00		VALUED PER STMT TRANS		
806	AB-12345	05/25/00	B	200.000	FEDERAL HOME LN MTG 200201 40 PUT	U	\$5.25	\$106,122.18	COMM CALC (Bonds @ 2.5%) CLOSE		
				400.000	400.000				\$55,136.47	\$0.00	\$55,136.47
807	AB-12345	11/05/99	S	200.000	FEDERAL HOME LN MTG 200201 50 PUT	U	\$6.75	\$133,775.18	COMM CALC (Bonds @ 2.5%) OPEN		
808	AB-12345	03/29/00	D	200.000	FEDERAL HOME LN MTG 200201 50 PUT		\$198,750.00		VALUED PER STMT TRANS		
809	AB-12345	05/05/00	R	200.000	FEDERAL HOME LN MTG 200201 50 PUT		\$235,000.00		VALUED PER STMT TRANS		
810	AB-12345	05/25/00	B	200.000	FEDERAL HOME LN MTG 200201 50 PUT	U	\$10.19	\$205,195.24	COMM CALC (Bonds @ 2.5%) CLOSE		
				400.000	400.000				(\$35,170.06)	\$0.00	(\$35,170.06)
811	AB-12345	08/29/97	O	5,000.000	FIRST PACIFIC NETWORKS INC		\$0.02	\$100.00	VALUED PER 08/29/97 PORT		
812	AB-12345	03/29/00	D	5,000.000	FIRST PACIFIC NETWORKS INC			\$15.00	VALUED PER STMT TRANS		
813	AB-12345	05/05/00	R	5,000.000	FIRST PACIFIC NETWORKS INC			\$20.00	VALUED PER STMT TRANS		
814	AB-12345	04/30/02	I	5,000.000	FIRST PACIFIC NETWORKS INC				NOT VALUED PER 04/30/02 PORT		
				10,000.000	10,000.000				(\$105.00)	\$0.00	(\$105.00)
815	AB-12345	05/05/00	R	5,000.000	FIRST UNION CORP		\$156,250.00		VALUED PER STMT TRANS		
816	AB-12345	06/15/00	DIV		FIRST UNION CORP			\$2,400.00	DIVIDEND		
817	AB-12345	09/15/00	DIV		FIRST UNION CORP			\$2,400.00	DIVIDEND		
818	AB-12345	11/10/00	S	5,000.000	FIRST UNION CORP	U	\$30.44	\$151,427.92	COMM CALC (Bonds @ 2.5%)		
				5,000.000	5,000.000				(\$4,822.08)	\$4,800.00	(\$22.08)
819	AB-12345	05/05/00	R	524.000	FIRSTENERGY CORP		\$12,543.51		VALUED PER STMT TRANS		
820	AB-12345	06/01/00	DIV		FIRSTENERGY CORP			\$196.50	DIVIDEND		
821	AB-12345	09/01/00	DIV		FIRSTENERGY CORP			\$196.50	DIVIDEND		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
822	AB-12345	12/01/00	DIV	FIRSTENERGY CORP			\$196.50		DIVIDEND		
823	AB-12345	03/01/01	DIV	FIRSTENERGY CORP			\$196.50		DIVIDEND		
824	AB-12345	06/01/01	DIV	FIRSTENERGY CORP			\$196.50		DIVIDEND		
825	AB-12345	09/04/01	DIV	FIRSTENERGY CORP			\$196.50		DIVIDEND		
826	AB-12345	12/03/01	DIV	FIRSTENERGY CORP			\$146.30		DIVIDEND		
827	AB-12345	12/07/01	DIV	FIRSTENERGY CORP			\$50.20		DIVIDEND		
828	AB-12345	03/01/02	DIV	FIRSTENERGY CORP			\$196.50		DIVIDEND		
829	AB-12345	04/30/02	I	524.000 FIRSTENERGY CORP	\$33.30		\$17,449.20		VALUED PER 04/30/02 PORT		
			524.000	524.000					\$4,905.69	\$1,572.00	\$6,477.69
830	AB-12347	01/24/01	B	300.000 FOUNDRY NETWORKS INC	U \$20.94	\$6,372.93			COMM CALC (Bonds @ 2.5%)		
831	AB-12347	01/31/01	S	10.000 FOUNDRY NETWORKS INC 200103 17.5 PUT	U \$1.25		\$1,162.71		COMM CALC (Bonds @ 2.5%) OPEN		
832	AB-12347	02/09/01	B	10.000 FOUNDRY NETWORKS INC 200103 17.5 PUT	U \$3.75	\$3,863.03			COMM CALC (Bonds @ 2.5%) CLOSE		
833	AB-12347	02/09/01	S	10.000 FOUNDRY NETWORKS INC 200109 15 PUT	U \$4.75		\$4,628.38		COMM CALC (Bonds @ 2.5%) OPEN		
834	AB-12347	02/09/01	S	300.000 FOUNDRY NETWORKS INC	U \$16.06		\$4,737.24		COMM CALC (Bonds @ 2.5%)		
835	AB-12347	02/26/01	B	5.000 FOUNDRY NETWORKS INC 200109 15 PUT	U \$5.63	\$2,937.92			COMM CALC (Bonds @ 2.5%) CLOSE		
836	AB-12347	04/04/01	B	5.000 FOUNDRY NETWORKS INC 200109 15 PUT	U \$9.25	\$4,724.67			COMM CALC (Bonds @ 2.5%) CLOSE		
			320.000	320.000					(\$7,370.22)	\$0.00	(\$7,370.22)
837	AB-12346	04/07/99	B	500.000 FRONTIER CORP	\$47.31	\$23,878.07			COMM CALC (Bonds @ 2.5%)		
838	AB-12345	04/21/99	S	100.000 GLOBAL CROSSING LTD 199910 40 PUT	U \$6.00		\$59,285.22		COMM CALC (Bonds @ 2.5%) OPEN		
839	AB-12346	05/03/99	DIV	FRONTIER CORP			\$25.00		DIVIDEND		
840	AB-12346	08/02/99	DIV	FRONTIER CORP			\$25.00		DIVIDEND		
841	AB-12345	09/14/99	S	100.000 GLOBAL CROSSING LTD 200004 30 PUT	U \$9.03		\$89,494.27		COMM CALC (Bonds @ 2.5%) OPEN		
842	AB-12345	09/29/99	B	2,000.000 GLOBAL CROSSING LTD	\$40.00	\$80,922.69			COMM CALC (Bonds @ 2.5%)		
843	AB-12345	09/29/99	B	20.000 GLOBAL CROSSING LTD 199910 40 PUT					ASSIGNED		
844	AB-12345	09/30/99	B	100.000 GLOBAL CROSSING LTD 199910 40 PUT	U \$14.25	\$143,507.21			COMM CALC (Bonds @ 2.5%) CLOSE		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
845	AB-12345	09/30/99	S	100.000 GLOBAL CROSSING LTD 200001 40 PUT	U	\$14.50	\$143,979.02		COMM CALC (Bonds @ 2.5%) OPEN		
846	AB-12346	09/30/99	NC	1,025.000 GLOBAL CROSSING LTD					FRONTIER CORP		
847	AB-12346	09/30/99	NC	500.000 FRONTIER CORP					GLOBAL CROSSING LTD		
848	AB-12345	10/01/99	S	100.000 GLOBAL CROSSING LTD 200004 25 PUT	U	\$4.25	\$41,821.49		COMM CALC (Bonds @ 2.5%) OPEN		
849	AB-12345	10/04/99	S	20.000 GLOBAL CROSSING LTD 199910 40 PUT	U	\$14.63	\$28,934.13		COMM CALC (BONDS @ 2.5%) OPEN		
850	AB-12345	10/14/99	B	3,000.000 GLOBAL CROSSING LTD		\$37.06	\$111,899.65		COMM CALC (Bonds @ 2.5%)		
851	AB-12345	10/14/99	S	100.000 GLOBAL CROSSING LTD 200101 40 PUT	U	\$10.75	\$106,687.26		COMM CALC (BONDS @ 2.5%) OPEN		
852	AB-12345	11/11/99	S	200.000 GLOBAL CROSSING LTD 200201 30 PUT	U	\$7.13	\$141,250.39		COMM CALC (Bonds @ 2.5%) OPEN		
853	AB-12345	11/15/99	B	2,000.000 GLOBAL CROSSING LTD	U	\$42.94	\$86,175.00		COMM CALC (Bonds @ 2.5%)		
854	AB-12345	11/15/99	B	3,000.000 GLOBAL CROSSING LTD	U	\$43.00	\$129,454.50		COMM CALC (Bonds @ 2.5%)		
855	AB-12345	01/21/00	B	100.000 GLOBAL CROSSING LTD 200001 40 PUT					EXPIRED		
856	AB-12345	02/14/00	S	200.000 GLOBAL CROSSING LTD 200201 40 PUT	U	\$7.38	\$146,233.86		COMM CALC (Bonds @ 2.5%) OPEN		
857	AB-12345	02/15/00	S	100.000 GLOBAL CROSSING LTD 200201 40 PUT	U	\$6.90	\$68,252.81		COMM CALC (Bonds @ 2.5%) OPEN		
858	AB-12345	02/18/00	S	200.000 GLOBAL CROSSING LTD 200201 30 PUT	U	\$4.13	\$80,594.44		COMM CALC (Bonds @ 2.5%) OPEN		
859	AB-12345	02/18/00	S	200.000 GLOBAL CROSSING LTD 200201 35 PUT	U	\$6.00	\$118,824.75		COMM CALC (Bonds @ 2.5%) OPEN		
860	AB-12345	02/22/00	S	200.000 GLOBAL CROSSING LTD 200201 30 PUT	U	\$4.50	\$88,923.89		COMM CALC (Bonds @ 2.5%) OPEN		
861	AB-12346	03/09/00	S	50.000 GLOBAL CROSSING LTD 200201 35 PUT	U	\$5.13	\$25,196.84		COMM CALC (Bonds @ 2.5%) OPEN		
862	AB-12345	03/29/00	D	600.000 GLOBAL CROSSING LTD 200201 30 PUT			\$288,750.00		VALUED PER STMT TRANS		
863	AB-12345	03/29/00	D	200.000 GLOBAL CROSSING LTD 200201 35 PUT			\$140,000.00		VALUED PER STMT TRANS		
864	AB-12345	03/29/00	D	300.000 GLOBAL CROSSING LTD 200201 40 PUT			\$288,750.00		VALUED PER STMT TRANS		
865	AB-12345	03/29/00	D	100.000 GLOBAL CROSSING LTD 200101 40 PUT			\$76,250.00		VALUED PER STMT TRANS		
866	AB-12345	03/29/00	D	100.000 GLOBAL CROSSING LTD 200004 25 PUT			\$2,500.00		VALUED PER STMT TRANS		
867	AB-12345	03/29/00	D	100.000 GLOBAL CROSSING LTD 200004 30 PUT			\$1,875.00		VALUED PER STMT TRANS		
868	AB-12345	03/29/00	D	10,000.000 GLOBAL CROSSING LTD			\$430,630.00		VALUED PER STMT TRANS		
869	AB-12346	03/30/00	D	50.000 GLOBAL CROSSING LTD 200201 35 PUT			\$35,000.00		VALUED PER STMT TRANS		
870	AB-12346	03/30/00	D	1,025.000 GLOBAL CROSSING LTD			\$44,395.82		VALUED PER STMT TRANS		
871	AB-12345	05/05/00	R	600.000 GLOBAL CROSSING LTD 200201 30 PUT			\$510,000.00		VALUED PER STMT TRANS		
872	AB-12345	05/05/00	R	20,000.000 GLOBAL CROSSING LTD			\$695,000.00		VALUED PER STMT TRANS		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
873	AB-12345	05/05/00	R	10,250.00	GLOBAL CROSSING LTD		\$356,187.50		VALUED PER STMT TRANS		
874	AB-12345	05/05/00	R	100.000	GLOBAL CROSSING LTD 200101 40 PUT			\$116,250.00	VALUED PER STMT TRANS		
875	AB-12345	05/05/00	R	300.000	GLOBAL CROSSING LTD 200201 40 PUT			\$438,750.00	VALUED PER STMT TRANS		
876	AB-12345	05/05/00	R	200.000	GLOBAL CROSSING LTD 200201 35 PUT			\$227,500.00	VALUED PER STMT TRANS		
877	AB-12346	05/11/00	R	1,025.000	GLOBAL CROSSING LTD		\$32,992.70		VALUED PER STMT TRANS		
878	AB-12346	05/15/00	R	50.000	GLOBAL CROSSING LTD 200201 35 PUT			\$58,750.00	VALUED PER STMT TRANS		
879	AB-12345	05/19/00	S	3,800.000	GLOBAL CROSSING LTD	U	\$28.88	\$109,336.84	COMM CALC (Bonds @ 2.5%)		
880	AB-12345	05/19/00	S	6,200.000	GLOBAL CROSSING LTD	U	\$28.88	\$178,399.03	COMM CALC (Bonds @ 2.5%)		
881	AB-12345	05/22/00	B	300.000	GLOBAL CROSSING LTD 200201 30 PUT	U	\$10.96	\$330,925.38	COMM CALC (Bonds @ 2.5%) CLOSE		
882	AB-12345	09/27/00	B	300.000	GLOBAL CROSSING LTD 200201 30 PUT	U	\$8.38	\$253,171.84	COMM CALC (Bonds @ 2.5%) CLOSE		
883	AB-12345	09/27/00	B	300.000	GLOBAL CROSSING LTD 200201 40 PUT	U	\$15.00	\$452,572.07	COMM CALC (Bonds @ 2.5%) CLOSE		
884	AB-12347	10/11/00	B	500.000	GLOBAL CROSSING LTD	U	\$21.63	\$10,867.00	COMM CALC (Bonds @ 2.5%)		
885	AB-12345	10/17/00	S	20,250.000	GLOBAL CROSSING LTD	U	\$23.13	\$466,742.39	COMM CALC (BONDS @ 2.5%)		
886	AB-12345	11/06/00	B	25.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
887	AB-12345	11/06/00	B	2,500.000	GLOBAL CROSSING LTD		\$40.00	\$100,129.50	COMM CALC (Bonds @ 2.5%)		
888	AB-12345	11/10/00	S	2,500.000	GLOBAL CROSSING LTD	U	\$17.44	\$43,337.79	COMM CALC (Bonds @ 2.5%)		
889	AB-12346	11/15/00	S	525.000	GLOBAL CROSSING LTD	U	\$15.88	\$8,183.60	COMM CALC (Bonds @ 2.5%)		
890	AB-12345	11/28/00	B	2.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
891	AB-12345	11/28/00	B	200.000	GLOBAL CROSSING LTD		\$35.00	\$7,054.50	COMM CALC (Bonds @ 2.5%)		
892	AB-12346	11/29/00	S	500.000	GLOBAL CROSSING LTD	U	\$12.44	\$6,097.71	COMM CALC (Bonds @ 2.5%)		
893	AB-12345	11/30/00	B	24.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
894	AB-12345	11/30/00	B	2,400.000	GLOBAL CROSSING LTD		\$40.00	\$96,526.33	COMM CALC (Bonds @ 2.5%)		
895	AB-12346	12/04/00	B	15.000	GLOBAL CROSSING LTD 200201 35 PUT		\$22.88	\$34,889.52	COMM CALC (Bonds @ 2.5%) CLOSE		
896	AB-12345	12/05/00	B	1,900.000	GLOBAL CROSSING LTD		\$40.00	\$76,289.50	COMM CALC (Bonds @ 2.5%)		
897	AB-12345	12/05/00	B	19.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
898	AB-12345	12/07/00	B	1.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
899	AB-12345	12/07/00	B	100.000	GLOBAL CROSSING LTD		\$40.00	\$4,039.49	COMM CALC (Bonds @ 2.5%)		
900	AB-12345	12/13/00	B	5.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
901	AB-12345	12/13/00	B	500.000	GLOBAL CROSSING LTD	\$40.00	\$20,140.75		COMM CALC (Bonds @ 2.5%)		
902	AB-12345	12/13/00	B	11.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
903	AB-12345	12/13/00	B	1,100.000	GLOBAL CROSSING LTD	\$40.00	\$44,299.76		COMM CALC (Bonds @ 2.5%)		
904	AB-12345	12/19/00	B	600.000	GLOBAL CROSSING LTD	\$40.00	\$24,453.32		COMM CALC (Bonds @ 2.5%)		
905	AB-12345	12/19/00	B	6.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
906	AB-12345	12/20/00	S	6,200.000	GLOBAL CROSSING LTD	U \$13.63	\$83,723.68		COMM CALC (Bonds @ 2.5%)		
907	AB-12345	12/21/00	B	300.000	GLOBAL CROSSING LTD	\$40.00	\$12,259.73		COMM CALC (Bonds @ 2.5%)		
908	AB-12345	12/21/00	B	3.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
909	AB-12345	12/27/00	B	6.000	GLOBAL CROSSING LTD 200101 40 PUT				ASSIGNED		
910	AB-12345	12/27/00	B	600.000	GLOBAL CROSSING LTD	\$40.00	\$24,453.32		COMM CALC (Bonds @ 2.5%)		
911	AB-12347	02/23/01	S	500.000	GLOBAL CROSSING LTD	U \$15.15	\$7,442.37		COMM CALC (Bonds @ 2.5%)		
912	AB-12345	02/26/01	B	2,300.000	GLOBAL CROSSING LTD	\$35.00	\$81,070.83		COMM CALC (Bonds @ 2.5%)		
913	AB-12345	02/26/01	B	23.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
914	AB-12347	02/26/01	S	10.000	GLOBAL CROSSING LTD 200201 10 PUT	U \$1.55	\$1,459.05		COMM CALC (Bonds @ 2.5%) OPEN		
915	AB-12345	03/28/01	S	3,800.000	GLOBAL CROSSING LTD	U \$13.97	\$52,543.11		COMM CALC (Bonds @ 2.5%)		
916	AB-12346	04/04/01	B	2,200.000	GLOBAL CROSSING LTD	\$35.00	\$77,553.80		COMM CALC (Bonds @ 2.5%)		
917	AB-12346	04/04/01	B	22.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
918	AB-12347	04/04/01	B	10.000	GLOBAL CROSSING LTD 200201 10 PUT	U \$3.40	\$3,527.67		COMM CALC (Bonds @ 2.5%) CLOSE		
919	AB-12345	04/06/01	B	10.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
920	AB-12345	04/06/01	B	1,000.000	GLOBAL CROSSING LTD	\$35.00	\$35,356.20		COMM CALC (Bonds @ 2.5%)		
921	AB-12346	04/06/01	S	1,000.000	GLOBAL CROSSING LTD	U \$9.70	\$9,504.10		COMM CALC (Bonds @ 2.5%)		
922	AB-12345	04/09/01	B	13.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
923	AB-12345	04/09/01	B	1,300.000	GLOBAL CROSSING LTD	\$35.00	\$46,181.52		COMM CALC (Bonds @ 2.5%)		
924	AB-12346	05/09/01	B	4.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
925	AB-12345	05/09/01	B	8.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
926	AB-12346	05/09/01	B	400.000	GLOBAL CROSSING LTD	\$35.00	\$14,196.41		COMM CALC (Bonds @ 2.5%)		
927	AB-12345	05/09/01	B	800.000	GLOBAL CROSSING LTD	\$35.00	\$28,336.31		COMM CALC (Bonds @ 2.5%)		
928	AB-12346	05/15/01	B	600.000	GLOBAL CROSSING LTD	\$35.00	\$21,332.41		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
929	AB-12345	05/15/01	B	10.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
930	AB-12345	05/15/01	B	1,000.000	GLOBAL CROSSING LTD	\$35.00	\$35,385.51		COMM CALC (Bonds @ 2.5%)		
931	AB-12346	05/15/01	B	6.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
932	AB-12345	06/05/01	B	900.000	GLOBAL CROSSING LTD	\$35.00	\$32,057.69		COMM CALC (Bonds @ 2.5%)		
933	AB-12345	06/05/01	B	9.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
934	AB-12345	06/11/01	B	1,600.000	GLOBAL CROSSING LTD	\$35.00	\$56,488.85		COMM CALC (Bonds @ 2.5%)		
935	AB-12345	06/11/01	B	16.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
936	AB-12345	06/12/01	B	25.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
937	AB-12345	06/12/01	B	2,500.000	GLOBAL CROSSING LTD	\$35.00	\$88,154.93		COMM CALC (Bonds @ 2.5%)		
938	AB-12345	06/19/01	B	5,000.000	GLOBAL CROSSING LTD	\$35.00	\$176,030.74		COMM CALC (Bonds @ 2.5%)		
939	AB-12346	06/19/01	B	3.000	GLOBAL CROSSING LTD 200201 35 PUT	\$28.40	\$8,559.49		COMM CALC (Bonds @ 2.5%) CLOSE		
940	AB-12345	06/19/01	B	50.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
941	AB-12347	06/20/01	B	500.000	GLOBAL CROSSING LTD	U \$6.95	\$3,588.18		COMM CALC (Bonds @ 2.5%)		
942	AB-12345	06/26/01	B	25.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
943	AB-12345	06/26/01	B	2,500.000	GLOBAL CROSSING LTD	\$35.00	\$88,154.93		COMM CALC (Bonds @ 2.5%)		
944	AB-12345	07/17/01	B	1.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
945	AB-12345	07/17/01	B	4.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
946	AB-12345	07/17/01	B	400.000	GLOBAL CROSSING LTD	\$35.00	\$14,188.96		COMM CALC (Bonds @ 2.5%)		
947	AB-12345	07/17/01	B	100.000	GLOBAL CROSSING LTD	\$35.00	\$3,546.11		COMM CALC (Bonds @ 2.5%)		
948	AB-12345	07/18/01	B	400.000	GLOBAL CROSSING LTD	\$35.00	\$14,299.75		COMM CALC (Bonds @ 2.5%)		
949	AB-12345	07/18/01	B	4.000	GLOBAL CROSSING LTD 200201 35 PUT				ASSIGNED		
950	AB-12346	04/04/02	S	2,200.000	GLOBAL CROSSING LTD	\$0.10		\$182.02	COMM CALC (Bonds @ 2.5%)		
951	AB-12347	04/05/02	S	500.000	GLOBAL CROSSING LTD	\$0.10		\$36.25	COMM CALC (Bonds @ 2.5%)		
952	AB-12345	04/30/02	I	17,500.000	GLOBAL CROSSING LTD	\$0.06		\$997.50	VALUED PER 04/30/02 PORT		
				79,930.000	79,930.000						
									(\$879,484.99)	\$50.00	(\$879,434.99)
953	AB-12347	03/06/01	S	5.000	GENESYS INC 200110 12.5 PUT	U \$1.88		\$882.10	COMM CALC (Bonds @ 2.5%) OPEN		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
954	AB-12347	04/04/01	B	5.000	GENESYS INC 200110 12.5 PUT	U	\$2.81	\$1,472.05	COMM CALC (Bonds @ 2.5%) CLOSE		
				5.000	5.000				(\$589.95)	\$0.00	(\$589.95)
955	AB-12345	08/04/99	S	200.000	GLOBAL CROSSING LTD 200001 30 PUT	U	\$5.00	\$98,890.84	COMM CALC (Bonds @ 2.5%) OPEN		
956	AB-12345	01/21/00	B	200.000	GLOBAL CROSSING LTD 200001 30 PUT				EXPIRED		
				200.000	200.000				\$98,890.84	\$0.00	\$98,890.84
957	AB-12345	01/03/00	S	200.000	GLOBALSTAR TELECOMM 200201 30 PUT	U	\$10.88	\$216,002.53	COMM CALC (Bonds @ 2.5%) OPEN		
958	AB-12345	01/03/00	S	200.000	GLOBALSTAR TELECOMM 200201 35 PUT	U	\$13.88	\$275,804.23	COMM CALC (Bonds @ 2.5%) OPEN		
959	AB-12345	01/05/00	B	2,100.000	GLOBALSTAR TELECOMM		\$41.88	\$88,462.50	COMM CALC (Bonds @ 2.5%)		
960	AB-12345	01/05/00	B	2,500.000	GLOBALSTAR TELECOMM		\$39.00	\$98,129.50	COMM CALC (Bonds @ 2.5%)		
961	AB-12345	01/05/00	B	200.000	GLOBALSTAR TELECOMM		\$39.00	\$7,850.00	COMM CALC (Bonds @ 2.5%)		
962	AB-12345	01/05/00	B	200.000	GLOBALSTAR TELECOMM		\$41.63	\$8,375.00	COMM CALC (Bonds @ 2.5%)		
963	AB-12345	01/05/00	S	200.000	GLOBALSTAR TELECOMM 200201 25 PUT	U	\$8.50	\$168,659.50	COMM CALC (Bonds @ 2.5%) OPEN		
964	AB-12345	01/05/00	S	200.000	GLOBALSTAR TELECOMM 200201 30 PUT	U	\$11.41	\$226,592.40	COMM CALC (Bonds @ 2.5%) OPEN		
965	AB-12345	01/06/00	S	400.000	GLOBALSTAR TELECOMM 200201 25 PUT	U	\$8.77	\$348,045.15	COMM CALC (Bonds @ 2.5%) OPEN		
966	AB-12345	02/22/00	B	500.000	GLOBALSTAR TELECOMM	U	\$25.38	\$12,767.00	COMM CALC (Bonds @ 2.5%)		
967	AB-12345	02/22/00	B	500.000	GLOBALSTAR TELECOMM	U	\$25.56	\$12,856.25	COMM CALC (Bonds @ 2.5%)		
968	AB-12345	02/22/00	B	500.000	GLOBALSTAR TELECOMM	U	\$25.38	\$12,762.50	COMM CALC (Bonds @ 2.5%)		
969	AB-12345	02/22/00	B	3,500.000	GLOBALSTAR TELECOMM	U	\$25.56	\$89,993.75	COMM CALC (Bonds @ 2.5%)		
970	AB-12345	03/07/00	S	400.000	GLOBALSTAR TELECOMM 200201 15 PUT	U	\$5.50	\$217,851.84	COMM CALC (Bonds @ 2.5%) OPEN		
971	AB-12347	03/09/00	B	200.000	GLOBALSTAR TELECOMM	U	\$18.25	\$3,701.71	COMM CALC (Bonds @ 2.5%)		
972	AB-12347	03/09/00	B	300.000	GLOBALSTAR TELECOMM	U	\$18.13	\$5,508.30	COMM CALC (Bonds @ 2.5%)		
973	AB-12347	03/09/00	S	5.000	GLOBALSTAR TELECOMM 200201 40 CALL		\$6.00	\$2,933.62	COMM CALC (Bonds @ 2.5%) OPEN		
974	AB-12347	03/09/00	S	5.000	GLOBALSTAR TELECOMM 200201 10 PUT		\$3.25	\$1,571.07	COMM CALC (Bonds @ 2.5%) OPEN		
975	AB-12345	03/10/00	B	500.000	GLOBALSTAR TELECOMM	U	\$16.13	\$8,142.00	COMM CALC (Bonds @ 2.5%)		
976	AB-12345	03/10/00	B	4,500.000	GLOBALSTAR TELECOMM	U	\$16.25	\$73,800.00	COMM CALC (Bonds @ 2.5%)		

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977	AB-12345	03/29/00	D	200.000	GLOBALSTAR TELECOMM 200201 35 PUT		\$472,500.00		VALUED PER STMT TRANS		
978	AB-12345	03/29/00	D	400.000	GLOBALSTAR TELECOMM 200201 30 PUT		\$775,000.00		VALUED PER STMT TRANS		
979	AB-12345	03/29/00	D	600.000	GLOBALSTAR TELECOMM 200201 25 PUT		\$915,000.00		VALUED PER STMT TRANS		
980	AB-12345	03/29/00	D	400.000	GLOBALSTAR TELECOMM 200201 15 PUT		\$310,000.00		VALUED PER STMT TRANS		
981	AB-12345	03/29/00	D	15,000.000	GLOBALSTAR TELECOMM			\$208,125.00	VALUED PER STMT TRANS		
982	AB-12347	03/30/00	D	5.000	GLOBALSTAR TELECOMM 200201 40 CALL		\$4,062.50		VALUED PER STMT TRANS		
983	AB-12347	03/30/00	D	5.000	GLOBALSTAR TELECOMM 200201 10 PUT		\$2,218.75		VALUED PER STMT TRANS		
984	AB-12347	03/30/00	D	500.000	GLOBALSTAR TELECOMM			\$6,875.00	VALUED PER STMT TRANS		
985	AB-12345	05/05/00	R	200.000	GLOBALSTAR TELECOMM 200201 35 PUT			\$545,000.00	VALUED PER STMT TRANS		
986	AB-12345	05/05/00	R	30,000.000	GLOBALSTAR TELECOMM		\$301,890.00		VALUED PER STMT TRANS		
987	AB-12345	05/05/00	R	400.000	GLOBALSTAR TELECOMM 200201 15 PUT			\$385,000.00	VALUED PER STMT TRANS		
988	AB-12345	05/05/00	R	400.000	GLOBALSTAR TELECOMM 200201 30 PUT			\$910,000.00	VALUED PER STMT TRANS		
989	AB-12345	05/05/00	R	600.000	GLOBALSTAR TELECOMM 200201 25 PUT			\$1,095,000.00	VALUED PER STMT TRANS		
990	AB-12345	05/05/00	R	20,000.000	GLOBALSTAR TELECOMM		\$201,260.00		VALUED PER STMT TRANS		
991	AB-12345	05/26/00	S	1,000.000	GLOBALSTAR TELECOMM	U	\$8.81	\$8,737.20	COMM CALC (Bonds @ 2.5%)		
992	AB-12345	05/26/00	S	4,000.000	GLOBALSTAR TELECOMM	U	\$9.38	\$37,198.75	COMM CALC (Bonds @ 2.5%)		
993	AB-12345	05/26/00	S	600.000	GLOBALSTAR TELECOMM	U	\$9.38	\$5,579.81	COMM CALC (Bonds @ 2.5%)		
994	AB-12345	05/26/00	S	523.000	GLOBALSTAR TELECOMM	U	\$9.38	\$4,859.23	COMM CALC (Bonds @ 2.5%)		
995	AB-12345	05/26/00	S	1,000.000	GLOBALSTAR TELECOMM	U	\$9.38	\$9,299.68	COMM CALC (Bonds @ 2.5%)		
996	AB-12345	05/26/00	S	200.000	GLOBALSTAR TELECOMM	U	\$9.00	\$1,784.94	COMM CALC (Bonds @ 2.5%)		
997	AB-12345	05/26/00	S	1,000.000	GLOBALSTAR TELECOMM	U	\$9.38	\$9,299.68	COMM CALC (Bonds @ 2.5%)		
998	AB-12345	05/26/00	S	677.000	GLOBALSTAR TELECOMM	U	\$8.81	\$5,915.08	COMM CALC (Bonds @ 2.5%)		
999	AB-12345	05/26/00	S	1,000.000	GLOBALSTAR TELECOMM	U	\$9.00	\$8,924.70	COMM CALC (Bonds @ 2.5%)		
1000	AB-12345	09/27/00	S	30,000.000	GLOBALSTAR TELECOMM		\$9.11	\$271,648.90	COMM CALC (Bonds @ 2.5%)		
1001	AB-12345	11/01/00	B	700.000	GLOBALSTAR TELECOMM		\$30.00	\$21,067.50	COMM CALC (Bonds @ 2.5%)		
1002	AB-12345	11/01/00	B	91.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1003	AB-12345	11/01/00	B	7.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1004	AB-12345	11/01/00	B	9,100.000	GLOBALSTAR TELECOMM		\$30.00	\$273,819.00	COMM CALC (Bonds @ 2.5%)		

**Transaction Legend**

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1005	AB-12345	11/03/00	B	25.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1006	AB-12345	11/03/00	B	2,500.000	GLOBALSTAR TELECOMM	\$25.00	\$62,629.50		COMM CALC (Bonds @ 2.5%)		
1007	AB-12345	11/09/00	B	2,500.000	GLOBALSTAR TELECOMM	\$30.00	\$75,129.50		COMM CALC (Bonds @ 2.5%)		
1008	AB-12345	11/09/00	B	25.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1009	AB-12345	11/10/00	B	42.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1010	AB-12345	11/10/00	B	6,400.000	GLOBALSTAR TELECOMM	\$25.00	\$160,772.50		COMM CALC (Bonds @ 2.5%)		
1011	AB-12345	11/10/00	B	4,200.000	GLOBALSTAR TELECOMM	\$30.00	\$126,420.00		COMM CALC (Bonds @ 2.5%)		
1012	AB-12345	11/10/00	B	64.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1013	AB-12345	11/10/00	S		21,300.000 GLOBALSTAR TELECOMM	U	\$2.25	\$47,284.40	COMM CALC (Bonds @ 2.5%)		
1014	AB-12345	11/10/00	S		1,000.000 GLOBALSTAR TELECOMM	U	\$2.28	\$2,246.67	COMM CALC (Bonds @ 2.5%)		
1015	AB-12345	11/13/00	B	15.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1016	AB-12345	11/13/00	B	1,500.000	GLOBALSTAR TELECOMM	\$35.00	\$52,862.88		COMM CALC (Bonds @ 2.5%)		
1017	AB-12345	12/12/00	B	16.000	GLOBALSTAR TELECOMM 200201 15 PUT				ASSIGNED		
1018	AB-12345	12/12/00	B	1,600.000	GLOBALSTAR TELECOMM	\$15.00	\$24,325.06		COMM CALC (Bonds @ 2.5%)		
1019	AB-12345	01/09/01	B	32.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1020	AB-12345	01/09/01	B	3,200.000	GLOBALSTAR TELECOMM	\$35.00	\$112,664.16		COMM CALC (Bonds @ 2.5%)		
1021	AB-12345	01/16/01	B	186.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1022	AB-12345	01/16/01	B	5,000.000	GLOBALSTAR TELECOMM	\$25.00	\$125,504.50		COMM CALC (Bonds @ 2.5%)		
1023	AB-12345	01/16/01	B	18,600.000	GLOBALSTAR TELECOMM	\$25.00	\$466,860.00		COMM CALC (Bonds @ 2.5%)		
1024	AB-12345	01/16/01	B	50.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1025	AB-12345	01/17/01	B	62.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1026	AB-12345	01/17/01	B	105.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1027	AB-12345	01/17/01	B	10,500.000	GLOBALSTAR TELECOMM	\$30.00	\$316,050.00		COMM CALC (Bonds @ 2.5%)		
1028	AB-12345	01/17/01	B	6,200.000	GLOBALSTAR TELECOMM	\$30.00	\$186,624.50		COMM CALC (Bonds @ 2.5%)		
1029	AB-12345	01/19/01	B	2.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1030	AB-12345	01/19/01	B	200.000	GLOBALSTAR TELECOMM	\$30.00	\$6,081.26		COMM CALC (Bonds @ 2.5%)		
1031	AB-12345	01/22/01	B	4,800.000	GLOBALSTAR TELECOMM	\$25.00	\$120,768.00		COMM CALC (Bonds @ 2.5%)		
1032	AB-12345	01/22/01	B	48.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1033	AB-12345	01/22/01	B	18.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1034	AB-12345	01/22/01	B	8.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1035	AB-12345	01/22/01	B	19.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1036	AB-12345	01/22/01	B	1,800.000	GLOBALSTAR TELECOMM	\$30.00	\$54,292.50		COMM CALC (Bonds @ 2.5%)		
1037	AB-12345	01/22/01	B	1,900.000	GLOBALSTAR TELECOMM	\$35.00	\$66,804.00		COMM CALC (Bonds @ 2.5%)		
1038	AB-12345	01/22/01	B	800.000	GLOBALSTAR TELECOMM	\$35.00	\$28,128.00		COMM CALC (Bonds @ 2.5%)		
1039	AB-12345	01/23/01	B	5,400.000	GLOBALSTAR TELECOMM	\$35.00	\$189,810.00		COMM CALC (Bonds @ 2.5%)		
1040	AB-12345	01/23/01	B	149.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1041	AB-12345	01/23/01	B	30.000	GLOBALSTAR TELECOMM 200201 30 PUT				ASSIGNED		
1042	AB-12345	01/23/01	B	21.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1043	AB-12345	01/23/01	B	14,900.000	GLOBALSTAR TELECOMM	\$25.00	\$373,994.50		COMM CALC (Bonds @ 2.5%)		
1044	AB-12345	01/23/01	B	3,000.000	GLOBALSTAR TELECOMM	\$30.00	\$90,300.00		COMM CALC (Bonds @ 2.5%)		
1045	AB-12345	01/23/01	B	54.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1046	AB-12345	01/23/01	B	2,100.000	GLOBALSTAR TELECOMM	\$35.00	\$73,710.00		COMM CALC (Bonds @ 2.5%)		
1047	AB-12345	01/30/01	B	2,300.000	GLOBALSTAR TELECOMM	\$25.00	\$57,864.45		COMM CALC (Bonds @ 2.5%)		
1048	AB-12345	01/30/01	B	2,400.000	GLOBALSTAR TELECOMM	\$35.00	\$84,375.38		COMM CALC (Bonds @ 2.5%)		
1049	AB-12345	01/30/01	B	1,700.000	GLOBALSTAR TELECOMM	\$35.00	\$59,766.05		COMM CALC (Bonds @ 2.5%)		
1050	AB-12345	01/30/01	B	23.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1051	AB-12345	01/30/01	B	2,500.000	GLOBALSTAR TELECOMM	\$25.00	\$62,891.25		COMM CALC (Bonds @ 2.5%)		
1052	AB-12345	01/30/01	B	24.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1053	AB-12345	01/30/01	B	17.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1054	AB-12345	01/30/01	B	25.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1055	AB-12345	01/31/01	B	6.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1056	AB-12345	01/31/01	B	4.000	GLOBALSTAR TELECOMM 200201 35 PUT				ASSIGNED		
1057	AB-12345	01/31/01	B	2.000	GLOBALSTAR TELECOMM 200201 25 PUT				ASSIGNED		
1058	AB-12345	01/31/01	B	200.000	GLOBALSTAR TELECOMM	\$25.00	\$5,059.62		COMM CALC (Bonds @ 2.5%)		
1059	AB-12345	01/31/01	B	600.000	GLOBALSTAR TELECOMM	\$25.00	\$15,165.36		COMM CALC (Bonds @ 2.5%)		
1060	AB-12345	01/31/01	B	400.000	GLOBALSTAR TELECOMM	\$35.00	\$14,110.24		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1061	AB-12345	02/01/01	B	200.000	GLOBALSTAR TELECOMM		\$30.00	\$6,158.01			COMM CALC (Bonds @ 2.5%)
1062	AB-12345	02/01/01	B	2.000	GLOBALSTAR TELECOMM 200201 30 PUT						ASSIGNED
1063	AB-12345	02/06/01	B	1,000.000	GLOBALSTAR TELECOMM		\$25.00	\$25,190.90			COMM CALC (Bonds @ 2.5%)
1064	AB-12345	02/06/01	B	10.000	GLOBALSTAR TELECOMM 200201 25 PUT						ASSIGNED
1065	AB-12345	02/06/01	B	10.000	GLOBALSTAR TELECOMM 200201 25 PUT						ASSIGNED
1066	AB-12345	02/06/01	B	6.000	GLOBALSTAR TELECOMM 200201 30 PUT						ASSIGNED
1067	AB-12345	02/06/01	B	2.000	GLOBALSTAR TELECOMM 200201 35 PUT						ASSIGNED
1068	AB-12345	02/06/01	B	1,000.000	GLOBALSTAR TELECOMM		\$25.00	\$25,186.40			COMM CALC (Bonds @ 2.5%)
1069	AB-12345	02/06/01	B	200.000	GLOBALSTAR TELECOMM		\$35.00	\$7,037.32			COMM CALC (Bonds @ 2.5%)
1070	AB-12345	02/06/01	B	600.000	GLOBALSTAR TELECOMM		\$30.00	\$18,111.84			COMM CALC (Bonds @ 2.5%)
1071	AB-12345	02/13/01	B	2.000	GLOBALSTAR TELECOMM 200201 25 PUT						ASSIGNED
1072	AB-12345	02/13/01	B	1,000.000	GLOBALSTAR TELECOMM		\$30.00	\$30,501.09			COMM CALC (Bonds @ 2.5%)
1073	AB-12345	02/13/01	B	10.000	GLOBALSTAR TELECOMM 200201 30 PUT						ASSIGNED
1074	AB-12345	02/13/01	B	200.000	GLOBALSTAR TELECOMM		\$25.00	\$5,104.72			COMM CALC (Bonds @ 2.5%)
1075	AB-12345	03/02/01	B	2.000	GLOBALSTAR TELECOMM 200201 15 PUT						ASSIGNED
1076	AB-12345	03/02/01	B	200.000	GLOBALSTAR TELECOMM		\$15.00	\$3,113.24			COMM CALC (Bonds @ 2.5%)
1077	AB-12345	03/06/01	B	400.000	GLOBALSTAR TELECOMM		\$35.00	\$14,024.00			COMM CALC (Bonds @ 2.5%)
1078	AB-12345	03/06/01	B	300.000	GLOBALSTAR TELECOMM 200201 15 PUT						ASSIGNED
1079	AB-12345	03/06/01	B	4.000	GLOBALSTAR TELECOMM 200201 35 PUT						ASSIGNED
1080	AB-12345	03/06/01	B	30,000.000	GLOBALSTAR TELECOMM		\$15.00	\$451,804.50			COMM CALC (Bonds @ 2.5%)
1081	AB-12345	03/13/01	B	24.000	GLOBALSTAR TELECOMM 200201 15 PUT						ASSIGNED
1082	AB-12345	03/13/01	B	2,400.000	GLOBALSTAR TELECOMM		\$15.00	\$36,388.76			COMM CALC (Bonds @ 2.5%)
1083	AB-12345	03/20/01	S		300.000 GLOBALSTAR TELECOMM	U	\$0.66		\$193.87		
1084	AB-12345	03/20/01	S		400.000 GLOBALSTAR TELECOMM	U	\$0.66		\$258.49		
1085	AB-12345	03/20/01	S		300.000 GLOBALSTAR TELECOMM	U	\$0.66		\$193.87		
1086	AB-12345	03/20/01	S		1,000.000 GLOBALSTAR TELECOMM	U	\$0.66		\$646.22		
1087	AB-12345	03/20/01	S		1,000.000 GLOBALSTAR TELECOMM	U	\$0.66		\$646.22		
1088	AB-12345	03/20/01	S		1,000.000 GLOBALSTAR TELECOMM	U	\$0.66		\$646.22		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1089	AB-12345	03/20/01	S	100.000 GLOBALSTAR TELECOMM	U	\$0.66	\$64.62				
1090	AB-12345	03/20/01	S	1,000.000 GLOBALSTAR TELECOMM	U	\$0.66	\$646.22				
1091	AB-12345	03/20/01	S	700.000 GLOBALSTAR TELECOMM	U	\$0.66	\$452.36				
1092	AB-12345	03/20/01	S	3,800.000 GLOBALSTAR TELECOMM	U	\$0.66	\$2,455.66		COMM CALC (Bonds @ 2.5%)		
1093	AB-12345	03/20/01	S	6,000.000 GLOBALSTAR TELECOMM	U	\$0.66	\$3,877.36		COMM CALC (Bonds @ 2.5%)		
1094	AB-12345	03/20/01	S	2,000.000 GLOBALSTAR TELECOMM	U	\$0.69	\$1,354.95		COMM CALC (Bonds @ 2.5%)		
1095	AB-12345	03/20/01	S	2,000.000 GLOBALSTAR TELECOMM	U	\$0.69	\$1,350.45		COMM CALC (Bonds @ 2.5%)		
1096	AB-12345	03/20/01	S	300.000 GLOBALSTAR TELECOMM	U	\$0.66	\$193.87				
1097	AB-12345	03/20/01	S	100.000 GLOBALSTAR TELECOMM	U	\$0.66	\$64.62				
1098	AB-12345	03/20/01	S	1,000.000 GLOBALSTAR TELECOMM	U	\$0.66	\$646.22				
1099	AB-12345	03/20/01	S	1,000.000 GLOBALSTAR TELECOMM	U	\$0.66	\$646.22				
1100	AB-12345	03/20/01	S	1,100.000 GLOBALSTAR TELECOMM	U	\$0.66	\$710.85		COMM CALC (Bonds @ 2.5%)		
1101	AB-12345	03/20/01	S	100.000 GLOBALSTAR TELECOMM	U	\$0.66	\$64.62				
1102	AB-12345	03/20/01	S	1,000.000 GLOBALSTAR TELECOMM	U	\$0.66	\$646.22				
1103	AB-12345	03/20/01	S	1,000.000 GLOBALSTAR TELECOMM	U	\$0.66	\$646.22				
1104	AB-12345	03/20/01	S	100.000 GLOBALSTAR TELECOMM	U	\$0.66	\$64.62				
1105	AB-12345	03/20/01	S	4,700.000 GLOBALSTAR TELECOMM	U	\$0.66	\$3,037.27		COMM CALC (Bonds @ 2.5%)		
1106	AB-12345	03/26/01	B	12.000 GLOBALSTAR TELECOMM 200201 15 PUT					ASSIGNED		
1107	AB-12345	03/26/01	B	1,200.000 GLOBALSTAR TELECOMM		\$15.00	\$18,238.86		COMM CALC (Bonds @ 2.5%)		
1108	AB-12345	03/27/01	B	2,500.000 GLOBALSTAR TELECOMM		\$15.00	\$37,934.07		COMM CALC (Bonds @ 2.5%)		
1109	AB-12345	03/27/01	B	25.000 GLOBALSTAR TELECOMM 200201 15 PUT					ASSIGNED		
1110	AB-12345	04/03/01	B	100.000 GLOBALSTAR TELECOMM		\$15.00	\$1,554.49		COMM CALC (Bonds @ 2.5%)		
1111	AB-12345	04/03/01	B	1.000 GLOBALSTAR TELECOMM 200201 15 PUT					ASSIGNED		
1112	AB-12345	04/04/01	B	500.000 GLOBALSTAR TELECOMM		\$15.00	\$7,621.08		COMM CALC (Bonds @ 2.5%)		
1113	AB-12345	04/04/01	B	5.000 GLOBALSTAR TELECOMM 200201 15 PUT					ASSIGNED		
1114	AB-12345	04/05/01	B	1.000 GLOBALSTAR TELECOMM 200201 15 PUT					ASSIGNED		
1115	AB-12345	04/05/01	B	100.000 GLOBALSTAR TELECOMM		\$15.00	\$1,540.74		COMM CALC (Bonds @ 2.5%)		
1116	AB-12345	04/05/01	B	5.000 GLOBALSTAR TELECOMM 200201 15 PUT					ASSIGNED		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI		
1117	AB-12345	04/05/01	B	500.000	GLOBALSTAR TELECOMM		\$15.00	\$7,708.18			COMM CALC (Bonds @ 2.5%)		
1118	AB-12345	04/11/01	B	900.000	GLOBALSTAR TELECOMM		\$15.00	\$13,842.47			COMM CALC (Bonds @ 2.5%)		
1119	AB-12345	04/11/01	B	9.000	GLOBALSTAR TELECOMM 200201 15 PUT						ASSIGNED		
1120	AB-12345	06/25/01	S		17,000.000 GLOBALSTAR TELECOMM	U	\$0.34	\$5,630.80			COMM CALC (Bonds @ 2.5%)		
1121	AB-12345	08/13/01	S		10,000.000 GLOBALSTAR TELECOMM	U	\$0.33	\$3,193.89			COMM CALC (Bonds @ 2.5%)		
1122	AB-12345	08/13/01	S		900.000 GLOBALSTAR TELECOMM	U	\$0.33	\$287.45					
1123	AB-12345	08/13/01	S		9,100.000 GLOBALSTAR TELECOMM	U	\$0.31	\$2,724.44			COMM CALC (Bonds @ 2.5%)		
1124	AB-12345	08/13/01	S		10,000.000 GLOBALSTAR TELECOMM	U	\$0.33	\$3,190.30			COMM CALC (Bonds @ 2.5%)		
1125	AB-12345	08/13/01	S		10,000.000 GLOBALSTAR TELECOMM	U	\$0.33	\$3,193.89			COMM CALC (Bonds @ 2.5%)		
1126	AB-12345	02/05/02	S		60,700.000 GLOBALSTAR TELECOMM	U	\$0.15	\$8,472.11			COMM CALC (Bonds @ 2.5%)		
1127	AB-12345	02/08/02	R	6,000.000	GLOBALSTAR TELECOMM			\$846.00			VALUED PER STMT TRANS		
1128	AB-12345	04/30/02	I		6,000.000 GLOBALSTAR TELECOMM		\$0.14	\$822.00			VALUED PER 04/30/02 PORT		
				234,710.000	234,710.000						(\$2,356,774.64)	\$0.00	(\$2,356,774.64)
1129	AB-12347	06/30/99	B	20.000	HEALTH MGMT ASSN 199908 12.5 CALL		\$0.63	\$1,356.78			COMM CALC (Bonds @ 2.5%) OPEN		
1130	AB-12347	06/30/99	B	100.000	HEALTH MGMT ASSN INC NEW CL A	U	\$11.13	\$1,166.99			COMM CALC (Bonds @ 2.5%)		
1131	AB-12347	08/20/99	S		20.000 HEALTH MGMT ASSN 199908 12.5 CALL						EXPIRED		
1132	AB-12347	12/07/99	S		100.000 HEALTH MGMT ASSN INC NEW CL A		\$12.19	\$1,155.16			COMM CALC (Bonds @ 2.5%)		
				120.000	120.000						(\$1,368.61)	\$0.00	(\$1,368.61)
1133	AB-12345	08/29/97	O	11,100.000	HUMANA INC		\$23.56	\$261,549.30			VALUED PER 08/29/97 PORT		
1134	AB-12345	03/29/00	D		11,100.000 HUMANA INC			\$83,250.00			VALUED PER STMT TRANS		
1135	AB-12345	05/05/00	R	11,100.000	HUMANA INC			\$73,537.50			VALUED PER STMT TRANS		
1136	AB-12345	06/25/01	S		7,900.000 HUMANA INC	U	\$9.70	\$75,911.94			COMM CALC (Bonds @ 2.5%)		
1137	AB-12345	06/25/01	S		3,200.000 HUMANA INC	U	\$9.68	\$30,686.96			COMM CALC (Bonds @ 2.5%)		
				22,200.000	22,200.000						(\$145,237.90)	\$0.00	(\$145,237.90)

**Transaction Legend**

B - Bought    DIV - Dividend    R - Receive    O - Open    CR - Credit    NC - Name Chg / Exchange  
 S - Sold    D - Deliver    I - In Account    ROP - ROP/ROC    DR - Debit

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI	
1138	AB-12347	10/25/00	B	500.000	INFOSPACE INC	U	\$20.69	\$10,601.83				
1139	AB-12347	12/26/00	S		500.000 INFOSPACE INC	U	\$6.56		\$3,125.17			
1140	AB-12347	05/18/01	B	500.000	INFOSPACE INC	U	\$4.22	\$2,177.80				
1141	AB-12347	06/08/01	S		500.000 INFOSPACE INC	U	\$2.83		\$1,805.43			
		1,000.000		1,000.000								
									(\$7,849.03)	\$0.00	(\$7,849.03)	
1142	AB-12345	08/29/97	O	6,000.000	INTL BUSINESS MACH		\$101.38	\$608,250.00				VALUED PER 08/29/97 PORT
1143	AB-12345	09/10/97	DIV		INTL BUSINESS MACH				\$1,200.00			DIVIDEND
1144	AB-12345	12/10/97	DIV		INTL BUSINESS MACH				\$1,200.00			DIVIDEND
1145	AB-12345	02/11/98	S		30.000 INTL BUSINESS MACH 199901 100 PUT	U	\$9.00		\$26,603.89			COMM CALC (Bonds @ 2.5%) OPEN
1146	AB-12345	03/10/98	DIV		INTL BUSINESS MACH				\$1,200.00			DIVIDEND
1147	AB-12345	06/10/98	DIV		INTL BUSINESS MACH				\$1,320.00			DIVIDEND
1148	AB-12345	09/10/98	DIV		INTL BUSINESS MACH				\$1,320.00			DIVIDEND
1149	AB-12345	12/10/98	DIV		INTL BUSINESS MACH				\$1,320.00			DIVIDEND
1150	AB-12345	01/15/99	B	30.000	INTL BUSINESS MACH 199901 100 PUT							EXPIRED
1151	AB-12345	03/10/99	DIV		INTL BUSINESS MACH				\$1,320.00			DIVIDEND
1152	AB-12345	05/27/99	DIV	6,000.000	INTL BUSINESS MACH							STOCK DIVIDEND
1153	AB-12345	06/10/99	DIV		INTL BUSINESS MACH				\$1,440.00			DIVIDEND
1154	AB-12345	08/04/99	S		100.000 INTL BUSINESS MACH 200201 90 PUT	U	\$7.50		\$74,294.68			COMM CALC (Bonds @ 2.5%) OPEN
1155	AB-12345	08/05/99	S		100.000 INTL BUSINESS MACH 200201 90 PUT	U	\$7.00		\$69,311.19			COMM CALC (Bonds @ 2.5%) OPEN
1156	AB-12345	09/10/99	DIV		INTL BUSINESS MACH				\$1,440.00			DIVIDEND
1157	AB-12345	09/21/99	B	2,000.000	INTL BUSINESS MACH		\$126.69	\$253,519.50				COMM CALC (Bonds @ 2.5%)
1158	AB-12345	09/21/99	S		2,000.000 INTL BUSINESS MACH		\$126.88		\$253,597.04			COMM CALC (Bonds @ 2.5%)
1159	AB-12345	11/04/99	S		100.000 INTL BUSINESS MACH 200201 80 PUT	U	\$9.75		\$96,720.32			COMM CALC (Bonds @ 2.5%) OPEN
1160	AB-12345	11/05/99	S		200.000 INTL BUSINESS MACH 200201 80 PUT	U	\$9.63		\$191,085.14			COMM CALC (Bonds @ 2.5%) OPEN
1161	AB-12345	12/02/99	S		100.000 INTL BUSINESS MACH 200201 90 PUT	U	\$10.38		\$102,949.66			COMM CALC (Bonds @ 2.5%) OPEN
1162	AB-12345	12/09/99	B	3,000.000	INTL BUSINESS MACH	U	\$113.75	\$342,004.50				COMM CALC (Bonds @ 2.5%)

<b>Transaction Legend</b>					
B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1163	AB-12345	12/10/99	DIV	INTL BUSINESS MACH			\$1,440.00		DIVIDEND		
1164	AB-12345	03/10/00	DIV	INTL BUSINESS MACH			\$1,800.00		DIVIDEND		
1165	AB-12345	03/29/00	D	300.000	INTL BUSINESS MACH 200201 90 PUT	\$234,375.00			VALUED PER STMT TRANS		
1166	AB-12345	03/29/00	D	300.000	INTL BUSINESS MACH 200201 80 PUT	\$159,375.00			VALUED PER STMT TRANS		
1167	AB-12345	03/29/00	D	15,000.000	INTL BUSINESS MACH		\$1,792,500.00		VALUED PER STMT TRANS		
1168	AB-12345	05/05/00	R	300.000	INTL BUSINESS MACH 200201 80 PUT		\$202,500.00		VALUED PER STMT TRANS		
1169	AB-12345	05/05/00	R	300.000	INTL BUSINESS MACH 200201 90 PUT		\$300,000.00		VALUED PER STMT TRANS		
1170	AB-12345	05/05/00	R	4,000.000	INTL BUSINESS MACH	\$431,500.00			VALUED PER STMT TRANS		
1171	AB-12345	05/05/00	R	15,000.000	INTL BUSINESS MACH	\$1,618,125.00			VALUED PER STMT TRANS		
1172	AB-12345	05/19/00	S	3,000.000	INTL BUSINESS MACH	U \$106.25	\$318,284.87		COMM CALC (Bonds @ 2.5%)		
1173	AB-12345	05/22/00	B	300.000	INTL BUSINESS MACH 200201 90 PUT	U \$10.38	\$313,368.14		COMM CALC (Bonds @ 2.5%) CLOSE		
1174	AB-12345	05/22/00	B	300.000	INTL BUSINESS MACH 200201 80 PUT	U \$7.25	\$219,311.43		COMM CALC (Bonds @ 2.5%) CLOSE		
1175	AB-12345	06/12/00	DIV		INTL BUSINESS MACH		\$2,470.00		DIVIDEND		
1176	AB-12345	09/11/00	DIV		INTL BUSINESS MACH		\$2,080.00		DIVIDEND		
1177	AB-12345	10/12/00	S	3,000.000	INTL BUSINESS MACH	U \$104.50	\$312,735.05		COMM CALC (Bonds @ 2.5%)		
1178	AB-12345	10/13/00	S	130.000	INTL BUSINESS MACH 200301 160 CALL	U \$13.13	\$169,406.60		COMM CALC (Bonds @ 2.5%) OPEN		
1179	AB-12345	12/11/00	DIV		INTL BUSINESS MACH		\$1,690.00		DIVIDEND		
1180	AB-12345	12/20/00	B	30.000	INTL BUSINESS MACH 200301 160 CALL	\$6.00	\$18,308.64		COMM CALC (Bonds @ 2.5%) CLOSE		
1181	AB-12345	12/20/00	S	3,000.000	INTL BUSINESS MACH	U \$85.50	\$256,186.95		COMM CALC (Bonds @ 2.5%)		
1182	AB-12345	02/28/01	B	50.000	INTL BUSINESS MACH 200301 160 CALL	U \$7.60	\$38,485.02		COMM CALC (Bonds @ 2.5%) CLOSE		
1183	AB-12345	02/28/01	S	5,000.000	INTL BUSINESS MACH	U \$99.74	\$497,920.87		COMM CALC (Bonds @ 2.5%)		
1184	AB-12345	03/12/01	DIV		INTL BUSINESS MACH		\$1,300.00		DIVIDEND		
1185	AB-12345	06/11/01	DIV		INTL BUSINESS MACH		\$700.00		DIVIDEND		
1186	AB-12345	09/06/01	B	20.000	INTL BUSINESS MACH 200301 160 CALL	U \$1.50	\$3,176.06		COMM CALC (Bonds @ 2.5%) CLOSE		
1187	AB-12345	09/10/01	DIV		INTL BUSINESS MACH		\$700.00		DIVIDEND		
1188	AB-12345	09/21/01	B	30.000	INTL BUSINESS MACH 200301 160 CALL	\$1.45	\$4,553.48		COMM CALC (Bonds @ 2.5%) CLOSE		
1189	AB-12345	09/21/01	S	2,000.000	INTL BUSINESS MACH	\$90.00	\$179,006.04		COMM CALC (Bonds @ 2.5%)		
1190	AB-12345	12/10/01	DIV		INTL BUSINESS MACH		\$140.00		DIVIDEND		

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
	S - Sold	D - Deliver	I - In Account	ROP - ROP/ROC	DR - Debit	

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1191	AB-12345	03/11/02	DIV	INTL BUSINESS MACH			\$140.00		DIVIDEND		
1192	AB-12345	04/11/02	S	1,000.000 INTL BUSINESS MACH	U	\$83.60	\$83,030.69		COMM CALC (Bonds @ 2.5%)		
1193	AB-12345	09/11/02	S	2,000.000 INTL BUSINESS MACH	U	\$98.30	\$195,541.30		COMM CALC (Bonds @ 2.5%)		
			37,360.000	37,360.000					\$877,322.52	\$24,220.00	\$901,542.52
1194	AB-12347	03/01/00	B	200.000 IRVINE SENSORS CORP	U	\$10.03	\$2,060.74		COMM CALC (Bonds @ 2.5%)		
1195	AB-12347	03/13/00	B	200.000 IRVINE SENSORS CORP	U	\$11.94	\$2,441.99		COMM CALC (Bonds @ 2.5%)		
1196	AB-12347	03/15/00	B	100.000 IRVINE SENSORS CORP	U	\$9.50	\$1,004.49		COMM CALC (Bonds @ 2.5%)		
1197	AB-12347	03/30/00	D	500.000 IRVINE SENSORS CORP			\$4,129.00		VALUED PER STMT TRANS		
			500.000	500.000					(\$1,378.22)	\$0.00	(\$1,378.22)
1198	AB-12345	04/19/01	B	2,000.000 JDS UNIPHASE CORP	U	\$25.18	\$50,846.73		COMM CALC (Bonds @ 2.5%)		
1199	AB-12345	02/05/02	S	900.000 JDS UNIPHASE CORP	U	\$6.14	\$5,398.20		COMM CALC (Bonds @ 2.5%)		
1200	AB-12345	02/05/02	S	1,100.000 JDS UNIPHASE CORP	U	\$6.15	\$6,604.38		COMM CALC (Bonds @ 2.5%)		
			2,000.000	2,000.000					(\$38,844.15)	\$0.00	(\$38,844.15)
1201	AB-12345	08/29/97	O	5,460.000 KIMBERLY CLARK CORP		\$47.44	\$259,011.48		VALUED PER 08/29/97 PORT		
1202	AB-12345	10/02/97	DIV	KIMBERLY CLARK CORP			\$1,310.40		DIVIDEND		
1203	AB-12345	01/05/98	DIV	KIMBERLY CLARK CORP			\$1,310.40		DIVIDEND		
1204	AB-12345	04/02/98	DIV	KIMBERLY CLARK CORP			\$1,365.00		DIVIDEND		
1205	AB-12345	07/02/98	DIV	KIMBERLY CLARK CORP			\$1,365.00		DIVIDEND		
1206	AB-12345	10/02/98	DIV	KIMBERLY CLARK CORP			\$1,365.00		DIVIDEND		
1207	AB-12345	01/05/99	DIV	KIMBERLY CLARK CORP			\$1,365.00		DIVIDEND		
1208	AB-12345	04/05/99	DIV	KIMBERLY CLARK CORP			\$1,419.60		DIVIDEND		
1209	AB-12345	07/02/99	DIV	KIMBERLY CLARK CORP			\$1,419.60		DIVIDEND		
1210	AB-12345	10/04/99	DIV	KIMBERLY CLARK CORP			\$1,419.60		DIVIDEND		
1211	AB-12345	01/04/00	DIV	KIMBERLY CLARK CORP			\$1,419.60		DIVIDEND		

**Transaction Legend**

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1212	AB-12345	03/29/00	D	5,460.000	KIMBERLY CLARK CORP		\$290,062.50		VALUED PER STMT TRANS		
1213	AB-12345	04/04/00	DIV		KIMBERLY CLARK CORP		\$1,474.20		DIVIDEND		
1214	AB-12345	05/05/00	R	5,460.000	KIMBERLY CLARK CORP	\$321,801.48			VALUED PER STMT TRANS		
1215	AB-12345	07/06/00	DIV		KIMBERLY CLARK CORP		\$1,474.20		DIVIDEND		
1216	AB-12345	10/03/00	DIV		KIMBERLY CLARK CORP		\$1,474.20		DIVIDEND		
1217	AB-12345	01/03/01	DIV		KIMBERLY CLARK CORP		\$1,474.20		DIVIDEND		
1218	AB-12345	02/27/01	S	5,460.000	KIMBERLY CLARK CORP	U \$71.00	\$386,823.57		COMM CALC (Bonds @ 2.5%)		
				10,920.000	10,920.000				\$96,073.11	\$19,656.00	\$115,729.11
1219	AB-12345	08/29/97	O	10,000.000	KMART CORP	\$13.88	\$138,750.00		VALUED PER 08/29/97 PORT		
1220	AB-12345	08/31/98	S	10,000.000	KMART CORP	U \$12.56	\$124,449.41		COMM CALC (Bonds @ 2.5%)		
				10,000.000	10,000.000				(\$14,300.59)	\$0.00	(\$14,300.59)
1221	AB-12345	08/29/97	O	10,600.000	KROGER COMPANY	\$30.13	\$319,325.00		VALUED PER 08/29/97 PORT		
1222	AB-12345	06/29/99	DIV	10,600.000	KROGER COMPANY				STOCK DIVIDEND		
1223	AB-12345	12/06/99	B	10,000.000	KROGER COMPANY	U \$15.50	\$155,754.50		COMM CALC (Bonds @ 2.5%)		
1224	AB-12345	03/29/00	D	31,200.000	KROGER COMPANY		\$551,865.60		VALUED PER STMT TRANS		
1225	AB-12345	05/05/00	R	31,200.000	KROGER COMPANY		\$610,365.60		VALUED PER STMT TRANS		
1226	AB-12345	10/11/00	S	10,000.000	KROGER COMPANY	U \$21.44	\$213,363.35		COMM CALC (Bonds @ 2.5%)		
1227	AB-12345	10/12/00	S	20,000.000	KROGER COMPANY	U \$20.06	\$399,732.12		COMM CALC (Bonds @ 2.5%)		
1228	AB-12345	10/13/00	S	1,200.000	KROGER COMPANY	U \$21.25	\$25,434.65		COMM CALC (Bonds @ 2.5%)		
				62,400.000	62,400.000				\$104,950.62	\$0.00	\$104,950.62
1229	AB-12347	12/26/00	B	500.000	KVH INDUSTRIES INC	U \$5.56	\$2,924.81		COMM CALC (Bonds @ 2.5%)		
1230	AB-12346	01/16/01	B	500.000	KVH INDUSTRIES INC	U \$9.13	\$4,677.37		COMM CALC (Bonds @ 2.5%)		
1231	AB-12347	02/12/01	S	500.000	KVH INDUSTRIES INC	U \$7.75	\$3,820.37		COMM CALC (Bonds @ 2.5%)		
1232	AB-12346	04/06/01	S	500.000	KVH INDUSTRIES INC	U \$6.53	\$3,162.76		COMM CALC (Bonds @ 2.5%)		

**Transaction Legend**

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		1,000.000	1,000.000						(\$619.05)	\$0.00	(\$619.05)
1233	AB-12345	08/29/97	O	200.000	LEHMAN BROS HOLDINGS INC	\$43.75	\$8,750.00				VALUED PER 08/29/97 PORT
1234	AB-12345	11/26/97	DIV		LEHMAN BROS HOLDINGS INC			\$12.00			DIVIDEND
1235	AB-12345	02/26/98	DIV		LEHMAN BROS HOLDINGS INC			\$15.00			DIVIDEND
1236	AB-12345	05/28/98	DIV		LEHMAN BROS HOLDINGS INC			\$15.00			DIVIDEND
1237	AB-12345	08/28/98	DIV		LEHMAN BROS HOLDINGS INC			\$15.00			DIVIDEND
1238	AB-12345	11/27/98	DIV		LEHMAN BROS HOLDINGS INC			\$15.00			DIVIDEND
1239	AB-12345	02/25/99	DIV		LEHMAN BROS HOLDINGS INC			\$18.00			DIVIDEND
1240	AB-12345	06/01/99	DIV		LEHMAN BROS HOLDINGS INC			\$18.00			DIVIDEND
1241	AB-12345	08/30/99	DIV		LEHMAN BROS HOLDINGS INC			\$18.00			DIVIDEND
1242	AB-12345	11/29/99	DIV		LEHMAN BROS HOLDINGS INC			\$18.00			DIVIDEND
1243	AB-12345	02/28/00	DIV		LEHMAN BROS HOLDINGS INC			\$22.00			DIVIDEND
1244	AB-12345	03/29/00	D	200.000	LEHMAN BROS HOLDINGS INC		\$20,250.00				VALUED PER STMT TRANS
1245	AB-12345	05/05/00	R	200.000	LEHMAN BROS HOLDINGS INC		\$16,412.60				VALUED PER STMT TRANS
1246	AB-12345	05/30/00	DIV		LEHMAN BROS HOLDINGS INC			\$22.00			DIVIDEND
1247	AB-12345	08/30/00	DIV		LEHMAN BROS HOLDINGS INC			\$22.00			DIVIDEND
1248	AB-12345	10/23/00	DIV	200.000	LEHMAN BROS HOLDINGS INC						STOCK DIVIDEND
1249	AB-12345	11/29/00	DIV		LEHMAN BROS HOLDINGS INC			\$22.00			DIVIDEND
1250	AB-12345	02/27/01	DIV		LEHMAN BROS HOLDINGS INC			\$28.00			DIVIDEND
1251	AB-12345	05/30/01	DIV		LEHMAN BROS HOLDINGS INC			\$28.00			DIVIDEND
1252	AB-12345	08/30/01	DIV		LEHMAN BROS HOLDINGS INC			\$28.00			DIVIDEND
1253	AB-12345	11/29/01	DIV		LEHMAN BROS HOLDINGS INC			\$28.00			DIVIDEND
1254	AB-12345	02/27/02	DIV		LEHMAN BROS HOLDINGS INC			\$36.00			DIVIDEND
1255	AB-12345	04/25/02	S	400.000	LEHMAN BROS HOLDINGS INC	U	\$56.50	\$22,306.23			COMM CALC (Bonds @ 2.5%)
				600.000					\$17,393.63	\$380.00	\$17,773.63

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1256	AB-12345	09/02/97	B	50.000	LERNOUT & HAUSPIE 199712 20 PUT	\$1.00	\$5,287.45		COMM CALC (Bonds @ 2.5%) OPEN		
1257	AB-12345	12/19/97	S	50.000	LERNOUT & HAUSPIE 199712 20 PUT				EXPIRED		
				50.000					(\$5,287.45)	\$0.00	(\$5,287.45)
1258	AB-12347	12/10/99	B	10.000	LEVEL 3 COMMUNICATIONS 200001 65 PUT	\$1.38	\$1,463.76		COMM CALC (Bonds @ 2.5%) OPEN		
1259	AB-12347	01/21/00	S	10.000	LEVEL 3 COMMUNICATIONS 200001 65 PUT				EXPIRED		
				10.000					(\$1,463.76)	\$0.00	(\$1,463.76)
1260	AB-12345	05/05/00	R	100.000	LEVEL 3 COMMUNICATIONS 200201 70 PUT			\$167,500.00	VALUED PER STMT TRANS		
1261	AB-12345	09/27/00	B	100.000	LEVEL 3 COMMUNICATIONS 200201 70 PUT	U \$15.63	\$157,306.29		COMM CALC (Bonds @ 2.5%) CLOSE		
				100.000					\$10,193.71	\$0.00	\$10,193.71
1262	AB-12347	04/17/01	B	500.000	LEXICON GENETICS INC	U \$7.25	\$3,724.40		COMM CALC (Bonds @ 2.5%)		
1263	AB-12347	04/20/01	S	5.000	LEXICON GENETICS INC 200105 7.5 CALL	U \$1.65		\$779.23	COMM CALC (Bonds @ 2.5%) OPEN		
1264	AB-12347	05/18/01	B	5.000	LEXICON GENETICS INC 200105 7.5 CALL				ASSIGNED		
1265	AB-12347	05/18/01	S	505.000	LEXICON GENETICS INC	\$7.50		\$3,585.31	COMM CALC (Bonds @ 2.5%)		
				505.000					\$640.14	\$0.00	\$640.14
1266	AB-12345	01/21/00	B	3,000.000	LIGHTPATH TECHNOLOGIES INC CL A	U \$28.06	\$84,934.49		COMM CALC (Bonds @ 2.5%)		
1267	AB-12345	03/06/00	B	400.000	LIGHTPATH TECHNOLOGIES INC CL A	U \$59.50	\$23,931.06		COMM CALC (Bonds @ 2.5%)		
1268	AB-12345	03/06/00	B	200.000	LIGHTPATH TECHNOLOGIES INC CL A	U \$59.50	\$11,963.28		COMM CALC (Bonds @ 2.5%)		
1269	AB-12345	03/06/00	B	800.000	LIGHTPATH TECHNOLOGIES INC CL A	U \$59.50	\$47,853.03		COMM CALC (Bonds @ 2.5%)		
1270	AB-12345	03/06/00	B	200.000	LIGHTPATH TECHNOLOGIES INC CL A	U \$59.50	\$11,963.28		COMM CALC (Bonds @ 2.5%)		
1271	AB-12345	03/06/00	B	400.000	LIGHTPATH TECHNOLOGIES INC CL A	U \$59.50	\$23,926.56		COMM CALC (Bonds @ 2.5%)		
1272	AB-12345	03/29/00	D	5,000.000	LIGHTPATH TECHNOLOGIES INC CL A			\$234,065.00	VALUED PER STMT TRANS		
1273	AB-12345	04/24/00	S	4,800.000	LIGHTPATH TECHNOLOGIES INC CL A	U \$19.88		\$94,912.32	COMM CALC (Bonds @ 2.5%)		

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
	S - Sold	D - Deliver	I - In Account	ROP - ROP/ROC	DR - Debit	

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1274	AB-12345	04/24/00	S	200.000 LIGHTPATH TECHNOLOGIES INC CL A	U	\$19.88	\$3,954.86		COMM CALC (Bonds @ 2.5%)		
1275	AB-12345	05/05/00	R	5,000.000 LIGHTPATH TECHNOLOGIES INC CL A			\$142,500.00		VALUED PER STMT TRANS		
				10,000.000 10,000.000					(\$14,139.52)	\$0.00	(\$14,139.52)
1276	AB-12346	01/17/01	B	500.000 LONDON PAC GROUP LTD SPON ADR	U	\$10.00	\$5,119.79		COMM CALC (Bonds @ 2.5%)		
1277	AB-12347	01/17/01	B	500.000 LONDON PAC GROUP LTD SPON ADR	U	\$10.00	\$5,119.79		COMM CALC (Bonds @ 2.5%)		
1278	AB-12347	02/12/01	S	500.000 LONDON PAC GROUP LTD SPON ADR	U	\$9.62	\$4,755.33		COMM CALC (Bonds @ 2.5%)		
1279	AB-12346	02/23/01	S	500.000 LONDON PAC GROUP LTD SPON ADR	U	\$7.85	\$3,808.32		COMM CALC (Bonds @ 2.5%)		
1280	AB-12347	07/20/01	B	500.000 LONDON PAC GROUP LTD SPON ADR	U	\$5.33	\$2,762.78		COMM CALC (Bonds @ 2.5%)		
1281	AB-12347	09/07/01	DIV	LONDON PAC GROUP LTD SPON ADR			\$44.00		DIVIDEND		
1282	AB-12347	09/24/01	S	500.000 LONDON PAC GROUP LTD SPON ADR	U	\$2.75	\$1,300.45		COMM CALC (Bonds @ 2.5%)		
				1,500.000 1,500.000					(\$3,138.26)	\$44.00	(\$3,094.26)
1283	AB-12345	01/25/00	S	200.000 LUCENT TECHNOLOGIES INC 200201 45 PUT	U	\$7.13	\$141,250.39		COMM CALC (Bonds @ 2.5%) OPEN		
1284	AB-12345	03/29/00	D	200.000 LUCENT TECHNOLOGIES INC 200201 45 PUT			\$101,250.00		VALUED PER STMT TRANS		
1285	AB-12345	05/05/00	R	200.000 LUCENT TECHNOLOGIES INC 200201 45 PUT			\$118,750.00		VALUED PER STMT TRANS		
1286	AB-12345	05/22/00	B	200.000 LUCENT TECHNOLOGIES INC 200201 45 PUT	U	\$6.63	\$133,712.15		COMM CALC (Bonds @ 2.5%) CLOSE		
				400.000 400.000					\$25,038.24	\$0.00	\$25,038.24
1287	AB-12347	01/21/00	B	1,000.000 MAGAININ PHARMACEUTICALS INC	U	\$3.00	\$3,154.50		COMM CALC (Bonds @ 2.5%)		
1288	AB-12347	03/30/00	D	1,000.000 MAGAININ PHARMACEUTICALS INC			\$4,375.00		VALUED PER STMT TRANS		
				1,000.000 1,000.000					\$1,220.50	\$0.00	\$1,220.50
1289	AB-12345	07/02/99	B	3,000.000 MAIL.COM INC CL A		\$20.56	\$62,142.00		COMM CALC (Bonds @ 2.5%)		
1290	AB-12345	07/06/99	B	200.000 MAIL.COM INC CL A		\$22.13	\$4,455.00		COMM CALC (Bonds @ 2.5%)		
1291	AB-12345	07/06/99	B	200.000 MAIL.COM INC CL A		\$22.00	\$4,430.00		COMM CALC (Bonds @ 2.5%)		

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1292	AB-12345	07/06/99	B	1,600.000	MAIL.COM INC CL A	\$22.13	\$35,644.50		COMM CALC (Bonds @ 2.5%)		
1293	AB-12345	07/13/99	B	1,000.000	MAIL.COM INC CL A	U \$24.50	\$24,625.00		COMM CALC (Bonds @ 2.5%)		
1294	AB-12345	07/13/99	B	2,000.000	MAIL.COM INC CL A	U \$25.00	\$50,304.50		COMM CALC (Bonds @ 2.5%)		
1295	AB-12345	03/29/00	D	8,000.000	MAIL.COM INC CL A			\$145,000.00	VALUED PER STMT TRANS		
1296	AB-12345	04/24/00	S	300.000	MAIL.COM INC CL A	U \$9.06	\$2,688.65		COMM CALC (Bonds @ 2.5%)		
1297	AB-12345	04/24/00	S	500.000	MAIL.COM INC CL A	U \$9.00	\$4,445.35		COMM CALC (Bonds @ 2.5%)		
1298	AB-12345	04/24/00	S	300.000	MAIL.COM INC CL A	U \$9.00	\$2,669.91		COMM CALC (Bonds @ 2.5%)		
1299	AB-12345	04/24/00	S	1,000.000	MAIL.COM INC CL A	U \$9.06	\$8,962.19		COMM CALC (Bonds @ 2.5%)		
1300	AB-12345	05/05/00	R	8,000.000	MAIL.COM INC CL A		\$55,752.00		VALUED PER STMT TRANS		
1301	AB-12345	05/19/00	S	500.000	MAIL.COM INC CL A	U \$6.75	\$3,314.88		COMM CALC (Bonds @ 2.5%)		
1302	AB-12345	05/19/00	S	700.000	MAIL.COM INC CL A	U \$6.75	\$4,640.84		COMM CALC (Bonds @ 2.5%)		
1303	AB-12345	05/19/00	S	1,000.000	MAIL.COM INC CL A	U \$6.75	\$6,629.77		COMM CALC (Bonds @ 2.5%)		
1304	AB-12345	05/19/00	S	1,000.000	MAIL.COM INC CL A	U \$6.75	\$6,629.77		COMM CALC (Bonds @ 2.5%)		
1305	AB-12345	05/19/00	S	1,500.000	MAIL.COM INC CL A	U \$6.75	\$9,944.66		COMM CALC (Bonds @ 2.5%)		
1306	AB-12345	05/19/00	S	100.000	MAIL.COM INC CL A	U \$6.75	\$658.47		COMM CALC (Bonds @ 2.5%)		
1307	AB-12345	05/25/00	S	1,100.000	MAIL.COM INC CL A	U \$5.56	\$6,059.04		COMM CALC (Bonds @ 2.5%)		
				16,000.000	16,000.000				(\$35,709.47)	\$0.00	(\$35,709.47)
1308	AB-12345	08/29/97	O	8,000.000	MANAGED MUNI PORTFOLIO II INC	\$11.69	\$93,504.00		VALUED PER 08/29/97 PORT		
1309	AB-12345	09/26/97	DIV		MANAGED MUNI PORTFOLIO II INC			\$448.00	DIVIDEND		
1310	AB-12345	10/30/97	DIV		MANAGED MUNI PORTFOLIO II INC			\$448.00	DIVIDEND		
1311	AB-12345	11/26/97	DIV		MANAGED MUNI PORTFOLIO II INC			\$448.00	DIVIDEND		
1312	AB-12345	12/26/97	DIV		MANAGED MUNI PORTFOLIO II INC			\$1,280.00	DIVIDEND STG		
1313	AB-12345	12/26/97	DIV		MANAGED MUNI PORTFOLIO II INC			\$80.00	DIVIDEND LTG		
1314	AB-12345	01/29/98	DIV		MANAGED MUNI PORTFOLIO II INC			\$448.00	DIVIDEND		
1315	AB-12345	02/26/98	DIV		MANAGED MUNI PORTFOLIO II INC			\$448.00	DIVIDEND		
1316	AB-12345	03/27/98	DIV		MANAGED MUNI PORTFOLIO II INC			\$400.00	DIVIDEND		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1317	AB-12345	04/24/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1318	AB-12345	05/28/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1319	AB-12345	06/26/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1320	AB-12345	07/30/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$384.00		DIVIDEND		
1321	AB-12345	08/28/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$384.00		DIVIDEND		
1322	AB-12345	09/25/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1323	AB-12345	10/29/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1324	AB-12345	11/27/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1325	AB-12345	12/24/98	DIV	MANAGED MUNI PORTFOLIO II INC			\$1,416.00		DIVIDEND STG		
1326	AB-12345	01/28/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1327	AB-12345	03/15/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1328	AB-12345	03/26/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1329	AB-12345	04/29/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1330	AB-12345	05/27/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$392.00		DIVIDEND		
1331	AB-12345	06/25/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1332	AB-12345	07/29/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1333	AB-12345	08/27/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1334	AB-12345	09/24/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1335	AB-12345	10/28/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1336	AB-12345	11/26/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1337	AB-12345	12/30/99	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1338	AB-12345	01/28/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1339	AB-12345	02/25/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1340	AB-12345	03/29/00	D	8,000.000 MANAGED MUNI PORTFOLIO II INC			\$74,000.00		VALUED PER STMT TRANS		
1341	AB-12345	03/30/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1342	AB-12345	05/05/00	R	8,000.000 MANAGED MUNI PORTFOLIO II INC		\$74,000.00			VALUED PER STMT TRANS		
1343	AB-12345	05/26/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1344	AB-12345	06/29/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1345	AB-12345	07/28/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1346	AB-12345	08/25/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1347	AB-12345	09/28/00	DIV	MANAGED MUNI PORTFOLIO II INC			\$400.00		DIVIDEND		
1348	AB-12345	10/13/00	S	8,000.000 MANAGED MUNI PORTFOLIO II INC	U	\$9.81	\$77,692.88		COMM CALC (Bonds @ 2.5%)		
			16,000.000	16,000.000					<b>(\$15,811.12)</b>	<b>\$16,520.00</b>	<b>\$708.88</b>
1349	AB-12345	05/05/00	R	4,000.000 MANUFACTURED HOME COMMUNITIES INC		\$101,500.00			VALUED PER STMT TRANS		
1350	AB-12345	07/14/00	DIV	MANUFACTURED HOME COMMUNITIES INC			\$1,660.00		DIVIDEND		
1351	AB-12345	10/12/00	S	4,000.000 MANUFACTURED HOME COMMUNITIES INC	U	\$24.75	\$98,223.49		COMM CALC (Bonds @ 2.5%)		
1352	AB-12345	10/13/00	DIV	MANUFACTURED HOME COMMUNITIES INC			\$1,660.00		DIVIDEND		
			4,000.000	4,000.000					<b>(\$3,276.51)</b>	<b>\$3,320.00</b>	<b>\$43.49</b>
1353	AB-12345	08/29/97	S	100.000 WORLDCOM INC 199803 32.5 PUT		\$4.00	\$38,888.32		COMM CALC (Bonds @ 2.5%) OPEN		
1354	AB-12345	08/29/97	O	30.000 WORLDCOM INC 199709 22.5 CALL		\$7.63	\$22,875.00		VALUED PER 08/29/97 PORT		
1355	AB-12345	08/29/97	O	21,600.000 WORLDCOM INC		\$29.94	\$646,660.80		VALUED PER 08/29/97 PORT		
1356	AB-12345	09/02/97	S	100.000 WORLDCOM INC 199803 32.5 PUT	U	\$4.00	\$39,275.36		COMM CALC (Bonds @ 2.5%) OPEN		
1357	AB-12345	09/11/97	S	50.000 WORLDCOM INC 199803 40 PUT		\$6.25	\$30,752.37		COMM CALC (Bonds @ 2.5%) OPEN		
1358	AB-12345	09/18/97	S	30.000 WORLDCOM INC 199709 22.5 CALL					EXERCISED		
1359	AB-12345	09/19/97	B	3,000.000 WORLDCOM INC		\$22.50	\$68,102.21		COMM CALC (Bonds @ 2.5%)		
1360	AB-12345	11/11/97	S	200.000 WORLDCOM INC 199806 30 PUT	U	\$3.25	\$63,827.09		COMM CALC (Bonds @ 2.5%) OPEN		
1361	AB-12345	11/12/97	S	100.000 WORLDCOM INC 199806 30 PUT	U	\$4.25	\$41,765.44		COMM CALC (Bonds @ 2.5%) OPEN		
1362	AB-12345	03/20/98	B	200.000 WORLDCOM INC 199803 32.5 PUT					EXPIRED		
1363	AB-12345	03/20/98	B	50.000 WORLDCOM INC 199803 40 PUT					EXPIRED		
1364	AB-12345	04/21/98	S	50.000 WORLDCOM INC 199901 45 PUT		\$4.25	\$20,884.97		COMM CALC (Bonds @ 2.5%) OPEN		
1365	AB-12345	04/21/98	S	50.000 WORLDCOM INC 199901 45 PUT	U	\$4.25	\$20,880.47		COMM CALC (Bonds @ 2.5%) OPEN		
1366	AB-12345	05/28/98	S	100.000 WORLDCOM INC 199901 45 PUT	U	\$3.13	\$30,562.56		COMM CALC (Bonds @ 2.5%) OPEN		
1367	AB-12345	06/04/98	B	1,000.000 WORLDCOM INC		\$44.75	\$45,176.64		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1368	AB-12345	06/19/98	B	300.000	WORLDCOM INC 199806 30 PUT				EXPIRED		
1369	AB-12345	07/23/98	S		100.000 WORLDCOM INC 199903 55 PUT	\$5.25	\$51,755.45		COMM CALC (Bonds @ 2.5%) OPEN		
1370	AB-12345	07/27/98	S		100.000 WORLDCOM INC 199903 55 PUT	U \$6.00	\$59,226.20		COMM CALC (Bonds @ 2.5%) OPEN		
1371	AB-12345	08/17/98	S		100.000 WORLDCOM INC 199903 50 PUT	\$4.63	\$45,515.31		COMM CALC (Bonds @ 2.5%) OPEN		
1372	AB-12345	08/28/98	S		100.000 WORLDCOM INC 199903 45 PUT	U \$3.75	\$36,786.00		COMM CALC (Bonds @ 2.5%) OPEN		
1373	AB-12345	09/11/98	B	5,000.000	WORLDCOM INC	U \$47.50	\$238,857.90		COMM CALC (Bonds @ 2.5%)		
1374	AB-12345	09/17/98	NC	30,600.000	MCI WORLDCOM INC				WORLDCOM INC		
1375	AB-12345	09/17/98	NC	30,600.000	WORLDCOM INC				MCI WORLDCOM INC		
1376	AB-12345	12/16/98	S		100.000 MCI WORLDCOM INC 200101 50 PUT	\$4.50	\$44,265.36		COMM CALC (Bonds @ 2.5%) OPEN		
1377	AB-12345	01/15/99	B	200.000	WORLDCOM INC 199901 45 PUT				EXPIRED		
1378	AB-12345	03/19/99	B	100.000	WORLDCOM INC 199903 45 PUT				EXPIRED		
1379	AB-12345	03/19/99	B	200.000	WORLDCOM INC 199903 55 PUT				EXPIRED		
1380	AB-12345	03/19/99	B	100.000	WORLDCOM INC 199903 50 PUT				EXPIRED		
1381	AB-12345	03/24/99	S		100.000 MCI WORLDCOM INC 200101 60 PUT	\$4.63	\$45,515.31		COMM CALC (Bonds @ 2.5%) OPEN		
1382	AB-12346	03/30/99	R	2,000.000	MCI WORLDCOM INC		\$184,250.00		VALUED PER STMT TRANS		
1383	AB-12345	04/08/99	S		100.000 MCI WORLDCOM INC 200101 75 PUT	U \$9.25	\$91,668.14		COMM CALC (Bonds @ 2.5%) OPEN		
1384	AB-12345	04/28/99	S		100.000 MCI WORLDCOM INC 200101 85 PUT	U \$13.75	\$136,506.05		COMM CALC (Bonds @ 2.5%) OPEN		
1385	AB-12347	05/21/99	S		10.000 MCI WORLDCOM INC 200101 70 PUT	U \$6.75	\$6,518.21		COMM CALC (Bonds @ 2.5%) OPEN		
1386	AB-12346	05/21/99	S		10.000 MCI WORLDCOM INC 200101 70 PUT	U \$6.75	\$6,518.21		COMM CALC (Bonds @ 2.5%) OPEN		
1387	AB-12345	06/30/99	S		100.000 MCI WORLDCOM INC 200101 70 PUT	U \$6.63	\$65,666.88		COMM CALC (Bonds @ 2.5%) OPEN		
1388	AB-12345	06/30/99	S		100.000 MCI WORLDCOM INC 200101 60 PUT	U \$4.00	\$39,385.95		COMM CALC (Bonds @ 2.5%) OPEN		
1389	AB-12345	06/30/99	S		200.000 MCI WORLDCOM INC 200101 70 PUT	U \$6.38	\$126,342.93		COMM CALC (Bonds @ 2.5%) OPEN		
1390	AB-12345	07/29/99	S		200.000 MCI WORLDCOM INC 200101 60 PUT	U \$3.88	\$76,465.20		COMM CALC (BONDS @ 2.5%) OPEN		
1391	AB-12347	08/02/99	S		10.000 MCI WORLDCOM INC 200101 60 PUT	U \$4.00	\$3,810.96		COMM CALC (Bonds @ 2.5%) OPEN		
1392	AB-12346	08/03/99	S		10.000 MCI WORLDCOM INC 200101 60 PUT	U \$4.00	\$3,810.96		COMM CALC (Bonds @ 2.5%) OPEN		
1393	AB-12345	08/09/99	S		200.000 MCI WORLDCOM INC 200101 60 PUT	U \$4.75	\$93,907.37		COMM CALC (Bonds @ 2.5%) OPEN		
1394	AB-12345	08/30/99	S		100.000 MCI WORLDCOM INC 200201 65 PUT	U \$9.13	\$90,490.96		COMM CALC (Bonds @ 2.5%) OPEN		
1395	AB-12345	08/30/99	S		100.000 MCI WORLDCOM INC 200201 60 PUT	U \$7.13	\$70,494.69		COMM CALC (Bonds @ 2.5%) OPEN		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1396	AB-12346	08/31/99	S	20.000 MCI WORLDCOM INC 200201 65 PUT	U	\$9.00	\$17,725.80		COMM CALC (Bonds @ 2.5%) OPEN		
1397	AB-12345	09/21/99	S	200.000 MCI WORLDCOM INC 200201 65 PUT	U	\$7.03	\$139,381.58		COMM CALC (Bonds @ 2.5%) OPEN		
1398	AB-12345	09/24/99	S	100.000 MCI WORLDCOM INC 200201 65 PUT	U	\$8.40	\$83,333.67		COMM CALC (Bonds @ 2.5%) OPEN		
1399	AB-12345	09/24/99	S	100.000 MCI WORLDCOM INC 200201 65 PUT	U	\$8.50	\$84,329.13		COMM CALC (Bonds @ 2.5%) OPEN		
1400	AB-12347	09/30/99	B	10.000 MCI WORLDCOM INC 200101 70 PUT		\$10.25	\$10,254.50		CLOSE		
1401	AB-12345	10/01/99	S	200.000 MCI WORLDCOM INC 200201 60 PUT	U	\$8.13	\$161,184.29		COMM CALC (Bonds @ 2.5%) OPEN		
1402	AB-12345	10/05/99	S	100.000 MCI WORLDCOM INC 200201 60 PUT	U	\$9.25	\$91,736.83		COMM CALC (Bonds @ 2.5%) OPEN		
1403	AB-12347	10/22/99	B	10.000 MCI WORLDCOM INC 200101 60 PUT		\$5.63	\$5,840.27		COMM CALC (Bonds @ 2.5%) CLOSE		
1404	AB-12345	11/30/99	S	100.000 MCI WORLDCOM INC 200201 60 PUT	U	\$5.38	\$53,114.90		COMM CALC (Bonds @ 2.5%) OPEN		
1405	AB-12345	11/30/99	S	300.000 MCI WORLDCOM INC 200201 65 PUT	U	\$6.75	\$200,730.89		COMM CALC (Bonds @ 2.5%) OPEN		
1406	AB-12345	12/01/99	B	2,000.000 MCI WORLDCOM INC		\$78.00	\$156,200.00		COMM CALC (Bonds @ 2.5%)		
1407	AB-12345	12/01/99	B	3,000.000 MCI WORLDCOM INC		\$78.00	\$234,754.50		COMM CALC (Bonds @ 2.5%)		
1408	AB-12345	12/01/99	S	200.000 MCI WORLDCOM INC 200201 60 PUT	U	\$6.38	\$126,362.15		COMM CALC (Bonds @ 2.5%) OPEN		
1409	AB-12345	12/01/99	S	200.000 MCI WORLDCOM INC 200201 60 PUT	U	\$6.63	\$131,357.50		COMM CALC (Bonds @ 2.5%) OPEN		
1410	AB-12345	12/07/99	S	200.000 MCI WORLDCOM INC 200201 65 PUT	U	\$8.00	\$158,692.54		COMM CALC (Bonds @ 2.5%) OPEN		
1411	AB-12345	12/07/99	S	300.000 MCI WORLDCOM INC 200201 60 PUT	U	\$6.50	\$193,255.68		COMM CALC (Bonds @ 2.5%) OPEN		
1412	AB-12345	12/10/99	S	300.000 MCI WORLDCOM INC 200201 60 PUT	U	\$6.75	\$200,730.89		COMM CALC (Bonds @ 2.5%) OPEN		
1413	AB-12345	12/15/99	B	200.000 MCI WORLDCOM INC 200101 80 CALL	U	\$13.13	\$264,137.44		COMM CALC (Bonds @ 2.5%) OPEN		
1414	AB-12345	12/15/99	S	200.000 MCI WORLDCOM INC 200201 80 PUT	U	\$16.13	\$320,655.51		COMM CALC (Bonds @ 2.5%) OPEN		
1415	AB-12345	12/31/99	DIV	17,800.000 MCI WORLDCOM INC					STOCK DIVIDEND		
1416	AB-12346	12/31/99	DIV	1,000.000 MCI WORLDCOM INC					STOCK DIVIDEND		
1417	AB-12345	12/31/99	NC	1,500.000 MCI WORLDCOM INC 200201 60 PUT					MCI WORLDCOM INC 200201 40 150 SHS PUT		
1418	AB-12345	12/31/99	NC	600.000 MCI WORLDCOM INC 200101 40 150 SHS PUT					MCI WORLDCOM INC 200101 60 PUT		
1419	AB-12345	12/31/99	NC	200.000 MCI WRLDCM INC 200101 53.375 150 SHS CALL					MCI WORLDCOM INC 200101 80 CALL		
1420	AB-12345	12/31/99	NC	200.000 MCI WORLDCOM INC 200101 80 CALL					MCI WRLDCM INC 200101 53.375 150 SHS CALL		
1421	AB-12345	12/31/99	NC	100.000 MCI WORLDCOM INC 200101 50 PUT					MCI WORLDCOM INC 200101 33.375 150 SHS PUT		
1422	AB-12345	12/31/99	NC	600.000 MCI WORLDCOM INC 200101 60 PUT					MCI WORLDCOM INC 200101 40 150 SHS PUT		
1423	AB-12345	12/31/99	NC	1,500.000 MCI WORLDCOM INC 200201 40 150 SHS PUT					MCI WORLDCOM INC 200201 60 PUT		

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## OPTION STRATEGY ROI ANALYSIS

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1424	AB-12345	12/31/99	NC	1,000.000 MCI WORLDCOM INC 200201 43.375 150 SHS PUT					MCI WORLDCOM INC 200201 65 PUT		
1425	AB-12345	12/31/99	NC	300.000 MCI WORLDCOM INC 200101 70 PUT					MCI WORLDCOM INC 200101 46.625 150 SHS PUT		
1426	AB-12345	12/31/99	NC	100.000 MCI WORLDCOM INC 200101 33.375 150 SHS PUT					MCI WORLDCOM INC 200101 50 PUT		
1427	AB-12345	12/31/99	NC	300.000 MCI WORLDCOM INC 200101 46.625 150 SHS PUT					MCI WORLDCOM INC 200101 70 PUT		
1428	AB-12345	12/31/99	NC	100.000 MCI WORLDCOM INC 200101 50 150 SHS PUT					MCI WORLDCOM INC 200101 75 PUT		
1429	AB-12345	12/31/99	NC	100.000 MCI WORLDCOM INC 200101 56.625 150 SHS PUT					MCI WORLDCOM INC 200101 85 PUT		
1430	AB-12345	12/31/99	NC	200.000 MCI WORLDCOM INC 200201 80 PUT					MCI WORLDCOM INC 200201 53.375 150 SHS PUT		
1431	AB-12345	12/31/99	NC	1,000.000 MCI WORLDCOM INC 200201 65 PUT					MCI WORLDCOM INC 200201 43.375 150 SHS PUT		
1432	AB-12345	12/31/99	NC	100.000 MCI WORLDCOM INC 200101 75 PUT					MCI WORLDCOM INC 200101 50 150 SHS PUT		
1433	AB-12345	12/31/99	NC	100.000 MCI WORLDCOM INC 200101 85 PUT					MCI WORLDCOM INC 200101 56.625 150 SHS PUT		
1434	AB-12345	12/31/99	NC	200.000 MCI WORLDCOM INC 200201 53.375 150 SHS PUT					MCI WORLDCOM INC 200201 80 PUT		
1435	AB-12346	12/31/99	NC	10.000 MCI WORLDCOM INC 200101 40 150 SHS PUT					MCI WORLDCOM INC 200101 60 PUT		
1436	AB-12346	12/31/99	NC	10.000 MCI WORLDCOM INC 200101 70 PUT					MCI WORLDCOM INC 200101 46.625 150 SHS PUT		
1437	AB-12346	12/31/99	NC	20.000 MCI WORLDCOM INC 200201 65 PUT					MCI WORLDCOM INC 200201 43.375 150 SHS PUT		
1438	AB-12346	12/31/99	NC	10.000 MCI WORLDCOM INC 200101 60 PUT					MCI WORLDCOM INC 200101 40 150 SHS PUT		
1439	AB-12346	12/31/99	NC	20.000 MCI WORLDCOM INC 200201 43.375 150 SHS PUT					MCI WORLDCOM INC 200201 65 PUT		
1440	AB-12346	12/31/99	NC	10.000 MCI WORLDCOM INC 200101 46.625 150 SHS PUT					MCI WORLDCOM INC 200101 70 PUT		
1441	AB-12345	01/11/00	S	100.000 MCI WORLDCOM INC 200201 40 150 SHS PUT	U	\$8.13	\$80,524.02		COMM CALC (Bonds @ 2.5%) OPEN		
1442	AB-12346	01/11/00	S	20.000 MCI WORLDCOM INC 200201 40 150 SHS PUT		\$7.38	\$21,822.30		COMM CALC (Bonds @ 2.5%) OPEN		
1443	AB-12345	03/29/00	D	100.000 MCI WORLDCOM INC 200101 50 150 SHS PUT		\$113,750.00			VALUED PER STMT TRANS		
1444	AB-12345	03/29/00	D	100.000 MCI WORLDCOM INC 200201 40 150 SHS PUT		\$78,750.00			VALUED PER STMT TRANS		
1445	AB-12345	03/29/00	D	100.000 MCI WORLDCOM INC 200101 56.625 150 SHS PUT		\$163,750.00			VALUED PER STMT TRANS		
1446	AB-12345	03/29/00	D	53,400.000 MCI WORLDCOM INC			\$2,216,100.00		VALUED PER STMT TRANS		
1447	AB-12345	03/29/00	D	600.000 MCI WORLDCOM INC 200101 40 150 SHS PUT		\$356,250.00			VALUED PER STMT TRANS		
1448	AB-12345	03/29/00	D	100.000 MCI WORLDCOM INC 200101 33.375 150 SHS PUT		\$31,875.00			VALUED PER STMT TRANS		
1449	AB-12345	03/29/00	D	200.000 MCI WORLDCOM INC 200201 53.375 150 SHS PUT		\$325,000.00			VALUED PER STMT TRANS		
1450	AB-12345	03/29/00	D	1,000.000 MCI WORLDCOM INC 200201 43.375 150 SHS PUT		\$975,000.00			VALUED PER STMT TRANS		
1451	AB-12345	03/29/00	D	1,500.000 MCI WORLDCOM INC 200201 40 150 SHS PUT		\$1,190,625.00			VALUED PER STMT TRANS		

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1452	AB-12345	03/29/00	D	300.000	MCI WORLDCOM INC 200101 46.625 150 SHS PUT		\$273,750.00		VALUED PER STMT TRANS		
1453	AB-12345	03/29/00	D	200.000	MCI WRLDCM INC 200101 53.375 150 SHS CALL			\$88,750.00	VALUED PER STMT TRANS		
1454	AB-12346	03/30/00	D	3,000.000	MCI WORLDCOM INC			\$127,689.00	VALUED PER STMT TRANS		
1455	AB-12346	03/30/00	D	10.000	MCI WORLDCOM INC 200101 46.625 150 SHS PUT		\$9,125.00		VALUED PER STMT TRANS		
1456	AB-12346	03/30/00	D	10.000	MCI WORLDCOM INC 200101 40 150 SHS PUT		\$5,937.50		VALUED PER STMT TRANS		
1457	AB-12346	03/30/00	D	20.000	MCI WORLDCOM INC 200201 43.375 150 SHS PUT		\$19,500.00		VALUED PER STMT TRANS		
1458	AB-12346	03/30/00	D	20.000	MCI WORLDCOM INC 200201 40 150 SHS PUT		\$15,875.00		VALUED PER STMT TRANS		
1459	AB-12345	05/05/00	R	200.000	MCI WRLDCM INC 200101 53.375 150 SHS CALL		\$78,750.00		VALUED PER STMT TRANS		
1460	AB-12345	05/05/00	R	100.000	MCI WORLDCOM INC 200201 40 150 SHS PUT			\$69,375.00	VALUED PER STMT TRANS		
1461	AB-12345	05/05/00	R	140,074.000	MCI WORLDCOM INC		\$6,005,672.75		VALUED PER STMT TRANS		
1462	AB-12345	05/05/00	R	100.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT			\$153,750.00	VALUED PER STMT TRANS		
1463	AB-12345	05/05/00	R	1,000.000	MCI WORLDCOM INC 200201 43.375 150 SHS PUT			\$875,000.00	VALUED PER STMT TRANS		
1464	AB-12345	05/05/00	R	400.000	MCI WORLDCOM INC 200201 35 PUT			\$197,500.00	VALUED PER STMT TRANS		
1465	AB-12345	05/05/00	R	53,400.000	MCI WORLDCOM INC		\$2,289,525.00		VALUED PER STMT TRANS		
1466	AB-12345	05/05/00	R	100.000	MCI WORLDCOM INC 200101 50 150 SHS PUT			\$105,000.00	VALUED PER STMT TRANS		
1467	AB-12345	05/05/00	R	200.000	MCI WORLDCOM INC 200201 53.375 150 SHS PUT			\$297,500.00	VALUED PER STMT TRANS		
1468	AB-12345	05/05/00	R	100.000	MCI WORLDCOM INC 200101 33.375 150 SHS PUT			\$25,000.00	VALUED PER STMT TRANS		
1469	AB-12345	05/05/00	R	280.000	MCI WORLDCOM INC 200101 46.625 150 SHS PUT			\$227,500.00	VALUED PER STMT TRANS		
1470	AB-12345	05/05/00	D	1,000.000	MCI WORLDCOM INC 200201 43.375 150 SHS PUT		\$875,000.00		VALUED PER STMT TRANS		
1471	AB-12345	05/08/00	NC	193,474.000	MCI WORLDCOM INC				WORLDCOM INC		
1472	AB-12345	05/08/00	NC	193,474.000	WORLDCOM INC				MCI WORLDCOM INC		
1473	AB-12346	05/11/00	R	10.000	MCI WORLDCOM INC 200101 46.625 150 SHS PUT				NOT VALUED PER STMT TRANS		
1474	AB-12346	05/11/00	R	3,000.000	WORLDCOM INC		\$126,939.00		VALUED PER STMT TRANS		
1475	AB-12346	05/12/00	R	10.000	MCI WORLDCOM INC 200101 40 150 SHS PUT				NOT VALUED PER STMT TRANS		
1476	AB-12345	05/15/00	S	200.000	MCI WRLDCM INC 200101 53.375 150 SHS CALL	U	\$3.00	\$88,826.75	COMM CALC (Bonds @ 2.5%) CLOSE		
1477	AB-12346	05/15/00	R	20.000	MCI WORLDCOM INC 200201 43.375 150 SHS PUT			\$18,250.00	VALUED PER STMT TRANS		
1478	AB-12346	05/22/00	R	20.000	WORLDCOM INC 200201 40 150 SHS PUT			\$16,750.00	VALUED PER STMT TRANS		
1479	AB-12345	05/26/00	B	100.000	MCI WORLDCOM INC 200101 33.375 150 SHS PUT	U	\$3.38	\$51,248.09	COMM CALC (Bonds @ 2.5%) CLOSE		

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1480	AB-12345	05/26/00	B	100.000	MCI WORLDCOM INC 200201 40 150 SHS PUT	U	\$8.63	\$86,989.64			COMM CALC (Bonds @ 2.5%) CLOSE
1481	AB-12345	05/26/00	B	400.000	MCI WORLDCOM INC 200201 35 PUT	U	\$5.88	\$237,189.89			COMM CALC (Bonds @ 2.5%) CLOSE
1482	AB-12345	05/30/00	B	200.000	MCI WORLDCOM INC 200101 46.625 150 SHS PUT	U	\$10.50	\$316,778.58			COMM CALC (Bonds @ 2.5%) CLOSE
1483	AB-12345	05/30/00	B	80.000	MCI WORLDCOM INC 200101 46.625 150 SHS PUT		\$10.75	\$129,709.62			COMM CALC (Bonds @ 2.5%) CLOSE
1484	AB-12345	08/10/00	B	1,650.000	WORLDCOM INC		\$53.38	\$89,009.16			COMM CALC (Bonds @ 2.5%)
1485	AB-12345	08/10/00	B	11.000	MCI WORLDCOM INC 200201 53.375 150 SHS PUT						ASSIGNED
1486	AB-12345	08/11/00	B	9,600.000	WORLDCOM INC		\$56.63	\$547,846.85			COMM CALC (Bonds @ 2.5%)
1487	AB-12345	08/11/00	B	300.000	WORLDCOM INC		\$56.63	\$17,120.07			COMM CALC (Bonds @ 2.5%)
1488	AB-12345	08/11/00	B	2.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT						ASSIGNED
1489	AB-12345	08/11/00	B	64.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT						ASSIGNED
1490	AB-12345	08/14/00	B	6.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT						ASSIGNED
1491	AB-12345	08/14/00	B	900.000	WORLDCOM INC		\$56.63	\$51,627.03			COMM CALC (Bonds @ 2.5%)
1492	AB-12345	08/23/00	B	25.000	MCI WORLDCOM INC 200101 50 150 SHS PUT						ASSIGNED
1493	AB-12345	08/23/00	B	3,750.000	WORLDCOM INC		\$50.00	\$189,190.83			COMM CALC (Bonds @ 2.5%)
1494	AB-12345	08/25/00	B	5.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT						ASSIGNED
1495	AB-12345	08/28/00	B	750.000	WORLDCOM INC		\$56.63	\$42,805.64			COMM CALC (Bonds @ 2.5%)
1496	AB-12346	09/07/00	B	4.000	WORLDCOM INC 200101 46.625 150 SHS PUT						ASSIGNED
1497	AB-12346	09/07/00	B	600.000	WORLDCOM INC		\$46.63	\$28,468.10			COMM CALC (Bonds @ 2.5%)
1498	AB-12345	09/12/00	B	19.000	MCI WORLDCOM INC 200101 50 150 SHS PUT						ASSIGNED
1499	AB-12345	09/12/00	B	2,850.000	WORLDCOM INC		\$50.00	\$143,247.29			COMM CALC (Bonds @ 2.5%)
1500	AB-12345	09/18/00	B	1,950.000	WORLDCOM INC		\$53.38	\$105,139.61			COMM CALC (Bonds @ 2.5%)
1501	AB-12345	09/18/00	B	13.000	MCI WORLDCOM INC 200201 53.375 150 SHS PUT						ASSIGNED
1502	AB-12345	09/21/00	B	21.000	MCI WORLDCOM INC 200201 53.375 150 SHS PUT						ASSIGNED
1503	AB-12345	09/21/00	B	5.000	MCI WORLDCOM INC 200101 50 150 SHS PUT						ASSIGNED
1504	AB-12345	09/21/00	B	3,150.000	WORLDCOM INC		\$53.38	\$168,939.48			COMM CALC (Bonds @ 2.5%)
1505	AB-12345	09/21/00	B	750.000	WORLDCOM INC		\$50.00	\$37,691.40			COMM CALC (Bonds @ 2.5%)
1506	AB-12345	09/26/00	B	8.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT						ASSIGNED
1507	AB-12345	09/26/00	B	13.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT						ASSIGNED

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1508	AB-12345	09/26/00	B	1,200.000	WORLDCOM INC	\$56.63	\$68,010.00		COMM CALC (Bonds @ 2.5%)		
1509	AB-12345	09/26/00	B	1,950.000	WORLDCOM INC	\$56.63	\$110,715.75		COMM CALC (Bonds @ 2.5%)		
1510	AB-12346	09/27/00	B	6.000	WORLDCOM INC 200101 46.625 150 SHS PUT				ASSIGNED		
1511	AB-12345	10/09/00	B	1.000	MCI WORLDCOM INC 200101 50 150 SHS PUT				ASSIGNED		
1512	AB-12345	10/09/00	B	150.000	WORLDCOM INC	\$50.00	\$7,587.65		COMM CALC (Bonds @ 2.5%)		
1513	AB-12345	10/12/00	S	22,424.000	WORLDCOM INC	U \$23.83		\$532,161.99	COMM CALC (Bonds @ 2.5%)		
1514	AB-12345	10/13/00	S	1,000.000	WORLDCOM INC 200301 25 CALL	U \$8.25		\$818,925.17	COMM CALC (Bonds @ 2.5%)	OPEN	
1515	AB-12345	10/16/00	B	300.000	WORLDCOM INC 200301 25 CALL	U \$9.63	\$290,254.50		COMM CALC (Bonds @ 2.5%)	CLOSE	
1516	AB-12345	10/16/00	S	300.000	WORLDCOM INC 200301 50 CALL	U \$3.88		\$114,741.62	COMM CALC (Bonds @ 2.5%)	OPEN	
1517	AB-12346	10/17/00	B	900.000	WORLDCOM INC	\$46.63	\$42,371.05		COMM CALC (Bonds @ 2.5%)		
1518	AB-12345	10/19/00	B	400.000	WORLDCOM INC 200301 25 CALL	U \$11.50	\$463,191.57		COMM CALC (Bonds @ 2.5%)	CLOSE	
1519	AB-12345	10/19/00	S	400.000	WORLDCOM INC 200301 50 CALL	\$5.00		\$197,729.68	COMM CALC (BONDS @ 2.5%)	OPEN	
1520	AB-12345	11/01/00	S	1,000.000	WORLDCOM INC	U \$19.50		\$19,399.35	COMM CALC (Bonds @ 2.5%)		
1521	AB-12345	11/01/00	S	100.000	WORLDCOM INC	U \$19.50		\$1,939.93	COMM CALC (Bonds @ 2.5%)		
1522	AB-12345	11/01/00	S	13,900.000	WORLDCOM INC	U \$19.31		\$267,044.80	COMM CALC (Bonds @ 2.5%)		
1523	AB-12345	11/01/00	S	500.000	WORLDCOM INC	U \$19.06		\$9,480.93	COMM CALC (Bonds @ 2.5%)		
1524	AB-12345	11/01/00	S	20,000.000	WORLDCOM INC	U \$18.88		\$375,487.41	COMM CALC (Bonds @ 2.5%)		
1525	AB-12345	11/01/00	S	1,000.000	WORLDCOM INC	U \$19.56		\$19,461.84	COMM CALC (Bonds @ 2.5%)		
1526	AB-12345	11/01/00	S	200.000	WORLDCOM INC	U \$19.06		\$3,792.37	COMM CALC (Bonds @ 2.5%)		
1527	AB-12345	11/01/00	S	1,000.000	WORLDCOM INC	U \$19.50		\$19,399.35	COMM CALC (Bonds @ 2.5%)		
1528	AB-12345	11/01/00	S	2,000.000	WORLDCOM INC	U \$19.81		\$39,423.67	COMM CALC (Bonds @ 2.5%)		
1529	AB-12345	11/01/00	S	1,000.000	WORLDCOM INC	U \$19.81		\$19,707.33	COMM CALC (Bonds @ 2.5%)		
1530	AB-12345	11/01/00	S	9,300.000	WORLDCOM INC	U \$19.00		\$175,764.11	COMM CALC (Bonds @ 2.5%)		
1531	AB-12346	11/01/00	S	4,500.000	WORLDCOM INC	U \$18.88		\$84,480.16	COMM CALC (Bonds @ 2.5%)		
1532	AB-12345	11/02/00	S	500.000	WORLDCOM INC 200301 25 CALL	U \$5.00		\$247,663.82	COMM CALC (Bonds @ 2.5%)	OPEN	
1533	AB-12345	11/07/00	B	4,650.000	WORLDCOM INC	\$50.00	\$232,969.50		COMM CALC (Bonds @ 2.5%)		
1534	AB-12345	11/07/00	B	31.000	MCI WORLDCOM INC 200101 50 150 SHS PUT				ASSIGNED		
1535	AB-12345	11/08/00	B	6,600.000	WORLDCOM INC	\$53.38	\$353,104.50		COMM CALC (Bonds @ 2.5%)		

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1536	AB-12345	11/08/00	B	44.000	MCI WORLDCOM INC 200201 53.375 150 SHS PUT				ASSIGNED		
1537	AB-12346	11/09/00	B	20.000	WORLDCOM INC 200201 40 150 SHS PUT				ASSIGNED		
1538	AB-12345	11/09/00	B	700.000	WORLDCOM INC 200301 50 CALL	U	\$1.38	\$98,704.58	COMM CALC (Bonds @ 2.5%) CLOSE		
1539	AB-12346	11/09/00	B	3,000.000	WORLDCOM INC		\$40.00	\$120,743.60	COMM CALC (Bonds @ 2.5%)		
1540	AB-12345	11/09/00	S	700.000	WORLDCOM INC 200301 20 CALL	U	\$5.38	\$372,950.12	COMM CALC (Bonds @ 2.5%) OPEN		
1541	AB-12345	11/09/00	S	600.000	WORLDCOM INC	U	\$16.56	\$9,882.67	COMM CALC (Bonds @ 2.5%)		
1542	AB-12345	11/13/00	B	600.000	WORLDCOM INC 200301 25 CALL	U	\$3.63	\$220,023.18	COMM CALC (Bonds @ 2.5%) CLOSE		
1543	AB-12345	11/14/00	B	2.000	MCI WORLDCOM INC 200101 56.625 150 SHS PUT				ASSIGNED		
1544	AB-12345	11/14/00	B	300.000	WORLDCOM INC		\$56.63	\$17,092.98	COMM CALC (Bonds @ 2.5%)		
1545	AB-12345	11/14/00	B	1,500.000	WORLDCOM INC		\$50.00	\$75,532.35	COMM CALC (Bonds @ 2.5%)		
1546	AB-12345	11/14/00	B	10.000	MCI WORLDCOM INC 200101 50 150 SHS PUT				ASSIGNED		
1547	AB-12345	11/15/00	B	7,350.000	WORLDCOM INC		\$53.38	\$394,204.10	COMM CALC (Bonds @ 2.5%)		
1548	AB-12345	11/15/00	B	3.000	MCI WORLDCOM INC 200101 50 150 SHS PUT				ASSIGNED		
1549	AB-12345	11/15/00	B	450.000	WORLDCOM INC		\$50.00	\$22,615.92	COMM CALC (Bonds @ 2.5%)		
1550	AB-12345	11/15/00	B	49.000	MCI WORLDCOM INC 200201 53.375 150 SHS PUT				ASSIGNED		
1551	AB-12346	11/15/00	S	1,000.000	WORLDCOM INC	U	\$16.50	\$16,260.05	COMM CALC (Bonds @ 2.5%)		
1552	AB-12346	11/16/00	S	2,000.000	WORLDCOM INC	U	\$16.00	\$31,576.16	COMM CALC (Bonds @ 2.5%)		
1553	AB-12345	11/17/00	B	4.000	MCI WORLDCOM INC 200101 50 150 SHS PUT				ASSIGNED		
1554	AB-12345	11/17/00	B	600.000	WORLDCOM INC		\$50.00	\$30,258.66	COMM CALC (Bonds @ 2.5%)		
1555	AB-12345	11/20/00	S	9,000.000	WORLDCOM INC	U	\$15.13	\$135,215.96	COMM CALC (Bonds @ 2.5%)		
1556	AB-12345	11/20/00	S	1,000.000	WORLDCOM INC	U	\$15.13	\$15,024.49	COMM CALC (Bonds @ 2.5%)		
1557	AB-12345	11/24/00	S	10,000.000	WORLDCOM INC		\$15.63	\$155,240.29	COMM CALC (Bonds @ 2.5%)		
1558	AB-12346	11/29/00	B	10.000	WORLDCOM INC 200101 40 150 SHS PUT				ASSIGNED		
1559	AB-12346	11/29/00	B	1,500.000	WORLDCOM INC		\$40.00	\$60,154.50	COMM CALC (Bonds @ 2.5%)		
1560	AB-12345	11/29/00	S	1,500.000	WORLDCOM INC	U	\$15.81	\$23,567.95	COMM CALC (Bonds @ 2.5%)		
1561	AB-12345	11/29/00	S	2,000.000	WORLDCOM INC	U	\$15.88	\$31,548.94	COMM CALC (Bonds @ 2.5%)		
1562	AB-12345	11/29/00	S	10,000.000	WORLDCOM INC	U	\$15.75	\$156,494.75	COMM CALC (Bonds @ 2.5%)		
1563	AB-12345	11/29/00	S	1,500.000	WORLDCOM INC	U	\$15.81	\$23,567.95	COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1564	AB-12345	11/29/00	S	700.000 <b>WORLDCOM INC</b>	U	\$15.81	\$10,993.88		COMM CALC (Bonds @ 2.5%)		
1565	AB-12345	11/29/00	S	3,600.000 <b>WORLDCOM INC</b>	U	\$15.81	\$56,563.10		COMM CALC (Bonds @ 2.5%)		
1566	AB-12345	11/29/00	S	500.000 <b>WORLDCOM INC</b>	U	\$15.88	\$7,887.23		COMM CALC (Bonds @ 2.5%)		
1567	AB-12345	11/29/00	S	200.000 <b>WORLDCOM INC</b>	U	\$15.81	\$3,142.39		COMM CALC (Bonds @ 2.5%)		
1568	AB-12346	11/30/00	S	1,500.000 <b>WORLDCOM INC</b>	U	\$14.94	\$22,251.00		COMM CALC (Bonds @ 2.5%)		
1569	AB-12345	12/07/00	B	43.000 <b>MCI WORLDCOM INC 200201 53.375 150 SHS PUT</b>					ASSIGNED		
1570	AB-12345	12/07/00	B	6,450.000 <b>WORLDCOM INC</b>		\$53.38	\$345,240.75		COMM CALC (Bonds @ 2.5%)		
1571	AB-12346	12/08/00	R	2,000.000 <b>WORLDCOM INC</b>			\$30,376.00		VALUED PER STMT TRANS; FM XY-98765		
1572	AB-12345	12/21/00	S	10,000.000 <b>WORLDCOM INC</b>	U	\$15.00	\$149,240.50		COMM CALC (Bonds @ 2.5%)		
1573	AB-12345	12/21/00	S	200.000 <b>WORLDCOM INC</b>	U	\$15.00	\$2,984.90		COMM CALC (Bonds @ 2.5%)		
1574	AB-12345	12/21/00	S	100.000 <b>WORLDCOM INC</b>	U	\$15.00	\$1,492.45				
1575	AB-12345	12/21/00	S	600.000 <b>WORLDCOM INC</b>	U	\$15.00	\$8,954.70		COMM CALC (Bonds @ 2.5%)		
1576	AB-12345	01/10/01	B	300.000 <b>WORLDCOM INC 200301 20 CALL</b>		\$8.63	\$260,696.39		COMM CALC (Bonds @ 2.5%) CLOSE		
1577	AB-12345	01/10/01	S	300.000 <b>WORLDCOM INC 200301 35 CALL</b>	U	\$4.50	\$133,453.97		COMM CALC (Bonds @ 2.5%) OPEN		
1578	AB-12345	01/11/01	B	900.000 <b>WORLDCOM INC</b>		\$53.38	\$48,401.87		COMM CALC (Bonds @ 2.5%)		
1579	AB-12345	01/11/01	B	6.000 <b>MCI WORLDCOM INC 200201 53.375 150 SHS PUT</b>					ASSIGNED		
1580	AB-12345	01/11/01	B	400.000 <b>WORLDCOM INC 200301 20 CALL</b>	U	\$9.25	\$372,631.55		COMM CALC (Bonds @ 2.5%) CLOSE		
1581	AB-12345	01/11/01	S	400.000 <b>WORLDCOM INC 200301 35 CALL</b>	U	\$5.00	\$197,917.94		COMM CALC (Bonds @ 2.5%) OPEN		
1582	AB-12345	01/19/01	B	2.000 <b>MCI WORLDCOM INC 200101 50 150 SHS PUT</b>					ASSIGNED		
1583	AB-12345	01/19/01	B	300.000 <b>WORLDCOM INC</b>		\$50.00	\$15,154.83		COMM CALC (Bonds @ 2.5%)		
1584	AB-12345	02/13/01	B	13.000 <b>MCI WORLDCOM INC 200201 53.375 150 SHS PUT</b>					ASSIGNED		
1585	AB-12345	02/13/01	B	1,950.000 <b>WORLDCOM INC</b>		\$53.38	\$105,139.61		COMM CALC (Bonds @ 2.5%)		
1586	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.69	\$15,586.97		COMM CALC (Bonds @ 2.5%)		
1587	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1588	AB-12345	02/22/01	S	5,350.000 <b>WORLDCOM INC</b>	U	\$15.69	\$83,385.83		COMM CALC (Bonds @ 2.5%)		
1589	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1590	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1591	AB-12345	02/22/01	S	600.000 <b>WORLDCOM INC</b>	U	\$15.69	\$9,352.18		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1592	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.69	\$15,586.97		COMM CALC (Bonds @ 2.5%)		
1593	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.69	\$15,586.97		COMM CALC (Bonds @ 2.5%)		
1594	AB-12345	02/22/01	S	2,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$32,548.90		COMM CALC (Bonds @ 2.5%)		
1595	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1596	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1597	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1598	AB-12345	02/22/01	S	600.000 <b>WORLDCOM INC</b>	U	\$15.69	\$9,352.18		COMM CALC (Bonds @ 2.5%)		
1599	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>		\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1600	AB-12345	02/22/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.38	\$16,274.45		COMM CALC (Bonds @ 2.5%)		
1601	AB-12346	02/23/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$16.44	\$16,198.04		COMM CALC (Bonds @ 2.5%)		
1602	AB-12345	03/01/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.50	\$15,349.48		COMM CALC (Bonds @ 2.5%)		
1603	AB-12345	03/01/01	S	3,200.000 <b>WORLDCOM INC</b>	U	\$15.50	\$49,118.34		COMM CALC (Bonds @ 2.5%)		
1604	AB-12345	03/01/01	S	7,700.000 <b>WORLDCOM INC</b>	U	\$15.50	\$118,191.02		COMM CALC (Bonds @ 2.5%)		
1605	AB-12345	03/01/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.50	\$15,349.48		COMM CALC (Bonds @ 2.5%)		
1606	AB-12345	03/01/01	S	900.000 <b>WORLDCOM INC</b>	U	\$15.50	\$13,814.53		COMM CALC (Bonds @ 2.5%)		
1607	AB-12345	03/01/01	S	500.000 <b>WORLDCOM INC</b>	U	\$15.50	\$7,670.24		COMM CALC (Bonds @ 2.5%)		
1608	AB-12345	03/01/01	S	2,000.000 <b>WORLDCOM INC</b>	U	\$15.50	\$30,698.96		COMM CALC (Bonds @ 2.5%)		
1609	AB-12345	03/01/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.50	\$15,349.48		COMM CALC (Bonds @ 2.5%)		
1610	AB-12345	03/01/01	S	300.000 <b>WORLDCOM INC</b>	U	\$15.63	\$4,642.34		COMM CALC (Bonds @ 2.5%)		
1611	AB-12345	03/01/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.50	\$15,349.48		COMM CALC (Bonds @ 2.5%)		
1612	AB-12345	03/01/01	S	400.000 <b>WORLDCOM INC</b>	U	\$15.50	\$6,139.79		COMM CALC (Bonds @ 2.5%)		
1613	AB-12345	03/01/01	S	1,000.000 <b>WORLDCOM INC</b>	U	\$15.50	\$15,349.48		COMM CALC (Bonds @ 2.5%)		
1614	AB-12346	03/13/01	B	9.000 <b>WORLDCOM INC 200201 43.375 150 SHS PUT</b>					ASSIGNED		
1615	AB-12346	03/13/01	B	1,350.000 <b>WORLDCOM INC</b>	U	\$43.38	\$59,003.34		COMM CALC (Bonds @ 2.5%)		
1616	AB-12346	03/14/01	S	850.000 <b>WORLDCOM INC</b>	U	\$16.50	\$13,806.38		COMM CALC (Bonds @ 2.5%)		
1617	AB-12346	03/20/01	S	650.000 <b>WORLDCOM INC</b>	U	\$17.94	\$11,484.76		COMM CALC (Bonds @ 2.5%)		
1618	AB-12345	04/03/01	B	200.000 <b>WORLDCOM INC 200301 25 CALL</b>	U	\$3.75	\$76,024.03		COMM CALC (Bonds @ 2.5%) CLOSE		
1619	AB-12346	04/03/01	S	500.000 <b>WORLDCOM INC</b>	U	\$17.44	\$8,552.66		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1620	AB-12345	04/03/01	S	10,000.000 <b>WORLDCOM INC</b>	\$17.44		\$173,564.68		COMM CALC (Bonds @ 2.5%)		
1621	AB-12346	05/01/01	B	750.000 <b>WORLDCOM INC</b>	\$43.38	\$33,079.50			COMM CALC (Bonds @ 2.5%)		
1622	AB-12346	05/01/01	B	5.000 <b>WORLDCOM INC 200201 43.375 150 SHS PUT</b>					ASSIGNED		
1623	AB-12346	05/30/01	B	6.000 <b>WORLDCOM INC 200201 43.375 150 SHS PUT</b>					ASSIGNED		
1624	AB-12346	05/30/01	B	900.000 <b>WORLDCOM INC</b>	\$43.38	\$39,463.86			COMM CALC (Bonds @ 2.5%)		
1625	AB-12346	06/06/01	S	300.000 <b>WORLDCOM INC-WORLDCOM GROUP</b>	U \$18.22		\$5,331.96		COMM CALC (Bonds @ 2.5%)		
1626	AB-12346	06/08/01	DIV	80.000 <b>WORLDCOM INC GA NEW MCI GROUP</b>					STOCK DIVIDEND		
1627	AB-12345	06/08/01	DIV	3,200.000 <b>WORLDCOM INC GA NEW MCI GROUP</b>					STOCK DIVIDEND		
1628	AB-12346	06/11/01	DIV	12.000 <b>WORLDCOM INC GA NEW MCI GROUP</b>					STOCK DIVIDEND		
1629	AB-12346	06/19/01	S	1,200.000 <b>WORLDCOM INC-WORLDCOM GROUP</b>	U \$15.01		\$17,708.51		COMM CALC (Bonds @ 2.5%)		
1630	AB-12345	06/25/01	B	100.000 <b>WORLDCOM INC 200301 35 CALL</b>	U \$0.40	\$4,249.84			COMM CALC (Bonds @ 2.5%) CLOSE		
1631	AB-12345	06/25/01	S	10,000.000 <b>WORLDCOM INC</b>	U \$14.01		\$139,195.33		COMM CALC (Bonds @ 2.5%)		
1632	AB-12345	06/25/01	S	10,000.000 <b>WORLDCOM INC</b>	U \$14.15		\$140,590.78		COMM CALC (Bonds @ 2.5%)		
1633	AB-12345	07/24/01	B	200.000 <b>WORLDCOM INC 200301 35 CALL</b>	U \$0.35	\$7,375.02			COMM CALC (Bonds @ 2.5%) CLOSE		
1634	AB-12345	07/24/01	S	1,000.000 <b>WORLDCOM INC</b>	U \$13.46		\$13,309.55		COMM CALC (Bonds @ 2.5%)		
1635	AB-12345	07/24/01	S	3,000.000 <b>WORLDCOM INC</b>	U \$13.46		\$39,928.65		COMM CALC (Bonds @ 2.5%)		
1636	AB-12345	07/24/01	S	2,500.000 <b>WORLDCOM INC</b>	U \$13.46		\$33,273.87		COMM CALC (Bonds @ 2.5%)		
1637	AB-12345	07/24/01	S	2,500.000 <b>WORLDCOM INC</b>	U \$13.46		\$33,273.87		COMM CALC (Bonds @ 2.5%)		
1638	AB-12345	07/24/01	S	10,900.000 <b>WORLDCOM INC</b>	U \$13.46		\$145,069.60		COMM CALC (Bonds @ 2.5%)		
1639	AB-12345	07/24/01	S	100.000 <b>WORLDCOM INC</b>	U \$13.46		\$1,330.95		COMM CALC (Bonds @ 2.5%)		
1640	AB-12346	08/08/01	S	500.000 <b>WORLDCOM INC-WORLDCOM GROUP</b>	U \$13.98		\$6,821.74		COMM CALC (Bonds @ 2.5%)		
1641	AB-12346	08/08/01	S	68.000 <b>WORLDCOM INC GA NEW MCI GROUP</b>	U \$11.98		\$756.81		COMM CALC (Bonds @ 2.5%)		
1642	AB-12345	08/21/01	B	100.000 <b>WORLDCOM INC 200301 35 CALL</b>	U \$0.30	\$3,197.82			COMM CALC (Bonds @ 2.5%) CLOSE		
1643	AB-12345	08/21/01	S	9,000.000 <b>WORLDCOM INC</b>	U \$13.45		\$120,366.46		COMM CALC (Bonds @ 2.5%)		
1644	AB-12345	08/21/01	S	1,000.000 <b>WORLDCOM INC</b>	U \$13.45		\$13,374.55		COMM CALC (Bonds @ 2.5%)		
1645	AB-12345	10/15/01	DIV	<b>WORLDCOM INC GA NEW MCI GROUP</b>			\$1,920.00		DIVIDEND		
1646	AB-12345	01/15/02	DIV	<b>WORLDCOM INC GA NEW MCI GROUP</b>			\$1,920.00		DIVIDEND		
1647	AB-12345	01/22/02	B	300.000 <b>WORLDCOM INC 200301 35 CALL</b>	\$0.05	\$1,673.00			COMM CALC (Bonds @ 2.5%) CLOSE		

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**OPTION STRATEGY ROI ANALYSIS**

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1648	AB-12346	01/30/02	B	50.000	WORLDCOM INC 200202 10 CALL	U	\$0.50	\$2,710.42			COMM CALC (Bonds @ 2.5%) OPEN
1649	AB-12345	02/05/02	S	1,000.000	WORLDCOM INC	U	\$7.00		\$6,881.19		COMM CALC (Bonds @ 2.5%)
1650	AB-12345	02/05/02	S	100.000	WORLDCOM INC	U	\$7.00		\$688.11		COMM CALC (Bonds @ 2.5%)
1651	AB-12345	02/05/02	S	400.000	WORLDCOM INC	U	\$7.00		\$2,752.47		COMM CALC (Bonds @ 2.5%)
1652	AB-12345	02/05/02	S	500.000	WORLDCOM INC	U	\$7.00		\$3,440.59		COMM CALC (Bonds @ 2.5%)
1653	AB-12345	02/05/02	S	100.000	WORLDCOM INC	U	\$7.00		\$688.11		COMM CALC (Bonds @ 2.5%)
1654	AB-12345	02/05/02	S	1,300.000	WORLDCOM INC	U	\$7.00		\$8,945.55		COMM CALC (Bonds @ 2.5%)
1655	AB-12345	02/05/02	S	1,000.000	WORLDCOM INC	U	\$7.00		\$6,881.19		COMM CALC (Bonds @ 2.5%)
1656	AB-12345	02/05/02	S	1,000.000	WORLDCOM INC		\$7.00		\$6,881.19		COMM CALC (Bonds @ 2.5%)
1657	AB-12345	02/05/02	S	1,000.000	WORLDCOM INC	U	\$7.00		\$6,881.19		COMM CALC (Bonds @ 2.5%)
1658	AB-12345	02/05/02	S	500.000	WORLDCOM INC	U	\$7.00		\$3,440.59		COMM CALC (Bonds @ 2.5%)
1659	AB-12345	02/05/02	S	1,000.000	WORLDCOM INC		\$7.00		\$6,881.19		COMM CALC (Bonds @ 2.5%)
1660	AB-12345	02/05/02	S	800.000	WORLDCOM INC	U	\$7.00		\$5,504.95		COMM CALC (Bonds @ 2.5%)
1661	AB-12345	02/05/02	S	4,600.000	WORLDCOM INC	U	\$7.00		\$31,653.49		COMM CALC (Bonds @ 2.5%)
1662	AB-12345	02/05/02	S	1,700.000	WORLDCOM INC	U	\$7.00		\$11,698.03		COMM CALC (Bonds @ 2.5%)
1663	AB-12345	02/05/02	S	100.000	WORLDCOM INC GA NEW MCI GROUP	U	\$11.01		\$1,078.80		COMM CALC (Bonds @ 2.5%)
1664	AB-12345	02/05/02	S	500.000	WORLDCOM INC	U	\$7.00		\$3,440.59		COMM CALC (Bonds @ 2.5%)
1665	AB-12345	02/05/02	S	500.000	WORLDCOM INC	U	\$7.00		\$3,440.59		COMM CALC (Bonds @ 2.5%)
1666	AB-12345	02/05/02	S	3,100.000	WORLDCOM INC GA NEW MCI GROUP	U	\$11.01		\$33,582.49		COMM CALC (Bonds @ 2.5%)
1667	AB-12345	02/05/02	S	1,500.000	WORLDCOM INC	U	\$7.02		\$10,351.79		COMM CALC (Bonds @ 2.5%)
1668	AB-12345	02/05/02	S	1,000.000	WORLDCOM INC	U	\$7.00		\$6,881.19		COMM CALC (Bonds @ 2.5%)
1669	AB-12345	02/05/02	S	1,000.000	WORLDCOM INC	U	\$7.08		\$6,956.05		COMM CALC (Bonds @ 2.5%)
1670	AB-12345	02/05/02	S	500.000	WORLDCOM INC	U	\$7.02		\$3,450.59		COMM CALC (Bonds @ 2.5%)
1671	AB-12345	02/08/02	R	10,000.000	WORLDCOM INC			\$81,800.00			VALUED PER STMT TRANS
1672	AB-12345	02/08/02	R	400.000	WORLDCOM INC GA NEW MCI GROUP			\$3,176.00			VALUED PER STMT TRANS
1673	AB-12346	02/15/02	S	50.000	WORLDCOM INC 200202 10 CALL						EXPIRED
1674	AB-12345	04/15/02	DIV		WORLDCOM INC GA NEW MCI GROUP			\$240.00			DIVIDEND
1675	AB-12345	04/30/02	I	20,000.000	WORLDCOM INC		\$2.48	\$49,580.00			VALUED PER 04/30/02 PORT

**Transaction Legend**

B - Bought    DIV - Dividend    R - Receive    O - Open    CR - Credit    NC - Name Chg / Exchange  
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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1676	AB-12345	04/30/02	I	400.000	WORLDCOM INC GA NEW MCI GROUP	\$3.75	\$1,500.40		VALUED PER 04/30/02 PORT		
				577,418.000	577,418.000				(\$6,909,845.24)	\$4,080.00	(\$6,905,765.24)
1677	AB-12347	12/30/99	B	100.000	MEDAREX INC	U \$36.75	\$3,736.39		COMM CALC (Bonds @ 2.5%)		
1678	AB-12347	01/03/00	B	100.000	MEDAREX INC	U \$33.63	\$3,436.06		COMM CALC (Bonds @ 2.5%)		
1679	AB-12347	01/28/00	B	100.000	MEDAREX INC	U \$57.63	\$5,827.98		COMM CALC (Bonds @ 2.5%)		
1680	AB-12347	03/14/00	B	100.000	MEDAREX INC	U \$102.94	\$10,349.18		COMM CALC (Bonds @ 2.5%)		
1681	AB-12347	03/14/00	B	100.000	MEDAREX INC	U \$97.06	\$9,766.19		COMM CALC (Bonds @ 2.5%)		
1682	AB-12347	03/30/00	D	500.000	MEDAREX INC		\$22,125.00		VALUED PER STMT TRANS		
				500.000	500.000				(\$10,990.80)	\$0.00	(\$10,990.80)
1683	AB-12345	08/29/97	O	20.000	MERCK & CO 199801 90 PUT	\$5.63		\$11,250.00	VALUED PER 08/29/97 PORT		
1684	AB-12345	08/29/97	O	3,000.000	MERCK & CO	\$91.81	\$275,439.00		VALUED PER 08/29/97 PORT		
1685	AB-12345	10/01/97	DIV		MERCK & CO			\$1,350.00	DIVIDEND		
1686	AB-12345	10/20/97	CXL	20.000	MERCK & CO 199804 105 PUT	U \$12.75			CXL		
1687	AB-12345	11/06/97	S	20.000	MERCK & CO 199804 105 PUT	U \$12.75		\$25,072.04	COMM CALC (Bonds @ 2.5%) OPEN		
1688	AB-12345	11/07/97	CXL	20.000	MERCK & CO 199804 105 PUT	\$12.75			CXL		
1689	AB-12345	01/02/98	DIV		MERCK & CO			\$1,350.00	DIVIDEND		
1690	AB-12345	01/16/98	B	20.000	MERCK & CO 199801 90 PUT				EXPIRED		
1691	AB-12345	04/01/98	DIV		MERCK & CO			\$1,350.00	DIVIDEND		
1692	AB-12345	04/17/98	B	20.000	MERCK & CO 199804 105 PUT				EXPIRED		
1693	AB-12345	07/01/98	DIV		MERCK & CO			\$1,350.00	DIVIDEND		
1694	AB-12345	07/28/98	S	50.000	MERCK & CO 199901 120 PUT	U \$6.13		\$30,130.02	COMM CALC (Bonds @ 2.5%) OPEN		
1695	AB-12345	10/01/98	DIV		MERCK & CO			\$1,620.00	DIVIDEND		
1696	AB-12345	01/04/99	DIV		MERCK & CO			\$1,620.00	DIVIDEND		
1697	AB-12345	01/15/99	B	50.000	MERCK & CO 199901 120 PUT				EXPIRED		
1698	AB-12345	02/17/99	DIV	3,000.000	MERCK & CO				STOCK DIVIDEND		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1699	AB-12345	04/01/99	DIV	MERCK & CO			\$1,620.00		DIVIDEND		
1700	AB-12345	07/01/99	DIV	MERCK & CO			\$1,620.00		DIVIDEND		
1701	AB-12345	10/01/99	DIV	MERCK & CO			\$1,740.00		DIVIDEND		
1702	AB-12345	01/03/00	DIV	MERCK & CO			\$1,740.00		DIVIDEND		
1703	AB-12345	03/29/00	D	6,000.000 MERCK & CO			\$385,500.00		VALUED PER STMT TRANS		
1704	AB-12345	04/03/00	DIV	MERCK & CO			\$1,740.00		DIVIDEND		
1705	AB-12345	05/05/00	R	10,000.000 MERCK & CO		\$692,500.00			VALUED PER STMT TRANS		
1706	AB-12345	07/03/00	DIV	MERCK & CO			\$2,900.00		DIVIDEND		
1707	AB-12345	10/02/00	DIV	MERCK & CO			\$3,400.00		DIVIDEND		
1708	AB-12345	11/10/00	S	4,000.000 MERCK & CO	U \$92.06		\$367,433.22		COMM CALC (Bonds @ 2.5%)		
1709	AB-12345	12/29/00	S	6,000.000 MERCK & CO	U \$93.50		\$560,076.80		COMM CALC (Bonds @ 2.5%)		
1710	AB-12345	01/02/01	DIV	MERCK & CO			\$2,040.00		DIVIDEND		
				16,110.000	16,110.000				\$411,523.08	\$25,440.00	\$436,963.08
1711	AB-12347	12/08/99	B	1,000.000 METAL MANAGEMENT INC	U \$2.00	\$2,069.50			COMM CALC (Bonds @ 2.5%)		
1712	AB-12345	12/16/99	B	10,000.000 METAL MANAGEMENT INC	U \$3.81	\$38,837.91			COMM CALC (Bonds @ 2.5%)		
1713	AB-12347	02/18/00	S	1,000.000 METAL MANAGEMENT INC	U \$2.50		\$2,432.91		COMM CALC (Bonds @ 2.5%)		
1714	AB-12345	03/29/00	D	10,000.000 METAL MANAGEMENT INC			\$22,500.00		VALUED PER STMT TRANS		
1715	AB-12345	05/05/00	R	10,000.000 METAL MANAGEMENT INC		\$16,560.00			VALUED PER STMT TRANS		
1716	AB-12345	05/24/00	S	1,200.000 METAL MANAGEMENT INC	U \$1.31		\$1,514.94		COMM CALC (Bonds @ 2.5%)		
1717	AB-12345	05/24/00	S	2,500.000 METAL MANAGEMENT INC	U \$1.31		\$3,156.14		COMM CALC (Bonds @ 2.5%)		
1718	AB-12345	05/24/00	S	6,300.000 METAL MANAGEMENT INC	U \$1.31		\$7,948.97		COMM CALC (Bonds @ 2.5%)		
				21,000.000	21,000.000				(\$19,914.45)	\$0.00	(\$19,914.45)
1719	AB-12345	09/06/00	B	800.000 MICROSTRATEGY INC CL A	U \$33.50	\$26,983.06			COMM CALC (Bonds @ 2.5%)		
1720	AB-12345	09/06/00	B	1,300.000 MICROSTRATEGY INC CL A	U \$33.50	\$43,840.06			COMM CALC (Bonds @ 2.5%)		
1721	AB-12345	09/06/00	B	900.000 MICROSTRATEGY INC CL A	U \$33.50	\$30,350.88			COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1722	AB-12345	11/09/00	S	3,000.000 MICROSTRATEGY INC CL A	U	\$22.25	\$66,443.27		COMM CALC (Bonds @ 2.5%)		
			3,000.000	3,000.000					(\$34,730.73)	\$0.00	(\$34,730.73)
1723	AB-12345	08/29/97	O	5,000.000 MID-AMER WASTE SYS INC		\$0.01	\$50.00		VALUED PER 08/29/97 PORT		
1724	AB-12345	03/29/00	D	5,000.000 MID-AMER WASTE SYS INC			\$5.00		VALUED PER STMT TRANS		
1725	AB-12345	05/05/00	R	5,000.000 MID-AMER WASTE SYS INC					NOT VALUED PER STMT TRANS		
1726	AB-12345	04/30/02	I	5,000.000 MID-AMER WASTE SYS INC					NOT VALUED PER 04/30/02 PORT		
			10,000.000	10,000.000					(\$45.00)	\$0.00	(\$45.00)
1727	AB-12347	11/04/99	B	5,000.000 MSH ENTERTAINMENT CORP	U	\$0.25	\$1,319.50		COMM CALC (Bonds @ 2.5%)		
1728	AB-12347	03/30/00	D	5,000.000 MSH ENTERTAINMENT CORP			\$1,150.00		VALUED PER STMT TRANS		
1729	AB-12346	12/08/00	R	5,000.000 MSH ENTERTAINMENT CORP			\$125.00		VALUED PER STMT TRANS; FM XY-98765		
1730	AB-12346	04/30/02	I	5,000.000 MSH ENTERTAINMENT CORP		\$0.01	\$50.00		VALUED PER 4/30/02 PORT		
			10,000.000	10,000.000					(\$244.50)	\$0.00	(\$244.50)
1731	AB-12345	08/29/97	O	50.000 NCR CORP NEW 199710 35 PUT		\$1.91	\$9,531.25		VALUED PER 08/29/97 PORT		
1732	AB-12345	10/17/97	B	50.000 NCR CORP NEW 199710 35 PUT	U	\$2.00	\$10,334.55		COMM CALC (Bonds @ 2.5%) CLOSE		
			50.000	50.000					(\$803.30)	\$0.00	(\$803.30)
1733	AB-12347	11/19/99	B	100.000 NET PERCEPTIONS INC	U	\$30.38	\$3,091.99		COMM CALC (Bonds @ 2.5%)		
1734	AB-12347	12/30/99	CXL	10.000 NET PERCEPTIONS INC 200008 25 PUT					CXL		
1735	AB-12347	01/03/00	S	10.000 NET PERCEPTIONS INC 200008 25 PUT		\$7.13	\$6,977.76		COMM CALC (Bonds @ 2.5%) OPEN		
1736	AB-12347	01/04/00	CXL	10.000 NET PERCEPTIONS INC 200008 25 PUT					CXL		
1737	AB-12347	03/02/00	B	100.000 NET PERCEPTIONS INC	U	\$45.00	\$4,559.94		COMM CALC (Bonds @ 2.5%)		
1738	AB-12347	03/03/00	B	300.000 NET PERCEPTIONS INC	U	\$47.00	\$14,246.88		COMM CALC (Bonds @ 2.5%)		
1739	AB-12347	03/03/00	S	5.000 NET PERCEPTIONS INC 200008 65 CALL	U	\$8.38	\$4,112.73		COMM CALC (Bonds @ 2.5%) OPEN		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1740	AB-12347	03/03/00	S	5.000 NET PERCEPTIONS INC 200008 35 PUT	U	\$6.25	\$3,057.72		COMM CALC (Bonds @ 2.5%) OPEN		
1741	AB-12347	03/30/00	D	5.000 NET PERCEPTIONS INC 200008 65 CALL		\$1,594.75			VALUED PER STMT TRANS		
1742	AB-12347	03/30/00	D	500.000 NET PERCEPTIONS INC			\$18,750.00		VALUED PER STMT TRANS		
1743	AB-12347	03/30/00	D	10.000 NET PERCEPTIONS INC 200008 25 PUT		\$3,437.50			VALUED PER STMT TRANS		
1744	AB-12347	03/30/00	D	5.000 NET PERCEPTIONS INC 200008 35 PUT		\$4,375.00			VALUED PER STMT TRANS		
				530.000 530.000					\$1,592.15	\$0.00	\$1,592.15
1745	AB-12347	11/19/99	B	100.000 NEW ERA OF NETWORKS INC		\$47.00	\$4,759.94		COMM CALC (Bonds @ 2.5%)		
1746	AB-12347	12/01/99	S	5.000 NEW ERA OF NETWORKS INC 200007 35 PUT		\$5.63	\$2,747.44		COMM CALC (Bonds @ 2.5%) OPEN		
1747	AB-12347	12/22/99	B	10.000 NEW ERA OF NETWORKS INC 200002 50 CALL	U	\$6.25	\$6,474.32		COMM CALC (Bonds @ 2.5%) OPEN		
1748	AB-12347	12/30/99	B	100.000 NEW ERA OF NETWORKS INC	U	\$45.50	\$4,621.02		COMM CALC (Bonds @ 2.5%)		
1749	AB-12347	12/30/99	S	5.000 NEW ERA OF NETWORKS INC 200007 40 PUT	U	\$8.13	\$4,002.46		COMM CALC (Bonds @ 2.5%) OPEN		
1750	AB-12347	01/19/00	S	5.000 NEW ERA OF NETWORKS INC 200002 50 CALL	U	\$16.25	\$8,020.11		COMM CALC (Bonds @ 2.5%) CLOSE		
1751	AB-12347	01/28/00	S	5.000 NEW ERA OF NETWORKS INC 200007 45 PUT		\$8.13	\$3,988.61		COMM CALC (Bonds @ 2.5%) OPEN		
1752	AB-12347	02/14/00	S	5.000 NEW ERA OF NETWORKS INC 200002 50 CALL	U	\$10.25	\$5,041.95		COMM CALC (Bonds @ 2.5%) CLOSE		
1753	AB-12347	02/23/00	B	5.000 NEW ERA OF NETWORKS INC 200007 35 PUT		\$1.38	\$731.84		COMM CALC (Bonds @ 2.5%) CLOSE		
1754	AB-12347	03/30/00	D	200.000 NEW ERA OF NETWORKS INC			\$7,800.00		VALUED PER STMT TRANS		
1755	AB-12347	03/30/00	D	5.000 NEW ERA OF NETWORKS INC 200007 45 PUT			\$6,250.00		VALUED PER STMT TRANS		
1756	AB-12347	03/30/00	D	5.000 NEW ERA OF NETWORKS INC 200007 40 PUT			\$4,750.00		VALUED PER STMT TRANS		
				225.000 225.000					\$4,013.45	\$0.00	\$4,013.45
1757	AB-12347	03/06/01	B	200.000 NEWFOCUS INC	U	\$19.13	\$3,922.28		COMM CALC (Bonds @ 2.5%)		
1758	AB-12347	03/06/01	B	300.000 NEWFOCUS INC	U	\$19.13	\$5,887.93		COMM CALC (Bonds @ 2.5%)		
1759	AB-12347	03/07/01	S	5.000 NEWFOCUS INC 200110 20 CALL	U	\$7.00	\$3,417.03		COMM CALC (Bonds @ 2.5%) OPEN		
1760	AB-12347	04/03/01	S	500.000 NEWFOCUS INC	U	\$10.30	\$5,037.34		COMM CALC (Bonds @ 2.5%)		
1761	AB-12347	04/11/01	B	5.000 NEWFOCUS INC 200110 20 CALL		\$1.95	\$1,065.02		COMM CALC (Bonds @ 2.5%) CLOSE		

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		505.000	505.000						(\$2,420.86)	\$0.00	(\$2,420.86)
1762	AB-12347	02/23/00	B	500.000 NEXELL THERAPEUTICS INC	U	\$6.50	\$3,337.48		COMM CALC (Bonds @ 2.5%)		
1763	AB-12347	03/30/00	D	500.000 NEXELL THERAPEUTICS INC			\$2,094.00		VALUED PER STMT TRANS		
		500.000	500.000						(\$1,243.48)	\$0.00	(\$1,243.48)
1764	AB-12345	05/02/00	S	200.000 NORTHEAST OPTIC NETWORK INC	U	\$48.31	\$9,642.17		COMM CALC (Bonds @ 2.5%)		
1765	AB-12345	05/02/00	S	700.000 NORTHEAST OPTIC NETWORK INC	U	\$45.50	\$31,774.43		COMM CALC (Bonds @ 2.5%)		
1766	AB-12345	05/02/00	S	1,600.000 NORTHEAST OPTIC NETWORK INC	U	\$46.00	\$73,437.54		COMM CALC (Bonds @ 2.5%)		
1767	AB-12345	05/02/00	S	500.000 NORTHEAST OPTIC NETWORK INC	U	\$46.00	\$22,949.23		COMM CALC (Bonds @ 2.5%)		
1768	AB-12345	05/02/00	S	1,500.000 NORTHEAST OPTIC NETWORK INC	U	\$45.50	\$68,097.72		COMM CALC (Bonds @ 2.5%)		
1769	AB-12345	05/02/00	S	1,500.000 NORTHEAST OPTIC NETWORK INC	U	\$46.00	\$68,847.70		COMM CALC (Bonds @ 2.5%)		
1770	AB-12345	05/02/00	S	4,000.000 NORTHEAST OPTIC NETWORK INC	U	\$46.00	\$183,593.86		COMM CALC (Bonds @ 2.5%)		
1771	AB-12345	05/05/00	R	10,000.000 NORTHEAST OPTIC NETWORK INC			\$468,750.00		VALUED PER STMT TRANS		
		10,000.000	10,000.000						(\$10,407.35)	\$0.00	(\$10,407.35)
1772	AB-12345	01/04/00	B	3,700.000 NOVELL INC		\$34.75	\$129,134.50		COMM CALC (Bonds @ 2.5%)		
1773	AB-12345	01/04/00	B	400.000 NOVELL INC		\$34.75	\$13,960.00		COMM CALC (Bonds @ 2.5%)		
1774	AB-12345	01/04/00	B	900.000 NOVELL INC		\$34.75	\$31,410.00		COMM CALC (Bonds @ 2.5%)		
1775	AB-12345	01/04/00	S	200.000 NOVELL INC 200201 30 PUT	U	\$7.00	\$138,758.65		COMM CALC (Bonds @ 2.5%) OPEN		
1776	AB-12345	03/29/00	D	5,000.000 NOVELL INC			\$144,375.00		VALUED PER STMT TRANS		
1777	AB-12345	03/29/00	D	200.000 NOVELL INC 200201 30 PUT			\$170,000.00		VALUED PER STMT TRANS		
1778	AB-12345	05/05/00	R	200.000 NOVELL INC 200201 30 PUT			\$392,500.00		VALUED PER STMT TRANS		
1779	AB-12345	05/05/00	R	5,000.000 NOVELL INC			\$55,000.00		VALUED PER STMT TRANS		
1780	AB-12345	05/05/00	R	10,000.000 NOVELL INC			\$110,000.00		VALUED PER STMT TRANS		
1781	AB-12345	05/25/00	S	100.000 NOVELL INC	U	\$8.22	\$815.85				
1782	AB-12345	05/25/00	S	500.000 NOVELL INC	U	\$8.19	\$4,063.61		COMM CALC (Bonds @ 2.5%)		

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1783	AB-12345	05/25/00	S	300.000 NOVELL INC	U	\$8.19	\$2,438.16		COMM CALC (Bonds @ 2.5%)		
1784	AB-12345	05/25/00	S	1,000.000 NOVELL INC	U	\$8.19	\$8,127.22		COMM CALC (Bonds @ 2.5%)		
1785	AB-12345	05/25/00	S	500.000 NOVELL INC	U	\$8.19	\$4,063.61		COMM CALC (Bonds @ 2.5%)		
1786	AB-12345	05/25/00	S	300.000 NOVELL INC	U	\$8.22	\$2,447.54		COMM CALC (Bonds @ 2.5%)		
1787	AB-12345	05/25/00	S	200.000 NOVELL INC	U	\$8.19	\$1,625.44		COMM CALC (Bonds @ 2.5%)		
1788	AB-12345	05/25/00	S	1,000.000 NOVELL INC	U	\$8.22	\$8,158.47		COMM CALC (Bonds @ 2.5%)		
1789	AB-12345	05/25/00	S	10,900.000 NOVELL INC	U	\$8.19	\$88,582.27		COMM CALC (Bonds @ 2.5%)		
1790	AB-12345	05/25/00	S	200.000 NOVELL INC	U	\$8.22	\$1,631.69		COMM CALC (Bonds @ 2.5%)		
1791	AB-12345	08/23/00	B	7,800.000 NOVELL INC		\$30.00	\$236,277.81		COMM CALC (Bonds @ 2.5%)		
1792	AB-12345	08/23/00	B	78.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1793	AB-12345	10/10/00	B	25.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1794	AB-12345	10/10/00	B	2,500.000 NOVELL INC		\$30.00	\$75,560.29		COMM CALC (Bonds @ 2.5%)		
1795	AB-12345	10/11/00	S	2,500.000 NOVELL INC	U	\$8.06	\$19,901.07		COMM CALC (Bonds @ 2.5%)		
1796	AB-12345	10/13/00	S	7,800.000 NOVELL INC	U	\$7.97	\$61,369.67		COMM CALC (Bonds @ 2.5%)		
1797	AB-12345	11/01/00	B	300.000 NOVELL INC		\$30.00	\$9,039.49		COMM CALC (Bonds @ 2.5%)		
1798	AB-12345	11/01/00	B	3.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1799	AB-12345	11/17/00	B	2.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1800	AB-12345	11/17/00	B	53.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1801	AB-12345	11/17/00	B	5,300.000 NOVELL INC		\$30.00	\$159,799.50		COMM CALC (Bonds @ 2.5%)		
1802	AB-12345	11/17/00	B	200.000 NOVELL INC		\$30.00	\$6,030.00		COMM CALC (Bonds @ 2.5%)		
1803	AB-12345	11/30/00	B	700.000 NOVELL INC		\$30.00	\$21,213.77		COMM CALC (Bonds @ 2.5%)		
1804	AB-12345	11/30/00	B	7.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1805	AB-12345	12/15/00	B	2,000.000 NOVELL INC		\$30.00	\$60,484.04		COMM CALC (Bonds @ 2.5%)		
1806	AB-12345	12/15/00	B	20.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1807	AB-12345	12/28/00	B	500.000 NOVELL INC		\$30.00	\$15,326.79		COMM CALC (Bonds @ 2.5%)		
1808	AB-12345	12/28/00	B	5.000 NOVELL INC 200201 30 PUT					ASSIGNED		
1809	AB-12345	01/09/01	B	200.000 NOVELL INC		\$30.00	\$6,088.93		COMM CALC (Bonds @ 2.5%)		
1810	AB-12345	01/09/01	B	2.000 NOVELL INC 200201 30 PUT					ASSIGNED		

**Transaction Legend**

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1811	AB-12345	02/16/01	B	5.000	NOVELL INC 200201 30 PUT				ASSIGNED		
1812	AB-12345	02/16/01	B	500.000	NOVELL INC	\$30.00	\$15,181.76		COMM CALC (Bonds @ 2.5%)		
1813	AB-12345	08/13/01	S	2,000.000	NOVELL INC	U \$4.79	\$9,539.68		COMM CALC (Bonds @ 2.5%)		
1814	AB-12345	08/13/01	S	1,000.000	NOVELL INC	U \$4.79	\$4,765.34		COMM CALC (Bonds @ 2.5%)		
1815	AB-12345	08/13/01	S	200.000	NOVELL INC	U \$4.76	\$947.96				
1816	AB-12345	08/13/01	S	3,700.000	NOVELL INC	U \$4.76	\$17,537.41		COMM CALC (Bonds @ 2.5%)		
1817	AB-12345	08/13/01	S	200.000	NOVELL INC	U \$4.76	\$947.96				
1818	AB-12345	08/13/01	S	1,000.000	NOVELL INC	U \$4.76	\$4,739.84		COMM CALC (Bonds @ 2.5%)		
1819	AB-12345	08/13/01	S	400.000	NOVELL INC	U \$4.76	\$1,895.93				
1820	AB-12345	08/13/01	S	200.000	NOVELL INC	U \$4.76	\$947.96				
1821	AB-12345	08/13/01	S	1,000.000	NOVELL INC	U \$4.79	\$4,769.84		COMM CALC (Bonds @ 2.5%)		
				40,400.000	40,400.000				(\$189,556.71)	\$0.00	(\$189,556.71)
1822	AB-12345	06/05/98	B	3,000.000	OPEN MARKET INC	\$16.88	\$51,161.96		COMM CALC (Bonds @ 2.5%)		
1823	AB-12345	08/12/98	S	3,000.000	OPEN MARKET INC	U \$12.24	\$36,235.35		COMM CALC (Bonds @ 2.5%)		
				3,000.000	3,000.000				(\$14,926.61)	\$0.00	(\$14,926.61)
1824	AB-12345	08/29/97	B	2,000.000	ORACLE CORP	\$36.94	\$74,452.64		COMM CALC (Bonds @ 2.5%)		
1825	AB-12345	09/24/97	B	1,500.000	ORACLE CORP	\$38.50	\$58,240.70		COMM CALC (Bonds @ 2.5%)		
1826	AB-12345	09/24/97	S	50.000	ORACLE CORP 199803 45 PUT	U \$7.75	\$38,220.48		COMM CALC (Bonds @ 2.5%) OPEN		
1827	AB-12345	10/17/97	B	100.000	ORACLE CORP	U \$33.75	\$3,402.43		COMM CALC (Bonds @ 2.5%)		
1828	AB-12345	10/17/97	B	700.000	ORACLE CORP	U \$33.00	\$23,821.41		COMM CALC (Bonds @ 2.5%)		
1829	AB-12345	10/17/97	B	100.000	ORACLE CORP	U \$33.75	\$3,402.43		COMM CALC (Bonds @ 2.5%)		
1830	AB-12345	10/17/97	B	300.000	ORACLE CORP	U \$33.75	\$10,207.29		COMM CALC (Bonds @ 2.5%)		
1831	AB-12345	10/17/97	B	400.000	ORACLE CORP	U \$33.75	\$13,609.72		COMM CALC (Bonds @ 2.5%)		
1832	AB-12345	10/17/97	B	400.000	ORACLE CORP	U \$33.75	\$13,609.72		COMM CALC (Bonds @ 2.5%)		
1833	AB-12345	12/09/97	B	5.000	ORACLE CORP 199803 45 PUT				ASSIGNED		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1834	AB-12345	12/09/97	B	500.000	ORACLE CORP	\$45.00	\$22,777.25		COMM CALC (Bonds @ 2.5%)		
1835	AB-12345	12/10/97	B	1,700.000	ORACLE CORP	\$45.00	\$77,073.03		COMM CALC (Bonds @ 2.5%)		
1836	AB-12345	12/10/97	B	17.000	ORACLE CORP 199803 45 PUT				ASSIGNED		
1837	AB-12345	12/17/97	B	2,800.000	ORACLE CORP	\$45.00	\$126,818.55		COMM CALC (Bonds @ 2.5%)		
1838	AB-12345	12/17/97	B	28.000	ORACLE CORP 199803 45 PUT				ASSIGNED		
1839	AB-12345	08/31/98	S	10,500.000	ORACLE CORP	\$20.19		\$210,431.84	COMM CALC (Bonds @ 2.5%)		
1840	AB-12345	06/15/99	B	1,000.000	ORACLE CORP	U \$25.15	\$25,275.00		COMM CALC (Bonds @ 2.5%)		
1841	AB-12345	06/15/99	B	2,500.000	ORACLE CORP	U \$25.13	\$63,187.50		COMM CALC (Bonds @ 2.5%)		
1842	AB-12345	06/15/99	B	1,000.000	ORACLE CORP	U \$25.13	\$25,275.00		COMM CALC (Bonds @ 2.5%)		
1843	AB-12345	06/15/99	B	400.000	ORACLE CORP	U \$25.13	\$10,110.00		COMM CALC (Bonds @ 2.5%)		
1844	AB-12345	06/15/99	B	100.000	ORACLE CORP	U \$25.13	\$2,532.00		COMM CALC (Bonds @ 2.5%)		
1845	AB-12345	01/19/00	DIV	5,000.000	ORACLE CORP				STOCK DIVIDEND		
1846	AB-12345	03/29/00	D	10,000.000	ORACLE CORP			\$825,000.00	VALUED PER STMT TRANS		
1847	AB-12345	05/05/00	R	10,000.000	ORACLE CORP		\$768,130.00		VALUED PER STMT TRANS		
1848	AB-12345	10/13/00	DIV	10,000.000	ORACLE CORP				STOCK DIVIDEND		
1849	AB-12345	11/21/00	S	100.000	ORACLE CORP	U \$23.81		\$2,371.17	COMM CALC (Bonds @ 2.5%)		
1850	AB-12345	11/21/00	S	300.000	ORACLE CORP	U \$23.81		\$7,113.51	COMM CALC (Bonds @ 2.5%)		
1851	AB-12345	11/21/00	S	1,400.000	ORACLE CORP	U \$23.81		\$33,196.38	COMM CALC (Bonds @ 2.5%)		
1852	AB-12345	11/21/00	S	100.000	ORACLE CORP	U \$23.88		\$2,377.42	COMM CALC (Bonds @ 2.5%)		
1853	AB-12345	11/21/00	S	1,000.000	ORACLE CORP	U \$23.81		\$23,711.70	COMM CALC (Bonds @ 2.5%)		
1854	AB-12345	11/21/00	S	1,400.000	ORACLE CORP	U \$23.81		\$33,196.38	COMM CALC (Bonds @ 2.5%)		
1855	AB-12345	11/21/00	S	400.000	ORACLE CORP	U \$23.81		\$9,484.68	COMM CALC (Bonds @ 2.5%)		
1856	AB-12345	11/21/00	S	3,300.000	ORACLE CORP	U \$23.81		\$78,248.63	COMM CALC (Bonds @ 2.5%)		
1857	AB-12345	11/21/00	S	300.000	ORACLE CORP	U \$23.81		\$7,109.01	COMM CALC (Bonds @ 2.5%)		
1858	AB-12345	11/21/00	S	700.000	ORACLE CORP	U \$23.81		\$16,598.19	COMM CALC (Bonds @ 2.5%)		
1859	AB-12345	11/21/00	S	1,000.000	ORACLE CORP	\$23.81		\$23,711.70	COMM CALC (Bonds @ 2.5%)		
1860	AB-12345	12/05/00	B	1,400.000	ORACLE CORP	U \$30.50	\$42,910.00		COMM CALC (Bonds @ 2.5%)		
1861	AB-12345	12/05/00	B	3,600.000	ORACLE CORP	U \$30.56	\$110,569.50		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1862	AB-12345	12/20/00	S	5,000.000 ORACLE CORP	U	\$28.88	\$143,615.68		COMM CALC (Bonds @ 2.5%)		
1863	AB-12347	03/20/02	B	50.000 ORACLE SYSTEMS CORP 200204 12.5 CALL		\$1.05	\$5,694.18		COMM CALC (Bonds @ 2.5%) OPEN		
1864	AB-12347	03/21/02	B	50.000 ORACLE SYSTEMS CORP 200204 12.5 CALL	U	\$0.75	\$4,112.69		COMM CALC (Bonds @ 2.5%) OPEN		
1865	AB-12347	04/02/02	S	18.000 ORACLE SYSTEMS CORP 200204 12.5 CALL		\$0.55	\$871.31		COMM CALC (Bonds @ 2.5%) CLOSE		
1866	AB-12347	04/03/02	S	82.000 ORACLE SYSTEMS CORP 200204 12.5 CALL	U	\$0.55	\$4,211.83		COMM CALC (Bonds @ 2.5%) CLOSE		
1867	AB-12345	04/30/02	I	10,000.000 ORACLE CORP		\$10.04	\$100,400.00		VALUED PER 04/30/02 PORT		
				45,650.000					\$74,658.87	\$0.00	\$74,658.87
1868	AB-12347	01/11/00	B	200.000 PARADYNE NETWORKS INC	U	\$27.75	\$5,627.66		COMM CALC (Bonds @ 2.5%)		
1869	AB-12347	03/30/00	D	200.000 PARADYNE NETWORKS INC			\$5,575.00		VALUED PER STMT TRANS		
				200.000					(\$52.66)	\$0.00	(\$52.66)
1870	AB-12347	01/24/00	B	500.000 PHEONIX INTL LIFE SCIENCES	U	\$9.38	\$4,761.30		COMM CALC (Bonds @ 2.5%)		
1871	AB-12347	01/24/00	B	500.000 PHEONIX INTL LIFE SCIENCES	U	\$10.19	\$5,172.05		COMM CALC (Bonds @ 2.5%)		
1872	AB-12347	03/02/00	S	1,000.000 PHEONIX INTL LIFE SCIENCES	U	\$11.31	\$11,133.87		COMM CALC (Bonds @ 2.5%)		
				1,000.000					\$1,200.52	\$0.00	\$1,200.52
1873	AB-12345	08/29/97	O	12,000.000 PLATINUM TECHNOLOGY INC		\$23.75	\$285,000.00		VALUED PER 08/29/97 PORT		
1874	AB-12345	08/31/98	S	4,000.000 PLATINUM TECHNOLOGY INC		\$18.25	\$72,324.88		COMM CALC (Bonds @ 2.5%)		
1875	AB-12345	02/22/99	B	100.000 PLATINUM TECHNOLOGY INC 199903 15 CALL		\$1.21	\$12,932.89		COMM CALC (Bonds @ 2.5%) OPEN		
1876	AB-12347	03/18/99	B	2,000.000 PLATINUM TECHNOLOGY INC		\$10.33	\$20,871.10		COMM CALC (Bonds @ 2.5%)		
1877	AB-12345	03/19/99	S	100.000 PLATINUM TECHNOLOGY INC 199903 15 CALL					EXPIRED		
1878	AB-12345	05/26/99	S	8,000.000 PLATINUM TECHNOLOGY INC			\$234,000.00		TENDERED		
1879	AB-12347	05/26/99	S	2,000.000 PLATINUM TECHNOLOGY INC			\$58,500.00		TENDERED		
				14,100.000					\$46,020.89	\$0.00	\$46,020.89

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1880	AB-12347	02/01/01	S	10.000 POWER ONE INC 200103 35 PUT	U	\$2.00	\$1,903.55		COMM CALC (Bonds @ 2.5%) OPEN		
1881	AB-12347	02/12/01	B	5.000 POWER ONE INC 200103 35 PUT	U	\$10.25	\$5,223.54		COMM CALC (Bonds @ 2.5%) CLOSE		
1882	AB-12347	02/23/01	B	5.000 POWER ONE INC 200103 35 PUT	U	\$16.25	\$8,229.61		COMM CALC (Bonds @ 2.5%) CLOSE		
				10.000 10.000					(\$11,549.60)	\$0.00	(\$11,549.60)
1883	AB-12345	08/29/97	O	2,000.000 PSINET INC		\$8.19	\$16,376.00		VALUED PER 08/29/97 PORT		
1884	AB-12345	09/08/98	B	1,000.000 PSINET INC		\$13.88	\$14,044.00		COMM CALC (Bonds @ 2.5%)		
1885	AB-12345	09/08/98	B	100.000 PSINET INC		\$13.75	\$1,391.89		COMM CALC (Bonds @ 2.5%)		
1886	AB-12345	09/08/98	B	900.000 PSINET INC		\$13.88	\$12,644.01		COMM CALC (Bonds @ 2.5%)		
1887	AB-12345	09/08/98	B	1,000.000 PSINET INC		\$13.75	\$13,918.90		COMM CALC (Bonds @ 2.5%)		
1888	AB-12347	12/31/98	CXL	1,000.000 PSINET INC					CXL		
1889	AB-12347	02/05/99	B	1,000.000 PSINET INC	U	\$23.13	\$23,439.87		COMM CALC (Bonds @ 2.5%)		
1890	AB-12347	02/10/99	CXL	1,000.000 PSINET INC					CXL		
1891	AB-12345	03/26/99	S	100.000 PSINET INC 199910 35 PUT		\$5.75	\$56,794.23		COMM CALC (Bonds @ 2.5%) OPEN		
1892	AB-12347	05/06/99	S	10.000 PSINET INC 199910 45 PUT	U	\$9.16	\$9,007.38		COMM CALC (Bonds @ 2.5%) OPEN		
1893	AB-12345	05/10/99	S	50.000 PSINET INC 199910 40 PUT	U	\$7.75	\$38,387.29		COMM CALC (Bonds @ 2.5%) OPEN		
1894	AB-12345	05/10/99	S	100.000 PSINET INC 199910 40 PUT	U	\$7.75	\$76,770.08		COMM CALC (Bonds @ 2.5%) OPEN		
1895	AB-12346	05/21/99	S	50.000 PSINET INC 199910 30 PUT		\$4.00	\$19,344.30		COMM CALC (Bonds @ 2.5%) OPEN		
1896	AB-12345	05/25/99	S	100.000 PSINET INC 200001 45 PUT	U	\$11.00	\$109,179.00		COMM CALC (Bonds @ 2.5%) OPEN		
1897	AB-12347	05/26/99	S	10.000 PSINET INC 200001 45 PUT		\$11.00	\$10,836.37		COMM CALC (Bonds @ 2.5%) OPEN		
1898	AB-12346	06/03/99	S	10.000 PSINET INC 200001 45 PUT		\$11.00	\$10,836.37		COMM CALC (Bonds @ 2.5%) OPEN		
1899	AB-12345	06/24/99	B	300.000 PSINET INC		\$49.94	\$15,026.25		COMM CALC (Bonds @ 2.5%)		
1900	AB-12345	06/24/99	B	500.000 PSINET INC		\$49.88	\$25,012.50		COMM CALC (Bonds @ 2.5%)		
1901	AB-12345	06/24/99	B	500.000 PSINET INC		\$49.88	\$25,012.50		COMM CALC (Bonds @ 2.5%)		
1902	AB-12345	06/24/99	B	700.000 PSINET INC		\$49.94	\$35,065.75		COMM CALC (Bonds @ 2.5%)		
1903	AB-12345	06/28/99	B	700.000 PSINET INC		\$45.94	\$32,281.27		COMM CALC (Bonds @ 2.5%)		
1904	AB-12345	06/28/99	B	300.000 PSINET INC		\$45.38	\$13,670.58		COMM CALC (Bonds @ 2.5%)		

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1905	AB-12345	06/28/99	B	800.000	PSINET INC	\$46.06	\$36,992.92		COMM CALC (Bonds @ 2.5%)		
1906	AB-12345	07/02/99	B	1,200.000	PSINET INC	\$45.13	\$54,334.50		COMM CALC (Bonds @ 2.5%)		
1907	AB-12345	08/05/99	S	20.000	PSINET INC 200001 35 PUT	U	\$6.00	\$11,796.25	COMM CALC (Bonds @ 2.5%) OPEN		
1908	AB-12345	09/03/99	S	50.000	PSINET INC 200004 40 PUT	U	\$7.50	\$37,055.56	COMM CALC (Bonds @ 2.5%) OPEN		
1909	AB-12345	09/07/99	S	25.000	PSINET INC 200004 40 PUT	U	\$6.75	\$16,616.16	COMM CALC (Bonds @ 2.5%) OPEN		
1910	AB-12347	09/30/99	B	10.000	PSINET INC 199910 45 PUT	U	\$9.50	\$9,771.41	COMM CALC (Bonds @ 2.5%) CLOSE		
1911	AB-12345	10/05/99	B	100.000	PSINET INC 199910 35 PUT	U	\$3.38	\$34,340.40	COMM CALC (Bonds @ 2.5%) CLOSE		
1912	AB-12345	10/05/99	B	100.000	PSINET INC 199910 40 PUT	U	\$7.38	\$74,448.74	COMM CALC (Bonds @ 2.5%) CLOSE		
1913	AB-12345	10/05/99	S	100.000	PSINET INC 200004 40 PUT	U	\$11.63	\$115,408.34	COMM CALC (Bonds @ 2.5%) OPEN		
1914	AB-12345	10/07/99	S	100.000	PSINET INC 200004 35 PUT	U	\$8.44	\$83,638.68	COMM CALC (Bonds @ 2.5%) OPEN		
1915	AB-12345	10/15/99	B	50.000	PSINET INC 199910 40 PUT		\$6.38	\$32,336.16	COMM CALC (Bonds @ 2.5%) CLOSE		
1916	AB-12346	10/15/99	B	50.000	PSINET INC 199910 30 PUT				EXPIRED		
1917	AB-12345	10/15/99	S	50.000	PSINET INC 200004 40 PUT		\$11.13	\$55,101.18	COMM CALC (Bonds @ 2.5%) OPEN		
1918	AB-12345	10/20/99	S	100.000	PSINET INC 200004 30 PUT	U	\$5.25	\$51,869.03	COMM CALC (Bonds @ 2.5%) OPEN		
1919	AB-12347	10/22/99	B	2.000	PSINET INC 200001 45 PUT		\$11.75	\$2,438.70	COMM CALC (Bonds @ 2.5%) CLOSE		
1920	AB-12347	01/13/00	S	5.000	PSINET INC 200007 100 CALL	U	\$8.00	\$3,926.55	COMM CALC (Bonds @ 2.5%) OPEN		
1921	AB-12345	01/21/00	B	20.000	PSINET INC 200001 35 PUT				EXPIRED		
1922	AB-12345	01/21/00	B	100.000	PSINET INC 200001 45 PUT				EXPIRED		
1923	AB-12347	01/21/00	B	8.000	PSINET INC 200001 45 PUT				EXPIRED		
1924	AB-12346	01/21/00	B	10.000	PSINET INC 200001 45 PUT				EXPIRED		
1925	AB-12345	02/14/00	DIV	10,000.000	PSINET INC				STOCK DIVIDEND		
1926	AB-12347	02/14/00	DIV	1,000.000	PSINET INC				STOCK DIVIDEND		
1927	AB-12345	02/14/00	NC	225.000	PSINET INC 200004 40 PUT				PSINET INC 200004 20 PUT		
1928	AB-12345	02/14/00	NC	100.000	PSINET INC 200004 30 PUT				PSINET INC 200004 15 PUT		
1929	AB-12345	02/14/00	NC	100.000	PSINET INC 200004 35 PUT				PSINET INC 200004 17.5 PUT		
1930	AB-12345	02/14/00	NC	450.000	PSINET INC 200004 20 PUT				PSINET INC 200004 40 PUT		
1931	AB-12345	02/14/00	NC	200.000	PSINET INC 200004 17.5 PUT				PSINET INC 200004 35 PUT		
1932	AB-12345	02/14/00	NC	200.000	PSINET INC 200004 15 PUT				PSINET INC 200004 30 PUT		

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1933	AB-12347	02/14/00	NC	10.000 PSINET INC 200007 50 CALL					PSINET INC 200007 100 CALL		
1934	AB-12347	02/14/00	NC	5.000 PSINET INC 200007 100 CALL					PSINET INC 200007 50 CALL		
1935	AB-12345	03/29/00	D	200.000 PSINET INC 200004 15 PUT		\$1,250.00			VALUED PER STMT TRANS		
1936	AB-12345	03/29/00	D	450.000 PSINET INC 200004 20 PUT		\$11,250.00			VALUED PER STMT TRANS		
1937	AB-12345	03/29/00	D	200.000 PSINET INC 200004 17.5 PUT		\$5,000.00			VALUED PER STMT TRANS		
1938	AB-12345	03/29/00	D	20,000.000 PSINET INC			\$757,500.00		VALUED PER STMT TRANS		
1939	AB-12347	03/30/00	D	2,000.000 PSINET INC			\$68,126.00		VALUED PER STMT TRANS		
1940	AB-12347	03/30/00	D	10.000 PSINET INC 200007 50 CALL		\$4,062.50			VALUED PER STMT TRANS		
1941	AB-12345	05/05/00	R	20,000.000 PSINET INC		\$450,000.00			VALUED PER STMT TRANS		
1942	AB-12345	05/05/00	R	20,000.000 PSINET INC		\$450,000.00			VALUED PER STMT TRANS		
1943	AB-12345	05/05/00	R	200.000 PSINET INC 200201 40 PUT			\$425,000.00		VALUED PER STMT TRANS		
1944	AB-12345	05/05/00	R	400.000 PSINET INC 200201 30 PUT			\$550,000.00		VALUED PER STMT TRANS		
1945	AB-12345	05/05/00	R	200.000 PSINET INC 200201 35 PUT			\$347,500.00		VALUED PER STMT TRANS		
1946	AB-12345	05/25/00	S	1,000.000 PSINET INC	U	\$24.31	\$24,236.68		COMM CALC (Bonds @ 2.5%)		
1947	AB-12345	05/25/00	S	2,100.000 PSINET INC	U	\$24.25	\$50,761.30		COMM CALC (Bonds @ 2.5%)		
1948	AB-12345	05/25/00	S	1,500.000 PSINET INC	U	\$24.25	\$36,261.28		COMM CALC (Bonds @ 2.5%)		
1949	AB-12345	05/26/00	B	400.000 PSINET INC 200201 30 PUT	U	\$12.47	\$501,802.76		COMM CALC (Bonds @ 2.5%) CLOSE		
1950	AB-12346	08/14/00	B	1,000.000 PSINET INC		\$14.44	\$14,587.50		COMM CALC (Bonds @ 2.5%)		
1951	AB-12346	08/14/00	B	200.000 PSINET INC		\$14.44	\$2,922.00		COMM CALC (Bonds @ 2.5%)		
1952	AB-12347	09/15/00	B	500.000 PSINET INC	U	\$13.38	\$6,742.00		COMM CALC (Bonds @ 2.5%)		
1953	AB-12345	09/27/00	B	200.000 PSINET INC 200201 40 PUT					ASSIGNED		
1954	AB-12345	09/27/00	B	20,000.000 PSINET INC		\$40.00	\$801,204.50		COMM CALC (Bonds @ 2.5%)		
1955	AB-12347	10/05/00	B	500.000 PSINET INC	U	\$7.56	\$3,835.75		COMM CALC (Bonds @ 2.5%)		
1956	AB-12345	10/06/00	B	11.000 PSINET INC 200201 35 PUT					ASSIGNED		
1957	AB-12345	10/09/00	B	1,100.000 PSINET INC		\$35.00	\$38,614.50		COMM CALC (Bonds @ 2.5%)		
1958	AB-12345	10/31/00	B	108.000 PSINET INC 200201 35 PUT					ASSIGNED		
1959	AB-12345	10/31/00	B	10,800.000 PSINET INC		\$35.00	\$378,760.50		COMM CALC (Bonds @ 2.5%)		
1960	AB-12345	11/07/00	B	2,900.000 PSINET INC		\$35.00	\$101,649.50		COMM CALC (Bonds @ 2.5%)		

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
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**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1961	AB-12345	11/07/00	B	29.000	PSINET INC 200201 35 PUT				ASSIGNED		
1962	AB-12345	11/08/00	B	35.000	PSINET INC 200201 35 PUT				ASSIGNED		
1963	AB-12345	11/08/00	B	3,500.000	PSINET INC	\$35.00	\$122,854.50		COMM CALC (Bonds @ 2.5%)		
1964	AB-12345	11/10/00	S	500.000	PSINET INC	U	\$1.75	\$859.97	COMM CALC (Bonds @ 2.5%)		
1965	AB-12345	11/10/00	S	2,200.000	PSINET INC	U	\$1.75	\$3,783.87	COMM CALC (Bonds @ 2.5%)		
1966	AB-12345	11/10/00	S	8,000.000	PSINET INC	U	\$1.75	\$13,759.53	COMM CALC (Bonds @ 2.5%)		
1967	AB-12345	11/10/00	S	1,000.000	PSINET INC	U	\$1.75	\$1,719.94	COMM CALC (Bonds @ 2.5%)		
1968	AB-12345	11/10/00	S	1,100.000	PSINET INC	U	\$1.75	\$1,887.43	COMM CALC (Bonds @ 2.5%)		
1969	AB-12345	11/10/00	S	2,000.000	PSINET INC	U	\$1.75	\$3,439.88	COMM CALC (Bonds @ 2.5%)		
1970	AB-12345	11/10/00	S	1,400.000	PSINET INC	U	\$1.75	\$2,407.91	COMM CALC (Bonds @ 2.5%)		
1971	AB-12345	11/10/00	S	8,800.000	PSINET INC	U	\$1.75	\$15,135.48	COMM CALC (Bonds @ 2.5%)		
1972	AB-12346	11/13/00	S	1,200.000	PSINET INC	U	\$1.72	\$1,990.90	COMM CALC (Bonds @ 2.5%)		
1973	AB-12345	11/15/00	B	1,000.000	PSINET INC	\$35.00	\$35,297.59		COMM CALC (Bonds @ 2.5%)		
1974	AB-12345	11/15/00	B	10.000	PSINET INC 200201 35 PUT				ASSIGNED		
1975	AB-12346	12/08/00	R	2,000.000	PSINET INC		\$1,938.00		VALUED PER STMT TRANS; FM XY-98765		
1976	AB-12345	01/09/01	B	7.000	PSINET INC 200201 35 PUT				ASSIGNED		
1977	AB-12345	01/09/01	B	700.000	PSINET INC	\$35.00	\$24,759.68		COMM CALC (Bonds @ 2.5%)		
1978	AB-12347	02/26/01	S	1,000.000	PSINET INC	U	\$1.47	\$1,374.20	COMM CALC (Bonds @ 2.5%)		
1979	AB-12346	03/20/01	S	2,000.000	PSINET INC	U	\$0.19	\$328.84	COMM CALC (Bonds @ 2.5%)		
1980	AB-12345	02/08/02	R	5,000.000	PSINET INC		\$5.00		VALUED PER STMT TRANS		
1981	AB-12345	04/30/02	I	55,400.000	PSINET INC	\$0.00	\$55.40		VALUED PER 04/30/02 PORT		
				114,740.000	114,740.000				(\$416,387.25)	\$0.00	(\$416,387.25)
1982	AB-12346	05/25/99	B	200.000	QUALCOMM INC	\$95.06	\$19,127.87		COMM CALC (Bonds @ 2.5%)		
1983	AB-12345	09/13/99	S	100.000	QUALCOMM INC 200101 90 PUT	U	\$7.25	\$71,802.93	COMM CALC (Bonds @ 2.5%) OPEN		
1984	AB-12346	12/31/99	DIV	600.000	QUALCOMM INC				STOCK DIVIDEND		
1985	AB-12345	12/31/99	NC	400.000	QUALCOMM INC 200101 22.5 PUT				QUALCOMM INC 200101 90 PUT		

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**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
1986	AB-12345	12/31/99	NC	100.000	QUALCOMM INC 200101 90 PUT				QUALCOMM INC 200101 22.5 PUT		
1987	AB-12345	01/26/00	S	100.000	QUALCOMM INC 200201 100 PUT	U	\$22.00	\$218,708.85	COMM CALC (Bonds @ 2.5%) OPEN		
1988	AB-12345	02/14/00	S	100.000	QUALCOMM INC 200201 80 PUT	U	\$13.00	\$129,033.06	COMM CALC (Bonds @ 2.5%) OPEN		
1989	AB-12345	02/25/00	S	100.000	QUALCOMM INC 200201 75 PUT	U	\$10.00	\$99,286.52	COMM CALC (Bonds @ 2.5%) OPEN		
1990	AB-12345	02/25/00	S	100.000	QUALCOMM INC 200201 75 PUT	U	\$9.75	\$96,782.10	COMM CALC (Bonds @ 2.5%) OPEN		
1991	AB-12345	03/29/00	D	400.000	QUALCOMM INC 200101 22.5 PUT			\$20,000.00	VALUED PER STMT TRANS		
1992	AB-12345	03/29/00	D	200.000	QUALCOMM INC 200201 75 PUT			\$147,500.00	VALUED PER STMT TRANS		
1993	AB-12345	03/29/00	D	100.000	QUALCOMM INC 200201 80 PUT			\$90,000.00	VALUED PER STMT TRANS		
1994	AB-12345	03/29/00	D	100.000	QUALCOMM INC 200201 100 PUT			\$160,000.00	VALUED PER STMT TRANS		
1995	AB-12346	03/30/00	D	800.000	QUALCOMM INC			\$116,187.20	VALUED PER STMT TRANS		
1996	AB-12345	05/05/00	R	100.000	QUALCOMM INC 200201 100 PUT			\$265,000.00	VALUED PER STMT TRANS		
1997	AB-12345	05/05/00	R	200.000	QUALCOMM INC 200201 75 PUT			\$280,000.00	VALUED PER STMT TRANS		
1998	AB-12345	05/05/00	R	100.000	QUALCOMM INC 200201 80 PUT			\$161,250.00	VALUED PER STMT TRANS		
1999	AB-12345	05/05/00	R	600.000	QUALCOMM INC 200201 195 CALL			\$1,350,000.00	VALUED PER STMT TRANS		
2000	AB-12345	05/05/00	R	60,000.000	QUALCOMM INC			\$6,585,000.00	VALUED PER STMT TRANS		
2001	AB-12345	05/10/00	B	200.000	QUALCOMM INC 200201 195 CALL	U	\$17.63	\$354,431.88	COMM CALC (Bonds @ 2.5%) CLOSE		
2002	AB-12346	05/11/00	R	800.000	QUALCOMM INC			\$79,450.40	VALUED PER STMT TRANS		
2003	AB-12345	05/12/00	S	20,000.000	QUALCOMM INC	U	\$98.69	\$1,971,679.70	COMM CALC (Bonds @ 2.5%)		
2004	AB-12345	05/19/00	B	100.000	QUALCOMM INC 200201 195 CALL	U	\$13.38	\$134,725.98	COMM CALC (Bonds @ 2.5%) CLOSE		
2005	AB-12345	05/19/00	S	9,900.000	QUALCOMM INC	U	\$89.19	\$881,932.31	COMM CALC (Bonds @ 2.5%)		
2006	AB-12345	05/19/00	S	100.000	QUALCOMM INC	U	\$89.25	\$8,914.70	COMM CALC (Bonds @ 2.5%)		
2007	AB-12345	05/26/00	B	100.000	QUALCOMM INC 200201 195 CALL	U	\$7.00	\$70,606.27	COMM CALC (Bonds @ 2.5%) CLOSE		
2008	AB-12345	05/26/00	B	100.000	QUALCOMM INC 200201 195 CALL	U	\$6.13	\$61,851.78	COMM CALC (Bonds @ 2.5%) CLOSE		
2009	AB-12345	05/26/00	S	10,000.000	QUALCOMM INC	U	\$66.56	\$664,852.81	COMM CALC (Bonds @ 2.5%)		
2010	AB-12345	05/26/00	S	100.000	QUALCOMM INC	U	\$68.25	\$6,814.77	COMM CALC (Bonds @ 2.5%)		
2011	AB-12345	05/26/00	S	500.000	QUALCOMM INC	U	\$68.25	\$34,073.86	COMM CALC (Bonds @ 2.5%)		
2012	AB-12345	05/26/00	S	9,400.000	QUALCOMM INC	U	\$68.25	\$640,584.11	COMM CALC (Bonds @ 2.5%)		
2013	AB-12345	09/27/00	B	200.000	QUALCOMM INC 200201 75 PUT	U	\$20.38	\$409,611.81	COMM CALC (Bonds @ 2.5%) CLOSE		

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## OPTION STRATEGY ROI ANALYSIS

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2014	AB-12345	09/27/00	B	100.000	QUALCOMM INC 200201 80 PUT	U	\$23.75	\$238,846.26			COMM CALC (Bonds @ 2.5%) CLOSE		
2015	AB-12345	10/13/00	B	100.000	QUALCOMM INC 200201 195 CALL	U	\$4.50	\$45,621.04			COMM CALC (Bonds @ 2.5%) CLOSE		
2016	AB-12345	10/13/00	S		100.000 QUALCOMM INC 200301 100 CALL	U	\$21.75		\$216,323.73		COMM CALC (Bonds @ 2.5%) OPEN		
2017	AB-12345	11/21/00	B	100.000	QUALCOMM INC 200201 100 PUT	U	\$29.25	\$293,914.39			COMM CALC (Bonds @ 2.5%) CLOSE		
2018	AB-12346	11/22/00	S		5.000 QUALCOMM INC 200201 150 CALL		\$10.00		\$4,902.37		COMM CALC (Bonds @ 2.5%) OPEN		
2019	AB-12346	11/29/00	S		300.000 QUALCOMM INC	U	\$80.50		\$23,942.23		COMM CALC (Bonds @ 2.5%)		
2020	AB-12346	11/30/00	B	5.000	QUALCOMM INC 200201 150 CALL		\$10.25	\$5,223.54			COMM CALC (Bonds @ 2.5%) CLOSE		
2021	AB-12346	11/30/00	S		5.000 QUALCOMM INC 200301 140 CALL		\$20.38		\$10,044.60		COMM CALC (Bonds @ 2.5%) OPEN		
2022	AB-12345	12/08/00	B	100.000	QUALCOMM INC 200301 100 CALL	U	\$44.13	\$443,323.44			COMM CALC (Bonds @ 2.5%) CLOSE		
2023	AB-12345	12/08/00	S		100.000 QUALCOMM INC 200301 130 CALL	U	\$35.00		\$348,240.55		COMM CALC (Bonds @ 2.5%) OPEN		
2024	AB-12345	02/23/01	B	100.000	QUALCOMM INC 200301 130 CALL		\$8.00	\$80,784.16			COMM CALC (Bonds @ 2.5%) CLOSE		
2025	AB-12346	02/23/01	B	5.000	QUALCOMM INC 200301 140 CALL	U	\$6.50	\$3,343.46			COMM CALC (Bonds @ 2.5%) CLOSE		
2026	AB-12345	02/23/01	S		400.000 QUALCOMM INC	U	\$55.00		\$21,939.26		COMM CALC (Bonds @ 2.5%)		
2027	AB-12345	02/23/01	S		4,100.000 QUALCOMM INC	U	\$55.00		\$224,877.48		COMM CALC (Bonds @ 2.5%)		
2028	AB-12345	02/23/01	S		500.000 QUALCOMM INC	U	\$55.75		\$27,794.57		COMM CALC (Bonds @ 2.5%)		
2029	AB-12345	02/27/01	S		1,000.000 QUALCOMM INC	U	\$56.06		\$55,956.13		COMM CALC (Bonds @ 2.5%)		
2030	AB-12345	02/28/01	S		4,000.000 QUALCOMM INC	U	\$53.94		\$214,938.30		COMM CALC (Bonds @ 2.5%)		
2031	AB-12346	04/03/01	S		200.000 QUALCOMM INC	U	\$46.25		\$9,083.57		COMM CALC (Bonds @ 2.5%)		
2032	AB-12346	04/06/01	S		200.000 QUALCOMM INC	U	\$44.94		\$8,853.93		COMM CALC (Bonds @ 2.5%)		
2033	AB-12346	04/12/02	S		55.000 QUALCOMM INC		\$35.90		\$1,919.20		COMM CALC (Bonds @ 2.5%)		
2034	AB-12346	04/30/02	I		45.000 QUALCOMM INC		\$30.16		\$1,357.20		VALUED PER 4/30/02 PORT		
				63,710.000	63,710.000						(\$1,076,286.24)	\$0.00	(\$1,076,286.24)
2035	AB-12345	08/29/97	O	1,000.000	US WEST COMMUNICATIONS GROUP		\$35.81	\$35,813.00			VALUED PER 08/29/97 PORT		
2036	AB-12345	11/03/97	DIV		US WEST COMMUNICATIONS GROUP			\$535.00			DIVIDEND		
2037	AB-12345	02/02/98	DIV		US WEST COMMUNICATIONS GROUP			\$535.00			DIVIDEND		
2038	AB-12345	05/01/98	DIV		US WEST COMMUNICATIONS GROUP			\$535.00			DIVIDEND		

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2039	AB-12345	06/15/98	NC	1,000.000	US WEST INC NEW				US WEST COMMUNICATIONS GROUP		
2040	AB-12345	06/15/98	NC	1,000.000	US WEST COMMUNICATIONS GROUP				US WEST INC NEW		
2041	AB-12345	08/03/98	DIV		US WEST INC NEW		\$535.00		DIVIDEND		
2042	AB-12345	11/02/98	DIV		US WEST INC NEW		\$535.00		DIVIDEND		
2043	AB-12345	02/01/99	DIV		US WEST INC NEW		\$535.00		DIVIDEND		
2044	AB-12345	05/03/99	DIV		US WEST INC NEW		\$535.00		DIVIDEND		
2045	AB-12345	08/02/99	DIV		US WEST INC NEW		\$750.00		DIVIDEND		
2046	AB-12345	11/01/99	DIV		US WEST INC NEW		\$535.00		DIVIDEND		
2047	AB-12345	02/01/00	DIV		US WEST INC NEW		\$535.00		DIVIDEND		
2048	AB-12345	03/29/00	D	1,000.000	US WEST INC NEW		\$74,375.00		VALUED PER STMT TRANS		
2049	AB-12345	05/05/00	R	5,000.000	QWEST COMMUNICATIONS INTL INC	\$224,375.00			VALUED PER STMT TRANS		
2050	AB-12345	05/05/00	R	1,000.000	US WEST INC NEW	\$72,938.00			VALUED PER STMT TRANS		
2051	AB-12345	07/05/00	CR		QWEST COMMUNICATIONS INTL INC		\$17.18		CIL		
2052	AB-12345	07/05/00	NC	1,000.000	US WEST INC NEW				QWEST COMMUNICATIONS INTL INC		
2053	AB-12345	07/05/00	NC	1,729.000	QWEST COMMUNICATIONS INTL INC				US WEST INC NEW		
2054	AB-12345	08/22/00	CR		US WEST COMMUNICATIONS GROUP		\$5.00		CIL		
2055	AB-12345	11/20/00	S	6,729.000	QWEST COMMUNICATIONS INTL INC	U \$40.56	\$272,123.98		COMM CALC (Bonds @ 2.5%)		
				9,729.000	9,729.000				\$13,395.16	\$5,565.00	\$18,960.16
2056	AB-12345	10/13/00	S	67.000	QWEST COMMUNICATIONS INTL INC 200301 55 CA	U \$10.63	\$70,548.06		COMM CALC (Bonds @ 2.5%) OPEN		
2057	AB-12345	11/21/00	B	67.000	QWEST COMMUNICATIONS INTL INC 200301 55 CA	U \$8.25	\$55,855.28		COMM CALC (Bonds @ 2.5%) CLOSE		
				67.000	67.000				\$14,692.78	\$0.00	\$14,692.78
2058	AB-12345	08/27/97	B	1,000.000	REPUBLIC INDS INC	U \$25.50	\$25,832.44		COMM CALC (Bonds @ 2.5%)		
2059	AB-12345	06/26/98	S	1,000.000	REPUBLIC INDS INC	\$23.63	\$23,305.12		COMM CALC (Bonds @ 2.5%)		
				1,000.000	1,000.000				(\$2,527.32)	\$0.00	(\$2,527.32)

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2060	AB-12345	08/29/97	O	1,000.000	ROBERTS PHARMACEUTICAL CORP	\$11.19	\$11,188.00		VALUED PER 08/29/97 PORT		
2061	AB-12345	12/23/99	CR		SHIRE PHARMA GROUP PLC ADR			\$20.53	CIL		
2062	AB-12345	12/23/99	NC	1,000.000	ROBERTS PHARMACEUTICAL CORP				SHIRE PHARMA GROUP PLC ADR		
2063	AB-12345	12/23/99	NC	1,042.000	SHIRE PHARMA GROUP PLC ADR				ROBERTS PHARMACEUTICAL CORP		
2064	AB-12345	03/29/00	D	1,042.000	SHIRE PHARMA GROUP PLC ADR		\$52,100.00		VALUED PER STMT TRANS		
2065	AB-12345	05/05/00	R	1,042.000	SHIRE PHARMA GROUP PLC ADR		\$47,280.75		VALUED PER STMT TRANS		
2066	AB-12345	07/24/01	S	792.000	SHIRE PHARMA GROUP PLC ADR	U \$49.50	\$38,865.49		COMM CALC (Bonds @ 2.5%)		
2067	AB-12345	07/24/01	S	250.000	SHIRE PHARMA GROUP PLC ADR	U \$49.50	\$12,269.55		COMM CALC (Bonds @ 2.5%)		
				3,084.000	3,084.000				\$44,786.82	\$0.00	\$44,786.82
2068	AB-12345	08/29/97	O	600.000	UNR INDUSTRIES INC	\$4.63	\$2,775.00		VALUED PER 08/29/97 PORT		
2069	AB-12345	12/24/97	NC	600.000	ROHN INDUSTRIES INC				UNR INDUSTRIES INC		
2070	AB-12345	12/24/97	NC	600.000	UNR INDUSTRIES INC				ROHN INDUSTRIES INC		
2071	AB-12345	12/29/97	DIV		UNR INDUSTRIES INC			\$60.00	DIVIDEND		
2072	AB-12345	03/29/00	D	600.000	ROHN INDUSTRIES INC		\$2,100.00		VALUED PER STMT TRANS		
2073	AB-12345	05/05/00	R	600.000	ROHN INDUSTRIES INC		\$2,062.80		VALUED PER STMT TRANS		
2074	AB-12345	04/30/02	I	600.000	ROHN INDUSTRIES INC	\$1.26	\$755.40		VALUED PER 04/30/02 PORT		
				1,800.000	1,800.000				(\$1,982.40)	\$60.00	(\$1,922.40)
2075	AB-12345	11/25/98	B	1,700.000	S3 INC	\$5.75	\$9,960.47		COMM CALC (Bonds @ 2.5%)		
2076	AB-12345	11/25/98	B	1,800.000	S3 INC	\$5.75	\$10,550.71		COMM CALC (Bonds @ 2.5%)		
2077	AB-12345	11/25/98	B	500.000	S3 INC	\$5.75	\$2,929.55		COMM CALC (Bonds @ 2.5%)		
2078	AB-12345	11/25/98	B	1,000.000	S3 INC	\$5.75	\$5,859.10		COMM CALC (Bonds @ 2.5%)		
2079	AB-12345	04/05/99	S	3,000.000	S3 INC	\$7.53	\$22,142.99		COMM CALC (Bonds @ 2.5%)		
2080	AB-12345	04/05/99	S	2,000.000	S3 INC	\$7.50	\$14,695.00		COMM CALC (Bonds @ 2.5%)		
				5,000.000	5,000.000				\$7,538.16	\$0.00	\$7,538.16

<b>Transaction Legend</b>	B - Bought	DIV - Dividend	R - Receive	O - Open	CR - Credit	NC - Name Chg / Exchange
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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
2081	AB-12345	08/29/97	O	1,000.000	SEARS ROEBUCK	\$56.75	\$56,750.00		VALUED PER 08/29/97 PORT		
2082	AB-12345	10/01/97	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2083	AB-12345	01/02/98	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2084	AB-12345	04/01/98	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2085	AB-12345	07/01/98	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2086	AB-12345	10/01/98	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2087	AB-12345	01/04/99	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2088	AB-12345	04/01/99	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2089	AB-12345	07/01/99	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2090	AB-12345	10/01/99	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2091	AB-12345	01/03/00	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2092	AB-12345	03/29/00	D	1,000.000	SEARS ROEBUCK		\$29,750.00		VALUED PER STMT TRANS		
2093	AB-12345	04/03/00	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2094	AB-12345	05/05/00	R	1,000.000	SEARS ROEBUCK		\$37,813.00		VALUED PER STMT TRANS		
2095	AB-12345	07/03/00	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2096	AB-12345	10/02/00	DIV		SEARS ROEBUCK		\$230.00		DIVIDEND		
2097	AB-12345	10/11/00	S	1,000.000	SEARS ROEBUCK	\$33.52	\$33,164.83		COMM CALC (Bonds @ 2.5%)		
				2,000.000	2,000.000				(\$31,648.17)	\$2,990.00	(\$28,658.17)
2098	AB-12345	05/05/00	R	4,000.000	SL GREEN REALTY CORP		\$104,000.00		VALUED PER STMT TRANS		
2099	AB-12345	07/17/00	DIV		SL GREEN REALTY CORP		\$1,450.00		DIVIDEND		
2100	AB-12345	10/12/00	S	4,000.000	SL GREEN REALTY CORP	U \$26.48	\$105,102.95		COMM CALC (Bonds @ 2.5%)		
2101	AB-12345	10/16/00	DIV		SL GREEN REALTY CORP		\$1,450.00		DIVIDEND		
				4,000.000	4,000.000				\$1,102.95	\$2,900.00	\$4,002.95
2102	AB-12345	08/29/97	O	2,070.000	SPRINT CORP	\$47.00	\$97,290.00		VALUED PER 08/29/97 PORT		
2103	AB-12345	09/29/97	DIV		SPRINT CORP		\$517.50		DIVIDEND		

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**OPTION STRATEGY ROI ANALYSIS**

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
2104	AB-12345	12/29/97	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2105	AB-12345	03/30/98	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2106	AB-12345	06/29/98	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2107	AB-12345	09/29/98	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2108	AB-12345	11/24/98	DIV	1,035.000	SPRINT CORP PCS GROUP				STOCK DIVIDEND		
2109	AB-12345	12/28/98	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2110	AB-12345	03/30/99	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2111	AB-12345	06/07/99	DIV	2,070.000	SPRINT CORP				STOCK DIVIDEND		
2112	AB-12345	06/29/99	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2113	AB-12345	09/29/99	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2114	AB-12345	12/29/99	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2115	AB-12345	02/07/00	DIV	1,035.000	SPRINT CORP PCS GROUP				STOCK DIVIDEND		
2116	AB-12345	03/29/00	D	4,140.000	SPRINT CORP		\$246,330.00		VALUED PER STMT TRANS		
2117	AB-12345	03/29/00	D	2,070.000	SPRINT CORP PCS GROUP		\$134,291.25		VALUED PER STMT TRANS		
2118	AB-12345	03/30/00	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2119	AB-12345	05/05/00	R	4,140.000	SPRINT CORP	\$250,730.82			VALUED PER STMT TRANS		
2120	AB-12345	05/05/00	R	2,070.000	SPRINT CORP PCS GROUP	\$123,423.75			VALUED PER STMT TRANS		
2121	AB-12345	06/29/00	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2122	AB-12345	09/28/00	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2123	AB-12345	12/28/00	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2124	AB-12345	03/29/01	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2125	AB-12345	06/28/01	DIV	SPRINT CORP			\$517.50		DIVIDEND		
2126	AB-12345	07/24/01	S	1,000.000	SPRINT CORP	U \$21.46	\$21,160.44		COMM CALC (Bonds @ 2.5%)		
2127	AB-12345	09/27/01	DIV	SPRINT CORP			\$392.50		DIVIDEND		
2128	AB-12345	12/28/01	DIV	SPRINT CORP			\$392.50		DIVIDEND		
2129	AB-12345	02/06/02	S	2,070.000	SPRINT CORP PCS GROUP	U \$9.98	\$20,315.02		COMM CALC (Bonds @ 2.5%)		
2130	AB-12345	02/06/02	S	3,140.000	SPRINT CORP	U \$12.69	\$39,336.71		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		12,420.000	12,420.000						(\$10,011.15)	\$9,065.00	(\$946.15)
2131	AB-12347	07/20/99	B	25.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$0.56	\$1,480.47		COMM CALC (Bonds @ 2.5%) OPEN		
2132	AB-12346	07/20/99	B	25.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$0.56	\$1,480.47		COMM CALC (Bonds @ 2.5%) OPEN		
2133	AB-12346	07/20/99	B	25.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$0.50	\$1,328.73		COMM CALC (Bonds @ 2.5%) OPEN		
2134	AB-12347	07/20/99	B	25.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$0.50	\$1,328.73		COMM CALC (Bonds @ 2.5%) OPEN		
2135	AB-12346	07/27/99	B	10.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	U \$0.50	\$544.95		COMM CALC (Bonds @ 2.5%) OPEN		
2136	AB-12347	07/27/99	B	10.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$0.50	\$544.95		COMM CALC (Bonds @ 2.5%) OPEN		
2137	AB-12347	07/28/99	S	30.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$1.81		\$5,273.63	COMM CALC (Bonds @ 2.5%) CLOSE		
2138	AB-12347	07/28/99	S	30.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$1.81		\$5,278.12	COMM CALC (Bonds @ 2.5%) CLOSE		
2139	AB-12346	07/28/99	S	30.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$1.81		\$5,278.12	COMM CALC (Bonds @ 2.5%) CLOSE		
2140	AB-12346	07/28/99	S	30.000	STAR TELECOMMUNICATIONS 199908 7.5 PUT	\$1.81		\$5,273.63	COMM CALC (Bonds @ 2.5%) CLOSE		
2141	AB-12346	08/03/99	B	3,000.000	STAR TELECOMMUNICATIONS	U \$5.53	\$16,898.25		COMM CALC (Bonds @ 2.5%)		
2142	AB-12347	08/03/99	B	3,000.000	STAR TELECOMMUNICATIONS	U \$5.53	\$16,898.25		COMM CALC (Bonds @ 2.5%)		
2143	AB-12347	03/30/00	D	3,000.000	STAR TELECOMMUNICATIONS			\$17,952.00	VALUED PER STMT TRANS		
2144	AB-12346	03/30/00	D	3,000.000	STAR TELECOMMUNICATIONS			\$17,952.00	VALUED PER STMT TRANS		
2145	AB-12345	05/05/00	R	20,000.000	STAR TELECOMMUNICATIONS		\$88,760.00		VALUED PER STMT TRANS		
2146	AB-12346	05/11/00	R	3,000.000	STAR TELECOMMUNICATIONS		\$11,250.00		VALUED PER STMT TRANS		
2147	AB-12345	10/13/00	S	4,500.000	STAR TELECOMMUNICATIONS	U \$1.19		\$5,166.72	COMM CALC (Bonds @ 2.5%)		
2148	AB-12345	10/13/00	S	600.000	STAR TELECOMMUNICATIONS	U \$1.19		\$689.49	COMM CALC (Bonds @ 2.5%)		
2149	AB-12345	10/13/00	S	8,200.000	STAR TELECOMMUNICATIONS	U \$1.19		\$9,422.51	COMM CALC (Bonds @ 2.5%)		
2150	AB-12345	10/13/00	S	500.000	STAR TELECOMMUNICATIONS	U \$1.13		\$543.33	COMM CALC (Bonds @ 2.5%)		
2151	AB-12345	10/13/00	S	2,100.000	STAR TELECOMMUNICATIONS	U \$1.13		\$2,281.99	COMM CALC (Bonds @ 2.5%)		
2152	AB-12345	10/13/00	S	500.000	STAR TELECOMMUNICATIONS	U \$1.19		\$574.58	COMM CALC (Bonds @ 2.5%)		
2153	AB-12345	10/13/00	S	500.000	STAR TELECOMMUNICATIONS	U \$1.19		\$574.58	COMM CALC (Bonds @ 2.5%)		
2154	AB-12345	10/13/00	S	3,100.000	STAR TELECOMMUNICATIONS	U \$1.19		\$3,562.39	COMM CALC (Bonds @ 2.5%)		
2155	AB-12346	02/23/01	S	500.000	STAR TELECOMMUNICATIONS	U \$0.31		\$144.59	COMM CALC (Bonds @ 2.5%)		

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
2156	AB-12346	02/23/01	S	2,500.000 STAR TELECOMMUNICATIONS	U	\$0.31	\$718.37		COMM CALC (Bonds @ 2.5%)		
				29,120.000 29,120.000					(\$59,828.75)	\$0.00	(\$59,828.75)
2157	AB-12345	05/05/00	R	6,000.000 STARWOOD HOTELS & RESORTS WORLDWIDE INC		\$176,250.00			VALUED PER STMT TRANS		
2158	AB-12345	05/25/00	S	6,000.000 STARWOOD HOTELS & RESORTS WORLDWIDE INC		\$27.00	\$161,240.10		COMM CALC (Bonds @ 2.5%)		
				6,000.000 6,000.000					(\$15,009.90)	\$0.00	(\$15,009.90)
2159	AB-12345	04/19/01	B	2,000.000 SUN MICROSYSTEMS INC	U	\$19.94	\$40,335.31		COMM CALC (Bonds @ 2.5%)		
2160	AB-12345	04/30/02	I	2,000.000 SUN MICROSYSTEMS INC		\$8.18	\$16,360.00		VALUED PER 04/30/02 PORT		
				2,000.000 2,000.000					(\$23,975.31)	\$0.00	(\$23,975.31)
2161	AB-12345	08/29/97	O	4,000.000 SUNBEAM CORP		\$43.88	\$175,500.00		VALUED PER 08/29/97 PORT		
2162	AB-12345	09/15/97	DIV	SUNBEAM CORP			\$40.00		DIVIDEND		
2163	AB-12345	12/15/97	DIV	SUNBEAM CORP			\$40.00		DIVIDEND		
2164	AB-12345	03/16/98	DIV	SUNBEAM CORP			\$40.00		DIVIDEND		
2165	AB-12345	04/06/98	S	100.000 SUNBEAM CORP 199810 30 PUT		\$3.00	\$28,953.55		COMM CALC (Bonds @ 2.5%) OPEN		
2166	AB-12345	04/06/98	S	50.000 SUNBEAM CORP 199810 35 PUT	U	\$5.38	\$26,403.74		COMM CALC (Bonds @ 2.5%) OPEN		
2167	AB-12345	04/14/98	S	100.000 SUNBEAM CORP 199810 30 PUT	U	\$4.13	\$40,520.05		COMM CALC (Bonds @ 2.5%) OPEN		
2168	AB-12345	05/08/98	S	100.000 SUNBEAM CORP 199810 30 PUT		\$4.88	\$48,015.23		COMM CALC (Bonds @ 2.5%) OPEN		
2169	AB-12345	06/09/98	B	5,000.000 SUNBEAM CORP		\$35.00	\$176,116.26		COMM CALC (Bonds @ 2.5%)		
2170	AB-12345	06/09/98	B	50.000 SUNBEAM CORP 199810 35 PUT					ASSIGNED		
2171	AB-12345	06/11/98	S	5,000.000 SUNBEAM CORP		\$18.38	\$91,077.07		COMM CALC (Bonds @ 2.5%)		
2172	AB-12345	06/16/98	B	200.000 SUNBEAM CORP 199810 30 PUT		\$16.25	\$327,126.04		COMM CALC (Bonds @ 2.5%) CLOSE		
2173	AB-12345	06/16/98	B	100.000 SUNBEAM CORP 199810 30 PUT	U	\$16.50	\$166,067.51		COMM CALC (Bonds @ 2.5%) CLOSE		
2174	AB-12345	06/16/98	S	4,000.000 SUNBEAM CORP		\$14.00	\$55,391.18		COMM CALC (Bonds @ 2.5%)		
2175	AB-12345	06/16/98	DIV	SUNBEAM CORP			\$40.00		DIVIDEND		

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ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		9,350.000	9,350.000						(\$554,448.99)	\$160.00	(\$554,288.99)
2176	AB-12347	01/26/00	B	100.000 SYMYX TECHNOLOGIES INC	U	\$42.75	\$4,333.55		COMM CALC (Bonds @ 2.5%)		
2177	AB-12345	03/14/00	B	670.000 SYMYX TECHNOLOGIES INC	U	\$65.00	\$43,650.00		COMM CALC (Bonds @ 2.5%)		
2178	AB-12345	03/14/00	B	800.000 SYMYX TECHNOLOGIES INC	U	\$65.75	\$52,700.00		COMM CALC (Bonds @ 2.5%)		
2179	AB-12345	03/14/00	B	700.000 SYMYX TECHNOLOGIES INC	U	\$65.75	\$46,125.00		COMM CALC (Bonds @ 2.5%)		
2180	AB-12345	03/14/00	B	500.000 SYMYX TECHNOLOGIES INC	U	\$65.75	\$32,975.00		COMM CALC (Bonds @ 2.5%)		
2181	AB-12345	03/14/00	B	1,130.000 SYMYX TECHNOLOGIES INC	U	\$65.00	\$73,554.50		COMM CALC (Bonds @ 2.5%)		
2182	AB-12345	03/14/00	B	200.000 SYMYX TECHNOLOGIES INC	U	\$65.00	\$13,100.00		COMM CALC (Bonds @ 2.5%)		
2183	AB-12345	03/29/00	D	4,000.000 SYMYX TECHNOLOGIES INC			\$162,000.00		VALUED PER STMT TRANS		
2184	AB-12347	03/30/00	D	100.000 SYMYX TECHNOLOGIES INC			\$4,387.50		VALUED PER STMT TRANS		
2185	AB-12345	05/05/00	R	4,000.000 SYMYX TECHNOLOGIES INC			\$112,500.00		VALUED PER STMT TRANS		
2186	AB-12345	05/25/00	S	2,000.000 SYMYX TECHNOLOGIES INC		\$26.75	\$53,198.21		COMM CALC (Bonds @ 2.5%)		
2187	AB-12345	05/25/00	S	1,000.000 SYMYX TECHNOLOGIES INC	U	\$26.75	\$26,594.60		COMM CALC (Bonds @ 2.5%)		
2188	AB-12345	05/25/00	S	1,000.000 SYMYX TECHNOLOGIES INC	U	\$26.75	\$26,599.10		COMM CALC (Bonds @ 2.5%)		
		8,100.000	8,100.000						(\$106,158.64)	\$0.00	(\$106,158.64)
2189	AB-12345	02/28/00	B	2,000.000 TEKELEC	U	\$50.25	\$101,024.57		COMM CALC (Bonds @ 2.5%)		
2190	AB-12345	03/14/00	B	3,000.000 TEKELEC	U	\$52.50	\$157,954.50		COMM CALC (Bonds @ 2.5%)		
2191	AB-12345	03/29/00	D	5,000.000 TEKELEC			\$222,190.00		VALUED PER STMT TRANS		
2192	AB-12345	04/24/00	S	600.000 TEKELEC	U	\$30.25	\$18,089.39		COMM CALC (Bonds @ 2.5%)		
2193	AB-12345	04/24/00	S	900.000 TEKELEC	U	\$30.25	\$27,134.09		COMM CALC (Bonds @ 2.5%)		
2194	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.25	\$3,014.89		COMM CALC (Bonds @ 2.5%)		
2195	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.00	\$2,989.90		COMM CALC (Bonds @ 2.5%)		
2196	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.00	\$2,989.90		COMM CALC (Bonds @ 2.5%)		
2197	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.00	\$2,989.90		COMM CALC (Bonds @ 2.5%)		
2198	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.00	\$2,989.90		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

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2199	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.25	\$3,014.89		COMM CALC (Bonds @ 2.5%)		
2200	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.00	\$2,989.90		COMM CALC (Bonds @ 2.5%)		
2201	AB-12345	04/24/00	S	300.000 TEKELEC	U	\$30.25	\$9,044.69		COMM CALC (Bonds @ 2.5%)		
2202	AB-12345	04/24/00	S	300.000 TEKELEC	U	\$30.25	\$9,044.69		COMM CALC (Bonds @ 2.5%)		
2203	AB-12345	04/24/00	S	800.000 TEKELEC	U	\$30.63	\$24,419.18		COMM CALC (Bonds @ 2.5%)		
2204	AB-12345	04/24/00	S	100.000 TEKELEC	U	\$30.63	\$3,052.39		COMM CALC (Bonds @ 2.5%)		
2205	AB-12345	04/24/00	S	500.000 TEKELEC	U	\$30.63	\$15,261.98		COMM CALC (Bonds @ 2.5%)		
2206	AB-12345	04/24/00	S	500.000 TEKELEC	U	\$30.25	\$15,069.99		COMM CALC (Bonds @ 2.5%)		
2207	AB-12345	04/24/00	S	300.000 TEKELEC	U	\$30.25	\$9,044.69		COMM CALC (Bonds @ 2.5%)		
2208	AB-12345	05/05/00	R	5,000.000 TEKELEC		\$176,250.00			VALUED PER STMT TRANS		
				10,000.000					(\$61,898.70)	\$0.00	(\$61,898.70)
				10,000.000							
2209	AB-12347	10/19/00	B	400.000 TERAYON COMMUNICATIONS SYS	U	\$19.06	\$7,823.60		COMM CALC (Bonds @ 2.5%)		
2210	AB-12347	10/19/00	B	100.000 TERAYON COMMUNICATIONS SYS	U	\$19.00	\$1,948.53		COMM CALC (Bonds @ 2.5%)		
2211	AB-12347	10/19/00	S	5.000 TERAYON COMMUNICATIONS 200011 20 CALL	U	\$3.38	\$1,582.93		COMM CALC (Bonds @ 2.5%) OPEN		
2212	AB-12347	11/17/00	B	5.000 TERAYON COMMUNICATIONS 200011 20 CALL					EXPIRED		
2213	AB-12347	12/26/00	S	500.000 TERAYON COMMUNICATIONS SYS	U	\$3.84	\$1,817.31		COMM CALC (Bonds @ 2.5%)		
				505.000					(\$6,371.89)	\$0.00	(\$6,371.89)
				505.000							
2214	AB-12347	01/03/00	B	500.000 TIER TECHNOLOGIES INC CL B	U	\$8.50	\$4,353.13		COMM CALC (Bonds @ 2.5%)		
2215	AB-12347	03/03/00	S	500.000 TIER TECHNOLOGIES INC CL B	U	\$6.88	\$3,347.89		COMM CALC (Bonds @ 2.5%)		
				500.000					(\$1,005.24)	\$0.00	(\$1,005.24)
				500.000							
2216	AB-12347	06/30/99	B	100.000 TRANS WORLD ENTMT CORP	U	\$10.56	\$1,110.74		COMM CALC (Bonds @ 2.5%)		
2217	AB-12347	12/07/99	S	100.000 TRANS WORLD ENTMT CORP		\$10.06	\$947.21		COMM CALC (Bonds @ 2.5%)		

**Transaction Legend**

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		100.000	100.000						(\$163.53)	\$0.00	(\$163.53)
2218	AB-12345	09/06/00	B	300.000 VENTRO CORP	U	\$18.19	\$5,501.25		COMM CALC (Bonds @ 2.5%)		
2219	AB-12345	09/06/00	B	100.000 VENTRO CORP	U	\$18.75	\$1,890.00		COMM CALC (Bonds @ 2.5%)		
2220	AB-12345	09/06/00	B	3,500.000 VENTRO CORP	U	\$19.00	\$67,025.00		COMM CALC (Bonds @ 2.5%)		
2221	AB-12345	09/06/00	B	100.000 VENTRO CORP	U	\$18.25	\$1,840.00		COMM CALC (Bonds @ 2.5%)		
2222	AB-12345	09/06/00	B	900.000 VENTRO CORP	U	\$18.25	\$16,564.50		COMM CALC (Bonds @ 2.5%)		
2223	AB-12345	09/06/00	B	100.000 VENTRO CORP	U	\$18.25	\$1,840.00		COMM CALC (Bonds @ 2.5%)		
2224	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.88		\$1,072.46	COMM CALC (Bonds @ 2.5%)		
2225	AB-12345	09/26/00	S	200.000 VENTRO CORP	U	\$10.88		\$2,144.92	COMM CALC (Bonds @ 2.5%)		
2226	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.88		\$1,072.46	COMM CALC (Bonds @ 2.5%)		
2227	AB-12345	09/26/00	S	500.000 VENTRO CORP	U	\$10.81		\$5,331.06	COMM CALC (Bonds @ 2.5%)		
2228	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.81		\$1,066.21	COMM CALC (Bonds @ 2.5%)		
2229	AB-12345	09/26/00	S	1,000.000 VENTRO CORP	U	\$10.81		\$10,662.13	COMM CALC (Bonds @ 2.5%)		
2230	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.81		\$1,066.21	COMM CALC (Bonds @ 2.5%)		
2231	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.81		\$1,066.21	COMM CALC (Bonds @ 2.5%)		
2232	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.81		\$1,066.21	COMM CALC (Bonds @ 2.5%)		
2233	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.88		\$1,072.46	COMM CALC (Bonds @ 2.5%)		
2234	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.88		\$1,072.46	COMM CALC (Bonds @ 2.5%)		
2235	AB-12345	09/26/00	S	500.000 VENTRO CORP	U	\$10.88		\$5,362.31	COMM CALC (Bonds @ 2.5%)		
2236	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.88		\$1,072.46	COMM CALC (Bonds @ 2.5%)		
2237	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.81		\$1,066.21	COMM CALC (Bonds @ 2.5%)		
2238	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.88		\$1,072.46	COMM CALC (Bonds @ 2.5%)		
2239	AB-12345	09/26/00	S	600.000 VENTRO CORP	U	\$10.81		\$6,392.78	COMM CALC (Bonds @ 2.5%)		
2240	AB-12345	09/26/00	S	1,000.000 VENTRO CORP	U	\$10.88		\$10,724.63	COMM CALC (Bonds @ 2.5%)		
2241	AB-12345	09/26/00	S	100.000 VENTRO CORP	U	\$10.81		\$1,066.21	COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		5,000.000	5,000.000						(\$41,210.90)	\$0.00	(\$41,210.90)
2242	AB-12345	07/26/00	B	100.000	VERTICALNET INC	U	\$57.05	\$5,725.04			COMM CALC (Bonds @ 2.5%)
2243	AB-12345	07/26/00	B	200.000	VERTICALNET INC	U	\$56.77	\$11,392.29			COMM CALC (Bonds @ 2.5%)
2244	AB-12345	07/26/00	B	200.000	VERTICALNET INC	U	\$56.77	\$11,392.29			COMM CALC (Bonds @ 2.5%)
2245	AB-12345	07/26/00	B	100.000	VERTICALNET INC	U	\$56.77	\$5,696.14			COMM CALC (Bonds @ 2.5%)
2246	AB-12345	07/26/00	B	100.000	VERTICALNET INC	U	\$56.81	\$5,700.83			COMM CALC (Bonds @ 2.5%)
2247	AB-12345	07/26/00	B	500.000	VERTICALNET INC	U	\$56.64	\$28,418.21			COMM CALC (Bonds @ 2.5%)
2248	AB-12345	07/26/00	B	800.000	VERTICALNET INC	U	\$57.06	\$45,811.15			COMM CALC (Bonds @ 2.5%)
2249	AB-12345	07/27/00	B	2,900.000	VERTICALNET INC	U	\$49.44	\$144,098.25			COMM CALC (Bonds @ 2.5%)
2250	AB-12345	07/27/00	B	100.000	VERTICALNET INC	U	\$49.38	\$4,962.50			COMM CALC (Bonds @ 2.5%)
2251	AB-12345	09/26/00	S		700.000 VERTICALNET INC	U	\$31.38		\$21,856.76		COMM CALC (Bonds @ 2.5%)
2252	AB-12345	09/26/00	S		600.000 VERTICALNET INC	U	\$31.31		\$18,696.87		COMM CALC (Bonds @ 2.5%)
2253	AB-12345	09/26/00	S		900.000 VERTICALNET INC	U	\$31.31		\$28,045.31		COMM CALC (Bonds @ 2.5%)
2254	AB-12345	09/26/00	S		200.000 VERTICALNET INC	U	\$31.31		\$6,232.29		COMM CALC (Bonds @ 2.5%)
2255	AB-12345	09/26/00	S		800.000 VERTICALNET INC	U	\$31.31		\$24,929.16		COMM CALC (Bonds @ 2.5%)
2256	AB-12345	09/26/00	S		900.000 VERTICALNET INC	U	\$31.25		\$27,984.56		COMM CALC (Bonds @ 2.5%)
2257	AB-12345	09/26/00	S		800.000 VERTICALNET INC	U	\$31.31		\$24,929.16		COMM CALC (Bonds @ 2.5%)
2258	AB-12345	09/26/00	S		100.000 VERTICALNET INC	U	\$31.31		\$3,116.14		COMM CALC (Bonds @ 2.5%)
		5,000.000	5,000.000						(\$107,406.45)	\$0.00	(\$107,406.45)
2259	AB-12345	08/29/97	O	1,000.000	WALT DISNEY CO		\$76.81	\$76,813.00			VALUED PER 08/29/97 PORT
2260	AB-12345	11/21/97	DIV		WALT DISNEY CO				\$132.50		DIVIDEND
2261	AB-12345	02/20/98	DIV		WALT DISNEY CO				\$132.50		DIVIDEND
2262	AB-12345	05/22/98	DIV		WALT DISNEY CO				\$157.50		DIVIDEND
2263	AB-12345	06/26/98	B	300.000	WALT DISNEY CO		\$112.19	\$33,880.08			COMM CALC (Bonds @ 2.5%)
2264	AB-12345	07/13/98	DIV	2,600.000	WALT DISNEY CO						STOCK DIVIDEND

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
2265	AB-12345	08/21/98	DIV	WALT DISNEY CO			\$204.75		DIVIDEND		
2266	AB-12345	11/20/98	DIV	WALT DISNEY CO			\$204.75		DIVIDEND		
2267	AB-12345	11/30/98	CXL	2,200.000 WALT DISNEY CO	U	\$29.69			CXL		
2268	AB-12345	12/02/98	B	1,100.000 WALT DISNEY CO		\$29.69	\$33,038.89		COMM CALC (Bonds @ 2.5%)		
2269	AB-12345	12/04/98	CXL	2,200.000 WALT DISNEY CO		\$29.69			CXL		
2270	AB-12345	01/07/99	S	100.000 WALT DISNEY CO 200101 30 PUT		\$4.88	\$48,015.23		COMM CALC (Bonds @ 2.5%) OPEN		
2271	AB-12345	06/21/99	B	5,000.000 WALT DISNEY CO		\$30.94	\$155,442.00		COMM CALC (Bonds @ 2.5%)		
2272	AB-12345	06/21/99	S	200.000 WALT DISNEY CO 200101 25 PUT	U	\$2.50	\$49,056.09		COMM CALC (Bonds @ 2.5%) OPEN		
2273	AB-12345	12/17/99	DIV	WALT DISNEY CO			\$2,100.00		DIVIDEND		
2274	AB-12345	03/29/00	D	10,000.000 WALT DISNEY CO			\$408,130.00		VALUED PER STMT TRANS		
2275	AB-12345	03/29/00	D	100.000 WALT DISNEY CO 200101 30 PUT			\$11,250.00		VALUED PER STMT TRANS		
2276	AB-12345	03/29/00	D	200.000 WALT DISNEY CO 200101 25 PUT			\$11,250.00		VALUED PER STMT TRANS		
2277	AB-12345	05/05/00	R	10,000.000 WALT DISNEY CO			\$395,630.00		VALUED PER STMT TRANS		
2278	AB-12345	05/05/00	R	5,000.000 WALT DISNEY CO			\$197,815.00		VALUED PER STMT TRANS		
2279	AB-12345	11/02/00	S	10,000.000 WALT DISNEY CO	U	\$36.75	\$366,483.25		COMM CALC (Bonds @ 2.5%)		
2280	AB-12345	11/13/00	S	5,000.000 WALT DISNEY CO	U	\$30.75	\$152,990.37		COMM CALC (Bonds @ 2.5%)		
2281	AB-12345	02/08/02	R	387.000 WALT DISNEY CO			\$9,063.54		VALUED PER STMT TRANS		
2282	AB-12345	04/30/02	I	387.000 WALT DISNEY CO		\$23.18	\$8,970.66		VALUED PER 04/30/02 PORT		
				27,887.000	27,887.000				\$109,463.09	\$2,932.00	\$112,395.09
2283	AB-12345	02/08/00	B	5,000.000 WALT DISNEY CO GO.COM	U	\$29.06	\$146,067.00		COMM CALC (Bonds @ 2.5%)		
2284	AB-12345	02/09/00	B	5,000.000 WALT DISNEY CO GO.COM	U	\$28.31	\$142,317.00		COMM CALC (Bonds @ 2.5%)		
2285	AB-12345	03/29/00	D	10,000.000 WALT DISNEY CO GO.COM			\$208,130.00		VALUED PER STMT TRANS		
2286	AB-12345	05/05/00	R	10,000.000 WALT DISNEY CO GO.COM			\$145,000.00		VALUED PER STMT TRANS		
2287	AB-12345	09/27/00	S	1,000.000 WALT DISNEY CO GO.COM	U	\$10.50	\$10,485.15		COMM CALC (Bonds @ 2.5%)		
2288	AB-12345	09/27/00	S	9,000.000 WALT DISNEY CO GO.COM	U	\$10.25	\$91,436.92		COMM CALC (Bonds @ 2.5%)		

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		20,000.000	20,000.000						(\$123,331.93)	\$0.00	(\$123,331.93)
2289	AB-12346	03/30/99	R	500.000	WALT DISNEY CO HOLDING CO		\$16,406.50		VALUED PER STMT TRANS		
2290	AB-12346	12/17/99	DIV		WALT DISNEY CO HOLDING CO			\$105.00	DIVIDEND		
2291	AB-12346	03/30/00	D	500.000	WALT DISNEY CO HOLDING CO			\$20,125.00	VALUED PER STMT TRANS		
2292	AB-12346	05/11/00	R	500.000	WALT DISNEY CO HOLDING CO		\$20,562.50		VALUED PER STMT TRANS		
2293	AB-12346	11/13/00	S	500.000	WALT DISNEY CO HOLDING CO	U	\$30.50	\$15,194.99	COMM CALC (Bonds @ 2.5%)		
		1,000.000	1,000.000						(\$1,649.01)	\$105.00	(\$1,544.01)
2294	AB-12345	08/29/97	O	1,200.000	WELLS FARGO & CO	\$254.25	\$305,100.00		VALUED PER 08/29/97 PORT		
2295	AB-12345	11/20/97	DIV		WELLS FARGO & CO			\$1,560.00	DIVIDEND		
2296	AB-12345	02/20/98	DIV		WELLS FARGO & CO			\$1,560.00	DIVIDEND		
2297	AB-12345	05/20/98	DIV		WELLS FARGO & CO			\$1,560.00	DIVIDEND		
2298	AB-12345	08/20/98	DIV		WELLS FARGO & CO			\$1,560.00	DIVIDEND		
2299	AB-12345	11/05/98	NC	1,200.000	WELLS FARGO & CO				WELLS FARGO & CO NEW		
2300	AB-12345	11/05/98	NC	12,000.000	WELLS FARGO & CO NEW				WELLS FARGO & CO		
2301	AB-12345	11/20/98	DIV		WELLS FARGO & CO			\$1,560.00	DIVIDEND		
2302	AB-12345	03/01/99	DIV		WELLS FARGO & CO NEW			\$2,220.00	DIVIDEND		
2303	AB-12345	06/01/99	DIV		WELLS FARGO & CO NEW			\$2,400.00	DIVIDEND		
2304	AB-12345	09/02/99	DIV		WELLS FARGO & CO NEW			\$2,400.00	DIVIDEND		
2305	AB-12345	12/01/99	DIV		WELLS FARGO & CO NEW			\$2,400.00	DIVIDEND		
2306	AB-12345	03/01/00	DIV		WELLS FARGO & CO NEW			\$2,640.00	DIVIDEND		
2307	AB-12345	03/29/00	D	12,000.000	WELLS FARGO & CO NEW			\$473,256.00	VALUED PER STMT TRANS		
2308	AB-12345	05/05/00	R	12,000.000	WELLS FARGO & CO NEW		\$478,500.00		VALUED PER STMT TRANS		
2309	AB-12345	06/01/00	DIV		WELLS FARGO & CO NEW			\$2,640.00	DIVIDEND		
2310	AB-12345	09/01/00	DIV		WELLS FARGO & CO NEW			\$2,640.00	DIVIDEND		
2311	AB-12345	12/01/00	DIV		WELLS FARGO & CO NEW			\$2,880.00	DIVIDEND		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
2312	AB-12345	03/01/01	DIV	WELLS FARGO & CO NEW			\$2,880.00		DIVIDEND		
2313	AB-12345	04/04/01	S	4,000.000 WELLS FARGO & CO NEW	U \$45.20		\$179,989.47		COMM CALC (Bonds @ 2.5%)		
2314	AB-12345	06/01/01	DIV	WELLS FARGO & CO NEW			\$1,920.00		DIVIDEND		
2315	AB-12345	09/04/01	DIV	WELLS FARGO & CO NEW			\$2,080.00		DIVIDEND		
2316	AB-12345	12/03/01	DIV	WELLS FARGO & CO NEW			\$2,080.00		DIVIDEND		
2317	AB-12345	03/01/02	DIV	WELLS FARGO & CO NEW			\$2,080.00		DIVIDEND		
2318	AB-12345	04/30/02	I	8,000.000 WELLS FARGO & CO NEW	\$51.15		\$409,200.00		VALUED PER 04/30/02 PORT		
				25,200.000					\$278,845.47	\$39,060.00	\$317,905.47
2319	AB-12347	12/29/99	B	200.000 WIND RIVER SYSTEM INC	U \$36.88	\$7,483.92			COMM CALC (Bonds @ 2.5%)		
2320	AB-12347	01/04/00	B	100.000 WIND RIVER SYSTEM INC	U \$34.75	\$3,539.98			COMM CALC (Bonds @ 2.5%)		
2321	AB-12347	01/05/00	B	10.000 WIND RIVER SYSTEM INC 200002 40 CALL	U \$1.44	\$1,527.03			COMM CALC (Bonds @ 2.5%) OPEN		
2322	AB-12347	01/05/00	B	100.000 WIND RIVER SYSTEM INC	U \$31.06	\$3,166.98			COMM CALC (Bonds @ 2.5%)		
2323	AB-12347	01/25/00	B	100.000 WIND RIVER SYSTEM INC	U \$34.00	\$3,454.49			COMM CALC (Bonds @ 2.5%)		
2324	AB-12347	02/14/00	S	10.000 WIND RIVER SYSTEM INC 200002 40 CALL	U \$2.88		\$2,786.10		COMM CALC (Bonds @ 2.5%) CLOSE		
2325	AB-12347	03/30/00	D	500.000 WIND RIVER SYSTEM INC			\$20,937.50		VALUED PER STMT TRANS		
2326	AB-12346	05/11/00	R	500.000 WIND RIVER SYSTEM INC		\$18,344.00			VALUED PER STMT TRANS		
2327	AB-12347	12/26/00	B	300.000 WIND RIVER SYSTEM INC	U \$34.25	\$10,510.49			COMM CALC (Bonds @ 2.5%)		
2328	AB-12346	02/23/01	S	200.000 WIND RIVER SYSTEM INC	U \$25.88		\$5,105.20		COMM CALC (Bonds @ 2.5%)		
2329	AB-12346	02/23/01	S	300.000 WIND RIVER SYSTEM INC	U \$25.88		\$7,653.33		COMM CALC (Bonds @ 2.5%)		
2330	AB-12347	02/23/01	S	300.000 WIND RIVER SYSTEM INC	U \$25.63		\$7,572.28		COMM CALC (Bonds @ 2.5%)		
2331	AB-12347	04/04/01	B	10.000 WIND RIVER SYSTEM INC 200104 20 CALL	U \$1.00	\$1,090.82			COMM CALC (Bonds @ 2.5%) OPEN		
2332	AB-12347	04/11/01	S	10.000 WIND RIVER SYSTEM INC 200104 20 CALL	U \$3.10		\$2,992.35		COMM CALC (Bonds @ 2.5%) CLOSE		
				1,320.000					(\$2,070.95)	\$0.00	(\$2,070.95)
2333	AB-12345	05/05/00	R	10,000.000 WORLD ACCESS INC		\$161,880.00			VALUED PER STMT TRANS		
2334	AB-12345	10/13/00	S	10,000.000 WORLD ACCESS INC	U \$3.84		\$37,657.32		COMM CALC (Bonds @ 2.5%)		

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
		10,000.000	10,000.000						(\$124,222.68)	\$0.00	(\$124,222.68)
2335	AB-12347	06/30/99	B	1,000.000	WORLD WIDE WIRELESS COMM INC	U	\$1.76	\$1,854.50			
2336	AB-12347	03/30/00	D		1,000.000 WORLD WIDE WIRELESS COMM INC				\$4,844.00		
				1,000.000	1,000.000				\$2,989.50	\$0.00	\$2,989.50
2337	AB-12345	10/20/97	B	40.000	WORLDCOM INC 199711 35 CALL		\$1.38	\$5,754.20			COMM CALC (Bonds @ 2.5%) OPEN
2338	AB-12345	10/28/97	B	60.000	WORLDCOM INC 199711 35 CALL		\$0.50	\$3,197.82			COMM CALC (Bonds @ 2.5%) OPEN
2339	AB-12345	11/21/97	S		100.000 WORLDCOM INC 199711 35 CALL						EXPIRED
				100.000	100.000				(\$8,952.02)	\$0.00	(\$8,952.02)
2340	AB-12345	06/15/99	B	5,000.000	WORLDPORT COMMUNICATIONS INC	U	\$9.88	\$50,129.50			COMM CALC (Bonds @ 2.5%)
2341	AB-12346	06/15/99	B	900.000	WORLDPORT COMMUNICATIONS INC	U	\$9.75	\$8,869.50			COMM CALC (Bonds @ 2.5%)
2342	AB-12347	06/15/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$9.75	\$9,854.50			COMM CALC (Bonds @ 2.5%)
2343	AB-12345	06/16/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$10.13	\$5,142.00			COMM CALC (Bonds @ 2.5%)
2344	AB-12347	06/16/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$10.00	\$10,104.50			COMM CALC (Bonds @ 2.5%)
2345	AB-12346	06/16/99	B	1,100.000	WORLDPORT COMMUNICATIONS INC	U	\$10.00	\$11,114.50			COMM CALC (Bonds @ 2.5%)
2346	AB-12345	06/17/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$10.25	\$10,400.00			COMM CALC (Bonds @ 2.5%)
2347	AB-12345	06/17/99	B	3,500.000	WORLDPORT COMMUNICATIONS INC	U	\$10.25	\$36,404.50			COMM CALC (Bonds @ 2.5%)
2348	AB-12345	06/21/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$10.88	\$11,025.00			COMM CALC (Bonds @ 2.5%)
2349	AB-12345	06/21/99	B	5,000.000	WORLDPORT COMMUNICATIONS INC		\$10.88	\$55,129.50			COMM CALC (Bonds @ 2.5%)
2350	AB-12345	06/21/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$10.88	\$5,512.50			COMM CALC (Bonds @ 2.5%)
2351	AB-12345	06/24/99	B	3,500.000	WORLDPORT COMMUNICATIONS INC	U	\$9.38	\$33,167.00			COMM CALC (Bonds @ 2.5%)
2352	AB-12345	06/24/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$9.38	\$4,737.50			COMM CALC (Bonds @ 2.5%)
2353	AB-12345	06/24/99	B	2,000.000	WORLDPORT COMMUNICATIONS INC	U	\$9.38	\$18,950.00			COMM CALC (Bonds @ 2.5%)
2354	AB-12345	06/24/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$9.38	\$9,475.00			COMM CALC (Bonds @ 2.5%)
2355	AB-12345	06/24/99	B	200.000	WORLDPORT COMMUNICATIONS INC	U	\$9.38	\$1,895.00			COMM CALC (Bonds @ 2.5%)

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
2356	AB-12345	06/24/99	B	800.000	WORLDPORT COMMUNICATIONS INC	U	\$9.38	\$7,580.00			COMM CALC (Bonds @ 2.5%)
2357	AB-12345	06/24/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$9.38	\$4,737.50			COMM CALC (Bonds @ 2.5%)
2358	AB-12345	06/28/99	B	25,000.000	WORLDPORT COMMUNICATIONS INC	U	\$4.15	\$105,254.50			COMM CALC (Bonds @ 2.5%)
2359	AB-12346	06/29/99	B	800.000	WORLDPORT COMMUNICATIONS INC	U	\$4.25	\$3,484.50			COMM CALC (Bonds @ 2.5%)
2360	AB-12346	06/29/99	B	200.000	WORLDPORT COMMUNICATIONS INC	U	\$4.25	\$870.00			COMM CALC (Bonds @ 2.5%)
2361	AB-12347	06/29/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$4.25	\$4,354.50			COMM CALC (Bonds @ 2.5%)
2362	AB-12345	06/30/99	B	40,000.000	WORLDPORT COMMUNICATIONS INC	U	\$4.63	\$187,700.54			COMM CALC (Bonds @ 2.5%)
2363	AB-12345	07/01/99	B	8,100.000	WORLDPORT COMMUNICATIONS INC	U	\$4.17	\$34,577.00			COMM CALC (Bonds @ 2.5%)
2364	AB-12345	07/06/99	B	2,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$7,825.00			COMM CALC (Bonds @ 2.5%)
2365	AB-12345	07/06/99	B	1,400.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$5,482.00			COMM CALC (Bonds @ 2.5%)
2366	AB-12345	07/06/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$1,956.25			COMM CALC (Bonds @ 2.5%)
2367	AB-12345	07/06/99	B	900.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$3,521.25			COMM CALC (Bonds @ 2.5%)
2368	AB-12345	07/06/99	B	100.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$391.25			COMM CALC (Bonds @ 2.5%)
2369	AB-12345	07/06/99	B	1,500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$5,868.75			COMM CALC (Bonds @ 2.5%)
2370	AB-12345	07/06/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$1,956.25			COMM CALC (Bonds @ 2.5%)
2371	AB-12345	07/07/99	B	10,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$38,879.50			COMM CALC (Bonds @ 2.5%)
2372	AB-12345	07/09/99	B	3,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$10,912.05			COMM CALC (Bonds @ 2.5%)
2373	AB-12345	07/09/99	B	1,500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$5,453.78			COMM CALC (Bonds @ 2.5%)
2374	AB-12345	07/09/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$3,635.85			COMM CALC (Bonds @ 2.5%)
2375	AB-12345	07/09/99	B	3,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$10,907.55			COMM CALC (Bonds @ 2.5%)
2376	AB-12345	07/09/99	B	5,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$19,434.19			COMM CALC (Bonds @ 2.5%)
2377	AB-12345	07/09/99	B	2,500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$9,089.63			COMM CALC (Bonds @ 2.5%)
2378	AB-12345	07/09/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.50	\$1,802.30			COMM CALC (Bonds @ 2.5%)
2379	AB-12345	07/09/99	B	2,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.50	\$7,209.20			COMM CALC (Bonds @ 2.5%)
2380	AB-12345	07/09/99	B	1,500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$5,453.78			COMM CALC (Bonds @ 2.5%)
2381	AB-12345	07/09/99	B	1,500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$5,453.78			COMM CALC (Bonds @ 2.5%)
2382	AB-12345	07/09/99	B	3,500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.53	\$12,724.66			COMM CALC (Bonds @ 2.5%)
2383	AB-12345	07/13/99	B	5,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.81	\$19,429.69			COMM CALC (Bonds @ 2.5%)

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## OPTION STRATEGY ROI ANALYSIS

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI
2384	AB-12346	07/27/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.66	\$1,882.63			COMM CALC (Bonds @ 2.5%)
2385	AB-12347	07/27/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.66	\$1,878.13			COMM CALC (Bonds @ 2.5%)
2386	AB-12346	07/27/99	B	500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.66	\$1,878.13			COMM CALC (Bonds @ 2.5%)
2387	AB-12346	07/27/99	B	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$3.66	\$3,756.25			COMM CALC (Bonds @ 2.5%)
2388	AB-12347	07/27/99	B	1,500.000	WORLDPORT COMMUNICATIONS INC	U	\$3.66	\$5,638.88			COMM CALC (Bonds @ 2.5%)
2389	AB-12345	09/03/99	B	2,500.000	WORLDPORT COMMUNICATIONS INC	U	\$0.94	\$2,421.75			COMM CALC (Bonds @ 2.5%)
2390	AB-12345	09/03/99	B	7,500.000	WORLDPORT COMMUNICATIONS INC	U	\$0.97	\$7,504.44			COMM CALC (Bonds @ 2.5%)
2391	AB-12345	11/18/99	S	500.000	WORLDPORT COMMUNICATIONS INC	U	\$1.81		\$881.56		COMM CALC (Bonds @ 2.5%)
2392	AB-12345	11/18/99	S	10,000.000	WORLDPORT COMMUNICATIONS INC	U	\$1.78		\$17,318.90		COMM CALC (Bonds @ 2.5%)
2393	AB-12345	11/18/99	S	7,500.000	WORLDPORT COMMUNICATIONS INC	U	\$1.81		\$13,218.42		COMM CALC (Bonds @ 2.5%)
2394	AB-12345	11/18/99	S	500.000	WORLDPORT COMMUNICATIONS INC	U	\$1.78		\$865.95		COMM CALC (Bonds @ 2.5%)
2395	AB-12345	11/18/99	S	500.000	WORLDPORT COMMUNICATIONS INC		\$1.75		\$850.32		COMM CALC (Bonds @ 2.5%)
2396	AB-12345	11/19/99	S	1,000.000	WORLDPORT COMMUNICATIONS INC	U	\$1.88		\$1,818.83		COMM CALC (Bonds @ 2.5%)
2397	AB-12345	11/19/99	S	500.000	WORLDPORT COMMUNICATIONS INC	U	\$1.91		\$927.04		COMM CALC (Bonds @ 2.5%)
2398	AB-12345	11/19/99	S	5,000.000	WORLDPORT COMMUNICATIONS INC	U	\$1.88		\$9,116.68		COMM CALC (Bonds @ 2.5%)
2399	AB-12347	02/17/00	S	2,000.000	WORLDPORT COMMUNICATIONS INC	U	\$2.88		\$5,457.80		COMM CALC (Bonds @ 2.5%)
2400	AB-12345	03/29/00	D	129,500.000	WORLDPORT COMMUNICATIONS INC				\$394,975.00		VALUED PER STMT TRANS
2401	AB-12346	03/30/00	D	2,000.000	WORLDPORT COMMUNICATIONS INC				\$6,250.00		VALUED PER STMT TRANS
2402	AB-12346	03/30/00	D	3,000.000	WORLDPORT COMMUNICATIONS INC				\$9,375.00		VALUED PER STMT TRANS
2403	AB-12347	03/30/00	D	3,000.000	WORLDPORT COMMUNICATIONS INC				\$9,375.00		VALUED PER STMT TRANS
2404	AB-12345	05/05/00	R	118,500.000	WORLDPORT COMMUNICATIONS INC			\$322,201.50			VALUED PER STMT TRANS
2405	AB-12345	05/11/00	S	500.000	WORLDPORT COMMUNICATIONS INC	U	\$2.29		\$1,119.96		COMM CALC (Bonds @ 2.5%)
2406	AB-12345	05/11/00	S	24,500.000	WORLDPORT COMMUNICATIONS INC	U	\$2.29		\$54,873.62		COMM CALC (Bonds @ 2.5%)
2407	AB-12346	05/11/00	R	3,000.000	WORLDPORT COMMUNICATIONS INC			\$6,930.00			VALUED PER STMT TRANS
2408	AB-12346	05/11/00	R	2,000.000	WORLDPORT COMMUNICATIONS INC			\$4,620.00			VALUED PER STMT TRANS
2409	AB-12345	05/12/00	S	24,500.000	WORLDPORT COMMUNICATIONS INC	U	\$2.28		\$54,633.13		COMM CALC (Bonds @ 2.5%)
2410	AB-12345	05/12/00	S	5,000.000	WORLDPORT COMMUNICATIONS INC		\$2.25		\$10,999.62		COMM CALC (Bonds @ 2.5%)
2411	AB-12345	05/12/00	S	500.000	WORLDPORT COMMUNICATIONS INC	U	\$2.28		\$1,114.96		COMM CALC (Bonds @ 2.5%)

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**OPTION STRATEGY ROI ANALYSIS**

**Case Name: INVESTOR V. BROKERAGE FIRM**

ACCT #	TRADE DATE	BOT/REC	SLD/DEL	DESCRIPTION	PRICE	DEBIT	CREDIT	ACCR INT	TRADING GAIN/LOSS	INCOME	NET ROI	
<b>BONDS</b>												
2427	AB-12345	08/29/97	O	100,000.00	COOK CO ILL GENL OBLIG 5% 111598	\$101.19	\$101,186.00		VALUED PER 08/29/97 PORT			
2428	AB-12345	11/17/97	INT		COOK CO ILL GENL OBLIG 5% 111598			\$2,500.00	INTEREST			
2429	AB-12345	05/15/98	INT		COOK CO ILL GENL OBLIG 5% 111598			\$2,500.00	INTEREST			
2430	AB-12345	11/11/98	S	100,000.00	COOK CO ILL GENL OBLIG 5% 111598		\$100,000.00		REDEEMED			
2431	AB-12345	11/16/98	INT		COOK CO ILL GENL OBLIG 5% 111598			\$2,500.00	INTEREST			
				100,000.00						(\$1,186.00)	\$7,500.00	\$6,314.00

## Overall Summary

NON-OPTION TRADING RESULT	(\$15,613,126.81)
OPTION TRADING RESULT	\$6,903,873.61
<b>NET TRADING RESULT</b>	<b>(\$8,709,253.20)</b>

<b>TOTAL INCOME</b>	<b>\$315,496.51</b>
<b>NET RETURN ON INVESTMENT</b>	<b>(\$8,393,756.69)</b>
MONEY MARKET FUNDS	\$676.10
MISCELLANEOUS CREDITS	\$0.00
INTEREST CHARGES	(\$760,791.05)
MISCELLANEOUS CHARGES	(\$455.00)
<b>Net Profits / (Losses)</b>	<b>(\$9,154,326.64)</b>

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