

Exhibit 6

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 9/24/1979 | M C I COMMUNICATIONS CORP | \$6.375 | \$6.250 | \$6.000 | Above | \$0.125 |
| 9/24/1979 | WHITE CONSOLIDATED INDS INC | \$25.375 | \$25.875 | \$25.375 | In Range | In Range |
| 9/24/1979 | WHITE CONSOLIDATED INDS INC | \$25.500 | \$25.875 | \$25.375 | In Range | In Range |
| 9/24/1979 | WHITE CONSOLIDATED INDS INC | \$25.625 | \$25.875 | \$25.375 | In Range | In Range |
| 9/24/1979 | WHITE CONSOLIDATED INDS INC | \$25.750 | \$25.875 | \$25.375 | In Range | In Range |
| 9/26/1979 | AETNA LIFE & CASUALTY CO | \$34.500 | \$35.125 | \$34.250 | In Range | In Range |
| 9/26/1979 | AETNA LIFE & CASUALTY CO | \$34.625 | \$35.125 | \$34.250 | In Range | In Range |
| 9/26/1979 | AETNA LIFE & CASUALTY CO | \$34.750 | \$35.125 | \$34.250 | In Range | In Range |
| 9/26/1979 | AETNA LIFE & CASUALTY CO | \$34.875 | \$35.125 | \$34.250 | In Range | In Range |
| 9/26/1979 | AETNA LIFE & CASUALTY CO | \$35.000 | \$35.125 | \$34.250 | In Range | In Range |
| 9/26/1979 | BELCO PETROLEUM CORP | \$41.500 | \$42.250 | \$41.500 | In Range | In Range |
| 9/26/1979 | BELCO PETROLEUM CORP | \$41.625 | \$42.250 | \$41.500 | In Range | In Range |
| 9/26/1979 | BELCO PETROLEUM CORP | \$41.750 | \$42.250 | \$41.500 | In Range | In Range |
| 9/26/1979 | BELCO PETROLEUM CORP | \$41.875 | \$42.250 | \$41.500 | In Range | In Range |
| 9/26/1979 | BELCO PETROLEUM CORP | \$42.000 | \$42.250 | \$41.500 | In Range | In Range |
| 9/26/1979 | CHROMALLOY AMERICAN CORP DE | \$23.625 | \$24.125 | \$23.125 | In Range | In Range |
| 9/26/1979 | CHROMALLOY AMERICAN CORP DE | \$23.750 | \$24.125 | \$23.125 | In Range | In Range |
| 9/26/1979 | CHROMALLOY AMERICAN CORP DE | \$23.875 | \$24.125 | \$23.125 | In Range | In Range |
| 9/26/1979 | CHROMALLOY AMERICAN CORP DE | \$24.000 | \$24.125 | \$23.125 | In Range | In Range |
| 9/26/1979 | COOPER INDUSTRIES INC | \$60.125 | \$60.500 | \$59.625 | In Range | In Range |
| 9/26/1979 | COOPER INDUSTRIES INC | \$60.250 | \$60.500 | \$59.625 | In Range | In Range |
| 9/26/1979 | LITTON INDUSTRIES INC | \$34.750 | \$35.250 | \$34.625 | In Range | In Range |
| 9/26/1979 | LITTON INDUSTRIES INC | \$34.875 | \$35.250 | \$34.625 | In Range | In Range |
| 9/26/1979 | LITTON INDUSTRIES INC | \$35.000 | \$35.250 | \$34.625 | In Range | In Range |
| 9/27/1979 | GALAXY OIL CO | \$10.500 | \$11.000 | \$10.625 | Below | \$0.125 |
| 9/27/1979 | GALAXY OIL CO | \$10.625 | \$11.000 | \$10.625 | In Range | In Range |
| 9/27/1979 | GALAXY OIL CO | \$10.750 | \$11.000 | \$10.625 | In Range | In Range |
| 9/27/1979 | PIEDMONT AVIATION INC | \$18.500 | \$20.000 | \$18.125 | In Range | In Range |
| 9/27/1979 | PIEDMONT AVIATION INC | \$18.625 | \$20.000 | \$18.125 | In Range | In Range |
| 9/27/1979 | PIEDMONT AVIATION INC | \$18.750 | \$20.000 | \$18.125 | In Range | In Range |
| 9/27/1979 | PIEDMONT AVIATION INC | \$18.875 | \$20.000 | \$18.125 | In Range | In Range |
| 9/27/1979 | PIEDMONT AVIATION INC | \$19.000 | \$20.000 | \$18.125 | In Range | In Range |
| 10/2/1979 | BENDIX CORP | \$44.250 | \$44.875 | \$43.625 | In Range | In Range |
| 10/2/1979 | BENDIX CORP | \$44.375 | \$44.875 | \$43.625 | In Range | In Range |
| 10/2/1979 | BENDIX CORP | \$44.500 | \$44.875 | \$43.625 | In Range | In Range |
| 10/2/1979 | BENDIX CORP | \$44.625 | \$44.875 | \$43.625 | In Range | In Range |
| 10/2/1979 | BENDIX CORP | \$44.750 | \$44.875 | \$43.625 | In Range | In Range |
| 10/2/1979 | GENERAL HOST CORP | \$22.000 | \$22.250 | \$21.750 | In Range | In Range |
| 10/2/1979 | GENERAL HOST CORP | \$22.125 | \$22.250 | \$21.750 | In Range | In Range |
| 10/2/1979 | GENERAL HOST CORP | \$22.250 | \$22.250 | \$21.750 | In Range | In Range |
| 10/2/1979 | PEPSICO INC | \$27.250 | \$27.625 | \$27.250 | In Range | In Range |
| 10/2/1979 | PEPSICO INC | \$27.375 | \$27.625 | \$27.250 | In Range | In Range |
| 10/2/1979 | PEPSICO INC | \$27.500 | \$27.625 | \$27.250 | In Range | In Range |
| 10/3/1979 | ETHYL CORP | \$26.625 | \$27.125 | \$26.250 | In Range | In Range |
| 10/3/1979 | ETHYL CORP | \$26.750 | \$27.125 | \$26.250 | In Range | In Range |
| 10/3/1979 | ETHYL CORP | \$26.875 | \$27.125 | \$26.250 | In Range | In Range |
| 10/3/1979 | ETHYL CORP | \$27.000 | \$27.125 | \$26.250 | In Range | In Range |
| 10/3/1979 | WALTER JIM CORP | \$34.500 | \$34.875 | \$34.500 | In Range | In Range |
| 10/3/1979 | WALTER JIM CORP | \$34.625 | \$34.875 | \$34.500 | In Range | In Range |
| 10/3/1979 | WALTER JIM CORP | \$34.750 | \$34.875 | \$34.500 | In Range | In Range |
| 10/4/1979 | FISHER SCIENTIFIC CO | \$22.625 | \$23.000 | \$20.750 | In Range | In Range |
| 10/4/1979 | FISHER SCIENTIFIC CO | \$22.750 | \$23.000 | \$20.750 | In Range | In Range |
| 10/4/1979 | LUCKY STORES INC | \$17.125 | \$17.375 | \$16.875 | In Range | In Range |
| 10/4/1979 | LUCKY STORES INC | \$17.250 | \$17.375 | \$16.875 | In Range | In Range |
| 10/4/1979 | LUCKY STORES INC | \$17.375 | \$17.375 | \$16.875 | In Range | In Range |
| 10/4/1979 | SANTA FE INDS INC | \$53.125 | \$53.625 | \$52.000 | In Range | In Range |
| 10/4/1979 | SANTA FE INDS INC | \$53.250 | \$53.625 | \$52.000 | In Range | In Range |
| 10/5/1979 | GOVERNMENT EMPLOYEES INS | \$12.125 | \$12.750 | \$12.375 | Below | \$0.250 |
| 10/5/1979 | GOVERNMENT EMPLOYEES INS | \$12.250 | \$12.750 | \$12.375 | Below | \$0.125 |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

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|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 10/5/1979 | GOVERNMENT EMPLOYEES INS | \$12.375 | \$12.750 | \$12.375 | In Range | In Range |
| 10/5/1979 | REYNOLDS R J INDUSTRIES INC | \$66.125 | \$66.875 | \$66.000 | In Range | In Range |
| 10/5/1979 | REYNOLDS R J INDUSTRIES INC | \$66.250 | \$66.875 | \$66.000 | In Range | In Range |
| 10/5/1979 | REYNOLDS R J INDUSTRIES INC | \$66.375 | \$66.875 | \$66.000 | In Range | In Range |
| 10/5/1979 | REYNOLDS R J INDUSTRIES INC | \$66.500 | \$66.875 | \$66.000 | In Range | In Range |
| 10/5/1979 | REYNOLDS R J INDUSTRIES INC | \$66.625 | \$66.875 | \$66.000 | In Range | In Range |
| 10/5/1979 | REYNOLDS R J INDUSTRIES INC | \$66.750 | \$66.875 | \$66.000 | In Range | In Range |
| 10/9/1979 | AMERICAN TELEPHONE & TELECO | \$54.000 | \$55.000 | \$54.000 | In Range | In Range |
| 10/9/1979 | AMERICAN TELEPHONE & TELECO | \$54.125 | \$55.000 | \$54.000 | In Range | In Range |
| 10/9/1979 | AMERICAN TELEPHONE & TELECO | \$54.250 | \$55.000 | \$54.000 | In Range | In Range |
| 10/9/1979 | AMERICAN TELEPHONE & TELECO | \$54.375 | \$55.000 | \$54.000 | In Range | In Range |
| 10/9/1979 | AMERICAN TELEPHONE & TELECO | \$54.500 | \$55.000 | \$54.000 | In Range | In Range |
| 10/9/1979 | AMERICAN TELEPHONE & TELECO | \$54.625 | \$55.000 | \$54.000 | In Range | In Range |
| 10/9/1979 | AMERICAN TELEPHONE & TELECO | \$54.750 | \$55.000 | \$54.000 | In Range | In Range |
| 10/9/1979 | FOREMOST MC KESSON INC | \$26.000 | \$27.750 | \$25.000 | In Range | In Range |
| 10/9/1979 | FOREMOST MC KESSON INC | \$26.125 | \$27.750 | \$25.000 | In Range | In Range |
| 10/9/1979 | FOREMOST MC KESSON INC | \$26.250 | \$27.750 | \$25.000 | In Range | In Range |
| 10/9/1979 | FOREMOST MC KESSON INC | \$26.375 | \$27.750 | \$25.000 | In Range | In Range |
| 10/9/1979 | FOREMOST MC KESSON INC | \$26.500 | \$27.750 | \$25.000 | In Range | In Range |
| 10/9/1979 | INTERNATIONAL TEL & TELECO | \$26.500 | \$27.250 | \$26.250 | In Range | In Range |
| 10/9/1979 | INTERNATIONAL TEL & TELECO | \$26.625 | \$27.250 | \$26.250 | In Range | In Range |
| 10/9/1979 | INTERNATIONAL TEL & TELECO | \$26.750 | \$27.250 | \$26.250 | In Range | In Range |
| 10/9/1979 | INTERNATIONAL TEL & TELECO | \$26.875 | \$27.250 | \$26.250 | In Range | In Range |
| 10/9/1979 | INTERNATIONAL TEL & TELECO | \$27.000 | \$27.250 | \$26.250 | In Range | In Range |
| 10/9/1979 | TOMLINSON OIL INC | \$13.375 | \$13.250 | \$12.875 | Above | \$0.125 |
| 10/9/1979 | TOMLINSON OIL INC | \$13.500 | \$13.250 | \$12.875 | Above | \$0.250 |
| 10/9/1979 | TOMLINSON OIL INC | \$13.625 | \$13.250 | \$12.875 | Above | \$0.375 |
| 10/9/1979 | TRAVELERS CORP | \$36.250 | \$37.000 | \$36.000 | In Range | In Range |
| 10/9/1979 | TRAVELERS CORP | \$36.375 | \$37.000 | \$36.000 | In Range | In Range |
| 10/9/1979 | TRAVELERS CORP | \$36.500 | \$37.000 | \$36.000 | In Range | In Range |
| 10/9/1979 | TRAVELERS CORP | \$36.625 | \$37.000 | \$36.000 | In Range | In Range |
| 10/9/1979 | TRAVELERS CORP | \$36.750 | \$37.000 | \$36.000 | In Range | In Range |
| 10/9/1979 | TRAVELERS CORP | \$38.500 | \$37.000 | \$36.000 | Above | \$1.500 |
| 10/10/1979 | CHARTER COMPANY | \$35.000 | \$39.000 | \$33.125 | In Range | In Range |
| 10/11/1979 | AMERADA HESS CORP | \$41.000 | \$41.625 | \$40.000 | In Range | In Range |
| 10/11/1979 | AMERADA HESS CORP | \$41.125 | \$41.625 | \$40.000 | In Range | In Range |
| 10/11/1979 | AMERADA HESS CORP | \$41.250 | \$41.625 | \$40.000 | In Range | In Range |
| 10/11/1979 | AMERADA HESS CORP | \$41.375 | \$41.625 | \$40.000 | In Range | In Range |
| 10/11/1979 | AMERADA HESS CORP | \$41.500 | \$41.625 | \$40.000 | In Range | In Range |
| 10/11/1979 | WARNER COMMUNICATIONS INC | \$39.375 | \$40.500 | \$39.250 | In Range | In Range |
| 10/11/1979 | WARNER COMMUNICATIONS INC | \$39.500 | \$40.500 | \$39.250 | In Range | In Range |
| 10/11/1979 | WARNER COMMUNICATIONS INC | \$39.625 | \$40.500 | \$39.250 | In Range | In Range |
| 10/11/1979 | WARNER COMMUNICATIONS INC | \$39.750 | \$40.500 | \$39.250 | In Range | In Range |
| 10/11/1979 | WARNER COMMUNICATIONS INC | \$39.875 | \$40.500 | \$39.250 | In Range | In Range |
| 10/11/1979 | WARNER COMMUNICATIONS INC | \$40.000 | \$40.500 | \$39.250 | In Range | In Range |
| 10/17/1979 | MISSOURI PACIFIC CORP | \$49.000 | \$49.875 | \$49.000 | In Range | In Range |
| 10/17/1979 | MISSOURI PACIFIC CORP | \$49.125 | \$49.875 | \$49.000 | In Range | In Range |
| 10/17/1979 | MISSOURI PACIFIC CORP | \$49.250 | \$49.875 | \$49.000 | In Range | In Range |
| 10/17/1979 | MISSOURI PACIFIC CORP | \$49.625 | \$49.875 | \$49.000 | In Range | In Range |
| 10/17/1979 | MISSOURI PACIFIC CORP | \$49.750 | \$49.875 | \$49.000 | In Range | In Range |
| 10/17/1979 | U A L INC | \$21.625 | \$22.125 | \$21.500 | In Range | In Range |
| 10/17/1979 | U A L INC | \$21.750 | \$22.125 | \$21.500 | In Range | In Range |
| 10/17/1979 | U A L INC | \$21.875 | \$22.125 | \$21.500 | In Range | In Range |
| 10/17/1979 | U A L INC | \$22.000 | \$22.125 | \$21.500 | In Range | In Range |
| 10/17/1979 | UNION PACIFIC CORP | \$70.750 | \$71.250 | \$70.375 | In Range | In Range |
| 10/17/1979 | UNION PACIFIC CORP | \$70.875 | \$71.250 | \$70.375 | In Range | In Range |
| 10/17/1979 | UNION PACIFIC CORP | \$71.000 | \$71.250 | \$70.375 | In Range | In Range |
| 10/18/1979 | ARGO PETROLEUM CORP | \$11.500 | \$11.625 | \$11.125 | In Range | In Range |
| 10/18/1979 | ATLANTIC RICHFIELD CO | \$75.250 | \$76.625 | \$74.500 | In Range | In Range |

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Monthly Time Period¹

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|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 10/18/1979 | ATLANTIC RICHLFIELD CO | \$75.375 | \$76.625 | \$74.500 | In Range | In Range |
| 10/18/1979 | ATLANTIC RICHLFIELD CO | \$75.500 | \$76.625 | \$74.500 | In Range | In Range |
| 10/18/1979 | ATLANTIC RICHLFIELD CO | \$75.750 | \$76.625 | \$74.500 | In Range | In Range |
| 10/18/1979 | ATLANTIC RICHLFIELD CO | \$75.875 | \$76.625 | \$74.500 | In Range | In Range |
| 10/18/1979 | ATLANTIC RICHLFIELD CO | \$76.000 | \$76.625 | \$74.500 | In Range | In Range |
| 10/18/1979 | COASTAL STS GAS CORP | \$25.250 | \$25.625 | \$25.250 | In Range | In Range |
| 10/18/1979 | COASTAL STS GAS CORP | \$25.375 | \$25.625 | \$25.250 | In Range | In Range |
| 10/18/1979 | COASTAL STS GAS CORP | \$25.500 | \$25.625 | \$25.250 | In Range | In Range |
| 10/18/1979 | EMONS INDUSTRIES INC | \$14.500 | \$14.625 | \$14.125 | In Range | In Range |
| 10/18/1979 | I N A CORP | \$44.750 | \$44.875 | \$44.500 | In Range | In Range |
| 10/18/1979 | M C I COMMUNICATIONS CORP | \$5.000 | \$5.063 | \$4.813 | In Range | In Range |
| 10/18/1979 | M G F OIL CORP | \$17.500 | \$18.000 | \$17.500 | In Range | In Range |
| 10/18/1979 | RIO GRANDE IND'S INC | \$30.250 | \$30.625 | \$30.000 | In Range | In Range |
| 10/18/1979 | TENNECO INC | \$36.000 | \$36.500 | \$36.000 | In Range | In Range |
| 10/18/1979 | TENNECO INC | \$36.125 | \$36.500 | \$36.000 | In Range | In Range |
| 10/18/1979 | TENNECO INC | \$36.250 | \$36.500 | \$36.000 | In Range | In Range |
| 10/19/1979 | BUNKER RAMO CORP | \$24.500 | \$24.625 | \$23.250 | In Range | In Range |
| 10/19/1979 | HOUSEHOLD FINANCE CORP | \$18.625 | \$18.500 | \$18.000 | Above | \$0.125 |
| 10/19/1979 | HOUSEHOLD FINANCE CORP | \$18.750 | \$18.500 | \$18.000 | Above | \$0.250 |
| 10/19/1979 | MISSOURI PACIFIC CORP | \$49.250 | \$48.125 | \$46.750 | Above | \$1.125 |
| 10/19/1979 | RELIANCE GROUP INC | \$47.375 | \$48.500 | \$44.875 | In Range | In Range |
| 10/19/1979 | RELIANCE GROUP INC | \$47.500 | \$48.500 | \$44.875 | In Range | In Range |
| 10/19/1979 | RELIANCE GROUP INC | \$47.750 | \$48.500 | \$44.875 | In Range | In Range |
| 10/19/1979 | RELIANCE GROUP INC | \$47.875 | \$48.500 | \$44.875 | In Range | In Range |
| 10/19/1979 | RELIANCE GROUP INC | \$48.000 | \$48.500 | \$44.875 | In Range | In Range |
| 10/19/1979 | T R W INC | \$36.875 | \$37.500 | \$36.625 | In Range | In Range |
| 10/19/1979 | T R W INC | \$37.000 | \$37.500 | \$36.625 | In Range | In Range |
| 10/19/1979 | T R W INC | \$37.125 | \$37.500 | \$36.625 | In Range | In Range |
| 10/19/1979 | T R W INC | \$37.250 | \$37.500 | \$36.625 | In Range | In Range |
| 10/19/1979 | TEXTRON INC | \$24.750 | \$25.000 | \$24.125 | In Range | In Range |
| 10/19/1979 | TEXTRON INC | \$24.875 | \$25.000 | \$24.125 | In Range | In Range |
| 10/19/1979 | TEXTRON INC | \$25.000 | \$25.000 | \$24.125 | In Range | In Range |
| 10/19/1979 | TIME INC | \$43.125 | \$43.500 | \$43.000 | In Range | In Range |
| 10/19/1979 | TIME INC | \$43.250 | \$43.500 | \$43.000 | In Range | In Range |
| 10/19/1979 | U A L INC | \$21.250 | \$21.375 | \$20.625 | In Range | In Range |
| 10/19/1979 | U A L INC | \$21.375 | \$21.375 | \$20.625 | In Range | In Range |
| 10/22/1979 | CHARTER COMPANY | \$37.750 | \$38.000 | \$34.375 | In Range | In Range |
| 10/22/1979 | SUN INC | \$57.750 | \$58.375 | \$57.375 | In Range | In Range |
| 10/22/1979 | SUN INC | \$57.875 | \$58.375 | \$57.375 | In Range | In Range |
| 10/22/1979 | SUN INC | \$58.125 | \$58.375 | \$57.375 | In Range | In Range |
| 10/22/1979 | SUN INC | \$58.250 | \$58.375 | \$57.375 | In Range | In Range |
| 10/23/1979 | AMERICAN BRANDS INC | \$61.375 | \$62.375 | \$61.000 | In Range | In Range |
| 10/23/1979 | AMERICAN BRANDS INC | \$61.500 | \$62.375 | \$61.000 | In Range | In Range |
| 10/23/1979 | AMERICAN BRANDS INC | \$61.625 | \$62.375 | \$61.000 | In Range | In Range |
| 10/23/1979 | AMERICAN BRANDS INC | \$61.750 | \$62.375 | \$61.000 | In Range | In Range |
| 10/23/1979 | AMERICAN BRANDS INC | \$61.875 | \$62.375 | \$61.000 | In Range | In Range |
| 10/23/1979 | AMERICAN BRANDS INC | \$62.125 | \$62.375 | \$61.000 | In Range | In Range |
| 10/23/1979 | AMERICAN BRANDS INC | \$62.250 | \$62.375 | \$61.000 | In Range | In Range |
| 10/23/1979 | CHAMPION INTERNATIONAL CORP | \$23.500 | \$24.000 | \$22.875 | In Range | In Range |
| 10/23/1979 | CHAMPION INTERNATIONAL CORP | \$23.625 | \$24.000 | \$22.875 | In Range | In Range |
| 10/23/1979 | CHAMPION INTERNATIONAL CORP | \$23.750 | \$24.000 | \$22.875 | In Range | In Range |
| 10/23/1979 | CHAMPION INTERNATIONAL CORP | \$23.875 | \$24.000 | \$22.875 | In Range | In Range |
| 10/24/1979 | M C I COMMUNICATIONS CORP | \$4.750 | \$4.750 | \$4.500 | In Range | In Range |
| 10/24/1979 | TEXAS GAS TRANSMISSION CORP | \$23.625 | \$24.125 | \$23.250 | In Range | In Range |
| 10/24/1979 | TEXAS GAS TRANSMISSION CORP | \$23.750 | \$24.125 | \$23.250 | In Range | In Range |
| 10/24/1979 | TEXAS GAS TRANSMISSION CORP | \$23.875 | \$24.125 | \$23.250 | In Range | In Range |
| 10/24/1979 | TEXAS GAS TRANSMISSION CORP | \$24.000 | \$24.125 | \$23.250 | In Range | In Range |
| 10/25/1979 | CITY INVESTING CO | \$16.750 | \$17.125 | \$16.750 | In Range | In Range |
| 10/25/1979 | CITY INVESTING CO | \$16.875 | \$17.125 | \$16.750 | In Range | In Range |

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|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 10/25/1979 | CITY INVESTING CO | \$17.000 | \$17.125 | \$16.750 | In Range | In Range |
| 10/25/1979 | UNITED STATES GYPSUM CO | \$31.000 | \$31.375 | \$30.250 | In Range | In Range |
| 10/25/1979 | UNITED STATES GYPSUM CO | \$31.125 | \$31.375 | \$30.250 | In Range | In Range |
| 10/25/1979 | UNITED STATES GYPSUM CO | \$31.250 | \$31.375 | \$30.250 | In Range | In Range |
| 10/25/1979 | UNITED STATES GYPSUM CO | \$31.875 | \$31.375 | \$30.250 | Above | \$0.500 |
| 10/26/1979 | TRANS WORLD CORP | \$17.000 | \$17.125 | \$16.375 | In Range | In Range |
| 10/29/1979 | BENEFICIAL CORP | \$25.875 | \$26.375 | \$25.625 | In Range | In Range |
| 10/29/1979 | BENEFICIAL CORP | \$26.000 | \$26.375 | \$25.625 | In Range | In Range |
| 10/29/1979 | BENEFICIAL CORP | \$26.125 | \$26.375 | \$25.625 | In Range | In Range |
| 10/29/1979 | BENEFICIAL CORP | \$26.250 | \$26.375 | \$25.625 | In Range | In Range |
| 10/29/1979 | GULF & WESTERN INDs INC | \$14.750 | \$14.875 | \$14.250 | In Range | In Range |
| 10/29/1979 | GULF & WESTERN INDs INC | \$14.875 | \$14.875 | \$14.250 | In Range | In Range |
| 10/30/1979 | AMERICAN BRANDS INC | \$61.875 | \$62.000 | \$61.500 | In Range | In Range |
| 10/31/1979 | M G F OIL CORP | \$16.625 | \$16.500 | \$16.000 | Above | \$0.125 |
| 10/31/1979 | M G F OIL CORP | \$16.750 | \$16.500 | \$16.000 | Above | \$0.250 |
| 10/31/1979 | RESERVE OIL & GAS CO | \$31.375 | \$32.000 | \$31.000 | In Range | In Range |
| 10/31/1979 | RESERVE OIL & GAS CO | \$31.500 | \$32.000 | \$31.000 | In Range | In Range |
| 10/31/1979 | RESERVE OIL & GAS CO | \$31.625 | \$32.000 | \$31.000 | In Range | In Range |
| 10/31/1979 | RESERVE OIL & GAS CO | \$31.750 | \$32.000 | \$31.000 | In Range | In Range |
| 10/31/1979 | RESERVE OIL & GAS CO | \$31.875 | \$32.000 | \$31.000 | In Range | In Range |
| 10/31/1979 | REYNOLDS METALS CO | \$31.500 | \$31.875 | \$31.375 | In Range | In Range |
| 10/31/1979 | REYNOLDS METALS CO | \$31.625 | \$31.875 | \$31.375 | In Range | In Range |
| 10/31/1979 | REYNOLDS METALS CO | \$31.750 | \$31.875 | \$31.375 | In Range | In Range |
| 10/31/1979 | REYNOLDS METALS CO | \$31.875 | \$31.875 | \$31.375 | In Range | In Range |
| 10/31/1979 | TEXTRON INC | \$25.375 | \$25.625 | \$25.375 | In Range | In Range |
| 10/31/1979 | TEXTRON INC | \$25.500 | \$25.625 | \$25.375 | In Range | In Range |
| 11/1/1979 | ATLANTIC RICHFIELD CO | \$72.750 | \$73.625 | \$72.375 | In Range | In Range |
| 11/1/1979 | ATLANTIC RICHFIELD CO | \$72.875 | \$73.625 | \$72.375 | In Range | In Range |
| 11/1/1979 | ATLANTIC RICHFIELD CO | \$73.000 | \$73.625 | \$72.375 | In Range | In Range |
| 11/1/1979 | ATLANTIC RICHFIELD CO | \$73.125 | \$73.625 | \$72.375 | In Range | In Range |
| 11/1/1979 | ATLANTIC RICHFIELD CO | \$73.250 | \$73.625 | \$72.375 | In Range | In Range |
| 11/1/1979 | ATLANTIC RICHFIELD CO | \$73.375 | \$73.625 | \$72.375 | In Range | In Range |
| 11/1/1979 | ATLANTIC RICHFIELD CO | \$73.500 | \$73.625 | \$72.375 | In Range | In Range |
| 11/1/1979 | JHIRMACK ENTERPRISES INC | \$13.375 | \$14.000 | \$13.250 | In Range | In Range |
| 11/1/1979 | JHIRMACK ENTERPRISES INC | \$13.500 | \$14.000 | \$13.250 | In Range | In Range |
| 11/1/1979 | JHIRMACK ENTERPRISES INC | \$13.625 | \$14.000 | \$13.250 | In Range | In Range |
| 11/1/1979 | JHIRMACK ENTERPRISES INC | \$13.750 | \$14.000 | \$13.250 | In Range | In Range |
| 11/1/1979 | JHIRMACK ENTERPRISES INC | \$13.875 | \$14.000 | \$13.250 | In Range | In Range |
| 11/1/1979 | WOOLWORTH F W CO | \$26.875 | \$27.375 | \$26.625 | In Range | In Range |
| 11/1/1979 | WOOLWORTH F W CO | \$27.000 | \$27.375 | \$26.625 | In Range | In Range |
| 11/1/1979 | WOOLWORTH F W CO | \$27.125 | \$27.375 | \$26.625 | In Range | In Range |
| 11/1/1979 | WOOLWORTH F W CO | \$27.250 | \$27.375 | \$26.625 | In Range | In Range |
| 11/5/1979 | ENGELHARD CORP | \$42.500 | \$43.250 | \$42.375 | In Range | In Range |
| 11/5/1979 | ENGELHARD CORP | \$42.625 | \$43.250 | \$42.375 | In Range | In Range |
| 11/5/1979 | ENGELHARD CORP | \$42.750 | \$43.250 | \$42.375 | In Range | In Range |
| 11/5/1979 | ENGELHARD CORP | \$42.875 | \$43.250 | \$42.375 | In Range | In Range |
| 11/5/1979 | INLAND STEEL INDUSTRIES INC | \$30.000 | \$30.250 | \$29.750 | In Range | In Range |
| 11/5/1979 | INLAND STEEL INDUSTRIES INC | \$30.125 | \$30.250 | \$29.750 | In Range | In Range |
| 11/5/1979 | INLAND STEEL INDUSTRIES INC | \$30.250 | \$30.250 | \$29.750 | In Range | In Range |
| 11/5/1979 | T R W INC | \$35.750 | \$36.000 | \$35.625 | In Range | In Range |
| 11/5/1979 | T R W INC | \$35.875 | \$36.000 | \$35.625 | In Range | In Range |
| 11/5/1979 | T R W INC | \$36.000 | \$36.000 | \$35.625 | In Range | In Range |
| 11/6/1979 | E R C CORP | \$76.125 | \$77.000 | \$76.000 | In Range | In Range |
| 11/6/1979 | E R C CORP | \$76.250 | \$77.000 | \$76.000 | In Range | In Range |
| 11/6/1979 | E R C CORP | \$76.875 | \$77.000 | \$76.000 | In Range | In Range |
| 11/6/1979 | E R C CORP | \$77.000 | \$77.000 | \$76.000 | In Range | In Range |
| 11/8/1979 | COASTAL STS GAS CORP | \$26.250 | \$26.750 | \$25.875 | In Range | In Range |
| 11/8/1979 | COASTAL STS GAS CORP | \$26.375 | \$26.750 | \$25.875 | In Range | In Range |
| 11/8/1979 | COASTAL STS GAS CORP | \$26.500 | \$26.750 | \$25.875 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------|--|-------------------------|------------------------|-------------|-----------|
| 11/9/1979 | AVCO CORP | \$25.875 | \$27.500 | \$24.375 | In Range | In Range |
| 11/9/1979 | AVCO CORP | \$26.000 | \$27.500 | \$24.375 | In Range | In Range |
| 11/9/1979 | AVCO CORP | \$26.125 | \$27.500 | \$24.375 | In Range | In Range |
| 11/9/1979 | AVCO CORP | \$26.250 | \$27.500 | \$24.375 | In Range | In Range |
| 11/9/1979 | AVNET INC | \$22.000 | \$22.625 | \$22.000 | In Range | In Range |
| 11/9/1979 | AVNET INC | \$22.125 | \$22.625 | \$22.000 | In Range | In Range |
| 11/9/1979 | AVNET INC | \$22.250 | \$22.625 | \$22.000 | In Range | In Range |
| 11/9/1979 | AVNET INC | \$22.375 | \$22.625 | \$22.000 | In Range | In Range |
| 11/9/1979 | AVNET INC | \$22.500 | \$22.625 | \$22.000 | In Range | In Range |
| 11/9/1979 | FLUOR CORP | \$47.500 | \$48.000 | \$47.500 | In Range | In Range |
| 11/9/1979 | FLUOR CORP | \$47.625 | \$48.000 | \$47.500 | In Range | In Range |
| 11/9/1979 | FLUOR CORP | \$47.750 | \$48.000 | \$47.500 | In Range | In Range |
| 11/12/1979 | CONTINENTAL CORP | \$25.625 | \$25.750 | \$25.125 | In Range | In Range |
| 11/12/1979 | CONTINENTAL CORP | \$25.750 | \$25.750 | \$25.125 | In Range | In Range |
| 11/12/1979 | DART INDUSTRIES INC | \$42.250 | \$43.000 | \$41.625 | In Range | In Range |
| 11/12/1979 | DART INDUSTRIES INC | \$42.375 | \$43.000 | \$41.625 | In Range | In Range |
| 11/12/1979 | DART INDUSTRIES INC | \$42.500 | \$43.000 | \$41.625 | In Range | In Range |
| 11/12/1979 | DART INDUSTRIES INC | \$42.625 | \$43.000 | \$41.625 | In Range | In Range |
| 11/12/1979 | DART INDUSTRIES INC | \$42.750 | \$43.000 | \$41.625 | In Range | In Range |
| 11/13/1979 | COLT INDUSTRIES INC DE | \$45.250 | \$45.500 | \$45.250 | In Range | In Range |
| 11/13/1979 | COLT INDUSTRIES INC DE | \$45.375 | \$45.500 | \$45.250 | In Range | In Range |
| 11/13/1979 | COLT INDUSTRIES INC DE | \$45.500 | \$45.500 | \$45.250 | In Range | In Range |
| 11/14/1979 | GALAXY OIL CO | \$11.000 | \$11.250 | \$10.875 | In Range | In Range |
| 11/14/1979 | GALAXY OIL CO | \$11.125 | \$11.250 | \$10.875 | In Range | In Range |
| 11/14/1979 | GALAXY OIL CO | \$11.250 | \$11.250 | \$10.875 | In Range | In Range |
| 11/15/1979 | AMERICAN GENERAL INS CO | \$35.625 | \$36.000 | \$35.250 | In Range | In Range |
| 11/15/1979 | AMERICAN GENERAL INS CO | \$35.750 | \$36.000 | \$35.250 | In Range | In Range |
| 11/15/1979 | AMERICAN GENERAL INS CO | \$35.875 | \$36.000 | \$35.250 | In Range | In Range |
| 11/15/1979 | AMERICAN GENERAL INS CO | \$36.000 | \$36.000 | \$35.250 | In Range | In Range |
| 11/15/1979 | BAXTER TRAVENOL LABS INC | \$45.875 | \$46.375 | \$45.750 | In Range | In Range |
| 11/15/1979 | BAXTER TRAVENOL LABS INC | \$46.000 | \$46.375 | \$45.750 | In Range | In Range |
| 11/15/1979 | BAXTER TRAVENOL LABS INC | \$46.125 | \$46.375 | \$45.750 | In Range | In Range |
| 11/15/1979 | BEECH AIRCRAFT CORP | \$39.125 | \$40.125 | \$39.000 | In Range | In Range |
| 11/15/1979 | BEECH AIRCRAFT CORP | \$39.250 | \$40.125 | \$39.000 | In Range | In Range |
| 11/15/1979 | BEECH AIRCRAFT CORP | \$39.375 | \$40.125 | \$39.000 | In Range | In Range |
| 11/15/1979 | BEECH AIRCRAFT CORP | \$39.500 | \$40.125 | \$39.000 | In Range | In Range |
| 11/15/1979 | BEECH AIRCRAFT CORP | \$39.625 | \$40.125 | \$39.000 | In Range | In Range |
| 11/15/1979 | BEECH AIRCRAFT CORP | \$39.750 | \$40.125 | \$39.000 | In Range | In Range |
| 11/15/1979 | DEERE & CO | \$38.375 | \$38.875 | \$38.125 | In Range | In Range |
| 11/15/1979 | DEERE & CO | \$38.500 | \$38.875 | \$38.125 | In Range | In Range |
| 11/15/1979 | DEERE & CO | \$38.625 | \$38.875 | \$38.125 | In Range | In Range |
| 11/15/1979 | DEERE & CO | \$38.750 | \$38.875 | \$38.125 | In Range | In Range |
| 11/15/1979 | GOULD INC | \$22.500 | \$23.125 | \$22.375 | In Range | In Range |
| 11/15/1979 | GOULD INC | \$22.625 | \$23.125 | \$22.375 | In Range | In Range |
| 11/15/1979 | GOULD INC | \$22.750 | \$23.125 | \$22.375 | In Range | In Range |
| 11/15/1979 | GOULD INC | \$22.875 | \$23.125 | \$22.375 | In Range | In Range |
| 11/15/1979 | GOULD INC | \$23.000 | \$23.125 | \$22.375 | In Range | In Range |
| 11/16/1979 | STORER BROADCASTING CO | \$45.250 | \$46.250 | \$45.250 | In Range | In Range |
| 11/16/1979 | STORER BROADCASTING CO | \$45.375 | \$46.250 | \$45.250 | In Range | In Range |
| 11/16/1979 | STORER BROADCASTING CO | \$45.625 | \$46.250 | \$45.250 | In Range | In Range |
| 11/16/1979 | STORER BROADCASTING CO | \$45.750 | \$46.250 | \$45.250 | In Range | In Range |
| 11/16/1979 | STORER BROADCASTING CO | \$45.875 | \$46.250 | \$45.250 | In Range | In Range |
| 11/16/1979 | STORER BROADCASTING CO | \$46.000 | \$46.250 | \$45.250 | In Range | In Range |
| 11/19/1979 | AVCO CORP | \$26.000 | \$28.375 | \$25.250 | In Range | In Range |
| 11/19/1979 | CONOCO INC | \$47.125 | \$48.000 | \$46.500 | In Range | In Range |
| 11/19/1979 | CONOCO INC | \$47.250 | \$48.000 | \$46.500 | In Range | In Range |
| 11/19/1979 | CONOCO INC | \$47.375 | \$48.000 | \$46.500 | In Range | In Range |
| 11/19/1979 | CONOCO INC | \$47.500 | \$48.000 | \$46.500 | In Range | In Range |
| 11/19/1979 | CONOCO INC | \$47.625 | \$48.000 | \$46.500 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 11/19/1979 | CONOCO INC | \$47.750 | \$48.000 | \$46.500 | In Range | In Range |
| 11/19/1979 | LINCOLN NATIONAL CORP IN | \$41.625 | \$42.000 | \$40.750 | In Range | In Range |
| 11/19/1979 | LINCOLN NATIONAL CORP IN | \$41.750 | \$42.000 | \$40.750 | In Range | In Range |
| 11/19/1979 | LINCOLN NATIONAL CORP IN | \$41.875 | \$42.000 | \$40.750 | In Range | In Range |
| 11/19/1979 | LINCOLN NATIONAL CORP IN | \$42.000 | \$42.000 | \$40.750 | In Range | In Range |
| 11/20/1979 | CITY INVESTING CO | \$18.500 | \$19.000 | \$18.250 | In Range | In Range |
| 11/20/1979 | CITY INVESTING CO | \$18.625 | \$19.000 | \$18.250 | In Range | In Range |
| 11/20/1979 | CITY INVESTING CO | \$18.750 | \$19.000 | \$18.250 | In Range | In Range |
| 11/20/1979 | GALAXY OIL CO | \$11.250 | \$11.500 | \$11.125 | In Range | In Range |
| 11/20/1979 | GALAXY OIL CO | \$11.375 | \$11.500 | \$11.125 | In Range | In Range |
| 11/20/1979 | GALAXY OIL CO | \$11.500 | \$11.500 | \$11.125 | In Range | In Range |
| 11/21/1979 | BELCO PETROLEUM CORP | \$41.750 | \$43.250 | \$41.500 | In Range | In Range |
| 11/21/1979 | BELCO PETROLEUM CORP | \$41.875 | \$43.250 | \$41.500 | In Range | In Range |
| 11/21/1979 | BELCO PETROLEUM CORP | \$42.375 | \$43.250 | \$41.500 | In Range | In Range |
| 11/21/1979 | BELCO PETROLEUM CORP | \$42.500 | \$43.250 | \$41.500 | In Range | In Range |
| 11/21/1979 | BELCO PETROLEUM CORP | \$42.625 | \$43.250 | \$41.500 | In Range | In Range |
| 11/21/1979 | BELCO PETROLEUM CORP | \$42.750 | \$43.250 | \$41.500 | In Range | In Range |
| 11/21/1979 | BELCO PETROLEUM CORP | \$42.875 | \$43.250 | \$41.500 | In Range | In Range |
| 11/21/1979 | PENNZOIL COMPANY | \$52.000 | \$53.000 | \$50.625 | In Range | In Range |
| 11/21/1979 | PENNZOIL COMPANY | \$52.125 | \$53.000 | \$50.625 | In Range | In Range |
| 11/21/1979 | PENNZOIL COMPANY | \$52.250 | \$53.000 | \$50.625 | In Range | In Range |
| 11/21/1979 | PENNZOIL COMPANY | \$52.625 | \$53.000 | \$50.625 | In Range | In Range |
| 11/21/1979 | PENNZOIL COMPANY | \$52.750 | \$53.000 | \$50.625 | In Range | In Range |
| 11/21/1979 | RICHMOND TANK CAR CO | \$12.750 | \$13.250 | \$12.500 | In Range | In Range |
| 11/21/1979 | RICHMOND TANK CAR CO | \$12.875 | \$13.250 | \$12.500 | In Range | In Range |
| 11/21/1979 | RICHMOND TANK CAR CO | \$13.000 | \$13.250 | \$12.500 | In Range | In Range |
| 11/21/1979 | RICHMOND TANK CAR CO | \$13.125 | \$13.250 | \$12.500 | In Range | In Range |
| 11/21/1979 | UNION PACIFIC CORP | \$72.000 | \$73.500 | \$71.125 | In Range | In Range |
| 11/21/1979 | UNION PACIFIC CORP | \$72.125 | \$73.500 | \$71.125 | In Range | In Range |
| 11/21/1979 | UNION PACIFIC CORP | \$72.250 | \$73.500 | \$71.125 | In Range | In Range |
| 11/21/1979 | UNION PACIFIC CORP | \$72.375 | \$73.500 | \$71.125 | In Range | In Range |
| 11/21/1979 | UNION PACIFIC CORP | \$72.500 | \$73.500 | \$71.125 | In Range | In Range |
| 11/21/1979 | UNION PACIFIC CORP | \$72.625 | \$73.500 | \$71.125 | In Range | In Range |
| 11/21/1979 | UNION PACIFIC CORP | \$72.750 | \$73.500 | \$71.125 | In Range | In Range |
| 11/23/1979 | AVCO CORP | \$26.000 | \$26.875 | \$25.375 | In Range | In Range |
| 11/23/1979 | PETROLEUM & RESOURCES CORP | \$28.875 | \$29.500 | \$28.625 | In Range | In Range |
| 11/23/1979 | PETROLEUM & RESOURCES CORP | \$29.000 | \$29.500 | \$28.625 | In Range | In Range |
| 11/23/1979 | PETROLEUM & RESOURCES CORP | \$29.125 | \$29.500 | \$28.625 | In Range | In Range |
| 11/23/1979 | PETROLEUM & RESOURCES CORP | \$29.250 | \$29.500 | \$28.625 | In Range | In Range |
| 11/23/1979 | WILLIAMS COS | \$26.125 | \$26.750 | \$25.625 | In Range | In Range |
| 11/23/1979 | WILLIAMS COS | \$26.250 | \$26.750 | \$25.625 | In Range | In Range |
| 11/23/1979 | WILLIAMS COS | \$26.375 | \$26.750 | \$25.625 | In Range | In Range |
| 11/23/1979 | WILLIAMS COS | \$26.500 | \$26.750 | \$25.625 | In Range | In Range |
| 11/28/1979 | UNION PACIFIC CORP | \$72.125 | \$76.250 | \$75.250 | Below | \$3.125 |
| 11/14/1980 | LINCOLN NATIONAL CORP IN | \$41.000 | \$41.250 | \$40.250 | In Range | In Range |
| 11/14/1980 | LINCOLN NATIONAL CORP IN | \$41.125 | \$41.250 | \$40.250 | In Range | In Range |
| 1/6/1981 | FEDERAL PAPER BOARD INC | \$33.125 | \$34.000 | \$31.875 | In Range | In Range |
| 1/6/1981 | FEDERAL PAPER BOARD INC | \$33.250 | \$34.000 | \$31.875 | In Range | In Range |
| 2/5/1981 | ALLEGHENY LUDLUM INDS INC | \$39.375 | \$39.500 | \$38.625 | In Range | In Range |
| 2/5/1981 | ALLEGHENY LUDLUM INDS INC | \$39.500 | \$39.500 | \$38.625 | In Range | In Range |
| 2/17/1981 | DILLINGHAM CORP | \$19.000 | \$19.375 | \$18.750 | In Range | In Range |
| 2/17/1981 | DILLINGHAM CORP | \$19.125 | \$19.375 | \$18.750 | In Range | In Range |
| 2/18/1981 | AETNA LIFE & CASUALTY CO | \$31.375 | \$31.750 | \$31.000 | In Range | In Range |
| 2/18/1981 | AETNA LIFE & CASUALTY CO | \$31.500 | \$31.750 | \$31.000 | In Range | In Range |
| 2/19/1981 | LEAR SIEGLER INC | \$36.625 | \$37.000 | \$35.750 | In Range | In Range |
| 2/19/1981 | LEAR SIEGLER INC | \$36.750 | \$37.000 | \$35.750 | In Range | In Range |
| 2/22/1981 | T R W INC | \$57.875 | N/A | N/A | No Trades | No Trades |
| 2/22/1981 | T R W INC | \$58.000 | N/A | N/A | No Trades | No Trades |
| 2/24/1981 | PETROLEUM & RESOURCES CORP | \$39.375 | \$38.250 | \$38.000 | Above | \$1.125 |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 2/24/1981 | PETROLEUM & RESOURCES CORP | \$39.500 | \$38.250 | \$38.000 | Above | \$1.250 |
| 2/25/1981 | RIO GRANDE IND'S INC | \$14.250 | \$42.000 | \$40.750 | Below | \$26.500 |
| 2/26/1981 | BRISTOL MYERS CO | \$54.750 | \$55.500 | \$53.625 | In Range | In Range |
| 2/26/1981 | BRISTOL MYERS CO | \$54.875 | \$55.500 | \$53.625 | In Range | In Range |
| 2/26/1981 | BRISTOL MYERS CO | \$55.250 | \$55.500 | \$53.625 | In Range | In Range |
| 2/26/1981 | BRISTOL MYERS CO | \$55.375 | \$55.500 | \$53.625 | In Range | In Range |
| 2/26/1981 | FIRST EXECUTIVE CORP DEL | \$12.125 | \$12.250 | \$12.000 | In Range | In Range |
| 2/26/1981 | FIRST EXECUTIVE CORP DEL | \$12.250 | \$12.250 | \$12.000 | In Range | In Range |
| 2/27/1981 | ARMCO INC | \$36.250 | \$37.000 | \$36.000 | In Range | In Range |
| 2/27/1981 | ARMCO INC | \$36.375 | \$37.000 | \$36.000 | In Range | In Range |
| 2/27/1981 | ARMCO INC | \$36.500 | \$37.000 | \$36.000 | In Range | In Range |
| 2/27/1981 | ARMCO INC | \$36.625 | \$37.000 | \$36.000 | In Range | In Range |
| 2/27/1981 | ARMCO INC | \$36.750 | \$37.000 | \$36.000 | In Range | In Range |
| 2/27/1981 | G A T X CORP | \$38.500 | \$38.625 | \$38.250 | In Range | In Range |
| 2/27/1981 | G A T X CORP | \$38.625 | \$38.625 | \$38.250 | In Range | In Range |
| 2/27/1981 | HEINZ H J CO | \$51.375 | \$51.875 | \$50.875 | In Range | In Range |
| 2/27/1981 | HEINZ H J CO | \$51.500 | \$51.875 | \$50.875 | In Range | In Range |
| 2/27/1981 | HEINZ H J CO | \$51.625 | \$51.875 | \$50.875 | In Range | In Range |
| 2/27/1981 | HEINZ H J CO | \$51.750 | \$51.875 | \$50.875 | In Range | In Range |
| 2/27/1981 | INSILCO CORP | \$19.625 | \$20.250 | \$19.500 | In Range | In Range |
| 2/27/1981 | INSILCO CORP | \$19.750 | \$20.250 | \$19.500 | In Range | In Range |
| 2/27/1981 | INSILCO CORP | \$19.875 | \$20.250 | \$19.500 | In Range | In Range |
| 2/27/1981 | INSILCO CORP | \$20.000 | \$20.250 | \$19.500 | In Range | In Range |
| 2/27/1981 | INSILCO CORP | \$20.125 | \$20.250 | \$19.500 | In Range | In Range |
| 2/27/1981 | L T V CORP | \$21.125 | \$22.375 | \$21.125 | In Range | In Range |
| 2/27/1981 | L T V CORP | \$21.250 | \$22.375 | \$21.125 | In Range | In Range |
| 2/27/1981 | L T V CORP | \$21.375 | \$22.375 | \$21.125 | In Range | In Range |
| 2/27/1981 | PETROLEUM & RESOURCES CORP | \$38.625 | \$39.750 | \$39.250 | Below | \$0.625 |
| 2/27/1981 | PETROLEUM & RESOURCES CORP | \$39.250 | \$39.750 | \$39.250 | In Range | In Range |
| 2/27/1981 | PETROLEUM & RESOURCES CORP | \$39.375 | \$39.750 | \$39.250 | In Range | In Range |
| 2/27/1981 | PETROLEUM & RESOURCES CORP | \$39.500 | \$39.750 | \$39.250 | In Range | In Range |
| 2/27/1981 | PETROLEUM & RESOURCES CORP | \$39.625 | \$39.750 | \$39.250 | In Range | In Range |
| 2/27/1981 | PETROLEUM & RESOURCES CORP | \$39.750 | \$39.750 | \$39.250 | In Range | In Range |
| 2/27/1981 | T R E CORP | \$30.375 | \$31.250 | \$30.375 | In Range | In Range |
| 2/27/1981 | T R E CORP | \$30.500 | \$31.250 | \$30.375 | In Range | In Range |
| 2/27/1981 | T R E CORP | \$30.625 | \$31.250 | \$30.375 | In Range | In Range |
| 2/27/1981 | T R E CORP | \$30.750 | \$31.250 | \$30.375 | In Range | In Range |
| 2/27/1981 | T R W INC | \$57.625 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | T R W INC | \$57.750 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | T R W INC | \$57.875 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | T R W INC | \$58.000 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | T R W INC | \$58.125 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | T R W INC | \$58.250 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | T R W INC | \$58.375 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | T R W INC | \$58.500 | \$58.625 | \$56.250 | In Range | In Range |
| 2/27/1981 | TOMLINSON OIL INC | \$10.750 | \$11.250 | \$11.000 | Below | \$0.250 |
| 2/27/1981 | TOMLINSON OIL INC | \$10.875 | \$11.250 | \$11.000 | Below | \$0.125 |
| 2/27/1981 | TOMLINSON OIL INC | \$11.000 | \$11.250 | \$11.000 | In Range | In Range |
| 2/27/1981 | WASHINGTON NATIONAL CORP | \$35.500 | \$36.250 | \$33.500 | In Range | In Range |
| 2/27/1981 | WASHINGTON NATIONAL CORP | \$35.625 | \$36.250 | \$33.500 | In Range | In Range |
| 2/27/1981 | WASHINGTON NATIONAL CORP | \$35.750 | \$36.250 | \$33.500 | In Range | In Range |
| 2/27/1981 | WASHINGTON NATIONAL CORP | \$35.875 | \$36.250 | \$33.500 | In Range | In Range |
| 2/27/1981 | WASHINGTON NATIONAL CORP | \$36.000 | \$36.250 | \$33.500 | In Range | In Range |
| 2/27/1981 | WASHINGTON NATIONAL CORP | \$36.125 | \$36.250 | \$33.500 | In Range | In Range |
| 3/2/1981 | ANACOMP INC | \$18.125 | \$18.125 | \$17.875 | In Range | In Range |
| 3/2/1981 | COMPACT VIDEO SYSTEMS INC | \$20.000 | \$20.250 | \$20.000 | In Range | In Range |
| 3/2/1981 | COMPACT VIDEO SYSTEMS INC | \$20.125 | \$20.250 | \$20.000 | In Range | In Range |
| 3/2/1981 | COMPACT VIDEO SYSTEMS INC | \$20.250 | \$20.250 | \$20.000 | In Range | In Range |
| 3/2/1981 | HOLIDAY INNS INC | \$25.000 | \$25.250 | \$24.625 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|----------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/2/1981 | HOLIDAY INNS INC | \$25.125 | \$25.250 | \$24.625 | In Range | In Range |
| 3/2/1981 | T R W INC | \$58.625 | \$59.500 | \$57.750 | In Range | In Range |
| 3/2/1981 | T R W INC | \$58.750 | \$59.500 | \$57.750 | In Range | In Range |
| 3/2/1981 | T R W INC | \$58.875 | \$59.500 | \$57.750 | In Range | In Range |
| 3/2/1981 | T R W INC | \$59.000 | \$59.500 | \$57.750 | In Range | In Range |
| 3/2/1981 | T R W INC | \$59.125 | \$59.500 | \$57.750 | In Range | In Range |
| 3/2/1981 | T R W INC | \$59.250 | \$59.500 | \$57.750 | In Range | In Range |
| 3/2/1981 | T R W INC | \$59.375 | \$59.500 | \$57.750 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$81.250 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$81.375 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$81.500 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$81.625 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$81.750 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$82.125 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$82.250 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | GENERAL INSTRUMENT CORP | \$82.375 | \$82.625 | \$80.625 | In Range | In Range |
| 3/3/1981 | TOMLINSON OIL INC | \$11.375 | \$11.000 | \$11.250 | Above | \$0.375 |
| 3/5/1981 | AMERICAN BRANDS INC | \$74.000 | \$74.625 | \$74.000 | In Range | In Range |
| 3/5/1981 | AMERICAN BRANDS INC | \$74.125 | \$74.625 | \$74.000 | In Range | In Range |
| 3/5/1981 | AMERICAN BRANDS INC | \$74.250 | \$74.625 | \$74.000 | In Range | In Range |
| 3/5/1981 | AMERICAN BRANDS INC | \$74.375 | \$74.625 | \$74.000 | In Range | In Range |
| 3/5/1981 | AMERICAN BRANDS INC | \$74.500 | \$74.625 | \$74.000 | In Range | In Range |
| 3/5/1981 | COMPACT VIDEO SYSTEMS INC | \$20.000 | \$19.875 | \$19.625 | Above | \$0.125 |
| 3/5/1981 | LINCOLN NATIONAL CORP IN | \$30.125 | \$39.625 | \$38.875 | Below | \$8.750 |
| 3/5/1981 | LINCOLN NATIONAL CORP IN | \$30.250 | \$39.625 | \$38.875 | Below | \$8.625 |
| 3/5/1981 | LINCOLN NATIONAL CORP IN | \$39.125 | \$39.625 | \$38.875 | In Range | In Range |
| 3/5/1981 | LINCOLN NATIONAL CORP IN | \$39.250 | \$39.625 | \$38.875 | In Range | In Range |
| 3/5/1981 | LINCOLN NATIONAL CORP IN | \$39.375 | \$39.625 | \$38.875 | In Range | In Range |
| 3/5/1981 | LINCOLN NATIONAL CORP IN | \$39.500 | \$39.625 | \$38.875 | In Range | In Range |
| 3/5/1981 | LINCOLN NATIONAL CORP IN | \$39.625 | \$39.625 | \$38.875 | In Range | In Range |
| 3/5/1981 | TOWNER PETROLEUM CO | \$24.250 | \$24.625 | \$21.875 | In Range | In Range |
| 3/6/1981 | BRUNSWICK CORP | \$14.250 | \$14.250 | \$14.000 | In Range | In Range |
| 3/6/1981 | CITY INVESTING CO | \$25.625 | \$26.375 | \$24.750 | In Range | In Range |
| 3/6/1981 | CITY INVESTING CO | \$25.750 | \$26.375 | \$24.750 | In Range | In Range |
| 3/6/1981 | CITY INVESTING CO | \$25.875 | \$26.375 | \$24.750 | In Range | In Range |
| 3/6/1981 | CITY INVESTING CO | \$26.000 | \$26.375 | \$24.750 | In Range | In Range |
| 3/6/1981 | M C I COMMUNICATIONS CORP | \$13.000 | \$13.000 | \$12.875 | In Range | In Range |
| 3/9/1981 | AMERICAN INTERNATIONAL GROUP INC | \$83.250 | \$84.000 | \$83.250 | In Range | In Range |
| 3/9/1981 | AMERICAN INTERNATIONAL GROUP INC | \$83.375 | \$84.000 | \$83.250 | In Range | In Range |
| 3/9/1981 | AMERICAN INTERNATIONAL GROUP INC | \$83.500 | \$84.000 | \$83.250 | In Range | In Range |
| 3/9/1981 | AMERICAN INTERNATIONAL GROUP INC | \$83.625 | \$84.000 | \$83.250 | In Range | In Range |
| 3/9/1981 | AMERICAN INTERNATIONAL GROUP INC | \$83.750 | \$84.000 | \$83.250 | In Range | In Range |
| 3/9/1981 | PATRICK PETROLEUM CO | \$25.250 | \$25.750 | \$25.125 | In Range | In Range |
| 3/9/1981 | PATRICK PETROLEUM CO | \$25.375 | \$25.750 | \$25.125 | In Range | In Range |
| 3/9/1981 | PATRICK PETROLEUM CO | \$25.500 | \$25.750 | \$25.125 | In Range | In Range |
| 3/9/1981 | RICHMOND TANK CAR CO | \$27.625 | \$28.000 | \$27.625 | In Range | In Range |
| 3/9/1981 | RICHMOND TANK CAR CO | \$27.750 | \$28.000 | \$27.625 | In Range | In Range |
| 3/9/1981 | RICHMOND TANK CAR CO | \$27.875 | \$28.000 | \$27.625 | In Range | In Range |
| 3/9/1981 | RICHMOND TANK CAR CO | \$28.000 | \$28.000 | \$27.625 | In Range | In Range |
| 3/10/1981 | COOPER INDUSTRIES INC | \$47.000 | \$47.125 | \$46.500 | In Range | In Range |
| 3/10/1981 | GRACE W R & CO | \$51.375 | \$52.750 | \$50.875 | In Range | In Range |
| 3/10/1981 | GRACE W R & CO | \$51.500 | \$52.750 | \$50.875 | In Range | In Range |
| 3/10/1981 | GRACE W R & CO | \$52.125 | \$52.750 | \$50.875 | In Range | In Range |
| 3/10/1981 | GRACE W R & CO | \$52.250 | \$52.750 | \$50.875 | In Range | In Range |
| 3/10/1981 | ROCKWELL INTERNATIONAL CORP | \$37.500 | \$37.875 | \$36.500 | In Range | In Range |
| 3/10/1981 | ROCKWELL INTERNATIONAL CORP | \$37.625 | \$37.875 | \$36.500 | In Range | In Range |
| 3/10/1981 | ROCKWELL INTERNATIONAL CORP | \$37.750 | \$37.875 | \$36.500 | In Range | In Range |
| 3/11/1981 | COLT INDUSTRIES INC DE | \$52.500 | \$53.500 | \$52.250 | In Range | In Range |
| 3/11/1981 | COLT INDUSTRIES INC DE | \$52.625 | \$53.500 | \$52.250 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/11/1981 | COLT INDUSTRIES INC DE | \$52.750 | \$53.500 | \$52.250 | In Range | In Range |
| 3/11/1981 | COLT INDUSTRIES INC DE | \$52.875 | \$53.500 | \$52.250 | In Range | In Range |
| 3/11/1981 | COLT INDUSTRIES INC DE | \$53.000 | \$53.500 | \$52.250 | In Range | In Range |
| 3/11/1981 | COLT INDUSTRIES INC DE | \$53.125 | \$53.500 | \$52.250 | In Range | In Range |
| 3/11/1981 | COLT INDUSTRIES INC DE | \$53.250 | \$53.500 | \$52.250 | In Range | In Range |
| 3/11/1981 | DAMSON OIL CORP | \$16.250 | \$16.875 | \$16.000 | In Range | In Range |
| 3/11/1981 | DAMSON OIL CORP | \$16.375 | \$16.875 | \$16.000 | In Range | In Range |
| 3/11/1981 | DAMSON OIL CORP | \$16.500 | \$16.875 | \$16.000 | In Range | In Range |
| 3/11/1981 | INTERNATIONAL TEL & TELEG CORP | \$29.750 | \$30.375 | \$29.125 | In Range | In Range |
| 3/11/1981 | INTERNATIONAL TEL & TELEG CORP | \$29.875 | \$30.375 | \$29.125 | In Range | In Range |
| 3/11/1981 | INTERNATIONAL TEL & TELEG CORP | \$30.000 | \$30.375 | \$29.125 | In Range | In Range |
| 3/11/1981 | INTERNATIONAL TEL & TELEG CORP | \$30.125 | \$30.375 | \$29.125 | In Range | In Range |
| 3/11/1981 | INTERNATIONAL TEL & TELEG CORP | \$30.250 | \$30.375 | \$29.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$55.125 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$55.250 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$55.625 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$55.750 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$55.875 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$56.000 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$56.125 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | ATLANTIC RICHFIELD CO | \$56.250 | \$56.500 | \$54.125 | In Range | In Range |
| 3/12/1981 | DILLINGHAM CORP | \$23.000 | \$23.875 | \$22.250 | In Range | In Range |
| 3/12/1981 | DILLINGHAM CORP | \$23.125 | \$23.875 | \$22.250 | In Range | In Range |
| 3/16/1981 | SPARKMAN ENERGY CORP | \$17.375 | \$17.875 | \$17.125 | In Range | In Range |
| 3/16/1981 | SPARKMAN ENERGY CORP | \$17.500 | \$17.875 | \$17.125 | In Range | In Range |
| 3/16/1981 | SPARKMAN ENERGY CORP | \$17.625 | \$17.875 | \$17.125 | In Range | In Range |
| 3/16/1981 | SPARKMAN ENERGY CORP | \$17.750 | \$17.875 | \$17.125 | In Range | In Range |
| 3/17/1981 | CROWN ZELLERBACH CORP | \$51.000 | \$51.125 | \$50.375 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$43.500 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$43.625 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$43.750 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$43.875 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$44.000 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$44.125 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$44.250 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$44.375 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$44.500 | \$44.625 | \$43.000 | In Range | In Range |
| 3/18/1981 | I N A CORP | \$44.625 | \$44.625 | \$43.000 | In Range | In Range |
| 3/19/1981 | CHAMPION INTERNATIONAL CORP | \$27.500 | \$28.500 | \$27.000 | In Range | In Range |
| 3/19/1981 | CHAMPION INTERNATIONAL CORP | \$27.625 | \$28.500 | \$27.000 | In Range | In Range |
| 3/19/1981 | CHAMPION INTERNATIONAL CORP | \$28.000 | \$28.500 | \$27.000 | In Range | In Range |
| 3/19/1981 | CHAMPION INTERNATIONAL CORP | \$28.125 | \$28.500 | \$27.000 | In Range | In Range |
| 3/19/1981 | CHAMPION INTERNATIONAL CORP | \$28.250 | \$28.500 | \$27.000 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$56.375 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$56.500 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$57.250 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$57.375 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$57.500 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$57.625 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$57.750 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | NEWMONT MINING CORP | \$57.875 | \$61.750 | \$55.500 | In Range | In Range |
| 3/19/1981 | RELIANCE GROUP INC | \$72.500 | \$73.250 | \$72.500 | In Range | In Range |
| 3/19/1981 | RELIANCE GROUP INC | \$72.625 | \$73.250 | \$72.500 | In Range | In Range |
| 3/19/1981 | RELIANCE GROUP INC | \$72.750 | \$73.250 | \$72.500 | In Range | In Range |
| 3/19/1981 | RELIANCE GROUP INC | \$73.000 | \$73.250 | \$72.500 | In Range | In Range |
| 3/19/1981 | RELIANCE GROUP INC | \$73.125 | \$73.250 | \$72.500 | In Range | In Range |
| 3/20/1981 | CHAMPION INTERNATIONAL CORP | \$29.250 | \$29.625 | \$28.125 | In Range | In Range |
| 3/20/1981 | GEORGIA PACIFIC CORP | \$32.250 | \$32.375 | \$31.750 | In Range | In Range |
| 3/20/1981 | MONSANTO CO | \$76.250 | \$77.500 | \$75.125 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

Exhibit 6

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/20/1981 | MONSANTO CO | \$76.375 | \$77.500 | \$75.125 | In Range | In Range |
| 3/20/1981 | MONSANTO CO | \$76.625 | \$77.500 | \$75.125 | In Range | In Range |
| 3/20/1981 | MONSANTO CO | \$76.750 | \$77.500 | \$75.125 | In Range | In Range |
| 3/20/1981 | MONSANTO CO | \$76.875 | \$77.500 | \$75.125 | In Range | In Range |
| 3/20/1981 | MONSANTO CO | \$77.000 | \$77.500 | \$75.125 | In Range | In Range |
| 3/20/1981 | MONSANTO CO | \$77.125 | \$77.500 | \$75.125 | In Range | In Range |
| 3/20/1981 | MONSANTO CO | \$77.250 | \$77.500 | \$75.125 | In Range | In Range |
| 3/23/1981 | INTERCO INC | \$25.500 | \$52.625 | \$52.375 | Below | \$26.875 |
| 3/23/1981 | INTERCO INC | \$52.500 | \$52.625 | \$52.375 | In Range | In Range |
| 3/23/1981 | TEXAS GENERAL GROUP INC | \$38.750 | \$39.000 | \$38.750 | In Range | In Range |
| 3/24/1981 | FEDERAL PAPER BOARD INC | \$32.625 | \$33.250 | \$32.625 | In Range | In Range |
| 3/24/1981 | FEDERAL PAPER BOARD INC | \$32.750 | \$33.250 | \$32.625 | In Range | In Range |
| 3/24/1981 | FEDERAL PAPER BOARD INC | \$32.875 | \$33.250 | \$32.625 | In Range | In Range |
| 3/24/1981 | FEDERAL PAPER BOARD INC | \$33.000 | \$33.250 | \$32.625 | In Range | In Range |
| 3/24/1981 | JEWEL COMPANIES INC | \$40.750 | \$41.000 | \$40.000 | In Range | In Range |
| 3/25/1981 | AIR FLORIDA SYSTEMS INC | \$13.500 | \$13.500 | \$13.375 | In Range | In Range |
| 3/25/1981 | OCCIDENTAL PETROLEUM CORP | \$31.125 | \$31.875 | \$30.375 | In Range | In Range |
| 3/25/1981 | OCCIDENTAL PETROLEUM CORP | \$31.250 | \$31.875 | \$30.375 | In Range | In Range |
| 3/25/1981 | OCCIDENTAL PETROLEUM CORP | \$31.375 | \$31.875 | \$30.375 | In Range | In Range |
| 3/25/1981 | OCCIDENTAL PETROLEUM CORP | \$31.500 | \$31.875 | \$30.375 | In Range | In Range |
| 3/25/1981 | OCCIDENTAL PETROLEUM CORP | \$31.625 | \$31.875 | \$30.375 | In Range | In Range |
| 3/25/1981 | WESTERN UNION CORP NEW | \$23.250 | \$24.130 | \$23.130 | In Range | In Range |
| 3/25/1981 | WESTERN UNION CORP NEW | \$23.375 | \$24.130 | \$23.130 | In Range | In Range |
| 3/25/1981 | WESTERN UNION CORP NEW | \$23.500 | \$24.130 | \$23.130 | In Range | In Range |
| 3/25/1981 | WESTERN UNION CORP NEW | \$23.625 | \$24.130 | \$23.130 | In Range | In Range |
| 3/25/1981 | WESTERN UNION CORP NEW | \$23.750 | \$24.130 | \$23.130 | In Range | In Range |
| 3/25/1981 | WESTERN UNION CORP NEW | \$23.875 | \$24.130 | \$23.130 | In Range | In Range |
| 3/25/1981 | WESTERN UNION CORP NEW | \$24.000 | \$24.130 | \$23.130 | In Range | In Range |
| 3/26/1981 | M C I COMMUNICATIONS CORP | \$13.750 | \$13.750 | \$13.625 | In Range | In Range |
| 3/30/1981 | BRUNSWICK CORP | \$16.250 | \$16.625 | \$15.750 | In Range | In Range |
| 11/5/1981 | EASTERN AIR LINES INC | \$20.500 | \$6.750 | \$6.500 | Above | \$13.750 |
| 11/23/1981 | AMERADA HESS CORP | \$28.500 | \$29.000 | \$28.125 | In Range | In Range |
| 11/23/1981 | AMERADA HESS CORP | \$28.625 | \$29.000 | \$28.125 | In Range | In Range |
| 11/23/1981 | AMERADA HESS CORP | \$28.750 | \$29.000 | \$28.125 | In Range | In Range |
| 11/25/1981 | HEINZ H J CO | \$27.500 | \$27.625 | \$27.500 | In Range | In Range |
| 11/25/1981 | HEINZ H J CO | \$27.625 | \$27.625 | \$27.500 | In Range | In Range |
| 11/25/1981 | L T V CORP | \$17.750 | \$18.125 | \$17.625 | In Range | In Range |
| 11/25/1981 | L T V CORP | \$17.875 | \$18.125 | \$17.625 | In Range | In Range |
| 11/25/1981 | L T V CORP | \$18.000 | \$18.125 | \$17.625 | In Range | In Range |
| 11/27/1981 | MONSANTO CO | \$68.625 | \$70.000 | \$68.000 | In Range | In Range |
| 11/27/1981 | MONSANTO CO | \$68.750 | \$70.000 | \$68.000 | In Range | In Range |
| 11/27/1981 | WALTER JIM CORP | \$19.875 | \$20.375 | \$19.250 | In Range | In Range |
| 11/27/1981 | WALTER JIM CORP | \$20.000 | \$20.375 | \$19.250 | In Range | In Range |
| 11/27/1981 | WALTER JIM CORP | \$20.125 | \$20.375 | \$19.250 | In Range | In Range |
| 11/30/1981 | HOLIDAY INNS INC | \$29.750 | \$30.125 | \$29.750 | In Range | In Range |
| 11/30/1981 | HOLIDAY INNS INC | \$29.875 | \$30.125 | \$29.750 | In Range | In Range |
| 12/1/1981 | F M C CORP | \$27.375 | \$27.750 | \$26.875 | In Range | In Range |
| 12/1/1981 | F M C CORP | \$27.500 | \$27.750 | \$26.875 | In Range | In Range |
| 12/1/1981 | TEXTRON INC | \$26.875 | \$27.250 | \$26.500 | In Range | In Range |
| 12/1/1981 | TEXTRON INC | \$27.000 | \$27.250 | \$26.500 | In Range | In Range |
| 12/1/1981 | TEXTRON INC | \$27.125 | \$27.250 | \$26.500 | In Range | In Range |
| 12/3/1981 | AMERICAN TELEPHONE & TELECO | \$59.000 | \$59.000 | \$58.250 | In Range | In Range |
| 12/7/1981 | ARMCO INC | \$29.250 | \$29.500 | \$28.875 | In Range | In Range |
| 12/7/1981 | ARMCO INC | \$29.375 | \$29.500 | \$28.875 | In Range | In Range |
| 12/7/1981 | R C A CORP | \$18.375 | \$18.625 | \$18.000 | In Range | In Range |
| 12/7/1981 | R C A CORP | \$18.500 | \$18.625 | \$18.000 | In Range | In Range |
| 12/7/1981 | R C A CORP | \$18.625 | \$18.625 | \$18.000 | In Range | In Range |
| 12/7/1981 | TESORO PETROLEUM CORP | \$22.000 | \$22.625 | \$20.875 | In Range | In Range |
| 12/7/1981 | TESORO PETROLEUM CORP | \$22.125 | \$22.625 | \$20.875 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

Exhibit 6

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 12/7/1981 | TESORO PETROLEUM CORP | \$22.250 | \$22.625 | \$20.875 | In Range | In Range |
| 12/10/1981 | INTERNATIONAL TEL & TELEG CORP | \$30.250 | \$30.500 | \$30.125 | In Range | In Range |
| 12/10/1981 | INTERNATIONAL TEL & TELEG CORP | \$30.375 | \$30.500 | \$30.125 | In Range | In Range |
| 12/10/1981 | WOOLWORTH F W CO | \$19.125 | \$19.500 | \$18.875 | In Range | In Range |
| 12/10/1981 | WOOLWORTH F W CO | \$19.250 | \$19.500 | \$18.875 | In Range | In Range |
| 12/11/1981 | EATON CORP | \$32.500 | \$32.750 | \$31.750 | In Range | In Range |
| 12/11/1981 | EATON CORP | \$32.625 | \$32.750 | \$31.750 | In Range | In Range |
| 12/11/1981 | FOREMOST MC KESSON INC | \$39.250 | \$39.625 | \$39.250 | In Range | In Range |
| 12/11/1981 | FOREMOST MC KESSON INC | \$39.375 | \$39.625 | \$39.250 | In Range | In Range |
| 12/11/1981 | FOREMOST MC KESSON INC | \$39.500 | \$39.625 | \$39.250 | In Range | In Range |
| 12/11/1981 | MCDERMOTT INC | \$40.125 | \$40.625 | \$39.875 | In Range | In Range |
| 12/11/1981 | MCDERMOTT INC | \$40.250 | \$40.625 | \$39.875 | In Range | In Range |
| 12/11/1981 | TEXAS GENERAL RESOURCES INC | \$20.250 | \$20.625 | \$19.000 | In Range | In Range |
| 12/14/1981 | CROSS & TRECKER CORP | \$28.625 | \$28.880 | \$28.630 | Below | \$0.005 |
| 12/14/1981 | SOUTHLAND ROYALTY CO | \$27.875 | \$28.750 | \$27.375 | In Range | In Range |
| 12/15/1981 | LIN BROADCASTING CORP | \$35.000 | \$35.250 | \$34.500 | In Range | In Range |
| 12/15/1981 | UNITED TECHNOLOGIES CORP | \$42.875 | \$43.375 | \$41.500 | In Range | In Range |
| 12/15/1981 | UNITED TECHNOLOGIES CORP | \$43.000 | \$43.375 | \$41.500 | In Range | In Range |
| 12/16/1981 | CELANESE CORP | \$57.250 | \$57.500 | \$56.500 | In Range | In Range |
| 12/17/1981 | AUGAT INC | \$27.000 | \$26.250 | \$26.000 | Above | \$0.750 |
| 12/17/1981 | C P T CORP | \$17.250 | \$17.375 | \$17.250 | In Range | In Range |
| 12/17/1981 | CROSS & TRECKER CORP | \$24.125 | \$24.125 | \$24.000 | In Range | In Range |
| 12/17/1981 | CROSS & TRECKER CORP | \$24.250 | \$24.125 | \$24.000 | Above | \$0.125 |
| 12/17/1981 | TEXAS GENERAL RESOURCES INC | \$23.250 | \$22.500 | \$21.375 | Above | \$0.750 |
| 12/17/1981 | WESTERN UNION CORP NEW | \$33.875 | \$34.250 | \$33.630 | In Range | In Range |
| 12/17/1981 | WESTERN UNION CORP NEW | \$34.000 | \$34.250 | \$33.630 | In Range | In Range |
| 12/17/1981 | WESTERN UNION CORP NEW | \$34.125 | \$34.250 | \$33.630 | In Range | In Range |
| 12/17/1981 | WESTERN UNION CORP NEW | \$34.250 | \$34.250 | \$33.630 | In Range | In Range |
| 12/18/1981 | AMERICAN BROADCASTING COS INC | \$33.250 | \$33.625 | \$33.000 | In Range | In Range |
| 12/18/1981 | AMERICAN BROADCASTING COS INC | \$33.375 | \$33.625 | \$33.000 | In Range | In Range |
| 12/18/1981 | AMERICAN BROADCASTING COS INC | \$33.500 | \$33.625 | \$33.000 | In Range | In Range |
| 12/21/1981 | BRISTOL MYERS CO | \$54.500 | \$54.875 | \$54.375 | In Range | In Range |
| 12/21/1981 | BRISTOL MYERS CO | \$54.625 | \$54.875 | \$54.375 | In Range | In Range |
| 12/21/1981 | BRISTOL MYERS CO | \$54.750 | \$54.875 | \$54.375 | In Range | In Range |
| 12/22/1981 | AMERICAN MEDICAL INTL INC | \$27.000 | \$27.875 | \$26.875 | In Range | In Range |
| 12/22/1981 | AMERICAN MEDICAL INTL INC | \$27.125 | \$27.875 | \$26.875 | In Range | In Range |
| 12/22/1981 | AMERICAN MEDICAL INTL INC | \$27.250 | \$27.875 | \$26.875 | In Range | In Range |
| 12/22/1981 | AMERICAN MEDICAL INTL INC | \$27.375 | \$27.875 | \$26.875 | In Range | In Range |
| 12/23/1981 | BALDWIN UNITED CORP | \$62.875 | \$63.750 | \$60.000 | In Range | In Range |
| 12/23/1981 | BALDWIN UNITED CORP | \$63.000 | \$63.750 | \$60.000 | In Range | In Range |
| 12/23/1981 | BALDWIN UNITED CORP | \$63.375 | \$63.750 | \$60.000 | In Range | In Range |
| 12/23/1981 | BALDWIN UNITED CORP | \$63.500 | \$63.750 | \$60.000 | In Range | In Range |
| 2/17/1982 | CELANESE CORP | \$56.250 | \$56.500 | \$56.250 | In Range | In Range |
| 2/22/1982 | CHRIS CRAFT IND S INC | \$34.500 | \$34.750 | \$33.500 | In Range | In Range |
| 2/22/1982 | CHRIS CRAFT IND S INC | \$34.625 | \$34.750 | \$33.500 | In Range | In Range |
| 2/22/1982 | TESORO PETROLEUM CORP | \$22.250 | \$22.750 | \$21.375 | In Range | In Range |
| 2/22/1982 | TESORO PETROLEUM CORP | \$22.375 | \$22.750 | \$21.375 | In Range | In Range |
| 2/22/1982 | TEXTRON INC | \$22.625 | \$22.875 | \$22.500 | In Range | In Range |
| 2/22/1982 | TEXTRON INC | \$22.750 | \$22.875 | \$22.500 | In Range | In Range |
| 2/22/1982 | TEXTRON INC | \$22.875 | \$22.875 | \$22.500 | In Range | In Range |
| 2/22/1982 | WESTERN UNION CORP NEW | \$34.125 | \$35.250 | \$34.380 | Below | \$0.255 |
| 2/22/1982 | WESTERN UNION CORP NEW | \$34.250 | \$35.250 | \$34.380 | Below | \$0.130 |
| 2/22/1982 | WOOLWORTH F W CO | \$16.625 | \$16.875 | \$16.375 | In Range | In Range |
| 2/22/1982 | WOOLWORTH F W CO | \$16.750 | \$16.875 | \$16.375 | In Range | In Range |
| 2/24/1982 | ARCATA CORP | \$37.000 | \$38.250 | \$34.500 | In Range | In Range |
| 2/24/1982 | ARCATA CORP | \$37.125 | \$38.250 | \$34.500 | In Range | In Range |
| 2/25/1982 | FOREMOST MC KESSON INC | \$34.625 | \$35.000 | \$34.375 | In Range | In Range |
| 2/25/1982 | FOREMOST MC KESSON INC | \$34.750 | \$35.000 | \$34.375 | In Range | In Range |
| 2/25/1982 | FOREMOST MC KESSON INC | \$34.875 | \$35.000 | \$34.375 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 2/25/1982 | WESTERN UNION CORP NEW | \$34.125 | \$34.000 | \$32.130 | Above | \$0.125 |
| 2/25/1982 | WESTERN UNION CORP NEW | \$34.250 | \$34.000 | \$32.130 | Above | \$0.250 |
| 3/1/1982 | BRISTOL MYERS CO | \$55.625 | \$55.750 | \$55.000 | In Range | In Range |
| 3/1/1982 | BRISTOL MYERS CO | \$55.750 | \$55.750 | \$55.000 | In Range | In Range |
| 3/3/1982 | FEDERAL PAPER BOARD INC | \$27.250 | \$28.000 | \$27.500 | Below | \$0.250 |
| 3/3/1982 | FEDERAL PAPER BOARD INC | \$27.375 | \$28.000 | \$27.500 | Below | \$0.125 |
| 3/3/1982 | FEDERAL PAPER BOARD INC | \$27.500 | \$28.000 | \$27.500 | In Range | In Range |
| 3/3/1982 | FEDERAL PAPER BOARD INC | \$27.625 | \$28.000 | \$27.500 | In Range | In Range |
| 3/4/1982 | UNITED TECHNOLOGIES CORP | \$34.125 | \$34.750 | \$33.625 | In Range | In Range |
| 3/4/1982 | UNITED TECHNOLOGIES CORP | \$34.250 | \$34.750 | \$33.625 | In Range | In Range |
| 3/4/1982 | UNITED TECHNOLOGIES CORP | \$34.375 | \$34.750 | \$33.625 | In Range | In Range |
| 3/4/1982 | UNITED TECHNOLOGIES CORP | \$34.500 | \$34.750 | \$33.625 | In Range | In Range |
| 3/8/1982 | CITY INVESTING CO | \$22.250 | \$22.625 | \$21.750 | In Range | In Range |
| 3/8/1982 | CITY INVESTING CO | \$22.375 | \$22.625 | \$21.750 | In Range | In Range |
| 3/8/1982 | CONSOLIDATED FOODS CORP | \$33.125 | \$32.625 | \$31.750 | Above | \$0.500 |
| 3/8/1982 | CONSOLIDATED FOODS CORP | \$33.250 | \$32.625 | \$31.750 | Above | \$0.625 |
| 3/8/1982 | CONSOLIDATED FOODS CORP | \$33.375 | \$32.625 | \$31.750 | Above | \$0.750 |
| 3/8/1982 | CONSOLIDATED FOODS CORP | \$33.500 | \$32.625 | \$31.750 | Above | \$0.875 |
| 3/8/1982 | CONSOLIDATED FOODS CORP | \$33.625 | \$32.625 | \$31.750 | Above | \$1.000 |
| 3/9/1982 | GENERAL INSTRUMENT CORP | \$30.625 | \$32.125 | \$30.250 | In Range | In Range |
| 3/11/1982 | DIGITAL SWITCH CORP | \$11.750 | \$11.875 | \$11.750 | In Range | In Range |
| 3/11/1982 | OCCIDENTAL PETROLEUM CORP | \$19.875 | \$19.875 | \$19.625 | In Range | In Range |
| 3/11/1982 | OCCIDENTAL PETROLEUM CORP | \$20.000 | \$19.875 | \$19.625 | Above | \$0.125 |
| 3/12/1982 | ARCATA CORP | \$31.750 | \$32.500 | \$31.250 | In Range | In Range |
| 3/12/1982 | ARCATA CORP | \$31.875 | \$32.500 | \$31.250 | In Range | In Range |
| 3/12/1982 | AVNET INC | \$40.500 | \$41.625 | \$40.250 | In Range | In Range |
| 3/12/1982 | EASTMAN KODAK CO | \$67.625 | \$68.125 | \$67.500 | In Range | In Range |
| 3/12/1982 | ETHYL CORP | \$19.625 | \$20.000 | \$19.000 | In Range | In Range |
| 3/12/1982 | ETHYL CORP | \$19.750 | \$20.000 | \$19.000 | In Range | In Range |
| 3/12/1982 | FEDERAL EXPRESS CORP | \$45.875 | \$46.250 | \$45.000 | In Range | In Range |
| 3/12/1982 | NORTHWEST INDUSTRIES INC | \$56.375 | \$57.375 | \$56.000 | In Range | In Range |
| 3/12/1982 | SYNTEX CORP | \$62.750 | \$63.875 | \$62.500 | In Range | In Range |
| 3/12/1982 | TANDY CORP | \$27.375 | \$27.750 | \$27.000 | In Range | In Range |
| 3/12/1982 | UNION OIL CO CALIF | \$28.500 | \$28.875 | \$28.125 | In Range | In Range |
| 3/17/1982 | TIME INC | \$34.625 | \$35.000 | \$34.250 | In Range | In Range |
| 3/17/1982 | TIME INC | \$34.750 | \$35.000 | \$34.250 | In Range | In Range |
| 3/17/1982 | TIME INC | \$34.875 | \$35.000 | \$34.250 | In Range | In Range |
| 3/18/1982 | LEAR SIEGLER INC | \$56.500 | \$22.875 | \$22.375 | Above | \$33.625 |
| 3/19/1982 | BENDIX CORP | \$52.000 | \$52.250 | \$51.250 | In Range | In Range |
| 3/19/1982 | NORTON SIMON INC | \$20.000 | \$20.125 | \$19.750 | In Range | In Range |
| 3/19/1982 | NORTON SIMON INC | \$20.125 | \$20.125 | \$19.750 | In Range | In Range |
| 3/22/1982 | EATON CORP | \$28.250 | \$28.750 | \$27.625 | In Range | In Range |
| 3/22/1982 | EATON CORP | \$28.375 | \$28.750 | \$27.625 | In Range | In Range |
| 3/22/1982 | LEAR SIEGLER INC | \$23.625 | \$24.625 | \$23.000 | In Range | In Range |
| 3/22/1982 | LEAR SIEGLER INC | \$23.750 | \$24.625 | \$23.000 | In Range | In Range |
| 3/22/1982 | ROCKWELL INTERNATIONAL CORP | \$28.250 | \$28.375 | \$27.250 | In Range | In Range |
| 3/22/1982 | ROCKWELL INTERNATIONAL CORP | \$28.375 | \$28.375 | \$27.250 | In Range | In Range |
| 3/22/1982 | ROCKWELL INTERNATIONAL CORP | \$28.500 | \$28.375 | \$27.250 | Above | \$0.125 |
| 3/22/1982 | T R W INC | \$47.375 | \$47.750 | \$47.125 | In Range | In Range |
| 3/22/1982 | T R W INC | \$47.500 | \$47.750 | \$47.125 | In Range | In Range |
| 3/22/1982 | T R W INC | \$47.625 | \$47.750 | \$47.125 | In Range | In Range |
| 3/24/1982 | T R W INC | \$48.625 | \$49.125 | \$48.125 | In Range | In Range |
| 3/24/1982 | T R W INC | \$48.750 | \$49.125 | \$48.125 | In Range | In Range |
| 11/29/1982 | WARNER COMMUNICATIONS INC | \$58.250 | \$59.625 | \$56.625 | In Range | In Range |
| 12/1/1982 | ASTROSYSTEMS INC | \$10.875 | \$11.000 | \$10.875 | In Range | In Range |
| 12/6/1982 | M C I COMMUNICATIONS CORP | \$42.500 | \$43.375 | \$40.375 | In Range | In Range |
| 12/6/1982 | M C I COMMUNICATIONS CORP | \$42.625 | \$43.375 | \$40.375 | In Range | In Range |
| 12/7/1982 | TIME INC | \$48.750 | \$49.250 | \$48.750 | In Range | In Range |
| 12/7/1982 | TIME INC | \$48.875 | \$49.250 | \$48.750 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

Exhibit 6

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 12/8/1982 | WARNER COMMUNICATIONS INC | \$51.500 | \$53.000 | \$51.750 | Below | \$0.250 |
| 12/9/1982 | AMERICAN BRANDS INC | \$46.500 | \$47.125 | \$46.125 | In Range | In Range |
| 12/9/1982 | AMERICAN BRANDS INC | \$46.625 | \$47.125 | \$46.125 | In Range | In Range |
| 12/13/1982 | GENERAL INSTRUMENT CORP | \$37.500 | \$50.250 | \$49.000 | Below | \$11.500 |
| 12/14/1982 | EMHART CORP VA | \$45.500 | \$46.000 | \$45.500 | In Range | In Range |
| 12/14/1982 | EMHART CORP VA | \$45.625 | \$46.000 | \$45.500 | In Range | In Range |
| 12/14/1982 | GENERAL INSTRUMENT CORP | \$34.250 | \$52.000 | \$48.000 | Below | \$13.750 |
| 12/14/1982 | JAMES RIVER CORP VA | \$35.000 | \$35.750 | \$35.000 | In Range | In Range |
| 12/14/1982 | JAMES RIVER CORP VA | \$35.125 | \$35.750 | \$35.000 | In Range | In Range |
| 12/14/1982 | WARNER COMMUNICATIONS INC | \$30.000 | \$35.250 | \$28.500 | In Range | In Range |
| 12/14/1982 | WARNER COMMUNICATIONS INC | \$30.250 | \$35.250 | \$28.500 | In Range | In Range |
| 12/14/1982 | WARNER COMMUNICATIONS INC | \$30.375 | \$35.250 | \$28.500 | In Range | In Range |
| 12/23/1982 | INTERCO INC | \$60.375 | \$61.000 | \$60.250 | In Range | In Range |
| 12/23/1982 | INTERCO INC | \$60.500 | \$61.000 | \$60.250 | In Range | In Range |
| 12/28/1982 | AMERICAN TELEPHONE & TELECO | \$60.000 | \$60.625 | \$59.500 | In Range | In Range |
| 12/28/1982 | AMERICAN TELEPHONE & TELECO | \$60.125 | \$60.625 | \$59.500 | In Range | In Range |
| 2/10/1983 | NEWMONT MINING CORP | \$58.625 | \$59.000 | \$56.875 | In Range | In Range |
| 2/10/1983 | NEWMONT MINING CORP | \$58.750 | \$59.000 | \$56.875 | In Range | In Range |
| 2/22/1983 | HORN & HARDART CO | \$26.625 | \$28.750 | \$28.250 | Below | \$1.625 |
| 2/22/1983 | HORN & HARDART CO | \$28.250 | \$28.750 | \$28.250 | In Range | In Range |
| 2/22/1983 | HORN & HARDART CO | \$28.375 | \$28.750 | \$28.250 | In Range | In Range |
| 2/22/1983 | HORN & HARDART CO | \$28.500 | \$28.750 | \$28.250 | In Range | In Range |
| 2/22/1983 | HORN & HARDART CO | \$28.625 | \$28.750 | \$28.250 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$61.000 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$61.125 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$61.375 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$61.500 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$61.625 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$61.750 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$61.875 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$62.000 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$62.125 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$62.250 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$62.750 | \$64.000 | \$59.750 | In Range | In Range |
| 2/23/1983 | DIGITAL SWITCH CORP | \$62.875 | \$64.000 | \$59.750 | In Range | In Range |
| 2/24/1983 | TIME INC | \$48.625 | \$49.500 | \$48.250 | In Range | In Range |
| 2/24/1983 | TIME INC | \$48.750 | \$49.500 | \$48.250 | In Range | In Range |
| 2/24/1983 | TIME INC | \$48.875 | \$49.500 | \$48.250 | In Range | In Range |
| 2/24/1983 | TIME INC | \$49.000 | \$49.500 | \$48.250 | In Range | In Range |
| 2/24/1983 | TIME INC | \$49.125 | \$49.500 | \$48.250 | In Range | In Range |
| 2/24/1983 | TIME INC | \$49.250 | \$49.500 | \$48.250 | In Range | In Range |
| 2/25/1983 | SENSORMATIC ELECTRONICS CORP | \$51.333 | \$52.250 | \$51.250 | In Range | In Range |
| 2/25/1983 | SENSORMATIC ELECTRONICS CORP | \$51.375 | \$52.250 | \$51.250 | In Range | In Range |
| 2/25/1983 | SENSORMATIC ELECTRONICS CORP | \$51.500 | \$52.250 | \$51.250 | In Range | In Range |
| 2/25/1983 | SENSORMATIC ELECTRONICS CORP | \$51.625 | \$52.250 | \$51.250 | In Range | In Range |
| 2/25/1983 | SENSORMATIC ELECTRONICS CORP | \$51.750 | \$52.250 | \$51.250 | In Range | In Range |
| 2/25/1983 | SENSORMATIC ELECTRONICS CORP | \$51.875 | \$52.250 | \$51.250 | In Range | In Range |
| 2/25/1983 | SENSORMATIC ELECTRONICS CORP | \$52.000 | \$52.250 | \$51.250 | In Range | In Range |
| 3/1/1983 | ANACOMP INC | \$21.500 | \$21.875 | \$21.250 | In Range | In Range |
| 3/1/1983 | ANACOMP INC | \$21.625 | \$21.875 | \$21.250 | In Range | In Range |
| 3/1/1983 | ANACOMP INC | \$21.750 | \$21.875 | \$21.250 | In Range | In Range |
| 3/1/1983 | DIGITAL SWITCH CORP | \$61.250 | \$70.250 | \$65.500 | Below | \$4.250 |
| 3/1/1983 | DIGITAL SWITCH CORP | \$61.375 | \$70.250 | \$65.500 | Below | \$4.125 |
| 3/1/1983 | DIGITAL SWITCH CORP | \$61.625 | \$70.250 | \$65.500 | Below | \$3.875 |
| 3/1/1983 | DIGITAL SWITCH CORP | \$61.750 | \$70.250 | \$65.500 | Below | \$3.750 |
| 3/1/1983 | MERRILL LYNCH & CO INC | \$79.000 | \$80.000 | \$78.625 | In Range | In Range |
| 3/1/1983 | MERRILL LYNCH & CO INC | \$79.125 | \$80.000 | \$78.625 | In Range | In Range |
| 3/1/1983 | MERRILL LYNCH & CO INC | \$79.250 | \$80.000 | \$78.625 | In Range | In Range |
| 3/1/1983 | MERRILL LYNCH & CO INC | \$79.375 | \$80.000 | \$78.625 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/1/1983 | MERRILL LYNCH & CO INC | \$79.500 | \$80.000 | \$78.625 | In Range | In Range |
| 3/1/1983 | MERRILL LYNCH & CO INC | \$79.625 | \$80.000 | \$78.625 | In Range | In Range |
| 3/1/1983 | MERRILL LYNCH & CO INC | \$79.750 | \$80.000 | \$78.625 | In Range | In Range |
| 3/1/1983 | NORTHWEST INDUSTRIES INC | \$43.250 | \$43.500 | \$42.625 | In Range | In Range |
| 3/2/1983 | AETNA LIFE & CASUALTY CO | \$39.375 | \$40.000 | \$38.750 | In Range | In Range |
| 3/2/1983 | FORUM GROUP INC | \$14.750 | \$15.000 | \$14.625 | In Range | In Range |
| 3/2/1983 | FORUM GROUP INC | \$14.875 | \$15.000 | \$14.625 | In Range | In Range |
| 3/2/1983 | FORUM GROUP INC | \$15.000 | \$15.000 | \$14.625 | In Range | In Range |
| 3/2/1983 | ROCKWELL INTERNATIONAL CORP | \$51.750 | \$52.125 | \$50.750 | In Range | In Range |
| 3/2/1983 | ROCKWELL INTERNATIONAL CORP | \$51.875 | \$52.125 | \$50.750 | In Range | In Range |
| 3/2/1983 | SCAN OPTICS INC | \$14.875 | \$15.000 | \$14.750 | In Range | In Range |
| 3/2/1983 | SHELLER GLOBE CORP | \$25.500 | \$26.125 | \$25.000 | In Range | In Range |
| 3/2/1983 | SHELLER GLOBE CORP | \$25.625 | \$26.125 | \$25.000 | In Range | In Range |
| 3/2/1983 | SHELLER GLOBE CORP | \$25.750 | \$26.125 | \$25.000 | In Range | In Range |
| 3/2/1983 | SUN INC | \$32.875 | \$33.500 | \$31.875 | In Range | In Range |
| 3/2/1983 | SUN INC | \$33.000 | \$33.500 | \$31.875 | In Range | In Range |
| 3/2/1983 | XEROX CORP | \$38.625 | \$39.625 | \$38.625 | In Range | In Range |
| 3/3/1983 | AMERICAN BRANDS INC | \$45.750 | \$46.500 | \$45.500 | In Range | In Range |
| 3/3/1983 | AMERICAN BRANDS INC | \$45.875 | \$46.500 | \$45.500 | In Range | In Range |
| 3/3/1983 | AMERICAN BRANDS INC | \$46.000 | \$46.500 | \$45.500 | In Range | In Range |
| 3/3/1983 | AMERICAN BRANDS INC | \$46.125 | \$46.500 | \$45.500 | In Range | In Range |
| 3/3/1983 | AMERICAN BRANDS INC | \$46.250 | \$46.500 | \$45.500 | In Range | In Range |
| 3/3/1983 | ASSOCIATED DRY GOODS CORP | \$46.750 | \$47.250 | \$45.500 | In Range | In Range |
| 3/3/1983 | ASSOCIATED DRY GOODS CORP | \$46.875 | \$47.250 | \$45.500 | In Range | In Range |
| 3/3/1983 | DELTA AIR LINES INC | \$47.500 | \$48.875 | \$47.250 | In Range | In Range |
| 3/3/1983 | GULF & WESTERN INDS INC | \$26.250 | \$27.000 | \$25.375 | In Range | In Range |
| 3/3/1983 | GULF & WESTERN INDS INC | \$26.375 | \$27.000 | \$25.375 | In Range | In Range |
| 3/3/1983 | GULF & WESTERN INDS INC | \$26.500 | \$27.000 | \$25.375 | In Range | In Range |
| 3/3/1983 | GULF & WESTERN INDS INC | \$26.625 | \$27.000 | \$25.375 | In Range | In Range |
| 3/3/1983 | GULF & WESTERN INDS INC | \$26.750 | \$27.000 | \$25.375 | In Range | In Range |
| 3/3/1983 | MATTEL INC | \$13.625 | \$13.625 | \$13.375 | In Range | In Range |
| 3/3/1983 | MOTOROLA INC | \$115.000 | \$116.750 | \$114.750 | In Range | In Range |
| 3/3/1983 | MOTOROLA INC | \$115.125 | \$116.750 | \$114.750 | In Range | In Range |
| 3/3/1983 | MOTOROLA INC | \$115.250 | \$116.750 | \$114.750 | In Range | In Range |
| 3/3/1983 | MOTOROLA INC | \$115.375 | \$116.750 | \$114.750 | In Range | In Range |
| 3/3/1983 | MOTOROLA INC | \$115.750 | \$116.750 | \$114.750 | In Range | In Range |
| 3/3/1983 | MOTOROLA INC | \$115.875 | \$116.750 | \$114.750 | In Range | In Range |
| 3/4/1983 | FOREMOST MC KESSON INC | \$39.625 | \$40.500 | \$39.500 | In Range | In Range |
| 3/4/1983 | FOREMOST MC KESSON INC | \$39.750 | \$40.500 | \$39.500 | In Range | In Range |
| 3/4/1983 | FOREMOST MC KESSON INC | \$40.125 | \$40.500 | \$39.500 | In Range | In Range |
| 3/4/1983 | FOREMOST MC KESSON INC | \$40.250 | \$40.500 | \$39.500 | In Range | In Range |
| 3/4/1983 | NORTHWEST AIRLINES INC | \$47.750 | \$48.750 | \$47.750 | In Range | In Range |
| 3/4/1983 | WARNER COMMUNICATIONS INC | \$28.750 | \$28.750 | \$28.000 | In Range | In Range |
| 3/7/1983 | F M C CORP | \$37.500 | \$38.000 | \$37.375 | In Range | In Range |
| 3/7/1983 | F M C CORP | \$37.625 | \$38.000 | \$37.375 | In Range | In Range |
| 3/7/1983 | F M C CORP | \$37.750 | \$38.000 | \$37.375 | In Range | In Range |
| 3/7/1983 | HOUSEHOLD INTERNATIONAL INC | \$24.000 | \$24.375 | \$23.500 | In Range | In Range |
| 3/7/1983 | HOUSEHOLD INTERNATIONAL INC | \$24.125 | \$24.375 | \$23.500 | In Range | In Range |
| 3/7/1983 | HOUSEHOLD INTERNATIONAL INC | \$24.250 | \$24.375 | \$23.500 | In Range | In Range |
| 3/7/1983 | MONSANTO CO | \$90.750 | \$91.875 | \$90.250 | In Range | In Range |
| 3/7/1983 | MONSANTO CO | \$90.875 | \$91.875 | \$90.250 | In Range | In Range |
| 3/7/1983 | MONSANTO CO | \$91.000 | \$91.875 | \$90.250 | In Range | In Range |
| 3/7/1983 | ROBOTIC VISION SYSTEMS INC | \$10.250 | \$10.125 | \$10.000 | Above | \$0.125 |
| 3/7/1983 | UNION PACIFIC CORP | \$50.500 | \$50.750 | \$50.000 | In Range | In Range |
| 3/8/1983 | OGDEN CORP | \$28.750 | \$29.250 | \$28.750 | In Range | In Range |
| 3/8/1983 | OGDEN CORP | \$28.875 | \$29.250 | \$28.750 | In Range | In Range |
| 3/8/1983 | OGDEN CORP | \$29.000 | \$29.250 | \$28.750 | In Range | In Range |
| 3/8/1983 | OGDEN CORP | \$29.125 | \$29.250 | \$28.750 | In Range | In Range |
| 3/10/1983 | ATLANTIC RICHFIELD CO | \$41.750 | \$42.625 | \$41.000 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/10/1983 | ATLANTIC RICHLFIELD CO | \$41.875 | \$42.625 | \$41.000 | In Range | In Range |
| 3/10/1983 | ATLANTIC RICHLFIELD CO | \$42.000 | \$42.625 | \$41.000 | In Range | In Range |
| 3/10/1983 | ATLANTIC RICHLFIELD CO | \$42.125 | \$42.625 | \$41.000 | In Range | In Range |
| 3/10/1983 | ATLANTIC RICHLFIELD CO | \$42.250 | \$0.000 | \$41.000 | Above | \$42.250 |
| 3/10/1983 | HORN & HARDART CO | \$27.000 | \$28.250 | \$27.750 | Below | \$0.750 |
| 3/10/1983 | HORN & HARDART CO | \$27.125 | \$28.250 | \$27.750 | Below | \$0.625 |
| 3/10/1983 | HORN & HARDART CO | \$27.250 | \$28.250 | \$27.750 | Below | \$0.500 |
| 3/10/1983 | HORN & HARDART CO | \$27.375 | \$28.250 | \$27.750 | Below | \$0.375 |
| 3/10/1983 | HORN & HARDART CO | \$27.500 | \$28.250 | \$27.750 | Below | \$0.250 |
| 3/14/1983 | WASHINGTON NATIONAL CORP | \$23.750 | \$24.125 | \$23.750 | In Range | In Range |
| 3/14/1983 | WASHINGTON NATIONAL CORP | \$23.875 | \$24.125 | \$23.750 | In Range | In Range |
| 3/14/1983 | WASHINGTON NATIONAL CORP | \$24.000 | \$24.125 | \$23.750 | In Range | In Range |
| 3/14/1983 | WASTE MANAGEMENT INC | \$58.125 | \$59.250 | \$57.500 | In Range | In Range |
| 3/14/1983 | WASTE MANAGEMENT INC | \$58.250 | \$59.250 | \$57.500 | In Range | In Range |
| 3/14/1983 | WASTE MANAGEMENT INC | \$58.375 | \$59.250 | \$57.500 | In Range | In Range |
| 3/16/1983 | GREYHOUND CORP | \$24.500 | \$25.000 | \$24.125 | In Range | In Range |
| 3/16/1983 | GREYHOUND CORP | \$24.625 | \$25.000 | \$24.125 | In Range | In Range |
| 3/16/1983 | GREYHOUND CORP | \$24.750 | \$25.000 | \$24.125 | In Range | In Range |
| 3/16/1983 | JOHNSON CONTROLS INC | \$41.500 | \$42.375 | \$42.000 | Below | \$0.500 |
| 3/16/1983 | JOHNSON CONTROLS INC | \$41.625 | \$42.375 | \$42.000 | Below | \$0.375 |
| 3/16/1983 | JOHNSON CONTROLS INC | \$41.750 | \$42.375 | \$42.000 | Below | \$0.250 |
| 3/16/1983 | JOHNSON CONTROLS INC | \$41.875 | \$42.375 | \$42.000 | Below | \$0.125 |
| 3/17/1983 | ETHYL CORP | \$38.625 | \$39.250 | \$38.625 | In Range | In Range |
| 3/17/1983 | ETHYL CORP | \$38.750 | \$39.250 | \$38.625 | In Range | In Range |
| 3/17/1983 | ETHYL CORP | \$38.875 | \$39.250 | \$38.625 | In Range | In Range |
| 3/17/1983 | ETHYL CORP | \$39.000 | \$39.250 | \$38.625 | In Range | In Range |
| 3/21/1983 | EXXON CORP | \$30.125 | \$30.375 | \$30.000 | In Range | In Range |
| 3/21/1983 | ROHR INDUSTRIES INC | \$22.375 | \$23.000 | \$21.750 | In Range | In Range |
| 3/21/1983 | ROHR INDUSTRIES INC | \$22.500 | \$23.000 | \$21.750 | In Range | In Range |
| 3/21/1983 | ROHR INDUSTRIES INC | \$22.625 | \$23.000 | \$21.750 | In Range | In Range |
| 3/21/1983 | ROHR INDUSTRIES INC | \$22.750 | \$23.000 | \$21.750 | In Range | In Range |
| 3/21/1983 | UNION PACIFIC CORP | \$47.250 | \$47.375 | \$45.500 | In Range | In Range |
| 3/22/1983 | TRANS WORLD CORP | \$34.750 | \$35.250 | \$34.750 | In Range | In Range |
| 3/22/1983 | TRANS WORLD CORP | \$34.875 | \$35.250 | \$34.750 | In Range | In Range |
| 3/22/1983 | TRANS WORLD CORP | \$35.000 | \$35.250 | \$34.750 | In Range | In Range |
| 3/22/1983 | TRANS WORLD CORP | \$35.125 | \$35.250 | \$34.750 | In Range | In Range |
| 3/23/1983 | M C I COMMUNICATIONS CORP | \$46.750 | \$46.875 | \$45.375 | In Range | In Range |
| 3/24/1983 | FINGERMATRIX INC | \$11.750 | \$11.250 | \$11.125 | Above | \$0.500 |
| 3/25/1983 | GULF & WESTERN INDS INC | \$25.000 | \$0.000 | \$24.375 | Above | \$25.000 |
| 3/25/1983 | GULF & WESTERN INDS INC | \$25.125 | \$0.000 | \$24.375 | Above | \$25.125 |
| 3/25/1983 | GULF & WESTERN INDS INC | \$25.250 | \$25.375 | \$24.375 | In Range | In Range |
| 7/27/1983 | HOUSEHOLD INTERNATIONAL INC | \$27.625 | \$28.250 | \$27.750 | Below | \$0.125 |
| 7/27/1983 | HOUSEHOLD INTERNATIONAL INC | \$27.750 | \$28.250 | \$27.750 | In Range | In Range |
| 8/18/1983 | ETHYL CORP | \$25.750 | \$26.250 | \$25.000 | In Range | In Range |
| 8/18/1983 | ETHYL CORP | \$25.875 | \$26.250 | \$25.000 | In Range | In Range |
| 8/31/1983 | AMERADA HESS CORP | \$33.125 | \$33.750 | \$33.000 | In Range | In Range |
| 8/31/1983 | AMERADA HESS CORP | \$33.250 | \$33.750 | \$33.000 | In Range | In Range |
| 8/31/1983 | AMERADA HESS CORP | \$33.375 | \$33.750 | \$33.000 | In Range | In Range |
| 8/31/1983 | AMERADA HESS CORP | \$33.500 | \$33.750 | \$33.000 | In Range | In Range |
| 9/2/1983 | INTERNATIONAL HARVESTER CO | \$9.125 | \$9.250 | \$9.000 | In Range | In Range |
| 9/2/1983 | INTERNATIONAL HARVESTER CO | \$9.250 | \$9.250 | \$9.000 | In Range | In Range |
| 9/7/1983 | PENNWALT CORP | \$40.750 | \$41.375 | \$40.750 | In Range | In Range |
| 9/7/1983 | PENNWALT CORP | \$40.875 | \$41.375 | \$40.750 | In Range | In Range |
| 9/7/1983 | PENNWALT CORP | \$41.000 | \$41.375 | \$40.750 | In Range | In Range |
| 9/7/1983 | PENNWALT CORP | \$41.125 | \$41.375 | \$40.750 | In Range | In Range |
| 9/7/1983 | PENNWALT CORP | \$41.250 | \$41.375 | \$40.750 | In Range | In Range |
| 9/9/1983 | TOTAL PETROLEUM NORTH AMER LTD | \$12.750 | \$13.125 | \$12.750 | In Range | In Range |
| 9/9/1983 | TOTAL PETROLEUM NORTH AMER LTD | \$12.875 | \$13.125 | \$12.750 | In Range | In Range |
| 9/9/1983 | TOTAL PETROLEUM NORTH AMER LTD | \$13.000 | \$13.125 | \$12.750 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 9/12/1983 | ASSOCIATED DRY GOODS CORP | \$64.625 | \$65.250 | \$63.750 | In Range | In Range |
| 9/12/1983 | ASSOCIATED DRY GOODS CORP | \$64.750 | \$65.250 | \$63.750 | In Range | In Range |
| 9/12/1983 | ASSOCIATED DRY GOODS CORP | \$64.875 | \$65.250 | \$63.750 | In Range | In Range |
| 9/12/1983 | CRUTCHER RESOURCES CORP | \$5.625 | \$5.875 | \$5.500 | In Range | In Range |
| 9/12/1983 | CRUTCHER RESOURCES CORP | \$5.750 | \$5.875 | \$5.500 | In Range | In Range |
| 9/12/1983 | CRUTCHER RESOURCES CORP | \$5.875 | \$5.875 | \$5.500 | In Range | In Range |
| 9/12/1983 | INTERCO INC | \$71.750 | \$72.500 | \$71.000 | In Range | In Range |
| 9/12/1983 | INTERCO INC | \$71.875 | \$72.500 | \$71.000 | In Range | In Range |
| 9/12/1983 | INTERCO INC | \$72.000 | \$72.500 | \$71.000 | In Range | In Range |
| 9/12/1983 | INTERCO INC | \$72.125 | \$72.500 | \$71.000 | In Range | In Range |
| 9/12/1983 | INTERCO INC | \$72.250 | \$72.500 | \$71.000 | In Range | In Range |
| 9/12/1983 | SHELLER GLOBE CORP | \$31.250 | \$31.875 | \$31.250 | In Range | In Range |
| 9/12/1983 | SHELLER GLOBE CORP | \$31.375 | \$31.875 | \$31.250 | In Range | In Range |
| 9/12/1983 | SHELLER GLOBE CORP | \$31.500 | \$31.875 | \$31.250 | In Range | In Range |
| 9/12/1983 | SHELLER GLOBE CORP | \$31.625 | \$31.875 | \$31.250 | In Range | In Range |
| 9/12/1983 | SHELLER GLOBE CORP | \$31.750 | \$31.875 | \$31.250 | In Range | In Range |
| 9/12/1983 | SOUTHMARK CORP | \$10.250 | \$10.625 | \$10.250 | In Range | In Range |
| 9/12/1983 | SOUTHMARK CORP | \$10.375 | \$10.625 | \$10.250 | In Range | In Range |
| 9/12/1983 | SOUTHMARK CORP | \$10.500 | \$10.625 | \$10.250 | In Range | In Range |
| 9/13/1983 | MAY PETE INC | \$10.750 | \$10.875 | \$10.500 | In Range | In Range |
| 9/13/1983 | MAY PETE INC | \$10.875 | \$10.875 | \$10.500 | In Range | In Range |
| 9/15/1983 | WASHINGTON NATIONAL CORP | \$28.250 | \$29.000 | \$27.125 | In Range | In Range |
| 9/15/1983 | WASHINGTON NATIONAL CORP | \$28.375 | \$29.000 | \$27.125 | In Range | In Range |
| 9/15/1983 | WASHINGTON NATIONAL CORP | \$28.500 | \$29.000 | \$27.125 | In Range | In Range |
| 9/15/1983 | WASHINGTON NATIONAL CORP | \$28.625 | \$29.000 | \$27.125 | In Range | In Range |
| 9/15/1983 | WASHINGTON NATIONAL CORP | \$28.750 | \$29.000 | \$27.125 | In Range | In Range |
| 9/19/1983 | SOUTHMARK CORP | \$10.375 | \$10.500 | \$10.250 | In Range | In Range |
| 9/19/1983 | TOTAL PETROLEUM NORTH AMER LTD | \$12.875 | \$12.625 | \$12.250 | Above | \$0.250 |
| 9/20/1983 | ATLANTIC RICHFIELD CO | \$48.500 | \$49.250 | \$48.500 | In Range | In Range |
| 9/20/1983 | ATLANTIC RICHFIELD CO | \$48.625 | \$49.250 | \$48.500 | In Range | In Range |
| 9/20/1983 | ATLANTIC RICHFIELD CO | \$48.750 | \$49.250 | \$48.500 | In Range | In Range |
| 9/20/1983 | ATLANTIC RICHFIELD CO | \$48.875 | \$49.250 | \$48.500 | In Range | In Range |
| 9/20/1983 | ATLANTIC RICHFIELD CO | \$49.000 | \$49.250 | \$48.500 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$40.125 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$40.250 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$40.375 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$40.500 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$40.625 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$40.750 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$40.875 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$41.000 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | BRISTOL MYERS CO | \$41.125 | \$41.250 | \$39.625 | In Range | In Range |
| 9/20/1983 | HOUSEHOLD INTERNATIONAL INC | \$32.125 | \$32.625 | \$31.500 | In Range | In Range |
| 9/20/1983 | HOUSEHOLD INTERNATIONAL INC | \$32.250 | \$32.625 | \$31.500 | In Range | In Range |
| 9/20/1983 | HOUSEHOLD INTERNATIONAL INC | \$32.375 | \$32.625 | \$31.500 | In Range | In Range |
| 9/20/1983 | HOUSEHOLD INTERNATIONAL INC | \$32.500 | \$32.625 | \$31.500 | In Range | In Range |
| 9/20/1983 | UNITED TECHNOLOGIES CORP | \$70.000 | \$70.875 | \$69.875 | In Range | In Range |
| 9/20/1983 | UNITED TECHNOLOGIES CORP | \$70.125 | \$70.875 | \$69.875 | In Range | In Range |
| 9/20/1983 | UNITED TECHNOLOGIES CORP | \$70.250 | \$70.875 | \$69.875 | In Range | In Range |
| 9/20/1983 | UNITED TECHNOLOGIES CORP | \$70.375 | \$70.875 | \$69.875 | In Range | In Range |
| 9/21/1983 | NORTHWEST ENERGY CO | \$38.375 | \$38.750 | \$38.375 | In Range | In Range |
| 9/21/1983 | NORTHWEST ENERGY CO | \$38.500 | \$38.750 | \$38.375 | In Range | In Range |
| 9/21/1983 | NORTHWEST ENERGY CO | \$38.625 | \$38.750 | \$38.375 | In Range | In Range |
| 9/22/1983 | T R W INC | \$73.250 | \$74.500 | \$72.250 | In Range | In Range |
| 9/22/1983 | T R W INC | \$73.375 | \$74.500 | \$72.250 | In Range | In Range |
| 9/22/1983 | T R W INC | \$73.500 | \$74.500 | \$72.250 | In Range | In Range |
| 9/22/1983 | T R W INC | \$73.625 | \$74.500 | \$72.250 | In Range | In Range |
| 9/22/1983 | T R W INC | \$73.750 | \$74.500 | \$72.250 | In Range | In Range |
| 9/22/1983 | T R W INC | \$73.875 | \$74.500 | \$72.250 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 9/22/1983 | T R W INC | \$74.000 | \$74.500 | \$72.250 | In Range | In Range |
| 9/23/1983 | ROCKWELL INTERNATIONAL CORP | \$29.125 | \$29.875 | \$28.875 | In Range | In Range |
| 9/23/1983 | ROCKWELL INTERNATIONAL CORP | \$29.250 | \$29.875 | \$28.875 | In Range | In Range |
| 9/23/1983 | ROCKWELL INTERNATIONAL CORP | \$29.500 | \$29.875 | \$28.875 | In Range | In Range |
| 9/23/1983 | ROCKWELL INTERNATIONAL CORP | \$29.625 | \$29.875 | \$28.875 | In Range | In Range |
| 9/23/1983 | ROCKWELL INTERNATIONAL CORP | \$29.750 | \$29.875 | \$28.875 | In Range | In Range |
| 9/27/1983 | BRISTOL MYERS CO | \$40.750 | \$43.500 | \$42.875 | Below | \$2.125 |
| 9/28/1983 | NORTHWEST ENERGY CO | \$38.500 | \$38.750 | \$38.750 | Below | \$0.250 |
| 12/1/1983 | BRISTOL MYERS CO | \$43.750 | \$44.500 | \$43.375 | In Range | In Range |
| 12/1/1983 | BRISTOL MYERS CO | \$43.875 | \$44.500 | \$43.375 | In Range | In Range |
| 12/1/1983 | BRISTOL MYERS CO | \$44.000 | \$44.500 | \$43.375 | In Range | In Range |
| 12/1/1983 | BRISTOL MYERS CO | \$44.125 | \$44.500 | \$43.375 | In Range | In Range |
| 12/1/1983 | BRISTOL MYERS CO | \$44.250 | \$44.500 | \$43.375 | In Range | In Range |
| 12/1/1983 | CHAMPION INTERNATIONAL CORP | \$27.750 | \$28.250 | \$27.625 | In Range | In Range |
| 12/1/1983 | CHAMPION INTERNATIONAL CORP | \$27.875 | \$28.250 | \$27.625 | In Range | In Range |
| 12/1/1983 | CHAMPION INTERNATIONAL CORP | \$28.000 | \$28.250 | \$27.625 | In Range | In Range |
| 12/1/1983 | HOUSEHOLD INTERNATIONAL INC | \$31.750 | \$32.500 | \$31.500 | In Range | In Range |
| 12/1/1983 | HOUSEHOLD INTERNATIONAL INC | \$31.875 | \$32.500 | \$31.500 | In Range | In Range |
| 12/1/1983 | HOUSEHOLD INTERNATIONAL INC | \$32.125 | \$32.500 | \$31.500 | In Range | In Range |
| 12/1/1983 | HOUSEHOLD INTERNATIONAL INC | \$32.250 | \$32.500 | \$31.500 | In Range | In Range |
| 12/1/1983 | HOUSEHOLD INTERNATIONAL INC | \$32.375 | \$32.500 | \$31.500 | In Range | In Range |
| 12/2/1983 | T R W INC | \$80.500 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$80.625 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$80.750 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$80.875 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$81.000 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$81.125 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$81.250 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$81.375 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$81.500 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$81.625 | \$82.000 | \$80.375 | In Range | In Range |
| 12/2/1983 | T R W INC | \$81.750 | \$82.000 | \$80.375 | In Range | In Range |
| 12/9/1983 | AMERICAN TELEPHONE & TELECO | \$63.875 | \$63.875 | \$63.500 | In Range | In Range |
| 12/12/1983 | AMERADA HESS CORP | \$27.250 | \$27.875 | \$26.375 | In Range | In Range |
| 12/12/1983 | AMERADA HESS CORP | \$27.375 | \$27.875 | \$26.375 | In Range | In Range |
| 12/12/1983 | AMERADA HESS CORP | \$27.500 | \$27.875 | \$26.375 | In Range | In Range |
| 12/12/1983 | AMERADA HESS CORP | \$27.625 | \$27.875 | \$26.375 | In Range | In Range |
| 12/13/1983 | AVCO CORP | \$32.750 | \$33.250 | \$32.250 | In Range | In Range |
| 12/13/1983 | AVCO CORP | \$32.875 | \$33.250 | \$32.250 | In Range | In Range |
| 12/13/1983 | AVCO CORP | \$33.000 | \$33.250 | \$32.250 | In Range | In Range |
| 12/16/1983 | F M C CORP | \$47.250 | \$48.500 | \$47.000 | In Range | In Range |
| 12/16/1983 | F M C CORP | \$47.375 | \$48.500 | \$47.000 | In Range | In Range |
| 12/16/1983 | F M C CORP | \$47.500 | \$48.500 | \$47.000 | In Range | In Range |
| 12/16/1983 | F M C CORP | \$47.625 | \$48.500 | \$47.000 | In Range | In Range |
| 12/16/1983 | F M C CORP | \$47.750 | \$48.500 | \$47.000 | In Range | In Range |
| 12/16/1983 | F M C CORP | \$47.875 | \$48.500 | \$47.000 | In Range | In Range |
| 12/16/1983 | F M C CORP | \$48.000 | \$48.500 | \$47.000 | In Range | In Range |
| 12/16/1983 | HOME CENTERS AMERICA INC | \$9.500 | \$9.500 | \$9.250 | In Range | In Range |
| 12/19/1983 | ASSOCIATED DRY GOODS CORP | \$61.250 | \$61.500 | \$58.000 | In Range | In Range |
| 12/19/1983 | DIGITAL SWITCH CORP | \$34.250 | \$34.750 | \$31.000 | In Range | In Range |
| 12/20/1983 | ETHYL CORP | \$26.250 | \$27.000 | \$26.250 | In Range | In Range |
| 12/20/1983 | ETHYL CORP | \$26.375 | \$27.000 | \$26.250 | In Range | In Range |
| 12/20/1983 | ETHYL CORP | \$26.500 | \$27.000 | \$26.250 | In Range | In Range |
| 12/20/1983 | ETHYL CORP | \$26.625 | \$27.000 | \$26.250 | In Range | In Range |
| 12/20/1983 | ETHYL CORP | \$26.750 | \$27.000 | \$26.250 | In Range | In Range |
| 12/20/1983 | ETHYL CORP | \$26.875 | \$27.000 | \$26.250 | In Range | In Range |
| 12/20/1983 | MONSANTO CO | \$104.500 | \$105.500 | \$104.250 | In Range | In Range |
| 12/20/1983 | MONSANTO CO | \$104.625 | \$105.500 | \$104.250 | In Range | In Range |
| 12/20/1983 | MONSANTO CO | \$104.750 | \$105.500 | \$104.250 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 12/20/1983 | MONSANTO CO | \$104.875 | \$105.500 | \$104.250 | In Range | In Range |
| 12/20/1983 | MONSANTO CO | \$105.125 | \$105.500 | \$104.250 | In Range | In Range |
| 12/20/1983 | MONSANTO CO | \$105.250 | \$105.500 | \$104.250 | In Range | In Range |
| 12/22/1983 | GRACE W R & CO | \$44.125 | \$44.875 | \$44.125 | In Range | In Range |
| 2/24/1984 | BRISTOL MYERS CO | \$43.000 | \$44.250 | \$42.625 | In Range | In Range |
| 2/24/1984 | BRISTOL MYERS CO | \$43.125 | \$44.250 | \$42.625 | In Range | In Range |
| 2/24/1984 | BRISTOL MYERS CO | \$43.250 | \$44.250 | \$42.625 | In Range | In Range |
| 2/24/1984 | BRISTOL MYERS CO | \$43.375 | \$44.250 | \$42.625 | In Range | In Range |
| 2/24/1984 | BRISTOL MYERS CO | \$43.500 | \$44.250 | \$42.625 | In Range | In Range |
| 2/24/1984 | BRISTOL MYERS CO | \$43.625 | \$44.250 | \$42.625 | In Range | In Range |
| 2/28/1984 | PENTAIR INC | \$24.375 | \$24.000 | \$23.750 | Above | \$0.375 |
| 2/28/1984 | PENTAIR INC | \$24.500 | \$24.000 | \$23.750 | Above | \$0.500 |
| 2/28/1984 | PENTAIR INC | \$24.625 | \$24.000 | \$23.750 | Above | \$0.625 |
| 2/28/1984 | PENTAIR INC | \$24.750 | \$24.000 | \$23.750 | Above | \$0.750 |
| 2/28/1984 | ROCKWELL INTERNATIONAL CORP | \$26.750 | \$27.375 | \$26.250 | In Range | In Range |
| 2/28/1984 | ROCKWELL INTERNATIONAL CORP | \$26.875 | \$27.375 | \$26.250 | In Range | In Range |
| 2/28/1984 | ROCKWELL INTERNATIONAL CORP | \$27.125 | \$27.375 | \$26.250 | In Range | In Range |
| 2/28/1984 | ROCKWELL INTERNATIONAL CORP | \$27.250 | \$27.375 | \$26.250 | In Range | In Range |
| 3/2/1984 | AMERADA HESS CORP | \$33.125 | \$33.875 | \$32.250 | In Range | In Range |
| 3/2/1984 | AMERADA HESS CORP | \$33.250 | \$33.875 | \$32.250 | In Range | In Range |
| 3/2/1984 | AMERADA HESS CORP | \$33.375 | \$33.875 | \$32.250 | In Range | In Range |
| 3/2/1984 | ENSTAR CORP DE | \$14.000 | \$15.250 | \$13.375 | In Range | In Range |
| 3/2/1984 | ENSTAR CORP DE | \$14.125 | \$15.250 | \$13.375 | In Range | In Range |
| 3/2/1984 | ENSTAR CORP DE | \$14.250 | \$15.250 | \$13.375 | In Range | In Range |
| 3/2/1984 | ETHYL CORP | \$22.250 | \$22.750 | \$22.125 | In Range | In Range |
| 3/2/1984 | ETHYL CORP | \$22.375 | \$22.750 | \$22.125 | In Range | In Range |
| 3/2/1984 | ETHYL CORP | \$22.500 | \$22.750 | \$22.125 | In Range | In Range |
| 3/2/1984 | UNITED STATES GYPSUM CO | \$55.500 | \$56.500 | \$55.500 | In Range | In Range |
| 3/2/1984 | UNITED STATES GYPSUM CO | \$55.625 | \$56.500 | \$55.500 | In Range | In Range |
| 3/2/1984 | UNITED STATES GYPSUM CO | \$55.750 | \$56.500 | \$55.500 | In Range | In Range |
| 3/2/1984 | UNITED STATES GYPSUM CO | \$55.875 | \$56.500 | \$55.500 | In Range | In Range |
| 3/2/1984 | UNITED STATES GYPSUM CO | \$56.000 | \$56.500 | \$55.500 | In Range | In Range |
| 3/2/1984 | UNITED STATES GYPSUM CO | \$56.125 | \$56.500 | \$55.500 | In Range | In Range |
| 3/2/1984 | UNITED STATES GYPSUM CO | \$56.250 | \$56.500 | \$55.500 | In Range | In Range |
| 3/2/1984 | VIACOM INTERNATIONAL INC | \$26.250 | \$27.250 | \$25.500 | In Range | In Range |
| 3/2/1984 | VIACOM INTERNATIONAL INC | \$26.375 | \$27.250 | \$25.500 | In Range | In Range |
| 3/2/1984 | VIACOM INTERNATIONAL INC | \$26.500 | \$27.250 | \$25.500 | In Range | In Range |
| 3/2/1984 | VIACOM INTERNATIONAL INC | \$26.625 | \$27.250 | \$25.500 | In Range | In Range |
| 3/2/1984 | VIACOM INTERNATIONAL INC | \$26.750 | \$27.250 | \$25.500 | In Range | In Range |
| 3/2/1984 | VIACOM INTERNATIONAL INC | \$26.875 | \$27.250 | \$25.500 | In Range | In Range |
| 3/2/1984 | VIACOM INTERNATIONAL INC | \$27.000 | \$27.250 | \$25.500 | In Range | In Range |
| 3/5/1984 | F M C CORP | \$44.750 | \$45.000 | \$44.750 | In Range | In Range |
| 3/5/1984 | F M C CORP | \$44.875 | \$45.000 | \$44.750 | In Range | In Range |
| 3/5/1984 | F M C CORP | \$45.000 | \$45.000 | \$44.750 | In Range | In Range |
| 3/6/1984 | MCKESSON CORP | \$37.250 | \$38.000 | \$37.000 | In Range | In Range |
| 3/6/1984 | MCKESSON CORP | \$37.375 | \$38.000 | \$37.000 | In Range | In Range |
| 3/6/1984 | MCKESSON CORP | \$37.500 | \$38.000 | \$37.000 | In Range | In Range |
| 3/6/1984 | MCKESSON CORP | \$37.625 | \$38.000 | \$37.000 | In Range | In Range |
| 3/6/1984 | MCKESSON CORP | \$37.750 | \$38.000 | \$37.000 | In Range | In Range |
| 3/6/1984 | OCCIDENTAL PETROLEUM CORP | \$27.750 | \$28.500 | \$27.500 | In Range | In Range |
| 3/6/1984 | OCCIDENTAL PETROLEUM CORP | \$27.875 | \$28.500 | \$27.500 | In Range | In Range |
| 3/6/1984 | OCCIDENTAL PETROLEUM CORP | \$28.000 | \$28.500 | \$27.500 | In Range | In Range |
| 3/6/1984 | OCCIDENTAL PETROLEUM CORP | \$28.125 | \$28.500 | \$27.500 | In Range | In Range |
| 3/6/1984 | OCCIDENTAL PETROLEUM CORP | \$28.250 | \$28.500 | \$27.500 | In Range | In Range |
| 3/6/1984 | ROCKWELL INTERNATIONAL CORP | \$26.750 | \$27.375 | \$26.625 | In Range | In Range |
| 3/6/1984 | ROCKWELL INTERNATIONAL CORP | \$26.875 | \$27.375 | \$26.625 | In Range | In Range |
| 3/6/1984 | ROCKWELL INTERNATIONAL CORP | \$27.000 | \$27.375 | \$26.625 | In Range | In Range |
| 3/6/1984 | ROCKWELL INTERNATIONAL CORP | \$27.125 | \$27.375 | \$26.625 | In Range | In Range |
| 3/6/1984 | ROCKWELL INTERNATIONAL CORP | \$27.250 | \$27.375 | \$26.625 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/13/1984 | ASSOCIATED DRY GOODS CORP | \$54.000 | \$55.000 | \$53.750 | In Range | In Range |
| 3/13/1984 | ASSOCIATED DRY GOODS CORP | \$54.125 | \$55.000 | \$53.750 | In Range | In Range |
| 3/13/1984 | ASSOCIATED DRY GOODS CORP | \$54.250 | \$55.000 | \$53.750 | In Range | In Range |
| 3/13/1984 | ASSOCIATED DRY GOODS CORP | \$54.375 | \$55.000 | \$53.750 | In Range | In Range |
| 3/13/1984 | ASSOCIATED DRY GOODS CORP | \$54.500 | \$55.000 | \$53.750 | In Range | In Range |
| 3/13/1984 | ASSOCIATED DRY GOODS CORP | \$54.625 | \$55.000 | \$53.750 | In Range | In Range |
| 3/13/1984 | ASSOCIATED DRY GOODS CORP | \$54.750 | \$55.000 | \$53.750 | In Range | In Range |
| 3/13/1984 | BELL & HOWELL CO | \$21.500 | \$21.875 | \$21.250 | In Range | In Range |
| 3/13/1984 | BELL & HOWELL CO | \$21.625 | \$21.875 | \$21.250 | In Range | In Range |
| 3/13/1984 | BELL & HOWELL CO | \$21.750 | \$21.875 | \$21.250 | In Range | In Range |
| 3/13/1984 | BELL & HOWELL CO | \$21.875 | \$21.875 | \$21.250 | In Range | In Range |
| 3/14/1984 | WACHOVIA CORP | \$44.500 | \$39.250 | \$38.000 | Above | \$5.250 |
| 3/14/1984 | WACHOVIA CORP | \$44.625 | \$39.250 | \$38.000 | Above | \$5.375 |
| 3/14/1984 | WACHOVIA CORP | \$44.750 | \$39.250 | \$38.000 | Above | \$5.500 |
| 3/14/1984 | WACHOVIA CORP | \$44.875 | \$39.250 | \$38.000 | Above | \$5.625 |
| 3/14/1984 | WACHOVIA CORP | \$45.000 | \$39.250 | \$38.000 | Above | \$5.750 |
| 3/14/1984 | WACHOVIA CORP | \$45.125 | \$39.250 | \$38.000 | Above | \$5.875 |
| 3/14/1984 | WACHOVIA CORP | \$45.250 | \$39.250 | \$38.000 | Above | \$6.000 |
| 3/16/1984 | LEAR SIEGLER INC | \$41.500 | \$42.000 | \$41.000 | In Range | In Range |
| 3/16/1984 | LEAR SIEGLER INC | \$41.625 | \$42.000 | \$41.000 | In Range | In Range |
| 3/16/1984 | LEAR SIEGLER INC | \$41.750 | \$42.000 | \$41.000 | In Range | In Range |
| 3/16/1984 | LEAR SIEGLER INC | \$41.875 | \$42.000 | \$41.000 | In Range | In Range |
| 3/19/1984 | INTERCO INC | \$59.125 | \$60.125 | \$58.750 | In Range | In Range |
| 3/19/1984 | INTERCO INC | \$59.250 | \$60.125 | \$58.750 | In Range | In Range |
| 3/19/1984 | INTERCO INC | \$59.375 | \$60.125 | \$58.750 | In Range | In Range |
| 3/19/1984 | INTERCO INC | \$59.500 | \$60.125 | \$58.750 | In Range | In Range |
| 3/19/1984 | INTERCO INC | \$59.625 | \$60.125 | \$58.750 | In Range | In Range |
| 3/19/1984 | INTERCO INC | \$59.750 | \$60.125 | \$58.750 | In Range | In Range |
| 3/20/1984 | BEATRICE FOODS CO | \$31.750 | \$32.375 | \$30.875 | In Range | In Range |
| 3/20/1984 | BEATRICE FOODS CO | \$31.875 | \$32.375 | \$30.875 | In Range | In Range |
| 3/20/1984 | BEATRICE FOODS CO | \$32.000 | \$32.375 | \$30.875 | In Range | In Range |
| 3/20/1984 | BEATRICE FOODS CO | \$32.125 | \$32.375 | \$30.875 | In Range | In Range |
| 3/20/1984 | HOUSEHOLD INTERNATIONAL INC | \$26.000 | \$26.375 | \$26.125 | Below | \$0.125 |
| 3/20/1984 | HOUSEHOLD INTERNATIONAL INC | \$26.125 | \$26.375 | \$26.125 | In Range | In Range |
| 3/20/1984 | HOUSEHOLD INTERNATIONAL INC | \$26.250 | \$26.375 | \$26.125 | In Range | In Range |
| 3/20/1984 | HOUSEHOLD INTERNATIONAL INC | \$26.375 | \$26.375 | \$26.125 | In Range | In Range |
| 3/22/1984 | SUN INC | \$52.000 | \$53.250 | \$51.500 | In Range | In Range |
| 3/22/1984 | SUN INC | \$52.125 | \$53.250 | \$51.500 | In Range | In Range |
| 3/22/1984 | SUN INC | \$52.375 | \$53.250 | \$51.500 | In Range | In Range |
| 3/22/1984 | SUN INC | \$52.500 | \$53.250 | \$51.500 | In Range | In Range |
| 3/22/1984 | SUN INC | \$52.625 | \$53.250 | \$51.500 | In Range | In Range |
| 3/22/1984 | WAL MART STORES INC | \$34.375 | \$35.000 | \$33.500 | In Range | In Range |
| 3/22/1984 | WAL MART STORES INC | \$34.500 | \$35.000 | \$33.500 | In Range | In Range |
| 7/10/1984 | INTERNATIONAL HARVESTER CO | \$6.750 | \$6.875 | \$6.500 | In Range | In Range |
| 7/10/1984 | INTERNATIONAL HARVESTER CO | \$6.875 | \$6.875 | \$6.500 | In Range | In Range |
| 8/1/1984 | PITNEY BOWES INC | \$29.750 | \$30.375 | \$28.500 | In Range | In Range |
| 8/1/1984 | PITNEY BOWES INC | \$29.875 | \$30.375 | \$28.500 | In Range | In Range |
| 8/14/1984 | KIDDE INC | \$32.875 | \$33.125 | \$32.375 | In Range | In Range |
| 8/14/1984 | KIDDE INC | \$33.000 | \$33.125 | \$32.375 | In Range | In Range |
| 8/28/1984 | ROCKWELL INTERNATIONAL CORP | \$30.500 | \$30.500 | \$30.125 | In Range | In Range |
| 8/28/1984 | SHELLER GLOBE CORP | \$20.250 | \$20.500 | \$20.250 | In Range | In Range |
| 8/28/1984 | SHELLER GLOBE CORP | \$20.375 | \$20.500 | \$20.250 | In Range | In Range |
| 8/28/1984 | SHELLER GLOBE CORP | \$20.500 | \$20.500 | \$20.250 | In Range | In Range |
| 8/29/1984 | ROCKWELL INTERNATIONAL CORP | \$30.250 | \$30.875 | \$28.875 | In Range | In Range |
| 8/29/1984 | ROCKWELL INTERNATIONAL CORP | \$30.375 | \$30.875 | \$28.875 | In Range | In Range |
| 8/29/1984 | ROCKWELL INTERNATIONAL CORP | \$30.500 | \$30.875 | \$28.875 | In Range | In Range |
| 8/29/1984 | ROCKWELL INTERNATIONAL CORP | \$30.625 | \$30.875 | \$28.875 | In Range | In Range |
| 8/29/1984 | WASHINGTON NATIONAL CORP | \$19.625 | \$20.125 | \$19.500 | In Range | In Range |
| 8/29/1984 | WASHINGTON NATIONAL CORP | \$19.750 | \$20.125 | \$19.500 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 8/29/1984 | WASHINGTON NATIONAL CORP | \$19.875 | \$20.125 | \$19.500 | In Range | In Range |
| 8/30/1984 | WACHOVIA CORP | \$54.125 | \$29.875 | \$29.625 | Above | \$24.250 |
| 8/30/1984 | WACHOVIA CORP | \$54.250 | \$29.875 | \$29.625 | Above | \$24.375 |
| 8/30/1984 | WACHOVIA CORP | \$54.375 | \$29.875 | \$29.625 | Above | \$24.500 |
| 8/30/1984 | WACHOVIA CORP | \$54.500 | \$29.875 | \$29.625 | Above | \$24.625 |
| 8/30/1984 | WACHOVIA CORP | \$54.625 | \$29.875 | \$29.625 | Above | \$24.750 |
| 8/30/1984 | WACHOVIA CORP | \$54.750 | \$29.875 | \$29.625 | Above | \$24.875 |
| 8/30/1984 | WACHOVIA CORP | \$54.875 | \$29.875 | \$29.625 | Above | \$25.000 |
| 8/31/1984 | WAL MART STORES INC | \$43.875 | \$44.375 | \$43.750 | In Range | In Range |
| 8/31/1984 | WAL MART STORES INC | \$44.000 | \$44.375 | \$43.750 | In Range | In Range |
| 8/31/1984 | WAL MART STORES INC | \$44.125 | \$44.375 | \$43.750 | In Range | In Range |
| 8/31/1984 | WAL MART STORES INC | \$44.250 | \$44.375 | \$43.750 | In Range | In Range |
| 9/6/1984 | ENSTAR CORP DE | \$12.875 | \$13.000 | \$12.750 | In Range | In Range |
| 9/6/1984 | ENSTAR CORP DE | \$13.000 | \$13.000 | \$12.750 | In Range | In Range |
| 9/7/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.250 | \$34.250 | \$33.125 | In Range | In Range |
| 9/7/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.375 | \$34.250 | \$33.125 | In Range | In Range |
| 9/7/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.625 | \$34.250 | \$33.125 | In Range | In Range |
| 9/7/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.750 | \$34.250 | \$33.125 | In Range | In Range |
| 9/7/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.875 | \$34.250 | \$33.125 | In Range | In Range |
| 9/7/1984 | HOUSEHOLD INTERNATIONAL INC | \$34.000 | \$34.250 | \$33.125 | In Range | In Range |
| 9/7/1984 | T R W INC | \$73.500 | \$74.000 | \$73.000 | In Range | In Range |
| 9/7/1984 | T R W INC | \$73.625 | \$74.000 | \$73.000 | In Range | In Range |
| 9/7/1984 | T R W INC | \$73.750 | \$74.000 | \$73.000 | In Range | In Range |
| 9/10/1984 | OWENS ILL INC | \$43.125 | \$44.125 | \$42.625 | In Range | In Range |
| 9/10/1984 | OWENS ILL INC | \$43.250 | \$44.125 | \$42.625 | In Range | In Range |
| 9/10/1984 | OWENS ILL INC | \$43.375 | \$44.125 | \$42.625 | In Range | In Range |
| 9/10/1984 | OWENS ILL INC | \$43.500 | \$44.125 | \$42.625 | In Range | In Range |
| 9/10/1984 | OWENS ILL INC | \$43.625 | \$44.125 | \$42.625 | In Range | In Range |
| 9/10/1984 | OWENS ILL INC | \$43.750 | \$44.125 | \$42.625 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$45.625 | \$49.375 | \$47.750 | Below | \$2.125 |
| 9/14/1984 | BRISTOL MYERS CO | \$48.125 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$48.250 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$48.500 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$48.625 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$48.750 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$48.875 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$49.000 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | BRISTOL MYERS CO | \$49.125 | \$49.375 | \$47.750 | In Range | In Range |
| 9/14/1984 | HASBRO BRADLEY INC | \$50.500 | \$51.375 | \$50.500 | In Range | In Range |
| 9/14/1984 | HASBRO BRADLEY INC | \$50.625 | \$51.375 | \$50.500 | In Range | In Range |
| 9/14/1984 | HASBRO BRADLEY INC | \$50.750 | \$51.375 | \$50.500 | In Range | In Range |
| 9/14/1984 | HASBRO BRADLEY INC | \$50.875 | \$51.375 | \$50.500 | In Range | In Range |
| 9/14/1984 | HASBRO BRADLEY INC | \$51.000 | \$51.375 | \$50.500 | In Range | In Range |
| 9/18/1984 | INTERCO INC | \$59.625 | \$60.000 | \$59.625 | In Range | In Range |
| 9/18/1984 | INTERCO INC | \$59.750 | \$60.000 | \$59.625 | In Range | In Range |
| 9/18/1984 | INTERCO INC | \$59.875 | \$60.000 | \$59.625 | In Range | In Range |
| 9/18/1984 | INTERCO INC | \$60.000 | \$60.000 | \$59.625 | In Range | In Range |
| 9/21/1984 | BRISTOL MYERS CO | \$48.750 | \$48.250 | \$47.125 | Above | \$0.500 |
| 9/21/1984 | BRISTOL MYERS CO | \$49.125 | \$48.250 | \$47.125 | Above | \$0.875 |
| 11/13/1984 | SHELLER GLOBE CORP | \$25.625 | \$25.875 | \$25.125 | In Range | In Range |
| 11/13/1984 | SHELLER GLOBE CORP | \$25.750 | \$25.875 | \$25.125 | In Range | In Range |
| 11/28/1984 | BRISTOL MYERS CO | \$49.125 | \$49.875 | \$48.875 | In Range | In Range |
| 11/28/1984 | BRISTOL MYERS CO | \$49.250 | \$49.875 | \$48.875 | In Range | In Range |
| 11/28/1984 | BRISTOL MYERS CO | \$49.375 | \$49.875 | \$48.875 | In Range | In Range |
| 11/28/1984 | BRISTOL MYERS CO | \$49.500 | \$49.875 | \$48.875 | In Range | In Range |
| 11/28/1984 | BRISTOL MYERS CO | \$49.625 | \$49.875 | \$48.875 | In Range | In Range |
| 11/28/1984 | BRISTOL MYERS CO | \$49.750 | \$49.875 | \$48.875 | In Range | In Range |
| 12/3/1984 | AVCO CORP | \$48.375 | \$49.000 | \$48.750 | Below | \$0.375 |
| 12/3/1984 | AVCO CORP | \$48.500 | \$49.000 | \$48.750 | Below | \$0.250 |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 12/3/1984 | AVCO CORP | \$48.625 | \$49.000 | \$48.750 | Below | \$0.125 |
| 12/3/1984 | AVCO CORP | \$48.750 | \$49.000 | \$48.750 | In Range | In Range |
| 12/4/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.125 | \$34.000 | \$33.000 | In Range | In Range |
| 12/4/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.250 | \$34.000 | \$33.000 | In Range | In Range |
| 12/4/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.375 | \$34.000 | \$33.000 | In Range | In Range |
| 12/4/1984 | HOUSEHOLD INTERNATIONAL INC | \$33.500 | \$34.000 | \$33.000 | In Range | In Range |
| 12/4/1984 | OWENS ILL INC | \$39.750 | \$39.875 | \$39.750 | In Range | In Range |
| 12/4/1984 | OWENS ILL INC | \$39.875 | \$39.875 | \$39.750 | In Range | In Range |
| 12/12/1984 | BELL & HOWELL CO | \$23.500 | \$23.875 | \$23.500 | In Range | In Range |
| 12/12/1984 | BELL & HOWELL CO | \$23.625 | \$23.875 | \$23.500 | In Range | In Range |
| 12/12/1984 | INTERCO INC | \$60.125 | \$61.000 | \$58.750 | In Range | In Range |
| 12/12/1984 | INTERCO INC | \$60.250 | \$61.000 | \$58.750 | In Range | In Range |
| 12/12/1984 | INTERCO INC | \$60.375 | \$61.000 | \$58.750 | In Range | In Range |
| 12/12/1984 | INTERCO INC | \$60.500 | \$61.000 | \$58.750 | In Range | In Range |
| 12/12/1984 | INTERCO INC | \$60.625 | \$61.000 | \$58.750 | In Range | In Range |
| 12/13/1984 | BEATRICE FOODS CO | \$30.125 | \$30.625 | \$30.125 | In Range | In Range |
| 12/13/1984 | BEATRICE FOODS CO | \$30.250 | \$30.625 | \$30.125 | In Range | In Range |
| 12/13/1984 | BEATRICE FOODS CO | \$30.375 | \$30.625 | \$30.125 | In Range | In Range |
| 12/13/1984 | BEATRICE FOODS CO | \$30.500 | \$30.625 | \$30.125 | In Range | In Range |
| 12/18/1984 | ATLANTIC RICHFIELD CO | \$44.125 | \$44.625 | \$43.750 | In Range | In Range |
| 12/18/1984 | ATLANTIC RICHFIELD CO | \$44.250 | \$44.625 | \$43.750 | In Range | In Range |
| 12/18/1984 | ATLANTIC RICHFIELD CO | \$44.375 | \$44.625 | \$43.750 | In Range | In Range |
| 12/18/1984 | ATLANTIC RICHFIELD CO | \$44.500 | \$44.625 | \$43.750 | In Range | In Range |
| 12/18/1984 | I C INDUSTRIES INC | \$27.875 | \$28.500 | \$27.500 | In Range | In Range |
| 12/18/1984 | I C INDUSTRIES INC | \$28.125 | \$28.500 | \$27.500 | In Range | In Range |
| 12/18/1984 | I C INDUSTRIES INC | \$28.250 | \$28.500 | \$27.500 | In Range | In Range |
| 12/18/1984 | I C INDUSTRIES INC | \$28.625 | \$28.500 | \$27.500 | Above | \$0.125 |
| 12/18/1984 | I C INDUSTRIES INC | \$28.875 | \$28.500 | \$27.500 | Above | \$0.375 |
| 12/18/1984 | UNITED STATES GYPSUM CO | \$60.125 | \$61.000 | \$59.250 | In Range | In Range |
| 12/18/1984 | UNITED STATES GYPSUM CO | \$60.250 | \$61.000 | \$59.250 | In Range | In Range |
| 12/18/1984 | UNITED STATES GYPSUM CO | \$60.375 | \$61.000 | \$59.250 | In Range | In Range |
| 12/18/1984 | UNITED STATES GYPSUM CO | \$60.500 | \$61.000 | \$59.250 | In Range | In Range |
| 12/18/1984 | UNITED STATES GYPSUM CO | \$60.625 | \$61.000 | \$59.250 | In Range | In Range |
| 12/18/1984 | UNITED STATES GYPSUM CO | \$60.750 | \$61.000 | \$59.250 | In Range | In Range |
| 12/19/1984 | INTERNATIONAL HARVESTER CO | \$8.500 | \$8.750 | \$8.250 | In Range | In Range |
| 12/19/1984 | INTERNATIONAL HARVESTER CO | \$8.625 | \$8.750 | \$8.250 | In Range | In Range |
| 12/19/1984 | T R W INC | \$71.125 | \$72.250 | \$71.000 | In Range | In Range |
| 12/19/1984 | T R W INC | \$71.250 | \$72.250 | \$71.000 | In Range | In Range |
| 12/19/1984 | T R W INC | \$71.375 | \$72.250 | \$71.000 | In Range | In Range |
| 12/19/1984 | T R W INC | \$71.500 | \$72.250 | \$71.000 | In Range | In Range |
| 12/19/1984 | T R W INC | \$71.625 | \$72.250 | \$71.000 | In Range | In Range |
| 12/19/1984 | T R W INC | \$71.750 | \$72.250 | \$71.000 | In Range | In Range |
| 12/19/1984 | T R W INC | \$71.875 | \$72.250 | \$71.000 | In Range | In Range |
| 12/19/1984 | T R W INC | \$72.375 | \$72.250 | \$71.000 | Above | \$0.125 |
| 12/19/1984 | T R W INC | \$72.875 | \$72.250 | \$71.000 | Above | \$0.625 |
| 12/20/1984 | TEXTRON INC | \$32.750 | \$33.250 | \$32.625 | In Range | In Range |
| 12/20/1984 | TEXTRON INC | \$32.875 | \$33.250 | \$32.625 | In Range | In Range |
| 12/20/1984 | TEXTRON INC | \$33.125 | \$33.250 | \$32.625 | In Range | In Range |
| 2/22/1985 | I C INDUSTRIES INC | \$33.125 | \$33.375 | \$33.125 | In Range | In Range |
| 2/22/1985 | I C INDUSTRIES INC | \$33.250 | \$33.375 | \$33.125 | In Range | In Range |
| 2/27/1985 | BELL & HOWELL CO | \$29.500 | \$30.000 | \$29.500 | In Range | In Range |
| 2/27/1985 | BELL & HOWELL CO | \$29.625 | \$30.000 | \$29.500 | In Range | In Range |
| 2/27/1985 | BELL & HOWELL CO | \$29.750 | \$30.000 | \$29.500 | In Range | In Range |
| 2/27/1985 | BELL & HOWELL CO | \$29.875 | \$30.000 | \$29.500 | In Range | In Range |
| 3/4/1985 | PIEDMONT AVIATION INC | \$31.000 | \$31.750 | \$30.875 | In Range | In Range |
| 3/4/1985 | PIEDMONT AVIATION INC | \$31.125 | \$31.750 | \$30.875 | In Range | In Range |
| 3/4/1985 | PIEDMONT AVIATION INC | \$31.250 | \$31.750 | \$30.875 | In Range | In Range |
| 3/4/1985 | PIEDMONT AVIATION INC | \$31.375 | \$31.750 | \$30.875 | In Range | In Range |
| 3/4/1985 | PIEDMONT AVIATION INC | \$31.500 | \$31.750 | \$30.875 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/5/1985 | INTERNATIONAL HARVESTER CO | \$10.625 | \$10.875 | \$10.500 | In Range | In Range |
| 3/5/1985 | INTERNATIONAL HARVESTER CO | \$10.750 | \$10.875 | \$10.500 | In Range | In Range |
| 3/6/1985 | USLIFE CORP | \$39.000 | \$39.625 | \$38.875 | In Range | In Range |
| 3/6/1985 | USLIFE CORP | \$39.125 | \$39.625 | \$38.875 | In Range | In Range |
| 3/6/1985 | USLIFE CORP | \$39.250 | \$39.625 | \$38.875 | In Range | In Range |
| 3/6/1985 | USLIFE CORP | \$39.375 | \$39.625 | \$38.875 | In Range | In Range |
| 3/6/1985 | USLIFE CORP | \$39.500 | \$39.625 | \$38.875 | In Range | In Range |
| 3/11/1985 | MARTIN MARIETTA CORP | \$49.750 | \$50.625 | \$49.000 | In Range | In Range |
| 3/11/1985 | MARTIN MARIETTA CORP | \$49.875 | \$50.625 | \$49.000 | In Range | In Range |
| 3/11/1985 | MARTIN MARIETTA CORP | \$50.000 | \$50.625 | \$49.000 | In Range | In Range |
| 3/11/1985 | MARTIN MARIETTA CORP | \$50.125 | \$50.625 | \$49.000 | In Range | In Range |
| 3/11/1985 | MARTIN MARIETTA CORP | \$50.250 | \$50.625 | \$49.000 | In Range | In Range |
| 3/11/1985 | MARTIN MARIETTA CORP | \$50.375 | \$50.625 | \$49.000 | In Range | In Range |
| 3/11/1985 | MARTIN MARIETTA CORP | \$50.500 | \$50.625 | \$49.000 | In Range | In Range |
| 3/14/1985 | ASSOCIATED DRY GOODS CORP | \$57.250 | \$57.625 | \$57.250 | In Range | In Range |
| 3/14/1985 | ASSOCIATED DRY GOODS CORP | \$57.375 | \$57.625 | \$57.250 | In Range | In Range |
| 3/14/1985 | ASSOCIATED DRY GOODS CORP | \$57.500 | \$57.625 | \$57.250 | In Range | In Range |
| 3/14/1985 | ASSOCIATED DRY GOODS CORP | \$57.625 | \$57.625 | \$57.250 | In Range | In Range |
| 3/15/1985 | KINDER CARE LEARNING CTRS INC | \$16.625 | \$17.000 | \$16.250 | In Range | In Range |
| 3/15/1985 | KINDER CARE LEARNING CTRS INC | \$16.750 | \$17.000 | \$16.250 | In Range | In Range |
| 3/15/1985 | KINDER CARE LEARNING CTRS INC | \$16.875 | \$17.000 | \$16.250 | In Range | In Range |
| 3/19/1985 | KATY INDUSTRIES INC | \$38.500 | \$39.250 | \$35.250 | In Range | In Range |
| 3/19/1985 | KATY INDUSTRIES INC | \$38.625 | \$39.250 | \$35.250 | In Range | In Range |
| 3/19/1985 | KATY INDUSTRIES INC | \$38.750 | \$39.250 | \$35.250 | In Range | In Range |
| 3/19/1985 | KATY INDUSTRIES INC | \$38.875 | \$39.250 | \$35.250 | In Range | In Range |
| 3/19/1985 | KATY INDUSTRIES INC | \$39.000 | \$39.250 | \$35.250 | In Range | In Range |
| 3/21/1985 | STORER COMMUNICATIONS INC | \$73.625 | \$75.000 | \$72.375 | In Range | In Range |
| 3/21/1985 | STORER COMMUNICATIONS INC | \$73.750 | \$75.000 | \$72.375 | In Range | In Range |
| 3/21/1985 | STORER COMMUNICATIONS INC | \$73.875 | \$75.000 | \$72.375 | In Range | In Range |
| 3/21/1985 | STORER COMMUNICATIONS INC | \$74.000 | \$75.000 | \$72.375 | In Range | In Range |
| 3/21/1985 | STORER COMMUNICATIONS INC | \$74.250 | \$75.000 | \$72.375 | In Range | In Range |
| 3/21/1985 | STORER COMMUNICATIONS INC | \$74.375 | \$75.000 | \$72.375 | In Range | In Range |
| 3/22/1985 | LEAR SIEGLER INC | \$47.250 | \$48.375 | \$46.000 | In Range | In Range |
| 3/22/1985 | LEAR SIEGLER INC | \$47.375 | \$48.375 | \$46.000 | In Range | In Range |
| 3/22/1985 | LEAR SIEGLER INC | \$47.500 | \$48.375 | \$46.000 | In Range | In Range |
| 3/22/1985 | LEAR SIEGLER INC | \$47.625 | \$48.375 | \$46.000 | In Range | In Range |
| 3/22/1985 | LEAR SIEGLER INC | \$47.750 | \$48.375 | \$46.000 | In Range | In Range |
| 3/22/1985 | LEAR SIEGLER INC | \$47.875 | \$48.375 | \$46.000 | In Range | In Range |
| 3/22/1985 | LEAR SIEGLER INC | \$48.000 | \$48.375 | \$46.000 | In Range | In Range |
| 6/24/1985 | BOEING CO | \$44.375 | \$43.500 | \$43.125 | Above | \$0.875 |
| 6/25/1985 | BOEING CO | \$44.000 | \$44.625 | \$43.500 | In Range | In Range |
| 6/25/1985 | BOEING CO | \$44.125 | \$44.625 | \$43.500 | In Range | In Range |
| 6/25/1985 | BOEING CO | \$44.250 | \$44.625 | \$43.500 | In Range | In Range |
| 6/25/1985 | BOEING CO | \$44.375 | \$44.625 | \$43.500 | In Range | In Range |
| 6/25/1985 | BOEING CO | \$44.500 | \$44.625 | \$43.500 | In Range | In Range |
| 6/28/1985 | CLUETT PEABODY & CO INC | \$35.500 | \$36.375 | \$35.000 | In Range | In Range |
| 6/28/1985 | CLUETT PEABODY & CO INC | \$35.625 | \$36.375 | \$35.000 | In Range | In Range |
| 6/28/1985 | CLUETT PEABODY & CO INC | \$35.750 | \$36.375 | \$35.000 | In Range | In Range |
| 6/28/1985 | CLUETT PEABODY & CO INC | \$35.875 | \$36.375 | \$35.000 | In Range | In Range |
| 6/28/1985 | CLUETT PEABODY & CO INC | \$36.000 | \$36.375 | \$35.000 | In Range | In Range |
| 6/28/1985 | CLUETT PEABODY & CO INC | \$36.125 | \$36.375 | \$35.000 | In Range | In Range |
| 6/28/1985 | CLUETT PEABODY & CO INC | \$36.250 | \$36.375 | \$35.000 | In Range | In Range |
| 6/28/1985 | INTERCO INC | \$66.625 | \$67.125 | \$66.625 | In Range | In Range |
| 6/28/1985 | INTERCO INC | \$66.750 | \$67.125 | \$66.625 | In Range | In Range |
| 6/28/1985 | INTERCO INC | \$66.875 | \$67.125 | \$66.625 | In Range | In Range |
| 6/28/1985 | INTERCO INC | \$67.000 | \$67.125 | \$66.625 | In Range | In Range |
| 7/1/1985 | F M C CORP | \$68.250 | \$69.375 | \$68.000 | In Range | In Range |
| 7/1/1985 | F M C CORP | \$68.375 | \$69.375 | \$68.000 | In Range | In Range |
| 7/1/1985 | F M C CORP | \$68.500 | \$69.375 | \$68.000 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 7/1/1985 | F M C CORP | \$68.625 | \$69.375 | \$68.000 | In Range | In Range |
| 7/1/1985 | F M C CORP | \$68.750 | \$69.375 | \$68.000 | In Range | In Range |
| 7/1/1985 | F M C CORP | \$68.875 | \$69.375 | \$68.000 | In Range | In Range |
| 7/1/1985 | F M C CORP | \$69.000 | \$69.375 | \$68.000 | In Range | In Range |
| 7/2/1985 | BELL & HOWELL CO | \$33.125 | \$33.500 | \$33.125 | In Range | In Range |
| 7/2/1985 | BELL & HOWELL CO | \$33.250 | \$33.500 | \$33.125 | In Range | In Range |
| 7/2/1985 | BELL & HOWELL CO | \$33.375 | \$33.500 | \$33.125 | In Range | In Range |
| 7/2/1985 | BOEING CO | \$44.125 | \$46.375 | \$45.375 | Below | \$1.250 |
| 7/2/1985 | OWENS ILL INC | \$47.125 | \$47.500 | \$47.125 | In Range | In Range |
| 7/2/1985 | OWENS ILL INC | \$47.250 | \$47.500 | \$47.125 | In Range | In Range |
| 7/2/1985 | OWENS ILL INC | \$47.375 | \$47.500 | \$47.125 | In Range | In Range |
| 7/2/1985 | OWENS ILL INC | \$47.500 | \$47.500 | \$47.125 | In Range | In Range |
| 7/8/1985 | CLUETT PEABODY & CO INC | \$35.750 | \$36.250 | \$35.250 | In Range | In Range |
| 7/8/1985 | INTERNATIONAL HARVESTER CO | \$8.250 | \$8.375 | \$8.125 | In Range | In Range |
| 7/8/1985 | INTERNATIONAL HARVESTER CO | \$8.375 | \$8.375 | \$8.125 | In Range | In Range |
| 7/9/1985 | UNITED STATES GYPSUM CO | \$43.375 | \$44.000 | \$42.500 | In Range | In Range |
| 7/9/1985 | UNITED STATES GYPSUM CO | \$43.500 | \$44.000 | \$42.500 | In Range | In Range |
| 7/9/1985 | UNITED STATES GYPSUM CO | \$43.625 | \$44.000 | \$42.500 | In Range | In Range |
| 7/11/1985 | BRISTOL MYERS CO | \$64.250 | \$65.250 | \$64.250 | In Range | In Range |
| 7/11/1985 | BRISTOL MYERS CO | \$64.375 | \$65.250 | \$64.250 | In Range | In Range |
| 7/11/1985 | BRISTOL MYERS CO | \$64.500 | \$65.250 | \$64.250 | In Range | In Range |
| 7/11/1985 | BRISTOL MYERS CO | \$64.625 | \$65.250 | \$64.250 | In Range | In Range |
| 7/11/1985 | BRISTOL MYERS CO | \$64.875 | \$65.250 | \$64.250 | In Range | In Range |
| 7/11/1985 | BRISTOL MYERS CO | \$65.000 | \$65.250 | \$64.250 | In Range | In Range |
| 7/11/1985 | RESEARCH COTTRELL INC | \$24.375 | \$24.880 | \$24.380 | Below | \$0.005 |
| 7/11/1985 | RESEARCH COTTRELL INC | \$24.500 | \$24.880 | \$24.380 | In Range | In Range |
| 7/11/1985 | RESEARCH COTTRELL INC | \$24.625 | \$24.880 | \$24.380 | In Range | In Range |
| 7/11/1985 | RESEARCH COTTRELL INC | \$24.750 | \$24.880 | \$24.380 | In Range | In Range |
| 7/11/1985 | SUN INC | \$49.500 | \$50.125 | \$49.500 | In Range | In Range |
| 7/11/1985 | SUN INC | \$49.625 | \$50.125 | \$49.500 | In Range | In Range |
| 7/11/1985 | SUN INC | \$49.750 | \$50.125 | \$49.500 | In Range | In Range |
| 7/11/1985 | SUN INC | \$49.875 | \$50.125 | \$49.500 | In Range | In Range |
| 7/11/1985 | SUN INC | \$50.000 | \$50.125 | \$49.500 | In Range | In Range |
| 7/12/1985 | F M C CORP | \$69.000 | \$68.000 | \$67.625 | Above | \$1.000 |
| 7/12/1985 | SOUTHWEST AIRLINES CO | \$29.625 | \$30.375 | \$29.000 | In Range | In Range |
| 7/12/1985 | SOUTHWEST AIRLINES CO | \$29.750 | \$30.375 | \$29.000 | In Range | In Range |
| 7/12/1985 | SOUTHWEST AIRLINES CO | \$29.875 | \$30.375 | \$29.000 | In Range | In Range |
| 7/12/1985 | SOUTHWEST AIRLINES CO | \$30.000 | \$30.375 | \$29.000 | In Range | In Range |
| 7/12/1985 | SOUTHWEST AIRLINES CO | \$30.125 | \$30.375 | \$29.000 | In Range | In Range |
| 7/12/1985 | TRI STAR PICTURES INC | \$9.250 | \$9.880 | \$9.750 | Below | \$0.500 |
| 7/16/1985 | T R W INC | \$78.750 | \$77.750 | \$76.875 | Above | \$1.000 |
| 7/17/1985 | TELEPICTURES CORP | \$28.000 | \$28.750 | \$27.500 | In Range | In Range |
| 7/17/1985 | TELEPICTURES CORP | \$28.125 | \$28.750 | \$27.500 | In Range | In Range |
| 7/17/1985 | TELEPICTURES CORP | \$28.250 | \$28.750 | \$27.500 | In Range | In Range |
| 7/17/1985 | TELEPICTURES CORP | \$28.375 | \$28.750 | \$27.500 | In Range | In Range |
| 7/17/1985 | TELEPICTURES CORP | \$28.500 | \$28.750 | \$27.500 | In Range | In Range |
| 7/18/1985 | BRISTOL MYERS CO | \$64.875 | \$64.750 | \$63.000 | Above | \$0.125 |
| 7/18/1985 | T R W INC | \$78.375 | \$79.500 | \$77.250 | In Range | In Range |
| 7/18/1985 | T R W INC | \$78.500 | \$79.500 | \$77.250 | In Range | In Range |
| 7/18/1985 | T R W INC | \$78.625 | \$79.500 | \$77.250 | In Range | In Range |
| 7/18/1985 | T R W INC | \$78.750 | \$79.500 | \$77.250 | In Range | In Range |
| 7/18/1985 | T R W INC | \$78.875 | \$79.500 | \$77.250 | In Range | In Range |
| 7/18/1985 | T R W INC | \$79.000 | \$79.500 | \$77.250 | In Range | In Range |
| 7/18/1985 | T R W INC | \$79.125 | \$79.500 | \$77.250 | In Range | In Range |
| 7/18/1985 | T R W INC | \$79.250 | \$79.500 | \$77.250 | In Range | In Range |
| 7/19/1985 | SOUTHWEST AIRLINES CO | \$29.750 | \$30.625 | \$29.875 | Below | \$0.125 |
| 7/23/1985 | ALLIED CORP | \$45.000 | \$45.625 | \$44.750 | In Range | In Range |
| 7/23/1985 | ALLIED CORP | \$45.125 | \$45.625 | \$44.750 | In Range | In Range |
| 7/23/1985 | ALLIED CORP | \$45.250 | \$45.625 | \$44.750 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

Exhibit 6

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 7/23/1985 | ALLIED CORP | \$45.375 | \$45.625 | \$44.750 | In Range | In Range |
| 7/23/1985 | ALLIED CORP | \$45.500 | \$45.625 | \$44.750 | In Range | In Range |
| 7/25/1985 | INTERNATIONAL HARVESTER CO | \$9.500 | \$9.750 | \$9.375 | In Range | In Range |
| 7/25/1985 | INTERNATIONAL HARVESTER CO | \$9.625 | \$9.750 | \$9.375 | In Range | In Range |
| 7/25/1985 | LAIDLAW INDUSTRIES INC | \$18.250 | \$18.500 | \$18.000 | In Range | In Range |
| 7/26/1985 | LAIDLAW INDUSTRIES INC | \$18.250 | \$18.500 | \$18.250 | In Range | In Range |
| 7/26/1985 | LAIDLAW INDUSTRIES INC | \$18.375 | \$18.500 | \$18.250 | In Range | In Range |
| 7/26/1985 | LAIDLAW INDUSTRIES INC | \$18.500 | \$18.500 | \$18.250 | In Range | In Range |
| 11/22/1985 | HARTMARX CORP | \$35.500 | \$36.125 | \$35.500 | In Range | In Range |
| 11/22/1985 | HARTMARX CORP | \$35.625 | \$36.125 | \$35.500 | In Range | In Range |
| 11/22/1985 | HARTMARX CORP | \$35.750 | \$36.125 | \$35.500 | In Range | In Range |
| 11/22/1985 | HARTMARX CORP | \$35.875 | \$36.125 | \$35.500 | In Range | In Range |
| 11/22/1985 | HARTMARX CORP | \$36.000 | \$36.125 | \$35.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$64.500 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$64.625 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$65.000 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$65.125 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$65.250 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$65.375 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$65.500 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$65.625 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | BRISTOL MYERS CO | \$65.750 | \$65.875 | \$64.500 | In Range | In Range |
| 11/27/1985 | T R W INC | \$78.250 | \$79.000 | \$78.125 | In Range | In Range |
| 11/27/1985 | T R W INC | \$78.375 | \$79.000 | \$78.125 | In Range | In Range |
| 11/27/1985 | T R W INC | \$78.500 | \$79.000 | \$78.125 | In Range | In Range |
| 11/27/1985 | T R W INC | \$78.625 | \$79.000 | \$78.125 | In Range | In Range |
| 11/27/1985 | T R W INC | \$78.750 | \$79.000 | \$78.125 | In Range | In Range |
| 12/5/1985 | AMERICAN EXPRESS CO | \$50.250 | \$51.500 | \$50.125 | In Range | In Range |
| 12/5/1985 | AMERICAN EXPRESS CO | \$50.375 | \$51.500 | \$50.125 | In Range | In Range |
| 12/5/1985 | AMERICAN EXPRESS CO | \$50.500 | \$51.500 | \$50.125 | In Range | In Range |
| 12/5/1985 | AMERICAN EXPRESS CO | \$50.625 | \$51.500 | \$50.125 | In Range | In Range |
| 12/5/1985 | AMERICAN EXPRESS CO | \$50.750 | \$51.500 | \$50.125 | In Range | In Range |
| 12/5/1985 | AMERICAN EXPRESS CO | \$50.875 | \$51.500 | \$50.125 | In Range | In Range |
| 12/5/1985 | AMERICAN EXPRESS CO | \$51.000 | \$51.500 | \$50.125 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$69.500 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$69.625 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$69.875 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$70.000 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$70.125 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$70.250 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$70.375 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$70.500 | \$70.750 | \$69.000 | In Range | In Range |
| 12/10/1985 | F M C CORP | \$70.625 | \$70.750 | \$69.000 | In Range | In Range |
| 12/13/1985 | FORUM GROUP INC | \$11.125 | \$11.500 | \$11.125 | In Range | In Range |
| 12/13/1985 | FORUM GROUP INC | \$11.250 | \$11.500 | \$11.125 | In Range | In Range |
| 12/13/1985 | FORUM GROUP INC | \$11.375 | \$11.500 | \$11.125 | In Range | In Range |
| 12/16/1985 | AMERICAN GENERAL CORP | \$34.000 | \$35.000 | \$32.875 | In Range | In Range |
| 12/16/1985 | AMERICAN GENERAL CORP | \$34.125 | \$35.000 | \$32.875 | In Range | In Range |
| 12/16/1985 | AMERICAN GENERAL CORP | \$34.250 | \$35.000 | \$32.875 | In Range | In Range |
| 12/16/1985 | AMERICAN GENERAL CORP | \$34.375 | \$35.000 | \$32.875 | In Range | In Range |
| 12/16/1985 | AMERICAN GENERAL CORP | \$34.500 | \$35.000 | \$32.875 | In Range | In Range |
| 12/17/1985 | ZENITH NATIONAL INSURANCE CORP | \$23.750 | \$24.250 | \$23.750 | In Range | In Range |
| 12/17/1985 | ZENITH NATIONAL INSURANCE CORP | \$23.875 | \$24.250 | \$23.750 | In Range | In Range |
| 12/17/1985 | ZENITH NATIONAL INSURANCE CORP | \$24.000 | \$24.250 | \$23.750 | In Range | In Range |
| 12/18/1985 | E R C INTERNATIONAL INC | \$8.000 | \$8.250 | \$7.875 | In Range | In Range |
| 12/18/1985 | E R C INTERNATIONAL INC | \$8.125 | \$8.250 | \$7.875 | In Range | In Range |
| 12/18/1985 | HOUSEHOLD FINANCE CORP | \$42.750 | \$43.375 | \$42.250 | In Range | In Range |
| 12/18/1985 | HOUSEHOLD FINANCE CORP | \$42.875 | \$43.375 | \$42.250 | In Range | In Range |
| 12/18/1985 | HOUSEHOLD INTERNATIONAL INC | \$42.750 | \$43.375 | \$42.250 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|----------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 12/18/1985 | HOUSEHOLD INTERNATIONAL INC | \$42.875 | \$43.375 | \$42.250 | In Range | In Range |
| 12/18/1985 | HOUSEHOLD INTERNATIONAL INC | \$43.000 | \$43.375 | \$42.250 | In Range | In Range |
| 12/18/1985 | HOUSEHOLD INTERNATIONAL INC | \$43.125 | \$43.375 | \$42.250 | In Range | In Range |
| 12/18/1985 | HOUSEHOLD INTERNATIONAL INC | \$43.250 | \$43.375 | \$42.250 | In Range | In Range |
| 12/20/1985 | WETTERAU INC | \$38.000 | \$38.875 | \$38.000 | In Range | In Range |
| 12/20/1985 | WETTERAU INC | \$38.125 | \$38.875 | \$38.000 | In Range | In Range |
| 12/20/1985 | WETTERAU INC | \$38.250 | \$38.875 | \$38.000 | In Range | In Range |
| 12/20/1985 | WETTERAU INC | \$38.375 | \$38.875 | \$38.000 | In Range | In Range |
| 12/20/1985 | WETTERAU INC | \$38.500 | \$38.875 | \$38.000 | In Range | In Range |
| 12/20/1985 | WETTERAU INC | \$38.625 | \$38.875 | \$38.000 | In Range | In Range |
| 2/12/1986 | N W A INC | \$61.250 | \$48.875 | \$48.250 | Above | \$12.375 |
| 2/28/1986 | C S X CORP | \$35.875 | \$36.375 | \$35.625 | In Range | In Range |
| 2/28/1986 | C S X CORP | \$36.125 | \$36.375 | \$35.625 | In Range | In Range |
| 2/28/1986 | C S X CORP | \$36.250 | \$36.375 | \$35.625 | In Range | In Range |
| 3/4/1986 | AMERICAN GENERAL CORP | \$40.125 | \$40.875 | \$39.500 | In Range | In Range |
| 3/4/1986 | AMERICAN GENERAL CORP | \$40.250 | \$40.875 | \$39.500 | In Range | In Range |
| 3/4/1986 | AMERICAN GENERAL CORP | \$40.375 | \$40.875 | \$39.500 | In Range | In Range |
| 3/4/1986 | AMERICAN GENERAL CORP | \$40.500 | \$40.875 | \$39.500 | In Range | In Range |
| 3/4/1986 | AMERICAN GENERAL CORP | \$40.625 | \$40.875 | \$39.500 | In Range | In Range |
| 3/4/1986 | AMERICAN GENERAL CORP | \$40.750 | \$40.875 | \$39.500 | In Range | In Range |
| 3/6/1986 | OWENS ILL INC | \$64.750 | \$65.750 | \$64.000 | In Range | In Range |
| 3/6/1986 | OWENS ILL INC | \$64.875 | \$65.750 | \$64.000 | In Range | In Range |
| 3/7/1986 | AMERICAN INTERNATIONAL GROUP INC | \$128.125 | \$131.250 | \$126.875 | In Range | In Range |
| 3/7/1986 | AMERICAN INTERNATIONAL GROUP INC | \$128.250 | \$131.250 | \$126.875 | In Range | In Range |
| 3/7/1986 | AMERICAN INTERNATIONAL GROUP INC | \$130.250 | \$131.250 | \$126.875 | In Range | In Range |
| 3/7/1986 | AMERICAN INTERNATIONAL GROUP INC | \$130.375 | \$131.250 | \$126.875 | In Range | In Range |
| 3/7/1986 | NEWORLD BK FRO SVGS BOSTON MAS | \$23.250 | \$23.875 | \$23.375 | Below | \$0.125 |
| 3/7/1986 | NEWORLD BK FRO SVGS BOSTON MAS | \$23.375 | \$23.875 | \$23.375 | In Range | In Range |
| 3/7/1986 | NEWORLD BK FRO SVGS BOSTON MAS | \$23.500 | \$23.875 | \$23.375 | In Range | In Range |
| 3/7/1986 | NEWORLD BK FRO SVGS BOSTON MAS | \$23.625 | \$23.875 | \$23.375 | In Range | In Range |
| 3/7/1986 | NEWORLD BK FRO SVGS BOSTON MAS | \$23.750 | \$23.875 | \$23.375 | In Range | In Range |
| 3/7/1986 | NEWORLD BK FRO SVGS BOSTON MAS | \$23.625 | \$23.875 | \$23.375 | Above | \$1.750 |
| 3/12/1986 | ATLANTIC RICHFIELD CO | \$52.125 | \$53.250 | \$51.250 | In Range | In Range |
| 3/12/1986 | ATLANTIC RICHFIELD CO | \$52.250 | \$53.250 | \$51.250 | In Range | In Range |
| 3/12/1986 | ATLANTIC RICHFIELD CO | \$52.375 | \$53.250 | \$51.250 | In Range | In Range |
| 3/12/1986 | ATLANTIC RICHFIELD CO | \$52.500 | \$53.250 | \$51.250 | In Range | In Range |
| 3/12/1986 | ATLANTIC RICHFIELD CO | \$52.625 | \$53.250 | \$51.250 | In Range | In Range |
| 3/12/1986 | ATLANTIC RICHFIELD CO | \$52.750 | \$53.250 | \$51.250 | In Range | In Range |
| 3/12/1986 | CHAMPION INTERNATIONAL CORP | \$28.750 | \$29.500 | \$28.625 | In Range | In Range |
| 3/12/1986 | CHAMPION INTERNATIONAL CORP | \$28.875 | \$29.500 | \$28.625 | In Range | In Range |
| 3/12/1986 | CHAMPION INTERNATIONAL CORP | \$29.000 | \$29.500 | \$28.625 | In Range | In Range |
| 3/12/1986 | CHAMPION INTERNATIONAL CORP | \$29.125 | \$29.500 | \$28.625 | In Range | In Range |
| 3/12/1986 | CHAMPION INTERNATIONAL CORP | \$29.250 | \$29.500 | \$28.625 | In Range | In Range |
| 3/12/1986 | CHAMPION INTERNATIONAL CORP | \$29.375 | \$29.500 | \$28.625 | In Range | In Range |
| 3/12/1986 | SUN OIL CO | \$50.250 | \$51.250 | \$49.000 | In Range | In Range |
| 3/12/1986 | SUN OIL CO | \$50.375 | \$51.250 | \$49.000 | In Range | In Range |
| 3/12/1986 | SUN OIL CO | \$50.500 | \$51.250 | \$49.000 | In Range | In Range |
| 3/12/1986 | SUN OIL CO | \$50.625 | \$51.250 | \$49.000 | In Range | In Range |
| 3/12/1986 | SUN OIL CO | \$50.750 | \$51.250 | \$49.000 | In Range | In Range |
| 3/14/1986 | HOUSEHOLD INTERNATIONAL INC | \$46.500 | \$47.000 | \$46.500 | In Range | In Range |
| 3/14/1986 | HOUSEHOLD INTERNATIONAL INC | \$46.625 | \$47.000 | \$46.500 | In Range | In Range |
| 3/14/1986 | HOUSEHOLD INTERNATIONAL INC | \$46.750 | \$47.000 | \$46.500 | In Range | In Range |
| 3/14/1986 | HOUSEHOLD INTERNATIONAL INC | \$46.875 | \$47.000 | \$46.500 | In Range | In Range |
| 3/21/1986 | DIGITAL EQUIPMENT CORP | \$158.000 | \$158.375 | \$153.250 | In Range | In Range |
| 3/21/1986 | DIGITAL EQUIPMENT CORP | \$158.125 | \$158.375 | \$153.250 | In Range | In Range |
| 3/21/1986 | DIGITAL EQUIPMENT CORP | \$159.375 | \$158.375 | \$153.250 | Above | \$1.000 |
| 3/21/1986 | DIGITAL EQUIPMENT CORP | \$159.500 | \$158.375 | \$153.250 | Above | \$1.125 |
| 3/21/1986 | DIGITAL EQUIPMENT CORP | \$159.750 | \$158.375 | \$153.250 | Above | \$1.375 |
| 3/21/1986 | DIGITAL EQUIPMENT CORP | \$159.875 | \$158.375 | \$153.250 | Above | \$1.500 |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 11/10/1986 | HOLIDAY CORP | \$74.250 | \$73.625 | \$71.000 | Above | \$0.625 |
| 11/10/1986 | HOLIDAY CORP | \$74.375 | \$73.625 | \$71.000 | Above | \$0.750 |
| 11/10/1986 | HOLIDAY CORP | \$74.625 | \$73.625 | \$71.000 | Above | \$1.000 |
| 11/10/1986 | HOLIDAY CORP | \$74.750 | \$73.625 | \$71.000 | Above | \$1.125 |
| 11/11/1986 | HOLIDAY CORP | \$74.250 | \$76.375 | \$73.125 | In Range | In Range |
| 11/11/1986 | HOLIDAY CORP | \$74.375 | \$76.375 | \$73.125 | In Range | In Range |
| 11/11/1986 | HOLIDAY CORP | \$74.500 | \$76.375 | \$73.125 | In Range | In Range |
| 11/11/1986 | HOLIDAY CORP | \$74.625 | \$76.375 | \$73.125 | In Range | In Range |
| 11/11/1986 | HOLIDAY CORP | \$74.750 | \$76.375 | \$73.125 | In Range | In Range |
| 11/11/1986 | HOLIDAY CORP | \$75.250 | \$76.375 | \$73.125 | In Range | In Range |
| 11/12/1986 | HOLIDAY CORP | \$74.875 | \$81.000 | \$75.750 | Below | \$0.875 |
| 11/12/1986 | HOLIDAY CORP | \$75.000 | \$81.000 | \$75.750 | Below | \$0.750 |
| 11/12/1986 | WOOLWORTH F W CO | \$44.000 | \$44.750 | \$44.375 | Below | \$0.375 |
| 11/12/1986 | WOOLWORTH F W CO | \$44.125 | \$44.750 | \$44.375 | Below | \$0.250 |
| 11/14/1986 | WOOLWORTH F W CO | \$44.000 | \$44.500 | \$43.875 | In Range | In Range |
| 11/14/1986 | WOOLWORTH F W CO | \$44.125 | \$44.500 | \$43.875 | In Range | In Range |
| 11/14/1986 | WOOLWORTH F W CO | \$44.250 | \$44.500 | \$43.875 | In Range | In Range |
| 11/14/1986 | WOOLWORTH F W CO | \$74.125 | \$44.500 | \$43.875 | Above | \$29.625 |
| 11/16/1986 | HOLIDAY CORP | \$74.750 | Weekend | Weekend | Weekend | Weekend |
| 11/17/1986 | C S X CORP | \$28.875 | \$29.375 | \$28.875 | In Range | In Range |
| 11/17/1986 | C S X CORP | \$29.000 | \$29.375 | \$28.875 | In Range | In Range |
| 11/17/1986 | C S X CORP | \$29.125 | \$29.375 | \$28.875 | In Range | In Range |
| 11/17/1986 | PAINE WEBBER INC | \$34.250 | \$35.500 | \$34.125 | In Range | In Range |
| 11/17/1986 | PAINE WEBBER INC | \$34.375 | \$35.500 | \$34.125 | In Range | In Range |
| 11/17/1986 | PAINE WEBBER INC | \$34.500 | \$35.500 | \$34.125 | In Range | In Range |
| 11/17/1986 | PAINE WEBBER INC | \$34.625 | \$35.500 | \$34.125 | In Range | In Range |
| 11/17/1986 | PAINE WEBBER INC | \$34.750 | \$35.500 | \$34.125 | In Range | In Range |
| 11/17/1986 | PAINE WEBBER INC | \$34.875 | \$35.500 | \$34.125 | In Range | In Range |
| 11/17/1986 | PAINE WEBBER INC | \$74.750 | \$35.500 | \$34.125 | Above | \$39.250 |
| 11/17/1986 | U S G CORP | \$40.375 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | U S G CORP | \$40.500 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | U S G CORP | \$40.625 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | U S G CORP | \$40.750 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | U S G CORP | \$40.875 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | U S G CORP | \$41.000 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | U S G CORP | \$41.125 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | U S G CORP | \$41.250 | \$41.750 | \$40.000 | In Range | In Range |
| 11/17/1986 | WOOLWORTH F W CO | \$44.125 | \$43.875 | \$42.750 | Above | \$0.250 |
| 11/18/1986 | HOLIDAY CORP | \$74.250 | \$72.750 | \$70.000 | Above | \$1.500 |
| 11/18/1986 | HOLIDAY CORP | \$74.625 | \$72.750 | \$70.000 | Above | \$1.875 |
| 11/19/1986 | C S X CORP | \$29.000 | \$28.250 | \$27.500 | Above | \$0.750 |
| 11/19/1986 | C S X CORP | \$29.125 | \$28.250 | \$27.500 | Above | \$0.875 |
| 11/20/1986 | SUN OIL CO | \$56.375 | \$57.250 | \$56.000 | In Range | In Range |
| 11/20/1986 | SUN OIL CO | \$56.500 | \$57.250 | \$56.000 | In Range | In Range |
| 11/20/1986 | SUN OIL CO | \$56.625 | \$57.250 | \$56.000 | In Range | In Range |
| 11/21/1986 | BRISTOL MYERS CO | \$72.250 | \$78.000 | \$76.250 | Below | \$4.000 |
| 11/21/1986 | BRISTOL MYERS CO | \$76.750 | \$78.000 | \$76.250 | In Range | In Range |
| 11/21/1986 | BRISTOL MYERS CO | \$76.875 | \$78.000 | \$76.250 | In Range | In Range |
| 11/21/1986 | BRISTOL MYERS CO | \$77.000 | \$78.000 | \$76.250 | In Range | In Range |
| 11/21/1986 | BRISTOL MYERS CO | \$77.125 | \$78.000 | \$76.250 | In Range | In Range |
| 11/21/1986 | BRISTOL MYERS CO | \$77.250 | \$78.000 | \$76.250 | In Range | In Range |
| 11/21/1986 | EATON CORP | \$75.000 | \$76.375 | \$73.750 | In Range | In Range |
| 11/21/1986 | EATON CORP | \$75.125 | \$76.375 | \$73.750 | In Range | In Range |
| 11/21/1986 | EATON CORP | \$75.250 | \$76.375 | \$73.750 | In Range | In Range |
| 11/21/1986 | INTERCO INC | \$43.875 | \$44.750 | \$43.500 | In Range | In Range |
| 11/21/1986 | INTERCO INC | \$44.000 | \$44.750 | \$43.500 | In Range | In Range |
| 11/21/1986 | INTERCO INC | \$44.125 | \$44.750 | \$43.500 | In Range | In Range |
| 11/21/1986 | INTERCO INC | \$44.250 | \$44.750 | \$43.500 | In Range | In Range |
| 11/21/1986 | ROCKWELL INTERNATIONAL CORP | \$42.625 | \$43.250 | \$42.125 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 11/21/1986 | ROCKWELL INTERNATIONAL CORP | \$42.750 | \$43.250 | \$42.125 | In Range | In Range |
| 11/21/1986 | ROCKWELL INTERNATIONAL CORP | \$42.875 | \$43.250 | \$42.125 | In Range | In Range |
| 11/21/1986 | WALTER JIM CORP | \$47.250 | \$48.000 | \$46.875 | In Range | In Range |
| 11/21/1986 | WALTER JIM CORP | \$47.375 | \$48.000 | \$46.875 | In Range | In Range |
| 11/21/1986 | WALTER JIM CORP | \$47.500 | \$48.000 | \$46.875 | In Range | In Range |
| 11/21/1986 | WOOLWORTH F W CO | \$44.000 | \$43.125 | \$41.875 | Above | \$0.875 |
| 11/22/1986 | BRISTOL MYERS CO | \$76.750 | Weekend | Weekend | Weekend | Weekend |
| 11/24/1986 | INTERCO INC | \$44.000 | \$44.375 | \$43.750 | In Range | In Range |
| 11/24/1986 | INTERCO INC | \$44.125 | \$44.375 | \$43.750 | In Range | In Range |
| 11/24/1986 | PAINE WEBBER INC | \$34.625 | \$34.750 | \$33.875 | In Range | In Range |
| 11/24/1986 | WALTER JIM CORP | \$47.500 | \$48.000 | \$47.250 | In Range | In Range |
| 11/28/1986 | INTERCO INC | \$43.750 | \$44.125 | \$43.375 | In Range | In Range |
| 12/3/1986 | PAINE WEBBER INC | \$34.875 | \$36.500 | \$33.000 | In Range | In Range |
| 12/3/1986 | PAINE WEBBER INC | \$35.000 | \$36.500 | \$33.000 | In Range | In Range |
| 12/3/1986 | PAINE WEBBER INC | \$35.125 | \$36.500 | \$33.000 | In Range | In Range |
| 12/3/1986 | PAINE WEBBER INC | \$35.250 | \$36.500 | \$33.000 | In Range | In Range |
| 12/3/1986 | PAINE WEBBER INC | \$35.375 | \$36.500 | \$33.000 | In Range | In Range |
| 12/3/1986 | PAINE WEBBER INC | \$35.500 | \$36.500 | \$33.000 | In Range | In Range |
| 12/12/1986 | BELL & HOWELL CO | \$36.750 | \$37.750 | \$36.500 | In Range | In Range |
| 12/12/1986 | BELL & HOWELL CO | \$36.875 | \$37.750 | \$36.500 | In Range | In Range |
| 12/12/1986 | BELL & HOWELL CO | \$37.000 | \$37.750 | \$36.500 | In Range | In Range |
| 12/12/1986 | BELL & HOWELL CO | \$37.125 | \$37.750 | \$36.500 | In Range | In Range |
| 12/12/1986 | CHEMICAL NEW YORK CORP | \$44.250 | \$45.000 | \$44.250 | In Range | In Range |
| 12/12/1986 | CHEMICAL NEW YORK CORP | \$44.375 | \$45.000 | \$44.250 | In Range | In Range |
| 12/12/1986 | N W A INC | \$61.250 | \$62.000 | \$61.125 | In Range | In Range |
| 12/12/1986 | N W A INC | \$61.375 | \$62.000 | \$61.125 | In Range | In Range |
| 12/12/1986 | N W A INC | \$61.625 | \$62.000 | \$61.125 | In Range | In Range |
| 12/12/1986 | N W A INC | \$61.750 | \$62.000 | \$61.125 | In Range | In Range |
| 12/12/1986 | OWENS ILL INC | \$52.000 | \$52.250 | \$50.500 | In Range | In Range |
| 12/15/1986 | AMERICAN GENERAL CORP | \$39.000 | \$39.250 | \$38.250 | In Range | In Range |
| 12/15/1986 | AMERICAN GENERAL CORP | \$39.125 | \$39.250 | \$38.250 | In Range | In Range |
| 12/16/1986 | AMERICAN GENERAL CORP | \$39.000 | \$39.375 | \$39.000 | In Range | In Range |
| 12/16/1986 | AMERICAN GENERAL CORP | \$39.125 | \$39.375 | \$39.000 | In Range | In Range |
| 12/16/1986 | AMERICAN GENERAL CORP | \$39.250 | \$39.375 | \$39.000 | In Range | In Range |
| 12/17/1986 | OWENS ILL INC | \$51.000 | \$51.880 | \$50.630 | In Range | In Range |
| 12/17/1986 | OWENS ILL INC | \$51.125 | \$51.880 | \$50.630 | In Range | In Range |
| 12/17/1986 | OWENS ILL INC | \$51.250 | \$51.880 | \$50.630 | In Range | In Range |
| 12/17/1986 | OWENS ILL INC | \$51.375 | \$51.880 | \$50.630 | In Range | In Range |
| 12/17/1986 | OWENS ILL INC | \$51.500 | \$51.880 | \$50.630 | In Range | In Range |
| 12/17/1986 | OWENS ILL INC | \$51.625 | \$51.880 | \$50.630 | In Range | In Range |
| 12/17/1986 | OWENS ILL INC | \$51.750 | \$51.880 | \$50.630 | In Range | In Range |
| 12/23/1986 | BETHLEHEM STEEL CORP | \$4.875 | \$6.375 | \$6.125 | Below | \$1.250 |
| 2/12/1987 | FIRST PENNSYLVANIA CORP | \$10.125 | \$10.250 | \$10.000 | In Range | In Range |
| 2/12/1987 | FIRST PENNSYLVANIA CORP | \$10.250 | \$10.250 | \$10.000 | In Range | In Range |
| 2/23/1987 | KAUFMAN & BROAD INC | \$21.875 | \$22.250 | \$20.250 | In Range | In Range |
| 2/23/1987 | KAUFMAN & BROAD INC | \$22.000 | \$22.250 | \$20.250 | In Range | In Range |
| 3/4/1987 | PIEDMONT AVIATION INC | \$69.625 | \$71.000 | \$69.500 | In Range | In Range |
| 3/4/1987 | PIEDMONT AVIATION INC | \$69.750 | \$71.000 | \$69.500 | In Range | In Range |
| 3/4/1987 | PIEDMONT AVIATION INC | \$69.875 | \$71.000 | \$69.500 | In Range | In Range |
| 3/5/1987 | PIEDMONT AVIATION INC | \$68.625 | \$69.375 | \$68.000 | In Range | In Range |
| 3/5/1987 | PIEDMONT AVIATION INC | \$68.750 | \$69.375 | \$68.000 | In Range | In Range |
| 3/5/1987 | PIEDMONT AVIATION INC | \$68.875 | \$69.375 | \$68.000 | In Range | In Range |
| 3/5/1987 | PIEDMONT AVIATION INC | \$69.000 | \$69.375 | \$68.000 | In Range | In Range |
| 3/5/1987 | PIEDMONT AVIATION INC | \$69.125 | \$69.375 | \$68.000 | In Range | In Range |
| 3/5/1987 | PIEDMONT AVIATION INC | \$69.250 | \$69.375 | \$68.000 | In Range | In Range |
| 3/6/1987 | PIEDMONT AVIATION INC | \$69.125 | \$69.375 | \$68.125 | In Range | In Range |
| 3/6/1987 | PIEDMONT AVIATION INC | \$69.250 | \$69.375 | \$68.125 | In Range | In Range |
| 3/6/1987 | U S AIRWAYS GROUP INC | \$49.375 | \$51.625 | \$47.500 | In Range | In Range |
| 3/6/1987 | U S AIRWAYS GROUP INC | \$49.500 | \$51.625 | \$47.500 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/6/1987 | U S AIRWAYS GROUP INC | \$49.625 | \$51.625 | \$47.500 | In Range | In Range |
| 3/6/1987 | U S AIRWAYS GROUP INC | \$49.750 | \$51.625 | \$47.500 | In Range | In Range |
| 3/6/1987 | U S AIRWAYS GROUP INC | \$49.875 | \$51.625 | \$47.500 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$87.000 | \$88.500 | \$86.625 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$87.125 | \$88.500 | \$86.625 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$87.250 | \$88.500 | \$86.625 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$87.375 | \$88.500 | \$86.625 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$87.500 | \$88.500 | \$86.625 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$87.625 | \$88.500 | \$86.625 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$88.125 | \$88.500 | \$86.625 | In Range | In Range |
| 3/16/1987 | GENCORP INC | \$88.250 | \$88.500 | \$86.625 | In Range | In Range |
| 3/23/1987 | ANHEUSER BUSCH COS INC | \$35.750 | \$36.500 | \$35.250 | In Range | In Range |
| 3/23/1987 | ANHEUSER BUSCH COS INC | \$35.875 | \$36.500 | \$35.250 | In Range | In Range |
| 3/23/1987 | ANHEUSER BUSCH COS INC | \$36.000 | \$36.500 | \$35.250 | In Range | In Range |
| 3/23/1987 | ANHEUSER BUSCH COS INC | \$36.125 | \$36.500 | \$35.250 | In Range | In Range |
| 3/23/1987 | ANHEUSER BUSCH COS INC | \$36.250 | \$36.500 | \$35.250 | In Range | In Range |
| 3/23/1987 | STONE CONTAINER CORP | \$91.750 | \$94.250 | \$89.250 | In Range | In Range |
| 3/23/1987 | STONE CONTAINER CORP | \$91.875 | \$94.250 | \$89.250 | In Range | In Range |
| 3/23/1987 | STONE CONTAINER CORP | \$92.000 | \$94.250 | \$89.250 | In Range | In Range |
| 3/23/1987 | STONE CONTAINER CORP | \$92.125 | \$94.250 | \$89.250 | In Range | In Range |
| 3/23/1987 | STONE CONTAINER CORP | \$92.250 | \$94.250 | \$89.250 | In Range | In Range |
| 3/23/1987 | STONE CONTAINER CORP | \$92.875 | \$94.250 | \$89.250 | In Range | In Range |
| 3/23/1987 | STONE CONTAINER CORP | \$93.000 | \$94.250 | \$89.250 | In Range | In Range |
| 3/26/1987 | TRANSCO ENERGY CO | \$49.250 | \$50.000 | \$49.125 | In Range | In Range |
| 3/26/1987 | TRANSCO ENERGY CO | \$49.375 | \$50.000 | \$49.125 | In Range | In Range |
| 3/26/1987 | TRANSCO ENERGY CO | \$49.625 | \$50.000 | \$49.125 | In Range | In Range |
| 3/26/1987 | TRANSCO ENERGY CO | \$49.750 | \$50.000 | \$49.125 | In Range | In Range |
| 4/10/1987 | GENCORP INC | \$118.000 | \$118.375 | \$118.000 | In Range | In Range |
| 4/10/1987 | GENCORP INC | \$118.125 | \$118.375 | \$118.000 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$98.000 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$98.125 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$98.375 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$98.500 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$98.625 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$98.750 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$98.875 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$99.000 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$99.125 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$99.250 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$99.375 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$99.500 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$99.750 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | BRISTOL MYERS CO | \$99.875 | \$100.250 | \$97.750 | In Range | In Range |
| 5/5/1987 | MONARCH CAPITAL CORP | \$71.125 | \$72.250 | \$70.500 | In Range | In Range |
| 5/5/1987 | MONARCH CAPITAL CORP | \$71.250 | \$72.250 | \$70.500 | In Range | In Range |
| 5/5/1987 | MONARCH CAPITAL CORP | \$71.375 | \$72.250 | \$70.500 | In Range | In Range |
| 5/5/1987 | MONARCH CAPITAL CORP | \$71.500 | \$72.250 | \$70.500 | In Range | In Range |
| 5/5/1987 | MONARCH CAPITAL CORP | \$71.625 | \$72.250 | \$70.500 | In Range | In Range |
| 5/5/1987 | MONARCH CAPITAL CORP | \$71.750 | \$72.250 | \$70.500 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.000 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.125 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.250 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.375 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.500 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.625 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.750 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$89.875 | \$91.750 | \$87.375 | In Range | In Range |
| 5/6/1987 | EATON CORP | \$90.000 | \$91.750 | \$87.375 | In Range | In Range |
| 5/12/1987 | BRISTOL MYERS CO | \$98.625 | \$98.125 | \$96.500 | Above | \$0.500 |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-----------------------------|--|-------------------------|------------------------|-------------|-----------|
| 5/14/1987 | EATON CORP | \$89.250 | \$86.250 | \$85.500 | Above | \$3.000 |
| 5/14/1987 | EATON CORP | \$89.875 | \$86.250 | \$85.500 | Above | \$3.625 |
| 5/14/1987 | MACMILLAN INC | \$52.250 | \$52.375 | \$50.375 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$52.000 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$52.125 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$52.250 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$52.375 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$52.500 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$52.750 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$52.875 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$53.250 | \$55.500 | \$50.750 | In Range | In Range |
| 5/18/1987 | MACMILLAN INC | \$53.375 | \$55.500 | \$50.750 | In Range | In Range |
| 5/19/1987 | A G S COMPUTERS INC | \$21.000 | \$42.750 | \$41.750 | Below | \$20.750 |
| 5/19/1987 | A G S COMPUTERS INC | \$21.125 | \$42.750 | \$41.750 | Below | \$20.625 |
| 5/19/1987 | A G S COMPUTERS INC | \$21.250 | \$42.750 | \$41.750 | Below | \$20.500 |
| 5/19/1987 | NORTH AMERICAN VENTURES INC | \$5.875 | \$6.250 | \$5.500 | In Range | In Range |
| 5/19/1987 | NORTH AMERICAN VENTURES INC | \$6.000 | \$6.250 | \$5.500 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$114.625 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$114.750 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$115.375 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$115.500 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$115.625 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$115.750 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$116.000 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$116.125 | \$116.750 | \$112.250 | In Range | In Range |
| 5/19/1987 | UNISYS CORP | \$116.250 | \$116.750 | \$112.250 | In Range | In Range |
| 5/20/1987 | ROYALPAR INDUSTRIES INC | \$16.750 | \$17.250 | \$16.250 | In Range | In Range |
| 5/20/1987 | ROYALPAR INDUSTRIES INC | \$16.875 | \$17.250 | \$16.250 | In Range | In Range |
| 5/20/1987 | ROYALPAR INDUSTRIES INC | \$17.000 | \$17.250 | \$16.250 | In Range | In Range |
| 5/21/1987 | ANHEUSER BUSCH COS INC | \$13.125 | \$31.375 | \$30.500 | Below | \$17.375 |
| 5/21/1987 | ANHEUSER BUSCH COS INC | \$31.000 | \$31.375 | \$30.500 | In Range | In Range |
| 5/21/1987 | ANHEUSER BUSCH COS INC | \$31.125 | \$31.375 | \$30.500 | In Range | In Range |
| 5/21/1987 | ANHEUSER BUSCH COS INC | \$31.250 | \$31.375 | \$30.500 | In Range | In Range |
| 11/27/1987 | BELL & HOWELL CO | \$68.125 | \$69.000 | \$67.750 | In Range | In Range |
| 11/27/1987 | BELL & HOWELL CO | \$68.250 | \$69.000 | \$67.750 | In Range | In Range |
| 11/27/1987 | BELL & HOWELL CO | \$68.375 | \$69.000 | \$67.750 | In Range | In Range |
| 11/27/1987 | BELL & HOWELL CO | \$68.500 | \$69.000 | \$67.750 | In Range | In Range |
| 11/27/1987 | BELL & HOWELL CO | \$68.625 | \$69.000 | \$67.750 | In Range | In Range |
| 11/27/1987 | BELL & HOWELL CO | \$68.750 | \$69.000 | \$67.750 | In Range | In Range |
| 11/27/1987 | INTERCO INC | \$31.750 | \$32.375 | \$31.500 | In Range | In Range |
| 11/27/1987 | INTERCO INC | \$31.875 | \$32.375 | \$31.500 | In Range | In Range |
| 11/27/1987 | INTERCO INC | \$32.000 | \$32.375 | \$31.500 | In Range | In Range |
| 11/27/1987 | INTERCO INC | \$32.125 | \$32.375 | \$31.500 | In Range | In Range |
| 11/27/1987 | INTERCO INC | \$32.250 | \$32.375 | \$31.500 | In Range | In Range |
| 12/3/1987 | FIDELCOR INC | \$32.875 | \$33.375 | \$31.625 | In Range | In Range |
| 12/3/1987 | FIDELCOR INC | \$33.000 | \$33.375 | \$31.625 | In Range | In Range |
| 12/3/1987 | FIDELCOR INC | \$33.125 | \$33.375 | \$31.625 | In Range | In Range |
| 12/8/1987 | SUN INC | \$49.875 | \$50.875 | \$48.250 | In Range | In Range |
| 12/8/1987 | SUN INC | \$50.000 | \$50.875 | \$48.250 | In Range | In Range |
| 12/8/1987 | SUN INC | \$50.125 | \$50.875 | \$48.250 | In Range | In Range |
| 12/8/1987 | SUN INC | \$50.250 | \$50.875 | \$48.250 | In Range | In Range |
| 1/4/1988 | ABBOTT LABS | \$48.125 | \$49.250 | \$48.000 | In Range | In Range |
| 2/10/1988 | WOOLWORTH F W CO | \$41.000 | \$41.375 | \$39.625 | In Range | In Range |
| 2/10/1988 | WOOLWORTH F W CO | \$41.125 | \$41.375 | \$39.625 | In Range | In Range |
| 3/4/1988 | A M R CORP DEL | \$43.750 | \$43.875 | \$42.000 | In Range | In Range |
| 3/10/1988 | UNITED CABLE TELEVISION | \$33.000 | \$33.375 | \$32.875 | In Range | In Range |
| 3/10/1988 | UNITED CABLE TELEVISION | \$33.125 | \$33.375 | \$32.875 | In Range | In Range |
| 3/10/1988 | UNITED CABLE TELEVISION | \$33.250 | \$33.375 | \$32.875 | In Range | In Range |
| 3/16/1988 | INTERCO INC | \$42.000 | \$43.000 | \$41.750 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|-------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/16/1988 | INTERCO INC | \$42.125 | \$43.000 | \$41.750 | In Range | In Range |
| 3/16/1988 | INTERCO INC | \$42.250 | \$43.000 | \$41.750 | In Range | In Range |
| 3/16/1988 | INTERCO INC | \$42.375 | \$43.000 | \$41.750 | In Range | In Range |
| 3/16/1988 | INTERCO INC | \$42.500 | \$43.000 | \$41.750 | In Range | In Range |
| 3/17/1988 | SUN INC | \$57.750 | \$58.750 | \$57.375 | In Range | In Range |
| 3/17/1988 | SUN INC | \$57.875 | \$58.750 | \$57.375 | In Range | In Range |
| 3/17/1988 | SUN INC | \$58.000 | \$58.750 | \$57.375 | In Range | In Range |
| 3/17/1988 | SUN INC | \$58.125 | \$58.750 | \$57.375 | In Range | In Range |
| 3/17/1988 | SUN INC | \$58.250 | \$58.750 | \$57.375 | In Range | In Range |
| 3/17/1988 | SUN INC | \$58.375 | \$58.750 | \$57.375 | In Range | In Range |
| 3/17/1988 | SUN INC | \$58.500 | \$58.750 | \$57.375 | In Range | In Range |
| 3/17/1988 | TOYS R US INC | \$35.875 | \$36.375 | \$35.875 | In Range | In Range |
| 3/17/1988 | TOYS R US INC | \$36.000 | \$36.375 | \$35.875 | In Range | In Range |
| 3/17/1988 | TOYS R US INC | \$36.125 | \$36.375 | \$35.875 | In Range | In Range |
| 3/17/1988 | TOYS R US INC | \$36.250 | \$36.375 | \$35.875 | In Range | In Range |
| 3/17/1988 | TOYS R US INC | \$38.000 | \$36.375 | \$35.875 | Above | \$1.625 |
| 3/17/1988 | TOYS R US INC | \$38.125 | \$36.375 | \$35.875 | Above | \$1.750 |
| 3/17/1988 | UNITED CABLE TELEVISION | \$33.000 | \$33.250 | \$32.000 | In Range | In Range |
| 3/17/1988 | UNITED CABLE TELEVISION | \$33.125 | \$33.250 | \$32.000 | In Range | In Range |
| 3/22/1988 | KELLWOOD COMPANY | \$27.000 | \$28.625 | \$27.000 | In Range | In Range |
| 3/22/1988 | KELLWOOD COMPANY | \$27.125 | \$28.625 | \$27.000 | In Range | In Range |
| 3/22/1988 | KELLWOOD COMPANY | \$27.250 | \$28.625 | \$27.000 | In Range | In Range |
| 3/22/1988 | KELLWOOD COMPANY | \$27.625 | \$28.625 | \$27.000 | In Range | In Range |
| 3/22/1988 | KELLWOOD COMPANY | \$27.750 | \$28.625 | \$27.000 | In Range | In Range |
| 3/23/1988 | COMERICA INC | \$64.750 | \$65.000 | \$64.750 | In Range | In Range |
| 3/23/1988 | COMERICA INC | \$64.875 | \$65.000 | \$64.750 | In Range | In Range |
| 3/23/1988 | MICRON TECHNOLOGY INC | \$21.250 | \$21.875 | \$20.750 | In Range | In Range |
| 3/23/1988 | MICRON TECHNOLOGY INC | \$21.375 | \$21.875 | \$20.750 | In Range | In Range |
| 3/23/1988 | MICRON TECHNOLOGY INC | \$21.500 | \$21.875 | \$20.750 | In Range | In Range |
| 8/5/1988 | INTEL CORP | \$34.000 | \$34.750 | \$34.000 | In Range | In Range |
| 8/5/1988 | INTEL CORP | \$34.125 | \$34.750 | \$34.000 | In Range | In Range |
| 8/5/1988 | INTEL CORP | \$34.250 | \$34.750 | \$34.000 | In Range | In Range |
| 8/8/1988 | INTEL CORP | \$33.750 | \$34.250 | \$33.250 | In Range | In Range |
| 8/8/1988 | INTEL CORP | \$33.875 | \$34.250 | \$33.250 | In Range | In Range |
| 8/8/1988 | INTEL CORP | \$34.000 | \$34.250 | \$33.250 | In Range | In Range |
| 8/10/1988 | INTEL CORP | \$32.375 | \$32.875 | \$31.250 | In Range | In Range |
| 8/10/1988 | INTEL CORP | \$32.500 | \$32.875 | \$31.250 | In Range | In Range |
| 8/10/1988 | INTEL CORP | \$32.625 | \$32.875 | \$31.250 | In Range | In Range |
| 8/12/1988 | CASTLE & COOKE INC | \$25.375 | \$25.500 | \$25.375 | In Range | In Range |
| 8/12/1988 | CASTLE & COOKE INC | \$25.500 | \$25.500 | \$25.375 | In Range | In Range |
| 8/18/1988 | CASTLE & COOKE INC | \$25.500 | \$25.625 | \$25.000 | In Range | In Range |
| 8/18/1988 | CASTLE & COOKE INC | \$25.750 | \$25.625 | \$25.000 | Above | \$0.125 |
| 8/19/1988 | CASTLE & COOKE INC | \$25.625 | \$26.000 | \$25.500 | In Range | In Range |
| 8/19/1988 | CASTLE & COOKE INC | \$25.750 | \$26.000 | \$25.500 | In Range | In Range |
| 8/22/1988 | INTERNATIONAL GAME TECHNOLOGY | \$23.500 | \$24.000 | \$22.625 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$31.625 | \$32.750 | \$31.250 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$31.750 | \$32.750 | \$31.250 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$31.875 | \$32.750 | \$31.250 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$32.000 | \$32.750 | \$31.250 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$32.125 | \$32.750 | \$31.250 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$32.250 | \$32.750 | \$31.250 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$32.375 | \$32.750 | \$31.250 | In Range | In Range |
| 8/22/1988 | PENTAIR INC | \$32.500 | \$32.750 | \$31.250 | In Range | In Range |
| 8/23/1988 | BAXTER INTERNATIONAL INC | \$23.625 | \$20.000 | \$19.625 | Above | \$3.625 |
| 8/23/1988 | BAXTER INTERNATIONAL INC | \$23.750 | \$20.000 | \$19.625 | Above | \$3.750 |
| 8/23/1988 | INTERNATIONAL GAME TECHNOLOGY | \$23.500 | \$24.000 | \$23.375 | In Range | In Range |
| 8/23/1988 | INTERNATIONAL GAME TECHNOLOGY | \$23.625 | \$24.000 | \$23.375 | In Range | In Range |
| 8/23/1988 | INTERNATIONAL GAME TECHNOLOGY | \$23.750 | \$24.000 | \$23.375 | In Range | In Range |
| 8/23/1988 | INTERNATIONAL GAME TECHNOLOGY | \$23.833 | \$24.000 | \$23.375 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|---------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 11/25/1988 | ABBOTT LABS | \$44.375 | \$44.750 | \$44.250 | In Range | In Range |
| 12/6/1988 | FLEET NORSTAR FINANCIAL GRP INC | \$27.000 | \$27.500 | \$26.875 | In Range | In Range |
| 12/6/1988 | FLEET NORSTAR FINANCIAL GRP INC | \$27.125 | \$27.500 | \$26.875 | In Range | In Range |
| 12/6/1988 | FLEET NORSTAR FINANCIAL GRP INC | \$27.250 | \$27.500 | \$26.875 | In Range | In Range |
| 12/6/1988 | FLEET NORSTAR FINANCIAL GRP INC | \$27.375 | \$27.500 | \$26.875 | In Range | In Range |
| 12/6/1988 | FORD MOTOR CO DEL | \$27.250 | \$53.000 | \$52.125 | Below | \$24.875 |
| 12/7/1988 | FORD MOTOR CO DEL | \$31.750 | \$53.000 | \$52.500 | Below | \$20.750 |
| 12/7/1988 | MCKESSON CORP | \$31.500 | \$32.000 | \$31.500 | In Range | In Range |
| 12/7/1988 | MCKESSON CORP | \$31.625 | \$32.000 | \$31.500 | In Range | In Range |
| 12/7/1988 | MCKESSON CORP | \$31.750 | \$32.000 | \$31.500 | In Range | In Range |
| 12/7/1988 | MCKESSON CORP | \$31.875 | \$32.000 | \$31.500 | In Range | In Range |
| 12/20/1988 | HEINZ H J CO | \$47.000 | \$46.875 | \$45.625 | Above | \$0.125 |
| 12/20/1988 | MCKESSON CORP | \$32.125 | \$32.500 | \$31.750 | In Range | In Range |
| 12/20/1988 | MCKESSON CORP | \$32.250 | \$32.500 | \$31.750 | In Range | In Range |
| 12/20/1988 | MCKESSON CORP | \$32.375 | \$32.500 | \$31.750 | In Range | In Range |
| 12/22/1988 | HEINZ H J CO | \$46.875 | \$47.375 | \$46.875 | In Range | In Range |
| 12/22/1988 | HEINZ H J CO | \$47.000 | \$47.375 | \$46.875 | In Range | In Range |
| 12/22/1988 | HEINZ H J CO | \$47.125 | \$47.375 | \$46.875 | In Range | In Range |
| 12/22/1988 | HEINZ H J CO | \$47.250 | \$47.375 | \$46.875 | In Range | In Range |
| 12/28/1988 | HEINZ H J CO | \$47.125 | \$47.250 | \$46.625 | In Range | In Range |
| 2/23/1989 | TEXAS EASTERN CORP | \$52.000 | \$52.375 | \$52.000 | In Range | In Range |
| 2/23/1989 | TEXAS EASTERN CORP | \$52.125 | \$52.375 | \$52.000 | In Range | In Range |
| 2/23/1989 | TEXAS EASTERN CORP | \$52.250 | \$52.375 | \$52.000 | In Range | In Range |
| 3/1/1989 | REYNOLDS METALS CO | \$56.250 | \$57.000 | \$56.125 | In Range | In Range |
| 3/1/1989 | REYNOLDS METALS CO | \$56.375 | \$57.000 | \$56.125 | In Range | In Range |
| 3/1/1989 | REYNOLDS METALS CO | \$56.500 | \$57.000 | \$56.125 | In Range | In Range |
| 3/1/1989 | REYNOLDS METALS CO | \$56.625 | \$57.000 | \$56.125 | In Range | In Range |
| 3/1/1989 | REYNOLDS METALS CO | \$56.750 | \$57.000 | \$56.125 | In Range | In Range |
| 3/8/1989 | PHELPS DODGE CORP | \$59.625 | \$60.125 | \$58.500 | In Range | In Range |
| 3/8/1989 | PHELPS DODGE CORP | \$59.750 | \$60.125 | \$58.500 | In Range | In Range |
| 3/8/1989 | POTLATCH CORP | \$34.750 | \$35.000 | \$34.250 | In Range | In Range |
| 3/8/1989 | POTLATCH CORP | \$34.875 | \$35.000 | \$34.250 | In Range | In Range |
| 3/14/1989 | DURR FILLAUER MED INC | \$19.000 | \$19.250 | \$18.875 | In Range | In Range |
| 3/14/1989 | DURR FILLAUER MED INC | \$19.125 | \$19.250 | \$18.875 | In Range | In Range |
| 3/15/1989 | DURR FILLAUER MED INC | \$18.625 | \$19.125 | \$18.625 | In Range | In Range |
| 3/15/1989 | DURR FILLAUER MED INC | \$18.750 | \$19.125 | \$18.625 | In Range | In Range |
| 3/15/1989 | DURR FILLAUER MED INC | \$18.875 | \$19.125 | \$18.625 | In Range | In Range |
| 3/15/1989 | DURR FILLAUER MED INC | \$19.000 | \$19.125 | \$18.625 | In Range | In Range |
| 3/15/1989 | WARNER COMMUNICATIONS INC | \$49.000 | \$49.750 | \$48.750 | In Range | In Range |
| 3/15/1989 | WARNER COMMUNICATIONS INC | \$49.125 | \$49.750 | \$48.750 | In Range | In Range |
| 3/15/1989 | WARNER COMMUNICATIONS INC | \$49.375 | \$49.750 | \$48.750 | In Range | In Range |
| 3/15/1989 | WARNER COMMUNICATIONS INC | \$49.500 | \$49.750 | \$48.750 | In Range | In Range |
| 3/17/1989 | CHASE MANHATTAN CORP | \$34.000 | \$35.375 | \$33.250 | In Range | In Range |
| 3/20/1989 | PHELPS DODGE CORP | \$55.625 | \$56.125 | \$55.125 | In Range | In Range |
| 3/20/1989 | PHELPS DODGE CORP | \$55.750 | \$56.125 | \$55.125 | In Range | In Range |
| 3/20/1989 | PHELPS DODGE CORP | \$55.875 | \$56.125 | \$55.125 | In Range | In Range |
| 3/20/1989 | PHELPS DODGE CORP | \$56.000 | \$56.125 | \$55.125 | In Range | In Range |
| 3/20/1989 | PHELPS DODGE CORP | \$56.125 | \$56.125 | \$55.125 | In Range | In Range |
| 4/3/1989 | WARNER COMMUNICATIONS INC | \$47.375 | \$47.750 | \$46.625 | In Range | In Range |
| 4/3/1989 | WARNER COMMUNICATIONS INC | \$47.500 | \$47.750 | \$46.625 | In Range | In Range |
| 4/27/1989 | CARDINAL DISTRIBUTION INC | \$22.500 | \$22.750 | \$22.250 | In Range | In Range |
| 4/27/1989 | CARDINAL DISTRIBUTION INC | \$22.625 | \$22.750 | \$22.250 | In Range | In Range |
| 5/17/1989 | HANDLEMAN CO | \$24.375 | \$34.625 | \$34.250 | Below | \$9.875 |
| 5/17/1989 | HANDLEMAN CO | \$24.500 | \$34.625 | \$34.250 | Below | \$9.750 |
| 6/5/1989 | J & J SNACK FOODS CORP | \$29.000 | \$28.750 | \$27.750 | Above | \$0.250 |
| 6/6/1989 | J & J SNACK FOODS CORP | \$28.750 | \$29.500 | \$28.500 | In Range | In Range |
| 6/6/1989 | J & J SNACK FOODS CORP | \$28.875 | \$29.500 | \$28.500 | In Range | In Range |
| 6/6/1989 | J & J SNACK FOODS CORP | \$29.000 | \$29.500 | \$28.500 | In Range | In Range |
| 6/6/1989 | J & J SNACK FOODS CORP | \$29.125 | \$29.500 | \$28.500 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|---------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 6/6/1989 | J & J SNACK FOODS CORP | \$29.250 | \$29.500 | \$28.500 | In Range | In Range |
| 6/13/1989 | TIMKEN COMPANY | \$36.875 | \$37.250 | \$36.875 | In Range | In Range |
| 6/13/1989 | TIMKEN COMPANY | \$37.000 | \$37.250 | \$36.875 | In Range | In Range |
| 6/13/1989 | TIMKEN COMPANY | \$37.125 | \$37.250 | \$36.875 | In Range | In Range |
| 6/13/1989 | TIMKEN COMPANY | \$37.250 | \$37.250 | \$36.875 | In Range | In Range |
| 6/20/1989 | COLUMBIA PICTURES ENTMT INC | \$20.875 | \$21.375 | \$20.250 | In Range | In Range |
| 6/20/1989 | COLUMBIA PICTURES ENTMT INC | \$21.000 | \$21.375 | \$20.250 | In Range | In Range |
| 6/20/1989 | COLUMBIA PICTURES ENTMT INC | \$21.125 | \$21.375 | \$20.250 | In Range | In Range |
| 6/20/1989 | COLUMBIA PICTURES ENTMT INC | \$21.250 | \$21.375 | \$20.250 | In Range | In Range |
| 6/27/1989 | TIMKEN COMPANY | \$36.875 | \$37.250 | \$36.500 | In Range | In Range |
| 11/13/1989 | CONSECO INC | \$26.500 | \$27.000 | \$26.000 | In Range | In Range |
| 11/13/1989 | CONSECO INC | \$26.625 | \$27.000 | \$26.000 | In Range | In Range |
| 11/13/1989 | CONSECO INC | \$26.750 | \$27.000 | \$26.000 | In Range | In Range |
| 11/13/1989 | CONSECO INC | \$29.780 | \$27.000 | \$26.000 | Above | \$2.780 |
| 11/22/1989 | AMERICAN BRANDS INC | \$70.125 | \$70.750 | \$69.500 | In Range | In Range |
| 11/22/1989 | AMERICAN BRANDS INC | \$70.250 | \$70.750 | \$69.500 | In Range | In Range |
| 11/22/1989 | AMERICAN BRANDS INC | \$70.375 | \$70.750 | \$69.500 | In Range | In Range |
| 12/1/1989 | FLEET NORSTAR FINANCIAL GRP INC | \$24.500 | \$26.875 | \$26.125 | Below | \$1.625 |
| 12/1/1989 | FLEET NORSTAR FINANCIAL GRP INC | \$26.250 | \$26.875 | \$26.125 | In Range | In Range |
| 12/1/1989 | FLEET NORSTAR FINANCIAL GRP INC | \$26.375 | \$26.875 | \$26.125 | In Range | In Range |
| 12/1/1989 | FLEET NORSTAR FINANCIAL GRP INC | \$26.500 | \$26.875 | \$26.125 | In Range | In Range |
| 12/1/1989 | FLEET NORSTAR FINANCIAL GRP INC | \$26.625 | \$26.875 | \$26.125 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$74.250 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$74.375 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$74.625 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$74.750 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$74.875 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$75.000 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$75.125 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$75.250 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$75.375 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$75.500 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$75.625 | \$76.250 | \$74.250 | In Range | In Range |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$79.250 | \$76.250 | \$74.250 | Above | \$3.000 |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$79.375 | \$76.250 | \$74.250 | Above | \$3.125 |
| 12/1/1989 | WESTINGHOUSE ELECTRIC CORP | \$95.250 | \$76.250 | \$74.250 | Above | \$19.000 |
| 12/11/1989 | AIRBORNE FREIGHT CORP | \$38.750 | \$39.125 | \$38.750 | In Range | In Range |
| 12/11/1989 | AIRBORNE FREIGHT CORP | \$38.875 | \$39.125 | \$38.750 | In Range | In Range |
| 12/13/1989 | APACHE CORP | \$17.625 | \$18.125 | \$17.125 | In Range | In Range |
| 12/13/1989 | APACHE CORP | \$17.750 | \$18.125 | \$17.125 | In Range | In Range |
| 12/13/1989 | APACHE CORP | \$17.875 | \$18.125 | \$17.125 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.000 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.125 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.250 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.375 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.500 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.625 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.750 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$113.875 | \$114.375 | \$112.500 | In Range | In Range |
| 12/13/1989 | ATLANTIC RICHFIELD CO | \$114.000 | \$114.375 | \$112.500 | In Range | In Range |
| 12/15/1989 | ETHYL CORP | \$26.375 | \$26.875 | \$25.875 | In Range | In Range |
| 12/15/1989 | ETHYL CORP | \$26.500 | \$26.875 | \$25.875 | In Range | In Range |
| 12/15/1989 | ETHYL CORP | \$26.625 | \$26.875 | \$25.875 | In Range | In Range |
| 12/15/1989 | ETHYL CORP | \$26.750 | \$26.875 | \$25.875 | In Range | In Range |
| 12/18/1989 | CONSOLIDATED EDISON CO NY INC | \$28.250 | \$28.625 | \$28.250 | In Range | In Range |
| 12/18/1989 | CONSOLIDATED EDISON CO NY INC | \$28.375 | \$28.625 | \$28.250 | In Range | In Range |
| 12/18/1989 | CONSOLIDATED EDISON CO NY INC | \$28.500 | \$28.625 | \$28.250 | In Range | In Range |
| 12/18/1989 | FEDERAL REALTY INVESTMENT TRUST | \$22.125 | \$22.750 | \$21.500 | In Range | In Range |
| 12/18/1989 | FEDERAL REALTY INVESTMENT TRUST | \$22.250 | \$22.750 | \$21.500 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|----------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 12/18/1989 | FEDERAL REALTY INVESTMENT TRUST | \$22.375 | \$22.750 | \$21.500 | In Range | In Range |
| 12/18/1989 | FEDERAL REALTY INVESTMENT TRUST | \$22.500 | \$22.750 | \$21.500 | In Range | In Range |
| 1/19/1990 | B H C COMMUNICATIONS INC | \$48.250 | \$48.500 | \$46.750 | In Range | In Range |
| 2/5/1990 | MAGNA GROUP INC | \$16.875 | \$17.125 | \$16.750 | In Range | In Range |
| 2/5/1990 | MAGNA GROUP INC | \$17.000 | \$17.125 | \$16.750 | In Range | In Range |
| 2/8/1990 | BAXTER INTERNATIONAL INC | \$24.375 | \$24.750 | \$24.125 | In Range | In Range |
| 2/8/1990 | BAXTER INTERNATIONAL INC | \$24.500 | \$24.750 | \$24.125 | In Range | In Range |
| 2/8/1990 | MCKESSON CORP | \$36.875 | \$37.250 | \$36.750 | In Range | In Range |
| 2/8/1990 | MCKESSON CORP | \$37.000 | \$37.250 | \$36.750 | In Range | In Range |
| 2/16/1990 | CORNING INC | \$44.875 | \$45.250 | \$44.000 | In Range | In Range |
| 2/16/1990 | CORNING INC | \$45.000 | \$45.250 | \$44.000 | In Range | In Range |
| 2/16/1990 | INTERNATIONAL MINERALS & CHEM CO | \$57.125 | \$57.750 | \$56.750 | In Range | In Range |
| 2/16/1990 | INTERNATIONAL MINERALS & CHEM CO | \$57.250 | \$57.750 | \$56.750 | In Range | In Range |
| 2/16/1990 | INTERNATIONAL MINERALS & CHEM CO | \$57.375 | \$57.750 | \$56.750 | In Range | In Range |
| 2/16/1990 | INTERNATIONAL MINERALS & CHEM CO | \$57.500 | \$57.750 | \$56.750 | In Range | In Range |
| 2/22/1990 | CORNING INC | \$43.375 | \$44.000 | \$42.375 | In Range | In Range |
| 2/22/1990 | CORNING INC | \$43.500 | \$44.000 | \$42.375 | In Range | In Range |
| 3/6/1990 | MCDERMOTT INTERNATIONAL INC | \$25.750 | \$26.625 | \$25.625 | In Range | In Range |
| 3/6/1990 | MCDERMOTT INTERNATIONAL INC | \$25.875 | \$26.625 | \$25.625 | In Range | In Range |
| 3/6/1990 | MCDERMOTT INTERNATIONAL INC | \$26.000 | \$26.625 | \$25.625 | In Range | In Range |
| 3/6/1990 | MCDERMOTT INTERNATIONAL INC | \$26.125 | \$26.625 | \$25.625 | In Range | In Range |
| 3/6/1990 | MCDERMOTT INTERNATIONAL INC | \$26.250 | \$26.625 | \$25.625 | In Range | In Range |
| 3/6/1990 | MCDERMOTT INTERNATIONAL INC | \$26.375 | \$26.625 | \$25.625 | In Range | In Range |
| 3/6/1990 | MCDERMOTT INTERNATIONAL INC | \$26.500 | \$26.625 | \$25.625 | In Range | In Range |
| 3/9/1990 | MCDERMOTT INTERNATIONAL INC | \$26.250 | \$26.875 | \$26.250 | In Range | In Range |
| 3/9/1990 | MCDERMOTT INTERNATIONAL INC | \$26.375 | \$26.875 | \$26.250 | In Range | In Range |
| 3/9/1990 | MCDERMOTT INTERNATIONAL INC | \$26.500 | \$26.875 | \$26.250 | In Range | In Range |
| 3/9/1990 | MCDERMOTT INTERNATIONAL INC | \$26.625 | \$26.875 | \$26.250 | In Range | In Range |
| 3/9/1990 | MCDERMOTT INTERNATIONAL INC | \$26.750 | \$26.875 | \$26.250 | In Range | In Range |
| 3/16/1990 | INTERNATIONAL RECTIFIER CORP | \$53.625 | \$7.375 | \$7.250 | Above | \$46.250 |
| 3/16/1990 | INTERNATIONAL RECTIFIER CORP | \$53.750 | \$7.375 | \$7.250 | Above | \$46.375 |
| 3/16/1990 | INTERNATIONAL RECTIFIER CORP | \$53.875 | \$7.375 | \$7.250 | Above | \$46.500 |
| 3/16/1990 | INTERNATIONAL RECTIFIER CORP | \$54.000 | \$7.375 | \$7.250 | Above | \$46.625 |
| 3/22/1990 | PFIZER INC | \$59.875 | \$60.000 | \$57.875 | In Range | In Range |
| 3/22/1990 | PFIZER INC | \$60.000 | \$60.000 | \$57.875 | In Range | In Range |
| 3/22/1990 | PFIZER INC | \$60.125 | \$60.000 | \$57.875 | Above | \$0.125 |
| 3/22/1990 | PFIZER INC | \$60.250 | \$60.000 | \$57.875 | Above | \$0.250 |
| 3/22/1990 | PFIZER INC | \$60.375 | \$60.000 | \$57.875 | Above | \$0.375 |
| 3/23/1990 | CONNER PERIPHERALS INC | \$18.875 | \$19.375 | \$18.750 | In Range | In Range |
| 3/23/1990 | CONNER PERIPHERALS INC | \$19.000 | \$19.375 | \$18.750 | In Range | In Range |
| 3/23/1990 | CONNER PERIPHERALS INC | \$19.125 | \$19.375 | \$18.750 | In Range | In Range |
| 3/23/1990 | CONNER PERIPHERALS INC | \$19.250 | \$19.375 | \$18.750 | In Range | In Range |
| 9/10/1990 | BAXTER INTERNATIONAL INC | \$24.250 | \$24.500 | \$23.875 | In Range | In Range |
| 9/10/1990 | BAXTER INTERNATIONAL INC | \$24.375 | \$24.500 | \$23.875 | In Range | In Range |
| 9/28/1990 | BAXTER INTERNATIONAL INC | \$23.750 | \$24.250 | \$23.000 | In Range | In Range |
| 9/28/1990 | BAXTER INTERNATIONAL INC | \$23.875 | \$24.250 | \$23.000 | In Range | In Range |
| 9/28/1990 | BAXTER INTERNATIONAL INC | \$24.000 | \$24.250 | \$23.000 | In Range | In Range |
| 9/28/1990 | BAXTER INTERNATIONAL INC | \$24.125 | \$24.250 | \$23.000 | In Range | In Range |
| 10/5/1990 | ATLANTIC RICHFIELD CO | \$133.500 | \$134.375 | \$131.750 | In Range | In Range |
| 10/5/1990 | ATLANTIC RICHFIELD CO | \$133.625 | \$134.375 | \$131.750 | In Range | In Range |
| 10/5/1990 | ATLANTIC RICHFIELD CO | \$133.750 | \$134.375 | \$131.750 | In Range | In Range |
| 10/5/1990 | ATLANTIC RICHFIELD CO | \$133.875 | \$134.375 | \$131.750 | In Range | In Range |
| 10/5/1990 | ATLANTIC RICHFIELD CO | \$134.000 | \$134.375 | \$131.750 | In Range | In Range |
| 10/5/1990 | ATLANTIC RICHFIELD CO | \$134.125 | \$134.375 | \$131.750 | In Range | In Range |
| 10/8/1990 | N B D BANCORP INC | \$29.375 | \$30.000 | \$28.750 | In Range | In Range |
| 10/8/1990 | N B D BANCORP INC | \$29.500 | \$30.000 | \$28.750 | In Range | In Range |
| 10/8/1990 | N B D BANCORP INC | \$29.625 | \$30.000 | \$28.750 | In Range | In Range |
| 10/8/1990 | N B D BANCORP INC | \$29.750 | \$30.000 | \$28.750 | In Range | In Range |
| 10/9/1990 | ATLANTIC RICHFIELD CO | \$134.000 | \$135.000 | \$132.500 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 10/9/1990 | ATLANTIC RICHFIELD CO | \$134.125 | \$135.000 | \$132.500 | In Range | In Range |
| 10/9/1990 | ATLANTIC RICHFIELD CO | \$134.250 | \$135.000 | \$132.500 | In Range | In Range |
| 10/9/1990 | ATLANTIC RICHFIELD CO | \$134.375 | \$135.000 | \$132.500 | In Range | In Range |
| 10/9/1990 | ATLANTIC RICHFIELD CO | \$134.500 | \$135.000 | \$132.500 | In Range | In Range |
| 10/9/1990 | ATLANTIC RICHFIELD CO | \$134.625 | \$135.000 | \$132.500 | In Range | In Range |
| 10/9/1990 | ATLANTIC RICHFIELD CO | \$134.750 | \$135.000 | \$132.500 | In Range | In Range |
| 10/15/1990 | PFIZER INC | \$71.750 | \$73.250 | \$70.750 | In Range | In Range |
| 10/15/1990 | PFIZER INC | \$71.875 | \$73.250 | \$70.750 | In Range | In Range |
| 10/15/1990 | PFIZER INC | \$72.000 | \$73.250 | \$70.750 | In Range | In Range |
| 10/15/1990 | PFIZER INC | \$72.125 | \$73.250 | \$70.750 | In Range | In Range |
| 10/15/1990 | PFIZER INC | \$72.250 | \$73.250 | \$70.750 | In Range | In Range |
| 10/15/1990 | PFIZER INC | \$72.375 | \$73.250 | \$70.750 | In Range | In Range |
| 10/15/1990 | PFIZER INC | \$72.500 | \$73.250 | \$70.750 | In Range | In Range |
| 10/18/1990 | TEXTRON INC | \$20.000 | \$20.500 | \$19.750 | In Range | In Range |
| 10/18/1990 | TEXTRON INC | \$20.125 | \$20.500 | \$19.750 | In Range | In Range |
| 10/18/1990 | TEXTRON INC | \$20.250 | \$20.500 | \$19.750 | In Range | In Range |
| 10/18/1990 | TEXTRON INC | \$20.375 | \$20.500 | \$19.750 | In Range | In Range |
| 10/22/1990 | TEXTRON INC | \$20.250 | \$21.875 | \$21.250 | Below | \$1.000 |
| 10/22/1990 | TEXTRON INC | \$21.250 | \$21.875 | \$21.250 | In Range | In Range |
| 10/22/1990 | TEXTRON INC | \$21.375 | \$21.875 | \$21.250 | In Range | In Range |
| 10/22/1990 | TEXTRON INC | \$21.500 | \$21.875 | \$21.250 | In Range | In Range |
| 10/22/1990 | TEXTRON INC | \$21.625 | \$21.875 | \$21.250 | In Range | In Range |
| 10/23/1990 | CORNING INC | \$41.750 | \$42.500 | \$40.750 | In Range | In Range |
| 10/23/1990 | CORNING INC | \$41.875 | \$42.500 | \$40.750 | In Range | In Range |
| 10/23/1990 | CORNING INC | \$42.000 | \$42.500 | \$40.750 | In Range | In Range |
| 10/23/1990 | CORNING INC | \$42.125 | \$42.500 | \$40.750 | In Range | In Range |
| 12/5/1990 | SOUTHERN NEW ENGLAND TEL CO | \$31.750 | \$32.625 | \$31.250 | In Range | In Range |
| 12/5/1990 | SOUTHERN NEW ENGLAND TEL CO | \$31.875 | \$32.625 | \$31.250 | In Range | In Range |
| 12/5/1990 | SOUTHERN NEW ENGLAND TEL CO | \$32.000 | \$32.625 | \$31.250 | In Range | In Range |
| 12/5/1990 | SOUTHERN NEW ENGLAND TEL CO | \$32.125 | \$32.625 | \$31.250 | In Range | In Range |
| 12/5/1990 | SOUTHERN NEW ENGLAND TEL CO | \$32.250 | \$32.625 | \$31.250 | In Range | In Range |
| 12/5/1990 | SOUTHERN NEW ENGLAND TEL CO | \$32.375 | \$32.625 | \$31.250 | In Range | In Range |
| 12/6/1990 | A M R CORP DEL | \$53.000 | \$53.250 | \$52.000 | In Range | In Range |
| 12/10/1990 | MEDCO CONTAINMENT SVCS INC | \$31.625 | \$32.250 | \$31.125 | In Range | In Range |
| 12/10/1990 | MEDCO CONTAINMENT SVCS INC | \$31.750 | \$32.250 | \$31.125 | In Range | In Range |
| 12/10/1990 | MEDCO CONTAINMENT SVCS INC | \$31.875 | \$32.250 | \$31.125 | In Range | In Range |
| 12/10/1990 | MEDCO CONTAINMENT SVCS INC | \$32.000 | \$32.250 | \$31.125 | In Range | In Range |
| 12/10/1990 | MEDCO CONTAINMENT SVCS INC | \$32.125 | \$32.250 | \$31.125 | In Range | In Range |
| 12/12/1990 | MEDCO CONTAINMENT SVCS INC | \$31.500 | \$32.000 | \$31.500 | In Range | In Range |
| 12/12/1990 | MEDCO CONTAINMENT SVCS INC | \$31.625 | \$32.000 | \$31.500 | In Range | In Range |
| 12/12/1990 | MEDCO CONTAINMENT SVCS INC | \$31.750 | \$32.000 | \$31.500 | In Range | In Range |
| 12/12/1990 | MEDCO CONTAINMENT SVCS INC | \$31.875 | \$32.000 | \$31.500 | In Range | In Range |
| 12/17/1990 | ATLANTIC RICHFIELD CO | \$124.500 | \$127.500 | \$124.000 | In Range | In Range |
| 12/17/1990 | ATLANTIC RICHFIELD CO | \$124.625 | \$127.500 | \$124.000 | In Range | In Range |
| 12/17/1990 | ATLANTIC RICHFIELD CO | \$124.750 | \$127.500 | \$124.000 | In Range | In Range |
| 12/17/1990 | ATLANTIC RICHFIELD CO | \$124.875 | \$127.500 | \$124.000 | In Range | In Range |
| 12/17/1990 | ATLANTIC RICHFIELD CO | \$125.000 | \$127.500 | \$124.000 | In Range | In Range |
| 12/17/1990 | ATLANTIC RICHFIELD CO | \$125.125 | \$127.500 | \$124.000 | In Range | In Range |
| 12/17/1990 | ATLANTIC RICHFIELD CO | \$125.250 | \$127.500 | \$124.000 | In Range | In Range |
| 12/18/1990 | FEDERAL NATIONAL MORTGAGE ASSN | \$34.625 | \$35.125 | \$33.375 | In Range | In Range |
| 12/18/1990 | FEDERAL NATIONAL MORTGAGE ASSN | \$34.750 | \$35.125 | \$33.375 | In Range | In Range |
| 12/19/1990 | MCKESSON CORP | \$32.000 | \$32.750 | \$31.500 | In Range | In Range |
| 12/19/1990 | MCKESSON CORP | \$32.125 | \$32.750 | \$31.500 | In Range | In Range |
| 12/19/1990 | MCKESSON CORP | \$32.250 | \$32.750 | \$31.500 | In Range | In Range |
| 12/19/1990 | MCKESSON CORP | \$32.375 | \$32.750 | \$31.500 | In Range | In Range |
| 2/15/1991 | XOMA CORP | \$27.625 | \$28.500 | \$27.500 | In Range | In Range |
| 2/15/1991 | XOMA CORP | \$27.750 | \$28.500 | \$27.500 | In Range | In Range |
| 2/28/1991 | R J R NABISCO HOLDINGS CORP | \$9.750 | \$10.250 | \$9.000 | In Range | In Range |
| 2/28/1991 | R J R NABISCO HOLDINGS CORP | \$9.875 | \$10.250 | \$9.000 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|---------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 3/4/1991 | R J R NABISCO HOLDINGS CORP | \$9.750 | \$10.000 | \$9.500 | In Range | In Range |
| 3/4/1991 | R J R NABISCO HOLDINGS CORP | \$9.875 | \$10.000 | \$9.500 | In Range | In Range |
| 3/4/1991 | XOMA CORP | \$30.750 | \$31.750 | \$30.500 | In Range | In Range |
| 3/4/1991 | XOMA CORP | \$30.875 | \$31.750 | \$30.500 | In Range | In Range |
| 3/4/1991 | XOMA CORP | \$31.125 | \$31.750 | \$30.500 | In Range | In Range |
| 3/4/1991 | XOMA CORP | \$31.250 | \$31.750 | \$30.500 | In Range | In Range |
| 3/12/1991 | LILLY ELI & CO | \$82.125 | \$83.250 | \$80.500 | In Range | In Range |
| 3/12/1991 | LILLY ELI & CO | \$82.250 | \$83.250 | \$80.500 | In Range | In Range |
| 3/12/1991 | LILLY ELI & CO | \$82.375 | \$83.250 | \$80.500 | In Range | In Range |
| 3/12/1991 | LILLY ELI & CO | \$82.500 | \$83.250 | \$80.500 | In Range | In Range |
| 3/12/1991 | LILLY ELI & CO | \$82.625 | \$83.250 | \$80.500 | In Range | In Range |
| 3/12/1991 | LILLY ELI & CO | \$82.750 | \$83.250 | \$80.500 | In Range | In Range |
| 3/13/1991 | R J R NABISCO HOLDINGS CORP | \$9.875 | \$10.250 | \$9.250 | In Range | In Range |
| 3/13/1991 | R J R NABISCO HOLDINGS CORP | \$10.000 | \$10.250 | \$9.250 | In Range | In Range |
| 3/15/1991 | G T E CORP | \$32.875 | \$33.375 | \$32.000 | In Range | In Range |
| 3/15/1991 | G T E CORP | \$33.000 | \$33.375 | \$32.000 | In Range | In Range |
| 3/15/1991 | G T E CORP | \$33.125 | \$33.375 | \$32.000 | In Range | In Range |
| 3/15/1991 | G T E CORP | \$33.250 | \$33.375 | \$32.000 | In Range | In Range |
| 3/18/1991 | LILLY ELI & CO | \$78.750 | \$80.250 | \$78.500 | In Range | In Range |
| 3/18/1991 | LILLY ELI & CO | \$78.875 | \$80.250 | \$78.500 | In Range | In Range |
| 3/18/1991 | LILLY ELI & CO | \$79.000 | \$80.250 | \$78.500 | In Range | In Range |
| 3/18/1991 | LILLY ELI & CO | \$79.250 | \$80.250 | \$78.500 | In Range | In Range |
| 3/18/1991 | LILLY ELI & CO | \$79.375 | \$80.250 | \$78.500 | In Range | In Range |
| 3/20/1991 | G T E CORP | \$32.000 | \$33.500 | \$30.625 | In Range | In Range |
| 3/20/1991 | G T E CORP | \$32.125 | \$33.500 | \$30.625 | In Range | In Range |
| 3/20/1991 | G T E CORP | \$32.250 | \$33.500 | \$30.625 | In Range | In Range |
| 3/20/1991 | G T E CORP | \$32.375 | \$33.500 | \$30.625 | In Range | In Range |
| 3/20/1991 | G T E CORP | \$32.500 | \$33.500 | \$30.625 | In Range | In Range |
| 3/21/1991 | R J R NABISCO HOLDINGS CORP | \$12.000 | \$12.250 | \$11.500 | In Range | In Range |
| 3/21/1991 | R J R NABISCO HOLDINGS CORP | \$12.125 | \$12.250 | \$11.500 | In Range | In Range |
| 3/21/1991 | XOMA CORP | \$28.875 | \$30.250 | \$28.500 | In Range | In Range |
| 3/21/1991 | XOMA CORP | \$29.000 | \$30.250 | \$28.500 | In Range | In Range |
| 3/21/1991 | XOMA CORP | \$29.125 | \$30.250 | \$28.500 | In Range | In Range |
| 3/21/1991 | XOMA CORP | \$29.250 | \$30.250 | \$28.500 | In Range | In Range |
| 3/22/1991 | G T E CORP | \$33.000 | \$32.000 | \$31.125 | Above | \$1.000 |
| 4/16/1991 | U S X MARATHON GROUP | \$25.875 | \$34.625 | \$33.500 | Below | \$7.625 |
| 4/16/1991 | U S X MARATHON GROUP | \$28.750 | \$34.625 | \$33.500 | Below | \$4.750 |
| 4/16/1991 | U S X MARATHON GROUP | \$28.875 | \$34.625 | \$33.500 | Below | \$4.625 |
| 4/16/1991 | U S X MARATHON GROUP | \$29.000 | \$34.625 | \$33.500 | Below | \$4.500 |
| 4/16/1991 | U S X MARATHON GROUP | \$29.125 | \$34.625 | \$33.500 | Below | \$4.375 |
| 4/16/1991 | U S X MARATHON GROUP | \$29.250 | \$34.625 | \$33.500 | Below | \$4.250 |
| 4/23/1991 | HOME DEPOT INC | \$57.500 | \$58.250 | \$57.500 | In Range | In Range |
| 4/24/1991 | CONTINENTAL MEDICAL SYSTEMS INC | \$25.000 | \$25.500 | \$24.750 | In Range | In Range |
| 4/24/1991 | HOME DEPOT INC | \$58.750 | \$59.750 | \$58.375 | In Range | In Range |
| 4/24/1991 | HOME DEPOT INC | \$58.875 | \$59.750 | \$58.375 | In Range | In Range |
| 4/24/1991 | R J R NABISCO HOLDINGS CORP | \$11.875 | \$12.000 | \$11.625 | In Range | In Range |
| 5/3/1991 | U S X MARATHON GROUP | \$27.750 | \$33.000 | \$31.625 | Below | \$3.875 |
| 5/3/1991 | U S X MARATHON GROUP | \$27.875 | \$33.000 | \$31.625 | Below | \$3.750 |
| 5/9/1991 | XOMA CORP | \$28.750 | \$29.500 | \$28.750 | In Range | In Range |
| 5/9/1991 | XOMA CORP | \$28.875 | \$29.500 | \$28.750 | In Range | In Range |
| 5/9/1991 | XOMA CORP | \$29.000 | \$29.500 | \$28.750 | In Range | In Range |
| 5/9/1991 | XOMA CORP | \$29.125 | \$29.500 | \$28.750 | In Range | In Range |
| 5/13/1991 | HEALTHSOUTH REHABILITATION CORP | \$31.500 | \$32.625 | \$31.250 | In Range | In Range |
| 5/13/1991 | HEALTHSOUTH REHABILITATION CORP | \$31.625 | \$32.625 | \$31.250 | In Range | In Range |
| 5/13/1991 | HEALTHSOUTH REHABILITATION CORP | \$31.750 | \$32.625 | \$31.250 | In Range | In Range |
| 5/13/1991 | HEALTHSOUTH REHABILITATION CORP | \$31.875 | \$32.625 | \$31.250 | In Range | In Range |
| 5/13/1991 | HEALTHSOUTH REHABILITATION CORP | \$32.000 | \$32.625 | \$31.250 | In Range | In Range |
| 5/13/1991 | HEALTHSOUTH REHABILITATION CORP | \$32.125 | \$32.625 | \$31.250 | In Range | In Range |
| 5/14/1991 | HEALTHSOUTH REHABILITATION CORP | \$31.625 | \$31.750 | \$30.875 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 5/14/1991 | XOMA CORP | \$28.000 | \$28.500 | \$26.750 | In Range | In Range |
| 5/14/1991 | XOMA CORP | \$28.125 | \$28.500 | \$26.750 | In Range | In Range |
| 5/15/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.125 | \$47.750 | \$47.125 | In Range | In Range |
| 5/15/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.250 | \$47.750 | \$47.125 | In Range | In Range |
| 5/15/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.375 | \$47.750 | \$47.125 | In Range | In Range |
| 5/15/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.500 | \$47.750 | \$47.125 | In Range | In Range |
| 5/15/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.625 | \$47.750 | \$47.125 | In Range | In Range |
| 5/16/1991 | XOMA CORP | \$28.750 | \$26.750 | \$25.750 | Above | \$2.000 |
| 5/17/1991 | DIAMOND SHAMROCK R & M | \$24.750 | \$25.250 | \$24.625 | In Range | In Range |
| 5/17/1991 | DIAMOND SHAMROCK R & M | \$24.875 | \$25.250 | \$24.625 | In Range | In Range |
| 5/17/1991 | DIAMOND SHAMROCK R & M | \$25.000 | \$25.250 | \$24.625 | In Range | In Range |
| 5/17/1991 | DIAMOND SHAMROCK R & M | \$25.125 | \$25.250 | \$24.625 | In Range | In Range |
| 5/20/1991 | BIOGEN INC | \$27.375 | \$27.875 | \$0.000 | In Range | In Range |
| 5/20/1991 | BIOGEN INC | \$27.500 | \$27.875 | \$0.000 | In Range | In Range |
| 5/20/1991 | BIOGEN INC | \$27.625 | \$27.875 | \$0.000 | In Range | In Range |
| 5/20/1991 | BIOGEN INC | \$27.750 | \$27.875 | \$0.000 | In Range | In Range |
| 5/22/1991 | BIOGEN INC | \$28.875 | \$29.625 | \$28.625 | In Range | In Range |
| 5/22/1991 | BIOGEN INC | \$29.000 | \$29.625 | \$28.625 | In Range | In Range |
| 5/22/1991 | BIOGEN INC | \$29.125 | \$29.625 | \$28.625 | In Range | In Range |
| 5/22/1991 | BIOGEN INC | \$29.250 | \$29.625 | \$28.625 | In Range | In Range |
| 5/22/1991 | INTERNATIONAL RECTIFIER CORP | \$20.000 | \$20.500 | \$19.750 | In Range | In Range |
| 5/22/1991 | INTERNATIONAL RECTIFIER CORP | \$20.125 | \$20.500 | \$19.750 | In Range | In Range |
| 5/22/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.000 | \$48.000 | \$46.500 | In Range | In Range |
| 5/22/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.125 | \$48.000 | \$46.500 | In Range | In Range |
| 5/22/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.250 | \$48.000 | \$46.500 | In Range | In Range |
| 5/22/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.375 | \$48.000 | \$46.500 | In Range | In Range |
| 5/22/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.500 | \$48.000 | \$46.500 | In Range | In Range |
| 5/22/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.625 | \$48.000 | \$46.500 | In Range | In Range |
| 5/22/1991 | POLICY MANAGEMENT SYSTEMS CORP | \$47.750 | \$48.000 | \$46.500 | In Range | In Range |
| 5/23/1991 | INTERNATIONAL RECTIFIER CORP | \$20.500 | \$20.875 | \$20.375 | In Range | In Range |
| 5/23/1991 | INTERNATIONAL RECTIFIER CORP | \$20.625 | \$20.875 | \$20.375 | In Range | In Range |
| 5/23/1991 | INTERNATIONAL RECTIFIER CORP | \$20.750 | \$20.875 | \$20.375 | In Range | In Range |
| 5/30/1991 | BIOGEN INC | \$29.125 | \$31.750 | \$31.125 | Below | \$2.000 |
| 11/18/1991 | ATLANTIC RICHFIELD CO | \$113.750 | \$115.000 | \$113.250 | In Range | In Range |
| 11/18/1991 | ATLANTIC RICHFIELD CO | \$113.875 | \$115.000 | \$113.250 | In Range | In Range |
| 11/19/1991 | W M S INDUSTRIES INC | \$24.125 | \$24.625 | \$22.625 | In Range | In Range |
| 11/19/1991 | W M S INDUSTRIES INC | \$24.250 | \$24.625 | \$22.625 | In Range | In Range |
| 12/6/1991 | STRIDE RITE CORP | \$26.500 | \$53.375 | \$52.375 | Below | \$25.875 |
| 12/6/1991 | STRIDE RITE CORP | \$26.625 | \$53.375 | \$52.375 | Below | \$25.750 |
| 12/6/1991 | STRIDE RITE CORP | \$26.750 | \$53.375 | \$52.375 | Below | \$25.625 |
| 12/12/1991 | EMERSON ELECTRIC CO | \$48.750 | \$49.250 | \$48.750 | In Range | In Range |
| 12/12/1991 | EMERSON ELECTRIC CO | \$48.875 | \$49.250 | \$48.750 | In Range | In Range |
| 12/12/1991 | EMERSON ELECTRIC CO | \$49.000 | \$49.250 | \$48.750 | In Range | In Range |
| 12/12/1991 | EMERSON ELECTRIC CO | \$49.125 | \$49.250 | \$48.750 | In Range | In Range |
| 12/13/1991 | ADVANCED MICRO DEVICES INC | \$16.000 | \$16.125 | \$15.750 | In Range | In Range |
| 12/17/1991 | N B D BANCORP INC | \$41.500 | \$42.125 | \$41.375 | In Range | In Range |
| 12/17/1991 | N B D BANCORP INC | \$41.625 | \$42.125 | \$41.375 | In Range | In Range |
| 12/17/1991 | N B D BANCORP INC | \$41.750 | \$42.125 | \$41.375 | In Range | In Range |
| 12/17/1991 | N B D BANCORP INC | \$41.875 | \$42.125 | \$41.375 | In Range | In Range |
| 12/23/1991 | ALUMINUM COMPANY AMER | \$62.250 | \$62.500 | \$58.500 | In Range | In Range |
| 12/23/1991 | ALUMINUM COMPANY AMER | \$62.375 | \$62.500 | \$58.500 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$37.250 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$37.375 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$37.500 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$37.625 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$37.750 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$37.875 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$38.000 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | TYCO TOYS INC | \$38.125 | \$38.750 | \$35.750 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|---------------------------|--|-------------------------|------------------------|-------------|-----------|
| 2/26/1992 | TYCO TOYS INC | \$38.250 | \$38.750 | \$35.750 | In Range | In Range |
| 2/26/1992 | WATTS INDUSTRIES INC | \$49.500 | \$50.250 | \$49.000 | In Range | In Range |
| 2/26/1992 | WATTS INDUSTRIES INC | \$49.625 | \$50.250 | \$49.000 | In Range | In Range |
| 2/26/1992 | WATTS INDUSTRIES INC | \$49.750 | \$50.250 | \$49.000 | In Range | In Range |
| 2/26/1992 | WATTS INDUSTRIES INC | \$49.875 | \$50.250 | \$49.000 | In Range | In Range |
| 2/26/1992 | WATTS INDUSTRIES INC | \$50.000 | \$50.250 | \$49.000 | In Range | In Range |
| 2/26/1992 | WATTS INDUSTRIES INC | \$50.125 | \$50.250 | \$49.000 | In Range | In Range |
| 3/11/1992 | RAYTHEON CO | \$45.125 | \$91.375 | \$89.500 | Below | \$44.375 |
| 3/11/1992 | RAYTHEON CO | \$45.250 | \$91.375 | \$89.500 | Below | \$44.250 |
| 3/11/1992 | RAYTHEON CO | \$45.375 | \$91.375 | \$89.500 | Below | \$44.125 |
| 3/11/1992 | RAYTHEON CO | \$45.500 | \$91.375 | \$89.500 | Below | \$44.000 |
| 3/11/1992 | RAYTHEON CO | \$89.125 | \$91.375 | \$89.500 | Below | \$0.375 |
| 3/16/1992 | CRYOMEDICAL SCIENCES INC | \$12.750 | \$13.750 | \$13.250 | Below | \$0.500 |
| 3/16/1992 | CRYOMEDICAL SCIENCES INC | \$12.875 | \$13.750 | \$13.250 | Below | \$0.375 |
| 3/17/1992 | PFIZER INC | \$71.000 | \$71.750 | \$70.750 | In Range | In Range |
| 3/17/1992 | PFIZER INC | \$71.125 | \$71.750 | \$70.750 | In Range | In Range |
| 3/17/1992 | PFIZER INC | \$71.250 | \$71.750 | \$70.750 | In Range | In Range |
| 3/17/1992 | PFIZER INC | \$71.375 | \$71.750 | \$70.750 | In Range | In Range |
| 3/17/1992 | PFIZER INC | \$71.500 | \$71.750 | \$70.750 | In Range | In Range |
| 3/18/1992 | P H M CORP | \$28.750 | \$29.500 | \$27.875 | In Range | In Range |
| 3/18/1992 | P H M CORP | \$28.875 | \$29.500 | \$27.875 | In Range | In Range |
| 3/18/1992 | P H M CORP | \$29.000 | \$29.500 | \$27.875 | In Range | In Range |
| 3/18/1992 | P H M CORP | \$29.125 | \$29.500 | \$27.875 | In Range | In Range |
| 3/18/1992 | P H M CORP | \$29.250 | \$29.500 | \$27.875 | In Range | In Range |
| 3/19/1992 | LEGGETT & PLATT INC | \$46.750 | \$47.500 | \$46.625 | In Range | In Range |
| 3/19/1992 | LEGGETT & PLATT INC | \$46.875 | \$47.500 | \$46.625 | In Range | In Range |
| 3/19/1992 | LEGGETT & PLATT INC | \$47.000 | \$47.500 | \$46.625 | In Range | In Range |
| 3/19/1992 | LEGGETT & PLATT INC | \$47.125 | \$47.500 | \$46.625 | In Range | In Range |
| 3/19/1992 | LEGGETT & PLATT INC | \$47.250 | \$47.500 | \$46.625 | In Range | In Range |
| 3/19/1992 | PFIZER INC | \$71.125 | \$71.875 | \$70.875 | In Range | In Range |
| 3/19/1992 | PFIZER INC | \$71.250 | \$71.875 | \$70.875 | In Range | In Range |
| 3/19/1992 | PFIZER INC | \$71.375 | \$71.875 | \$70.875 | In Range | In Range |
| 3/19/1992 | PFIZER INC | \$71.500 | \$71.875 | \$70.875 | In Range | In Range |
| 3/20/1992 | P H M CORP | \$29.000 | \$29.875 | \$28.500 | In Range | In Range |
| 3/20/1992 | P H M CORP | \$29.125 | \$29.875 | \$28.500 | In Range | In Range |
| 3/20/1992 | P H M CORP | \$29.250 | \$29.875 | \$28.500 | In Range | In Range |
| 3/20/1992 | P H M CORP | \$29.375 | \$29.875 | \$28.500 | In Range | In Range |
| 3/20/1992 | P H M CORP | \$29.500 | \$29.875 | \$28.500 | In Range | In Range |
| 3/24/1992 | MEXICO FUND INC | \$27.750 | \$28.500 | \$27.250 | In Range | In Range |
| 3/24/1992 | MEXICO FUND INC | \$27.875 | \$28.500 | \$27.250 | In Range | In Range |
| 3/24/1992 | MEXICO FUND INC | \$28.000 | \$28.500 | \$27.250 | In Range | In Range |
| 3/24/1992 | MEXICO FUND INC | \$28.125 | \$28.500 | \$27.250 | In Range | In Range |
| 3/24/1992 | MEXICO FUND INC | \$28.250 | \$28.500 | \$27.250 | In Range | In Range |
| 4/1/1992 | MEXICO FUND INC | \$24.625 | \$25.375 | \$24.250 | In Range | In Range |
| 4/1/1992 | MEXICO FUND INC | \$24.750 | \$25.375 | \$24.250 | In Range | In Range |
| 4/1/1992 | MEXICO FUND INC | \$24.875 | \$25.375 | \$24.250 | In Range | In Range |
| 4/1/1992 | MEXICO FUND INC | \$25.000 | \$25.375 | \$24.250 | In Range | In Range |
| 4/1/1992 | MEXICO FUND INC | \$25.125 | \$25.375 | \$24.250 | In Range | In Range |
| 4/6/1992 | MEXICO FUND INC | \$24.750 | \$25.500 | \$24.375 | In Range | In Range |
| 4/6/1992 | MEXICO FUND INC | \$24.875 | \$25.500 | \$24.375 | In Range | In Range |
| 4/6/1992 | MEXICO FUND INC | \$25.000 | \$25.500 | \$24.375 | In Range | In Range |
| 4/6/1992 | MEXICO FUND INC | \$25.125 | \$25.500 | \$24.375 | In Range | In Range |
| 4/6/1992 | MEXICO FUND INC | \$25.250 | \$25.500 | \$24.375 | In Range | In Range |
| 4/8/1992 | MEXICO FUND INC | \$24.875 | \$25.000 | \$22.875 | In Range | In Range |
| 4/13/1992 | PEP BOYS MANNY MOE & JACK | \$22.500 | \$23.125 | \$22.250 | In Range | In Range |
| 4/13/1992 | PEP BOYS MANNY MOE & JACK | \$22.625 | \$23.125 | \$22.250 | In Range | In Range |
| 4/13/1992 | PEP BOYS MANNY MOE & JACK | \$22.750 | \$23.125 | \$22.250 | In Range | In Range |
| 4/13/1992 | PEP BOYS MANNY MOE & JACK | \$22.875 | \$23.125 | \$22.250 | In Range | In Range |
| 4/13/1992 | PEP BOYS MANNY MOE & JACK | \$23.000 | \$23.125 | \$22.250 | In Range | In Range |

Convertible Arbitrage IA Business Securities Short Sale Price Analysis
Monthly Time Period¹

Exhibit 6

| Trade Date | Security Name | IA Business Purported Price ² | Daily High ³ | Daily Low ³ | Above/Below | Magnitude |
|------------|--------------------------------|--|-------------------------|------------------------|-------------|-----------|
| 11/13/1992 | MERRILL LYNCH & CO INC | \$60.000 | \$60.250 | \$59.500 | In Range | In Range |
| 11/24/1992 | XTRA CORP | \$51.500 | \$52.750 | \$50.500 | In Range | In Range |
| 11/24/1992 | XTRA CORP | \$51.625 | \$52.750 | \$50.500 | In Range | In Range |
| 11/24/1992 | XTRA CORP | \$51.750 | \$52.750 | \$50.500 | In Range | In Range |
| 11/24/1992 | XTRA CORP | \$51.875 | \$52.750 | \$50.500 | In Range | In Range |
| 11/24/1992 | XTRA CORP | \$52.000 | \$52.750 | \$50.500 | In Range | In Range |
| 11/24/1992 | XTRA CORP | \$52.125 | \$52.750 | \$50.500 | In Range | In Range |
| 11/24/1992 | XTRA CORP | \$52.250 | \$52.750 | \$50.500 | In Range | In Range |
| 11/25/1992 | OAKWOOD HOMES CORP | \$18.375 | \$19.000 | \$17.625 | In Range | In Range |
| 11/25/1992 | OAKWOOD HOMES CORP | \$18.500 | \$19.000 | \$17.625 | In Range | In Range |
| 11/25/1992 | OAKWOOD HOMES CORP | \$18.625 | \$19.000 | \$17.625 | In Range | In Range |
| 11/25/1992 | OAKWOOD HOMES CORP | \$18.750 | \$19.000 | \$17.625 | In Range | In Range |
| 12/2/1992 | HIBERNIA CORP | \$5.125 | \$5.375 | \$4.750 | In Range | In Range |
| 12/2/1992 | HIBERNIA CORP | \$5.250 | \$5.375 | \$4.750 | In Range | In Range |
| 12/7/1992 | MARVEL ENTERTAINMENT GROUP INC | \$24.750 | \$50.375 | \$49.000 | Below | \$24.250 |
| 12/7/1992 | MARVEL ENTERTAINMENT GROUP INC | \$24.875 | \$50.375 | \$49.000 | Below | \$24.125 |
| 12/7/1992 | MARVEL ENTERTAINMENT GROUP INC | \$25.000 | \$50.375 | \$49.000 | Below | \$24.000 |
| 12/7/1992 | MARVEL ENTERTAINMENT GROUP INC | \$25.125 | \$50.375 | \$49.000 | Below | \$23.875 |
| 12/8/1992 | HIBERNIA CORP | \$5.625 | \$6.125 | \$5.375 | In Range | In Range |
| 12/8/1992 | HIBERNIA CORP | \$5.750 | \$6.125 | \$5.375 | In Range | In Range |
| 12/8/1992 | HIBERNIA CORP | \$5.875 | \$6.125 | \$5.375 | In Range | In Range |
| 12/8/1992 | INTEL CORP | \$79.000 | \$79.250 | \$77.500 | In Range | In Range |
| 12/10/1992 | A C X TECHNOLOGIES INC | \$12.875 | \$16.500 | \$10.750 | In Range | In Range |
| 12/10/1992 | A C X TECHNOLOGIES INC | \$18.250 | \$16.500 | \$10.750 | Above | \$1.750 |
| 12/11/1992 | AMERICAN BRANDS INC | \$42.500 | \$43.250 | \$42.625 | Below | \$0.125 |
| 12/14/1992 | AMERICAN BRANDS INC | \$42.125 | \$42.750 | \$41.500 | In Range | In Range |
| 12/14/1992 | AMERICAN BRANDS INC | \$42.250 | \$42.750 | \$41.500 | In Range | In Range |
| 12/14/1992 | AMERICAN BRANDS INC | \$42.375 | \$42.750 | \$41.500 | In Range | In Range |
| 12/14/1992 | AMERICAN BRANDS INC | \$42.500 | \$42.750 | \$41.500 | In Range | In Range |
| 12/14/1992 | AMERICAN BRANDS INC | \$42.625 | \$42.750 | \$41.500 | In Range | In Range |
| 12/14/1992 | AMERICAN BRANDS INC | \$43.375 | \$42.750 | \$41.500 | Above | \$0.625 |
| 12/17/1992 | MARVEL ENTERTAINMENT GROUP INC | \$22.875 | \$46.750 | \$44.750 | Below | \$21.875 |
| 12/17/1992 | MARVEL ENTERTAINMENT GROUP INC | \$23.000 | \$46.750 | \$44.750 | Below | \$21.750 |
| 12/17/1992 | MARVEL ENTERTAINMENT GROUP INC | \$23.125 | \$46.750 | \$44.750 | Below | \$21.625 |
| 12/17/1992 | MARVEL ENTERTAINMENT GROUP INC | \$23.250 | \$46.750 | \$44.750 | Below | \$21.500 |
| 12/22/1992 | WASHINGTON MUTUAL SAVINGS BANK | \$31.500 | \$32.125 | \$31.500 | In Range | In Range |
| 12/22/1992 | WASHINGTON MUTUAL SAVINGS BANK | \$31.625 | \$32.125 | \$31.500 | In Range | In Range |
| 12/22/1992 | WASHINGTON MUTUAL SAVINGS BANK | \$31.750 | \$32.125 | \$31.500 | In Range | In Range |
| 12/22/1992 | WASHINGTON MUTUAL SAVINGS BANK | \$31.875 | \$32.125 | \$31.500 | In Range | In Range |
| 12/22/1992 | WASHINGTON MUTUAL SAVINGS BANK | \$32.000 | \$32.125 | \$31.500 | In Range | In Range |

1. The Monthly Time Period consists of the following months: October 1979, November 1979, every March and December from 1981-1992, and randomly selected months, other than March and December, between 1983 and 1992.

2. IA Business Purported Price as shown on IA Business customer ledgers.

3. Daily High and Daily Low as reported by the New York Stock Exchange Daily Stock Records, Over the Counter Exchange Daily Stock Records, American Stock Exchange Daily Stock Record, Wall Street Journal New York Exchange Bonds, Moody's Industrial Manuals and Moody's Bank and Financial Manual.