

REALIZED/UNREALIZED ANALYSIS

INVESTOR V. BROKERAGE FIRM
ACCOUNT: AB-12346

Investment	Quantity	Date	Open Amount	Date	Close Amount	Trading Result	Held	Comments
Realized Gains/(Losses)								
PSINET INC 199910 30 PUT	50.000	5/24/1999	\$19,344.30	10/18/1999	\$0.00	\$19,344.30		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; EXPIRED
PSINET INC 200001 45 PUT	10.000	6/4/1999	\$10,836.37	1/24/2000	\$0.00	\$10,836.37		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; EXPIRED
STAR TELECOMMUNICATIONS 199908 7.5 PUT	25.000	7/21/1999	(\$1,480.47)	7/29/1999	\$4,394.69	\$2,914.22		COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
STAR TELECOMMUNICATIONS 199908 7.5 PUT	5.000	7/21/1999	(\$265.75)	7/29/1999	\$878.94	\$613.19		COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
STAR TELECOMMUNICATIONS 199908 7.5 PUT	20.000	7/21/1999	(\$1,062.98)	7/29/1999	\$3,518.75	\$2,455.76		COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
STAR TELECOMMUNICATIONS 199908 7.5 PUT	10.000	7/28/1999	(\$544.95) U	7/29/1999	\$1,759.37	\$1,214.42		COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
PSINET INC	200.000	8/17/2000	(\$2,922.00)	11/16/2000	\$331.82 U	(\$2,590.18)	91	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
PSINET INC	1,000.000	8/17/2000	(\$14,587.50)	11/16/2000	\$1,659.08 U	(\$12,928.42)	91	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	600.000	9/12/2000	(\$28,468.10)	11/6/2000	\$11,264.02 U	(\$17,204.08)	55	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	900.000	10/20/2000	(\$42,371.05)	11/6/2000	\$16,896.03 U	(\$25,475.02)	17	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
ABGENIX INC 200101 100 CALL	5.000	11/3/2000	\$5,072.47 U	11/24/2000	(\$771.44) U	\$4,301.03		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
WORLDCOM INC	1,000.000	11/14/2000	(\$40,247.87)	11/20/2000	\$16,260.05 U	(\$23,987.82)	6	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	2,000.000	11/14/2000	(\$80,495.73)	11/21/2000	\$31,576.16 U	(\$48,919.57)	7	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
ABGENIX INC 200104 80 CALL	5.000	11/24/2000	\$3,788.85 U	3/15/2001	(\$46.57) U	\$3,742.28		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
QUALCOMM INC 200201 150 CALL	5.000	11/24/2000	\$4,902.37	12/1/2000	(\$5,223.54)	(\$321.17)		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
QUALCOMM INC 200301 140 CALL	5.000	12/1/2000	\$10,044.60 U	2/26/2001	(\$3,343.46)	\$6,701.14		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; COMM CALC (Bonds @ 2.5%) CLOSE
WORLDCOM INC	1,500.000	12/4/2000	(\$60,154.50)	12/5/2000	\$22,251.00 U	(\$37,903.50)	1	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
KVH INDUSTRIES INC	500.000	1/19/2001	(\$4,677.37) U	4/11/2001	\$3,162.76 U	(\$1,514.61)	82	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
LONDON PAC GROUP LTD SPON ADR	500.000	1/22/2001	(\$5,119.79) U	2/28/2001	\$3,808.32 U	(\$1,311.47)	37	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
ABGENIX INC 200110 45 CALL	5.000	3/15/2001	\$974.71	10/22/2001	\$0.00 U	\$974.71		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; EXPIRED
WORLDCOM INC	500.000	3/16/2001	(\$21,853.09) U	3/23/2001	\$8,834.43 U	(\$13,018.66)	7	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	500.000	3/16/2001	(\$21,853.09) U	4/6/2001	\$8,552.66 U	(\$13,300.43)	21	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	300.000	3/16/2001	(\$12,680.71) U	6/11/2001	\$5,331.96 U	(\$7,348.75)	87	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	61.900	3/16/2001	(\$2,616.45) U	6/22/2001	\$913.46 U	(\$1,702.99)	98	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
GLOBAL CROSSING LTD	1,000.000	4/9/2001	(\$35,251.73)	4/11/2001	\$9,504.10 U	(\$25,747.63)	2	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
GLOBAL CROSSING LTD	1,200.000	4/9/2001	(\$42,302.07)	4/9/2002	\$99.28	(\$42,202.79)	365	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	775.500	5/4/2001	(\$33,079.50)	6/22/2001	\$11,444.13 U	(\$21,635.38)	49	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
GLOBAL CROSSING LTD	400.000	5/14/2001	(\$14,196.41)	4/9/2002	\$33.10	(\$14,163.32)	330	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
GLOBAL CROSSING LTD	600.000	5/18/2001	(\$21,332.41)	4/9/2002	\$49.64	(\$21,282.77)	326	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	362.600	6/4/2001	(\$15,376.74)	6/22/2001	\$5,350.92 U	(\$10,025.82)	18	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	500.000	6/4/2001	(\$21,203.45)	8/13/2001	\$6,821.74 U	(\$14,381.71)	70	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	68.000	6/4/2001	(\$2,883.67)	8/13/2001	\$756.81 U	(\$2,126.86)	70	COMM CALC (Bonds @ 2.5%); COMM CALC (Bonds @ 2.5%)
WORLDCOM INC 200202 10 CALL	50.000	1/31/2002	(\$2,710.42) U		\$0.00	(\$2,710.42)		COMM CALC (Bonds @ 2.5%) OPEN; EXPIRED

Total Realized Gain/(Loss): (\$308,705.91)

Unrealized Gains/(Losses)

3COM CORP	1,000.000	3/16/1999	(\$26,192.00) U	3/30/2000	\$58,813.00	\$32,621.00	380	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
CITIGROUP INC	600.000	3/30/1999	(\$25,650.00)	3/30/2000	\$35,700.00	\$10,050.00	366	VALUED PER STMT TRANS; VALUED PER STMT TRANS
MCI WORLDCOM INC	3,000.000	3/30/1999	(\$184,250.00)	3/30/2000	\$127,689.00	(\$56,561.00)	366	VALUED PER STMT TRANS; VALUED PER STMT TRANS
WALT DISNEY CO HOLDING CO	500.000	3/30/1999	(\$16,406.50)	3/30/2000	\$20,125.00	\$3,718.50	366	VALUED PER STMT TRANS; VALUED PER STMT TRANS
CBS CORP	500.000	4/12/1999	(\$21,773.25)	3/30/2000	\$28,750.00	\$6,976.75	353	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
FRONTIER CORP	1,025.000	4/12/1999	(\$23,878.07)	3/30/2000	\$44,395.82	\$20,517.75	353	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
AMERICA ONLINE INC	400.000	5/7/1999	(\$26,814.50)	3/30/2000	\$25,950.00	(\$864.50)	328	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
MCI WORLDCOM INC 200101 70 PUT	10.000	5/24/1999	\$6,518.21	3/30/2000	(\$9,125.00) U	(\$2,606.79)		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; VALUED PER STMT TRANS

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QUALCOMM INC	800.000	5/28/1999	(\$19,127.87)	3/30/2000	\$116,187.20	\$97,059.33	307	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
WORLDPORT COMMUNICATIONS INC	900.000	6/18/1999	(\$8,869.50)	U 3/30/2000	\$2,812.50	(\$6,057.00)	286	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
WORLDPORT COMMUNICATIONS INC	1,100.000	6/21/1999	(\$11,114.50)	U 3/30/2000	\$3,437.50	(\$7,677.00)	283	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
WORLDPORT COMMUNICATIONS INC	200.000	7/2/1999	(\$870.00)	U 3/30/2000	\$625.00	(\$245.00)	272	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
WORLDPORT COMMUNICATIONS INC	800.000	7/2/1999	(\$3,484.50)	U 3/30/2000	\$2,500.00	(\$984.50)	272	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
WORLDPORT COMMUNICATIONS INC	500.000	7/30/1999	(\$1,878.13)	U 3/30/2000	\$1,562.50	(\$315.63)	244	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
WORLDPORT COMMUNICATIONS INC	500.000	7/30/1999	(\$1,882.63)	U 3/30/2000	\$1,562.50	(\$320.13)	244	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
WORLDPORT COMMUNICATIONS INC	1,000.000	7/30/1999	(\$3,756.25)	U 3/30/2000	\$3,125.00	(\$631.25)	244	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
MCI WORLDCOM INC 200101 60 PUT	10.000	8/4/1999	\$3,810.96	3/30/2000	(\$5,937.50)	U (\$2,126.54)		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; VALUED PER STMT TRANS
STAR TELECOMMUNICATIONS	3,000.000	8/6/1999	(\$16,898.25)	U 3/30/2000	\$17,952.00	\$1,053.75	237	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
AMERICA ONLINE INC	400.000	8/11/1999	(\$17,692.00)	U 3/30/2000	\$25,950.00	\$8,258.00	232	COMM CALC (Bonds @ 2.5%); VALUED PER STMT TRANS
MCI WORLDCOM INC 200201 65 PUT	20.000	9/1/1999	\$17,725.80	3/30/2000	(\$19,500.00)	U (\$1,774.20)		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; VALUED PER STMT TRANS
MCI WORLDCOM INC 200201 40 150 SHS PUT	20.000	1/12/2000	\$21,822.30	3/30/2000	(\$15,875.00)	\$5,947.30		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; VALUED PER STMT TRANS
GLOBAL CROSSING LTD 200201 35 PUT	50.000	3/10/2000	\$25,196.84	3/30/2000	(\$35,000.00)	U (\$9,803.16)		(Short open)COMM CALC (Bonds @ 2.5%) OPEN; VALUED PER STMT TRANS
3COM CORP	483.000	5/11/2000	(\$8,303.79)	11/6/2000	\$26,302.39	U \$17,998.60	179	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%); Incl. ROP &/or CIL of \$8.09
3COM CORP	500.000	5/11/2000	(\$8,596.05)	11/9/2000	\$31,444.44	U \$22,848.39	182	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
3COM CORP	1,000.000	5/11/2000	(\$17,192.11)	11/16/2000	\$14,570.20	U (\$2,621.91)	189	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
3COM CORP	500.000	5/11/2000	(\$8,596.05)	2/28/2001	\$10,625.51	U \$2,029.46	293	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
AMERICA ONLINE INC	300.000	5/11/2000	(\$16,106.40)	12/5/2000	\$12,183.23	U (\$3,923.17)	208	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
AMERICA ONLINE INC	200.000	5/11/2000	(\$10,737.60)	4/6/2001	\$6,745.27	U (\$3,992.33)	330	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
AMERICA ONLINE INC	300.000	5/11/2000	(\$16,106.40)	6/22/2001	\$14,807.01	U (\$1,299.39)	407	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
CITIGROUP INC	300.000	5/11/2000	(\$13,261.05)	2/28/2001	\$14,120.50	U \$859.45	293	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
CITIGROUP INC	100.000	5/11/2000	(\$4,420.35)	3/23/2001	\$4,304.78	U (\$115.57)	316	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
CITIGROUP INC	300.000	5/11/2000	(\$13,261.05)	4/6/2001	\$12,871.28	U (\$389.77)	330	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
CITIGROUP INC	100.000	5/11/2000	(\$4,420.35)	4/6/2001	\$4,258.92	U (\$161.43)	330	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
GLOBAL CROSSING LTD	525.000	5/11/2000	(\$16,898.70)	11/20/2000	\$8,183.60	U (\$8,715.10)	193	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
GLOBAL CROSSING LTD	500.000	5/11/2000	(\$16,094.00)	12/4/2000	\$6,097.71	U (\$9,996.29)	207	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	3,000.000	5/11/2000	(\$126,939.00)	11/6/2000	\$56,320.11	U (\$70,618.89)	179	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
MCI WORLDCOM INC 200101 46.625 150 SHS PUT	4.000	5/11/2000	\$0.00	9/8/2000	\$0.00	\$0.00		(Short open)NOT VALUED PER STMT TRANS; ASSIGNED
MCI WORLDCOM INC 200101 46.625 150 SHS PUT	6.000	5/11/2000	\$0.00	9/28/2000	\$0.00	\$0.00		(Short open)NOT VALUED PER STMT TRANS; ASSIGNED
QUALCOMM INC	300.000	5/11/2000	(\$29,793.90)	12/4/2000	\$23,942.23	U (\$5,851.67)	207	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
QUALCOMM INC	200.000	5/11/2000	(\$19,862.60)	4/6/2001	\$9,083.57	U (\$10,779.03)	330	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
QUALCOMM INC	200.000	5/11/2000	(\$19,862.60)	4/11/2001	\$8,853.93	U (\$11,008.67)	335	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
QUALCOMM INC	55.000	5/11/2000	(\$5,462.22)	4/17/2002	\$1,919.20	U (\$3,543.02)	706	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
QUALCOMM INC	45.000	5/11/2000	(\$4,469.09)	4/30/2002	\$1,357.20	U (\$3,111.89)	719	VALUED PER STMT TRANS; VALUED PER 4/30/02 PORT
STAR TELECOMMUNICATIONS	2,500.000	5/11/2000	(\$9,375.00)	2/28/2001	\$718.37	U (\$8,656.63)	293	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
STAR TELECOMMUNICATIONS	500.000	5/11/2000	(\$1,875.00)	2/28/2001	\$144.59	U (\$1,730.41)	293	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
VIACOM INC B NON VTG	242.000	5/11/2000	(\$12,568.99)	11/20/2000	\$13,151.63	U \$582.64	193	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
VIACOM INC B NON VTG	300.000	5/11/2000	(\$15,581.40)	12/4/2000	\$15,112.26	U (\$469.14)	207	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WALT DISNEY CO HOLDING CO	500.000	5/11/2000	(\$20,562.50)	11/16/2000	\$15,194.99	U (\$5,367.51)	189	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WIND RIVER SYSTEMS INC	300.000	5/11/2000	(\$11,006.40)	2/28/2001	\$7,653.33	U (\$3,353.07)	293	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WIND RIVER SYSTEMS INC	200.000	5/11/2000	(\$7,337.60)	2/28/2001	\$5,105.20	U (\$2,232.40)	293	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WORLDPORT COMMUNICATIONS INC	2,000.000	5/11/2000	(\$4,620.00)	8/17/2000	\$6,565.28	U \$1,945.28	98	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WORLDPORT COMMUNICATIONS INC	2,500.000	5/11/2000	(\$5,775.00)	8/17/2000	\$8,206.59	U \$2,431.59	98	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WORLDPORT COMMUNICATIONS INC	500.000	5/11/2000	(\$1,155.00)	8/17/2000	\$1,641.82	U \$486.82	98	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)

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INVESTOR V. BROKERAGE FIRM
ACCOUNT: AB-12346

Investment	Quantity	Date	Open Amount	Date	Close Amount	Trading Result	Held	Comments
MCI WORLDCOM INC 200101 40 150 SHS PUT	10.000	5/12/2000	\$0.00	11/30/2000	\$0.00	\$0.00		(Short open)NOT VALUED PER STMT TRANS; ASSIGNED
GLOBAL CROSSING LTD 200201 35 PUT	15.000	5/15/2000	\$17,625.00	12/5/2000	(\$34,889.52)	(\$17,264.52)		(Short open)VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%) CLOSE
GLOBAL CROSSING LTD 200201 35 PUT	22.000	5/15/2000	\$25,850.00	4/5/2001	\$0.00	\$25,850.00		(Short open)VALUED PER STMT TRANS; ASSIGNED
GLOBAL CROSSING LTD 200201 35 PUT	4.000	5/15/2000	\$4,700.00	5/10/2001	\$0.00	\$4,700.00		(Short open)VALUED PER STMT TRANS; ASSIGNED
GLOBAL CROSSING LTD 200201 35 PUT	6.000	5/15/2000	\$7,050.00	5/16/2001	\$0.00	\$7,050.00		(Short open)VALUED PER STMT TRANS; ASSIGNED
GLOBAL CROSSING LTD 200201 35 PUT	3.000	5/15/2000	\$3,525.00	6/20/2001	(\$8,559.49)	(\$5,034.49)		(Short open)VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%) CLOSE
MCI WORLDCOM INC 200201 43.375 150 SHS PUT	9.000	5/15/2000	\$8,212.50	3/14/2001	\$0.00	\$8,212.50		(Short open)VALUED PER STMT TRANS; ASSIGNED
MCI WORLDCOM INC 200201 43.375 150 SHS PUT	5.000	5/15/2000	\$4,562.50	5/2/2001	\$0.00	\$4,562.50		(Short open)VALUED PER STMT TRANS; ASSIGNED
MCI WORLDCOM INC 200201 43.375 150 SHS PUT	6.000	5/15/2000	\$5,475.00	5/31/2001	\$0.00	\$5,475.00		(Short open)VALUED PER STMT TRANS; ASSIGNED
WORLDCOM INC 200201 40 150 SHS PUT	20.000	5/22/2000	\$16,750.00	11/10/2000	\$0.00	\$16,750.00		(Short open)VALUED PER STMT TRANS; ASSIGNED
ABGENIX INC	300.000	9/14/2000	(\$25,350.00)	11/16/2000	\$20,278.57	U (\$5,071.43)	63	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
ABGENIX INC	100.000	9/14/2000	(\$8,450.00)	1/31/2002	\$2,288.47	U (\$6,161.53)	504	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
ABGENIX INC	50.000	9/14/2000	(\$4,225.00)	3/1/2002	\$1,102.74	U (\$3,122.26)	533	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
ABGENIX INC	100.000	9/14/2000	(\$8,450.00)	3/11/2002	\$2,019.72	U (\$6,430.28)	543	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
ABGENIX INC	100.000	9/14/2000	(\$8,450.00)	4/9/2002	\$1,643.70	U (\$6,806.30)	572	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
ABGENIX INC	100.000	9/14/2000	(\$8,450.00)	4/17/2002	\$1,566.38	U (\$6,883.62)	580	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
ABGENIX INC	50.000	9/14/2000	(\$4,225.00)	4/17/2002	\$790.30	U (\$3,434.70)	580	VALUED PER STMT TRANS; COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	1,000.000	12/8/2000	(\$15,188.00)	2/28/2001	\$16,198.04	U \$1,010.04	82	VALUED PER STMT TRANS; FM XY-98765; COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	850.000	12/8/2000	(\$12,909.80)	3/19/2001	\$13,806.38	U \$896.58	101	VALUED PER STMT TRANS; FM XY-98765; COMM CALC (Bonds @ 2.5%)
WORLDCOM INC	150.000	12/8/2000	(\$2,278.20)	3/23/2001	\$2,650.33	U \$372.13	105	VALUED PER STMT TRANS; FM XY-98765; COMM CALC (Bonds @ 2.5%)
MSH ENTERTAINMENT CORP	5,000.000	12/8/2000	(\$125.00)	4/30/2002	\$50.00	U (\$75.00)	508	VALUED PER STMT TRANS; FM XY-98765; VALUED PER 4/30/02 PORT
PSINET INC	2,000.000	12/8/2000	(\$1,938.00)	3/23/2001	\$328.84	U (\$1,609.16)	105	VALUED PER STMT TRANS; FM XY-98765; COMM CALC (Bonds @ 2.5%)

Total Unrealized Gain/(Loss): \$466.09

Unrealized Gains/(Losses)

Total Realized Gain/(Loss): (\$308,705.91)

Total Unrealized Gain/(Loss): \$466.09

Total Gain/(Loss): (\$308,239.83)