

Appendix XII: Square One BLMIS Account – Option Transactions

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	B	33	11.50	37,983	3/3/1999	3/4/1999	OEX	S&P 100 Index MARCH 610 PUT	10.75	15.75	11.00	8,790	11,171
1FR048	S	(33)	13.00	(42,867)	3/4/1999	3/5/1999	OEX	S&P 100 Index MARCH 620 CALL	10.13	15.25	15.00	6,084	10,572
1FR048	B	33	30.88	101,904	3/17/1999	3/18/1999	OEX	S&P 100 Index MARCH 620 CALL	32.00	36.00	33.00	343	3,419
1FR048	B	33	3.00	9,933	3/17/1999	3/18/1999	OEX	S&P 100 Index MARCH 650 PUT	2.75	5.50	3.75	13,962	10,015
1FR048	S	(33)	0.31	(998)	3/19/1999	3/22/1999	OEX	S&P 100 Index MARCH 650 PUT	0.06	0.88	0.06	21,369	11,375
1FR048	D	(33)	NULL	-	3/22/1999	3/22/1999	NULL	S&P 100 Index MARCH 610 PUT	NULL	NULL	NULL	NULL	NULL
1FR048	B	30	10.00	30,030	4/30/1999	5/3/1999	OEX	S&P 100 Index MAY 670 PUT	8.38	18.00	12.50	7,509	8,568
1FR048	S	(30)	14.00	(41,970)	5/3/1999	5/4/1999	OEX	S&P 100 Index MAY 680 CALL	11.25	16.88	16.50	3,058	6,568
1FR048	B	30	0.06	218	5/21/1999	5/24/1999	OEX	S&P 100 Index MAY 680 CALL	0.06	1.00	0.06	18,474	17,588
1FR048	S	(30)	2.75	(8,220)	5/21/1999	5/24/1999	OEX	S&P 100 Index MAY 670 PUT	0.06	3.00	0.06	35,412	9,390
1FR048	B	32	6.25	20,032	6/14/1999	6/15/1999	OEX	S&P 100 Index JUNE 655 PUT	4.88	7.50	6.00	4,806	5,869
1FR048	S	(32)	3.00	(9,568)	6/15/1999	6/16/1999	OEX	S&P 100 Index JUNE 670 CALL	1.88	4.13	3.13	8,311	14,552
1FR048	B	32	13.47	43,104	6/18/1999	6/21/1999	OEX	S&P 100 Index JUNE 670 CALL	8.75	13.38	13.38	1,015	10,862
1FR048	B	32	12.75	40,832	6/18/1999	6/21/1999	OEX	S&P 100 Index JULY 680 PUT	12.25	15.75	12.50	4,497	2,300
1FR048	S	(32)	11.50	(36,768)	6/21/1999	6/22/1999	OEX	S&P 100 Index JULY 690 CALL	10.25	13.25	13.00	1,967	3,098
1FR048	D	(32)	NULL	-	6/21/1999	6/21/1999	NULL	S&P 100 Index JUNE 655 PUT	NULL	NULL	NULL	NULL	NULL
1FR048	B	32	43.79	140,128	7/16/1999	7/19/1999	OEX	S&P 100 Index JULY 690 CALL	37.50	44.75	44.75	187	1,477
1FR048	D	(32)	NULL	-	7/16/1999	7/16/1999	OEX	S&P 100 Index JULY 680 PUT	0.00	0.00	0.00	-	11,444
1FR048	B	119	13.00	154,819	8/20/1999	8/23/1999	OEX	S&P 100 Index SEPTEMBER 690 PUT	12.50	16.00	13.00	3,295	2,488
1FR048	S	(119)	11.00	(130,781)	8/23/1999	8/24/1999	OEX	S&P 100 Index SEPTEMBER 710 CALL	10.88	16.50	16.25	3,369	6,095
1FR048	S	(119)	14.50	(172,431)	9/17/1999	9/20/1999	OEX	S&P 100 Index OCTOBER 710 CALL	11.50	14.88	14.50	1,362	3,042
1FR048	B	119	13.50	160,769	9/17/1999	9/20/1999	OEX	S&P 100 Index OCTOBER 700 PUT	13.50	17.88	13.50	4,897	4,498
1FR048	R	119	NULL	-	9/20/1999	9/20/1999	NULL	S&P 100 Index SEPTEMBER 710 CALL	NULL	NULL	NULL	NULL	NULL
1FR048	D	(119)	NULL	-	9/20/1999	9/20/1999	NULL	S&P 100 Index SEPTEMBER 690 PUT	NULL	NULL	NULL	NULL	NULL
1FR048	B	119	1.69	20,200	9/24/1999	9/27/1999	OEX	S&P 100 Index NOVEMBER 710 CALL	2.38	3.38	2.75	4,243	6,090
1FR048	S	(119)	4.75	(56,406)	9/27/1999	9/28/1999	OEX	S&P 100 Index OCTOBER 705 CALL	3.25	5.25	3.50	2,197	7,277
1FR048	S	(119)	48.25	(574,175)	10/15/1999	10/18/1999	OEX	S&P 100 Index OCTOBER 700 PUT	37.25	48.63	48.50	507	5,103
1FR048	R	119	NULL	-	10/18/1999	10/18/1999	NULL	S&P 100 Index OCTOBER 705 CALL	NULL	NULL	NULL	NULL	NULL
1FR048	S	(42)	6.75	(28,308)	11/5/1999	11/8/1999	OEX	S&P 100 Index NOVEMBER 730 CALL	4.63	9.88	6.25	5,569	6,540
1FR048	B	42	7.00	29,442	11/5/1999	11/8/1999	OEX	S&P 100 Index NOVEMBER 715 PUT	6.00	10.00	7.00	2,429	3,268
1FR048	S	(92)	6.00	(55,108)	11/12/1999	11/15/1999	OEX	S&P 100 Index NOVEMBER 730 CALL	3.25	8.25	8.00	6,117	7,257
1FR048	B	92	4.75	43,792	11/12/1999	11/15/1999	OEX	S&P 100 Index NOVEMBER 720 PUT	3.50	10.00	3.63	7,880	6,426
1FR048	S	(20)	7.13	(14,230)	11/16/1999	11/17/1999	OEX	S&P 100 Index NOVEMBER 735 CALL	5.00	12.25	12.00	8,432	6,287
1FR048	B	20	3.88	7,770	11/16/1999	11/17/1999	OEX	S&P 100 Index NOVEMBER 725 PUT	0.81	4.75	0.81	8,725	4,104
1FR048	B	134	19.30	258,620	11/19/1999	11/22/1999	OEX	S&P 100 Index NOVEMBER 730 CALL	16.50	20.75	19.25	795	6,976
1FR048	B	20	14.30	28,600	11/19/1999	11/22/1999	OEX	S&P 100 Index NOVEMBER 735 CALL	12.00	15.88	14.25	846	7,652
1FR048	D	(42)	NULL	-	11/22/1999	11/22/1999	NULL	S&P 100 Index NOVEMBER 715 PUT	NULL	NULL	NULL	NULL	NULL
1FR048	D	(92)	NULL	-	11/22/1999	11/22/1999	NULL	S&P 100 Index NOVEMBER 720 PUT	NULL	NULL	NULL	NULL	NULL
1FR048	D	(20)	NULL	-	11/22/1999	11/22/1999	NULL	S&P 100 Index NOVEMBER 725 PUT	NULL	NULL	NULL	NULL	NULL
1FR048	S	(62)	12.50	(77,438)	1/5/2000	1/6/2000	OEX	S&P 100 Index January 770 Call	8.75	15.63	12.25	2,015	3,438
1FR048	B	62	13.00	80,662	1/5/2000	1/6/2000	OEX	S&P 100 Index January 755 Put	10.00	19.75	12.75	4,072	1,490
1FR048	S	(61)	10.50	(63,989)	1/6/2000	1/7/2000	OEX	S&P 100 Index January 775 Call	8.00	11.50	8.00	421	3,025
1FR048	B	61	13.00	79,361	1/6/2000	1/7/2000	OEX	S&P 100 Index January 760 Put	10.88	17.75	17.00	2,379	6,310
1FR048	S	(36)	10.00	(35,964)	1/7/2000	1/8/2000	OEX	S&P 100 Index January 780 Call	6.00	16.75	16.25	8,510	8,250
1FR048	B	36	12.13	43,686	1/7/2000	1/8/2000	OEX	S&P 100 Index January 765 Put	5.00	15.75	5.25	2,875	4,280
1FR048	S	(159)	13.25	(210,516)	1/21/2000	1/24/2000	OEX	S&P 100 Index February 790 Call	12.00	17.25	12.50	613	1,465
1FR048	B	62	9.78	60,636	1/21/2000	1/24/2000	OEX	S&P 100 Index January 770 Call	8.75	15.88	8.75	150	1,678
1FR048	B	61	4.78	29,158	1/21/2000	1/24/2000	OEX	S&P 100 Index January 775 Call	4.25	13.00	4.63	708	2,551
1FR048	B	159	14.75	234,684	1/21/2000	1/24/2000	OEX	S&P 100 Index February 780 Put	14.00	16.75	15.50	3,412	2,110
1FR048	R	36	NULL	NULL	1/24/2000	1/24/2000	OEX	S&P 100 Index January 780 Call	NULL	NULL	NULL	NULL	NULL
1FR048	D	(62)	NULL	NULL	1/24/2000	1/24/2000	OEX	S&P 100 Index January 755 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(61)	NULL	NULL	1/24/2000	1/24/2000	OEX	S&P 100 Index January 760 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(36)	NULL	NULL	1/24/2000	1/24/2000	OEX	S&P 100 Index January 765 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(159)	51.48	(818,532)	2/18/2000	2/22/2000	OEX	S&P 100 Index February 780 Put	28.25	50.50	50.50	366	1,948
1FR048	R	159	NULL	NULL	2/22/2000	2/22/2000	OEX	S&P 100 Index February 790 Call	NULL	NULL	NULL	NULL	NULL
1FR048	S	(39)	12.25	(47,736)	3/3/2000	3/6/2000	OEX	S&P 100 Index March 760 Call	10.50	15.75	14.50	4,627	5,223
1FR048	B	39	6.75	26,364	3/3/2000	3/6/2000	OEX	S&P 100 Index March 750 Put	4.88	8.63	5.13	4,200	4,509
1FR048	S	(39)	12.88	(50,174)	3/7/2000	3/8/2000	OEX	S&P 100 Index March 750 Call	4.50	14.75	5.00	8,683	7,277
1FR048	B	39	6.00	23,439	3/7/2000	3/8/2000	OEX	S&P 100 Index March 740 Put	5.13	17.50	16.00	9,061	8,377
1FR048	B	39	2.88	11,213	3/8/2000	3/9/2000	OEX	S&P 100 Index March 760 Call	2.13	4.50	3.13	4,191	6,694
1FR048	S	(91)	9.13	(82,947)	3/9/2000	3/10/2000	OEX	S&P 100 Index March 750 Call	4.13	14.25	13.75	7,091	10,458
1FR048	S	(39)	6.88	(26,774)	3/9/2000	3/10/2000	OEX	S&P 100 Index March 760 Call	2.13	8.75	8.75	5,315	6,873
1FR048	B	91	9.00	81,991	3/9/2000	3/10/2000	OEX	S&P 100 Index March 740 Put	3.63	14.63	3.75	3,999	7,155
1FR048	B	59	16.13	95,197	3/16/2000	3/17/2000	OEX	S&P 100 Index March 750 Call	9.25	33.00	33.00	7,140	8,341
1FR048	B	17	10.13	17,230	3/16/2000	3/17/2000	OEX	S&P 100 Index March 760 Call	3.88	25.00	23.50	7,747	6,339
1FR048	S	(59)	0.88	(5,104)	3/16/2000	3/17/2000	OEX	S&P 100 Index March 740 Put	0.25	1.75	0.38	8,956	9,083
1FR048	S	(17)	2.25	(3,808)	3/16/2000	3/17/2000	OEX	S&P 100 Index March 750 Put	0.38	3.50	0.50	14,430	6,224
1FR048	B	71	36.74	260,854	3/17/2000	3/20/2000	OEX	S&P 100 Index March 750 Call	30.00	42.38	36.75	788	5,742
1FR048	B	22	26.74	58,828	3/17/2000	3/20/2000	OEX	S&P 100 Index March 760 Call	19.75	33.50	26.00	277	4,755
1FR048	D	(71)	NULL	NULL	3/20/2000	3/20/2000	OEX	S&P 100 Index March 740 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(22)	NULL	NULL	3/20/2000	3/20/2000	OEX	S&P 100 Index March 750 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(23)	11.50	(26,427)	4/10/2000	4/11/2000	OEX	S&P 100 Index APRIL 830 CALL	9.38	14.00	9.75	2,150	9,364
1FR048	B	23	13.25	30,498	4/10/2000	4/11/2000	OEX	S&P 100 Index APRIL 820 PUT	10.75	16.25	15.88	2,475	4,644
1FR048	B	23	0.13	311	4/17/2000	4/18/2000	OEX	S&P 100 Index APRIL 830 CALL	0.06	0.25	0.13	442	9,374
1FR048	S	(23)	57.51	(132,273)	4/17/2000	4/18/2000	OEX	S&P 100 Index APRIL 820 PUT	59.00	87.00	60.00	1,042	3,470
1FR048	S	(79)	14.25	(112,496)	5/1/2000	5/2/2000	OEX	S&P 100 Index May 800 Call	11.75	17.25	13.25	2,539	5,806
1FR048	B	79	12.63	99,817	5/1/2000	5/2/2000	OEX	S&P 100 Index May 780 Put	10.00	15.63	13.38	2,740	2,723
1FR048	B	79	12.25	96,854	5/5/2000	5/8/2000	OEX	S&P 100 Index May 760 Put	12.00	20.75	12.50	1,292	3,720
1FR048	S	(79)	10.38	(81,884)	5/8/2000	5/9/2000	OEX	S&P 100 Index May 780 Call	8.00	11.00	9.00	570	4,451
1FR048	B	79	3.25	25,754	5/8/2000	5/9/2000	OEX	S&P 100 Index May 800 Call	2.88	4.13	3.00	2,346	13,060
1FR048	S	(79)	30.00	(236,921)	5/9/2000	5/10/2000	OEX	S&P 100 Index May 780 Put	23.00	31.00	30.00	130	4,034
1FR048	B	121	11.00	133,221	5/10/2000	5/11/2000	OEX	S&P 100 Index May 740 Put	9.50	16.50	14.75	5,590	4,853
1FR048	S	(121)	11.50	(139,029)	5/11/2000	5/12/2000	OEX	S&P 100 Index May 760 Call	7.00	12.00	10.88	1,615	2,711
1FR048	B	79	0.63	5,017	5/18/2000	5/19/2000	OEX	S&P 100 Index May 780 Call	0.31	4.13	0.38	7,333	6,760
1FR048	S	(79)	2.50	(19,671)	5/18/2000	5/19/2							

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Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	S	(125)	0.75	(9,250)	7/21/2000	7/24/2000	OEX	S&P 100 Index July 800 Put	0.06	1.00	0.06	6,707	6,615
1FR048	B	101	10.75	108,676	7/26/2000	7/27/2000	OEX	S&P 100 Index August 790 Put	10.25	14.00	12.13	2,221	7,120
1FR048	S	(101)	10.00	(100,899)	7/27/2000	7/28/2000	OEX	S&P 100 Index August 810 Call	7.75	10.75	8.75	1,721	4,191
1FR048	B	45	9.13	41,108	8/9/2000	8/10/2000	OEX	S&P 100 Index August 810 Call	7.50	10.50	7.75	4,182	5,548
1FR048	B	56	4.13	23,156	8/9/2000	8/10/2000	OEX	S&P 100 Index August 820 Call	3.88	5.50	4.38	1,524	3,505
1FR048	S	(45)	3.00	(13,455)	8/9/2000	8/10/2000	OEX	S&P 100 Index August 790 Put	2.63	4.25	3.75	2,220	9,623
1FR048	S	(56)	7.00	(39,144)	8/9/2000	8/10/2000	OEX	S&P 100 Index August 800 Put	4.88	7.50	6.88	5,557	5,926
1FR048	B	56	6.63	37,156	8/10/2000	8/11/2000	OEX	S&P 100 Index August 810 Call	4.75	8.25	5.25	1,146	5,974
1FR048	B	69	2.38	16,457	8/10/2000	8/11/2000	OEX	S&P 100 Index August 820 Call	2.00	4.00	2.25	410	3,515
1FR048	S	(56)	4.13	(23,044)	8/10/2000	8/11/2000	OEX	S&P 100 Index August 790 Put	3.25	5.13	4.50	2,045	7,129
1FR048	S	(69)	8.50	(58,581)	8/10/2000	8/11/2000	OEX	S&P 100 Index August 800 Put	6.25	8.75	8.00	4,833	7,655
1FR048	S	(33)	4.75	(15,642)	9/11/2000	9/12/2000	OEX	S&P 100 Index September 820 Call	1.63	6.25	2.31	3,186	4,354
1FR048	B	33	5.13	16,946	9/11/2000	9/12/2000	OEX	S&P 100 Index September 810 Put	3.38	9.00	7.00	4,170	5,678
1FR048	S	(102)	3.63	(36,873)	9/12/2000	9/13/2000	OEX	S&P 100 Index September 810 Call	2.63	7.13	2.63	4,016	3,468
1FR048	B	102	3.50	35,802	9/12/2000	9/13/2000	OEX	S&P 100 Index September 800 Put	1.88	5.00	4.25	2,340	5,072
1FR048	S	(103)	1.88	(19,210)	9/13/2000	9/14/2000	OEX	S&P 100 Index September 810 Call	1.00	2.25	1.75	9,019	4,417
1FR048	B	103	3.38	34,866	9/13/2000	9/14/2000	OEX	S&P 100 Index September 800 Put	2.88	6.75	3.25	5,813	5,273
1FR048	S	(238)	16.75	(398,412)	9/15/2000	9/18/2000	OEX	S&P 100 Index October 800 Call	13.50	19.50	13.63	734	1,750
1FR048	B	238	15.38	366,163	9/15/2000	9/18/2000	OEX	S&P 100 Index October 790 Put	13.25	18.25	17.50	1,167	3,354
1FR048	S	(205)	10.23	(209,715)	9/15/2000	9/18/2000	OEX	S&P 100 Index September 800 Put	3.25	13.50	10.38	4,391	5,009
1FR048	S	(33)	20.23	(66,759)	9/15/2000	9/18/2000	OEX	S&P 100 Index September 810 Put	11.50	24.00	20.00	1,779	3,592
1FR048	R	205	NULL	NULL	9/18/2000	9/18/2000	OEX	S&P 100 Index September 810 Call	NULL	NULL	NULL	NULL	NULL
1FR048	R	33	NULL	NULL	9/18/2000	9/18/2000	OEX	S&P 100 Index September 820 Call	NULL	NULL	NULL	NULL	NULL
1FR048	B	99	0.19	1,955	10/11/2000	10/12/2000	OEX	S&P 100 Index October 800 Call	0.06	0.31	0.19	549	9,834
1FR048	S	(99)	65.98	(653,202)	10/11/2000	10/12/2000	OEX	S&P 100 Index October 790 Put	60.38	70.00	67.63	201	989
1FR048	B	73	0.13	986	10/12/2000	10/13/2000	OEX	S&P 100 Index October 800 Call	0.06	0.13	0.06	1,899	9,850
1FR048	S	(73)	86.32	(630,136)	10/12/2000	10/13/2000	OEX	S&P 100 Index October 790 Put	75.50	89.00	89.00	133	917
1FR048	B	66	0.13	891	10/13/2000	10/16/2000	OEX	S&P 100 Index October 800 Call	0.06	0.13	0.13	1,244	10,476
1FR048	S	(66)	60.99	(402,534)	10/13/2000	10/16/2000	OEX	S&P 100 Index October 790 Put	65.00	89.88	65.00	12	860
1FR048	S	(69)	2.50	(17,181)	10/18/2000	10/19/2000	OEX	S&P 100 Index October 725 Call	0.50	3.25	1.13	1,853	3,323
1FR048	B	69	6.13	42,332	10/18/2000	10/19/2000	OEX	S&P 100 Index October 710 Put	4.88	25.25	9.00	5,159	5,202
1FR048	B	69	13.16	90,804	10/20/2000	10/23/2000	OEX	S&P 100 Index October 725 Call	7.50	19.88	12.38	998	3,550
1FR048	D	(69)	NULL	NULL	10/23/2000	10/23/2000	OEX	S&P 100 Index October 710 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B	2	11.00	2,202	11/3/2000	11/6/2000	OEX	S&P 100 Index November 750 Put	10.13	13.50	11.75	967	2,276
1FR048	S	(2)	12.25	(2,448)	11/6/2000	11/7/2000	OEX	S&P 100 Index November 760 Call	10.25	12.88	12.25	679	3,125
1FR048	S	(47)	5.50	(25,803)	11/13/2000	11/14/2000	OEX	S&P 100 Index November 725 Call	3.00	8.00	5.00	2,036	1,160
1FR048	B	47	12.88	60,560	11/13/2000	11/14/2000	OEX	S&P 100 Index November 715 Put	9.00	21.63	13.50	2,336	2,026
1FR048	S	(47)	19.50	(91,603)	11/17/2000	11/20/2000	OEX	S&P 100 Index December 730 Call	15.88	22.50	18.00	310	2,603
1FR048	S	(2)	19.50	(3,898)	11/17/2000	11/20/2000	OEX	S&P 100 Index December 730 Call	15.88	22.50	18.00	310	2,603
1FR048	B	47	0.09	423	11/17/2000	11/20/2000	OEX	S&P 100 Index November 725 Call	0.06	7.50	0.19	14,836	2,342
1FR048	B	2	12.00	2,402	11/17/2000	11/20/2000	OEX	S&P 100 Index December 710 Put	10.25	16.38	13.00	372	1,085
1FR048	B	2	15.25	3,052	11/17/2000	11/20/2000	OEX	S&P 100 Index December 720 Put	13.00	20.25	17.00	1,390	2,663
1FR048	B	47	15.25	71,722	11/17/2000	11/20/2000	OEX	S&P 100 Index December 720 Put	13.00	20.25	17.00	1,390	2,663
1FR048	S	(2)	24.91	(4,982)	11/17/2000	11/20/2000	OEX	S&P 100 Index November 750 Put	20.00	32.50	24.50	139	1,383
1FR048	R	2	NULL	NULL	11/20/2000	11/20/2000	OEX	S&P 100 Index November 760 Call	NULL	NULL	NULL	NULL	NULL
1FR048	S	(2)	17.63	(3,523)	11/20/2000	11/21/2000	OEX	S&P 100 Index December 710 Put	15.00	19.50	19.00	1,700	1,336
1FR048	D	(47)	NULL	NULL	11/20/2000	11/20/2000	OEX	S&P 100 Index November 715 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B	49	12.38	60,687	11/27/2000	11/28/2000	OEX	S&P 100 Index December 730 Call	11.25	14.88	12.00	740	3,464
1FR048	S	(49)	16.75	(82,026)	11/27/2000	11/28/2000	OEX	S&P 100 Index December 720 Put	14.00	18.00	16.50	925	2,638
1FR048	S	(69)	10.40	(71,691)	12/12/2000	12/13/2000	OEX	S&P 100 Index December 730 Call	9.20	11.90	11.50	2,601	9,900
1FR048	B	69	7.40	51,129	12/12/2000	12/13/2000	OEX	S&P 100 Index December 725 Put	5.80	9.60	7.30	8,452	2,172
1FR048	B	69	0.50	3,450	12/14/2000	12/15/2000	OEX	S&P 100 Index December 730 Call	0.15	2.00	0.15	12,639	10,144
1FR048	S	(69)	11.90	(82,110)	12/14/2000	12/15/2000	OEX	S&P 100 Index December 725 Put	7.60	16.30	16.30	9,579	9,867
1FR048	S	(124)	12.60	(156,116)	1/3/2001	1/4/2001	OEX	S&P 100 Index January 710 Call	2.70	14.00	12.30	2,667	4,804
1FR048	B	124	10.30	127,844	1/3/2001	1/4/2001	OEX	S&P 100 Index January 690 Put	8.40	31.10	10.30	1,544	2,200
1FR048	S	(52)	5.40	(28,028)	1/16/2001	1/17/2001	OEX	S&P 100 Index January 695 Call	4.20	7.00	5.40	723	6,698
1FR048	B	52	5.80	30,212	1/16/2001	1/17/2001	OEX	S&P 100 Index January 685 Put	4.20	7.50	4.20	1,821	1,955
1FR048	S	(113)	3.40	(38,307)	1/17/2001	1/18/2001	OEX	S&P 100 Index January 700 Call	2.00	8.00	2.50	6,908	6,522
1FR048	B	113	4.60	52,093	1/17/2001	1/18/2001	OEX	S&P 100 Index January 690 Put	1.90	6.20	5.00	3,633	3,890
1FR048	S	(289)	18.20	(525,691)	1/19/2001	1/22/2001	OEX	S&P 100 Index February 710 Call	15.10	19.90	17.00	718	510
1FR048	B	52	10.23	53,196	1/19/2001	1/22/2001	OEX	S&P 100 Index January 695 Call	7.50	14.00	10.10	158	4,324
1FR048	B	113	5.23	59,099	1/19/2001	1/22/2001	OEX	S&P 100 Index January 700 Call	3.00	10.50	5.30	5,891	6,001
1FR048	B	289	13.70	396,219	1/19/2001	1/22/2001	OEX	S&P 100 Index February 700 Put	13.00	17.00	15.00	2,338	1,510
1FR048	R	124	NULL	-	1/22/2001	1/22/2001	OEX	S&P 100 Index January 710 Call	NULL	NULL	NULL	NULL	NULL
1FR048	D	(237)	NULL	-	1/22/2001	1/22/2001	OEX	S&P 100 Index January 690 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(52)	NULL	-	1/22/2001	1/22/2001	OEX	S&P 100 Index January 685 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B	164	0.15	2,624	2/14/2001	2/15/2001	OEX	S&P 100 Index February 710 Call	0.05	0.20	0.15	800	4,157
1FR048	S	(164)	17.32	(284,048)	2/14/2001	2/15/2001	OEX	S&P 100 Index February 700 Put	15.10	24.50	18.70	714	2,132
1FR048	R	125	NULL	-	2/16/2001	2/16/2001	OEX	S&P 100 Index February 710 Call	0.00	0.00	0.00	-	3,909
1FR048	S	(125)	24.58	(307,250)	2/16/2001	2/20/2001	OEX	S&P 100 Index February 700 Put	21.80	29.00	24.50	192	1,072
1FR048	S	(43)	7.40	(31,777)	3/5/2001	3/6/2001	OEX	S&P 100 Index March 650 Call	6.00	8.20	7.20	953	3,500
1FR048	B	43	10.60	45,623	3/5/2001	3/6/2001	OEX	S&P 100 Index March 635 Put	10.00	12.80	10.50	767	1,841
1FR048	S	(121)	7.10	(85,789)	3/14/2001	3/15/2001	OEX	S&P 100 Index March 600 Call	4.20	12.00	6.90	5,677	1,293
1FR048	B	121	4.20	50,941	3/14/2001	3/15/2001	OEX	S&P 100 Index March 590 Put	2.30	9.10	4.80	3,394	3,295
1FR048	S	(164)	20.50	(336,036)	3/16/2001	3/19/2001	OEX	S&P 100 Index April 600 Call	16.10	22.90	17.10	1,750	759
1FR048	B	164	18.00	295,364	3/16/2001	3/19/2001	OEX	S&P 100 Index April 590 Put	16.30	23.50	22.00	1,967	1,457
1FR048	S	(121)	3.65	(44,044)	3/16/2001	3/19/2001	OEX	S&P 100 Index March 590 Put	0.70	5.00	2.00	24,689	3,937
1FR048	S	(43)	47.01	(202,143)	3/16/2001	3/19/2001	OEX	S&P 100 Index March 635 Put	38.20	47.00	45.50	18	586
1FR048	R	43	NULL	-	3/19/2001	3/19/2001	OEX	S&P 100 Index March 650 Call	NULL	NULL	NULL	NULL	NULL
1FR048	R	121	NULL	-	3/19/2001	3/19/2001	OEX	S&P 100 Index March 600 Call	NULL	NULL	NULL	NULL	NULL
1FR048	B	164	43.66	716,024	4/20/2001	4/23/2001	OEX	S&P 100 Index April 600 Call	37.90	46.00	44.50	2,511	3,275
1FR048	D	(164)	NULL	-	4/23/2001	4/23/2001	OEX	S&P 100 Index April 590 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(329)	3.30	(108,241)	6/12/2001	6/13/2001	OEX	S&P 100 Index June 650 Call	1.05	5.70	3.30	4,894	4,405
1FR048	B	329	3.80	125,349	6/12/2001	6/13/2001	OEX	S&P 100 Index June 640 Put	1.80	8.20	2.70	6,961	6,922

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	S	(113)	14.40	(162,607)	8/22/2001	8/23/2001	OEX	S&P 100 Index September 595 Call	12.50	16.50	15.10	301	997
1FR048	B	113	13.60	153,793	8/22/2001	8/23/2001	OEX	S&P 100 Index September 590 Put	12.00	16.50	13.00	2,506	1,458
1FR048	B	126	14.60	184,086	8/23/2001	8/24/2001	OEX	S&P 100 Index September 595 Put	13.50	15.70	15.00	680	2,398
1FR048	S	(126)	12.20	(153,594)	8/24/2001	8/27/2001	OEX	S&P 100 Index September 605 Call	9.00	15.00	14.40	672	831
1FR048	B	126	12.20	153,594	8/24/2001	8/27/2001	OEX	S&P 100 Index September 605 Put	11.50	14.00	11.60	371	713
1FR048	S	(126)	12.20	(153,594)	8/24/2001	8/27/2001	OEX	S&P 100 Index September 605 Put	11.50	14.00	11.60	371	713
1FR048	B	362	5.70	206,702	8/29/2001	8/30/2001	OEX	S&P 100 Index September 570 Put	4.30	7.60	7.00	862	4,667
1FR048	S	(362)	11.00	(397,838)	8/31/2001	9/4/2001	OEX	S&P 100 Index SEPTEMBER 570 PUT	8.00	12.50	9.70	497	4,650
1FR048	S	(236)	20.00	(471,764)	9/19/2001	9/20/2001	OEX	S&P 100 Index OCTOBER 525 CALL	16.70	25.00	20.30	44	2
1FR048	B	236	0.05	1,180	9/19/2001	9/20/2001	OEX	S&P 100 Index SEPTEMBER 595 CALL	0.05	0.05	0.05	364	3,167
1FR048	B	236	23.00	543,036	9/19/2001	9/20/2001	OEX	S&P 100 Index OCTOBER 520 PUT	17.70	33.00	23.90	722	970
1FR048	S	(236)	71.15	(1,679,140)	9/19/2001	9/20/2001	OEX	S&P 100 Index SEPTEMBER 590 PUT	60.00	85.00	85.00	103	615
1FR048	S	(126)	21.00	(264,474)	9/20/2001	9/21/2001	OEX	S&P 100 Index OCTOBER 505 CALL	21.00	25.00	21.00	296	10
1FR048	B	126	0.05	630	9/20/2001	9/21/2001	OEX	S&P 100 Index SEPTEMBER 605 CALL	0.05	0.05	0.05	7	3,507
1FR048	B	126	24.20	305,046	9/20/2001	9/21/2001	OEX	S&P 100 Index OCTOBER 500 PUT	17.90	24.40	24.00	1,063	4,661
1FR048	S	(126)	93.98	(1,184,148)	9/20/2001	9/21/2001	OEX	S&P 100 Index SEPTEMBER 595 PUT	90.00	95.00	94.40	15	692
1FR048	B	5	23.00	11,505	9/24/2001	9/25/2001	OEX	S&P 100 Index OCTOBER 505 CALL	20.00	26.00	24.00	411	540
1FR048	B	9	14.00	12,609	9/24/2001	9/25/2001	OEX	S&P 100 Index OCTOBER 525 CALL	11.00	15.30	13.00	85	1,172
1FR048	S	(362)	15.50	(560,738)	10/18/2001	10/19/2001	OEX	S&P 100 Index November 560 Call	13.90	17.60	14.50	761	4,351
1FR048	B	121	46.00	556,721	10/18/2001	10/19/2001	OEX	S&P 100 Index October 505 Call	0.00	0.00	0.00	-	6
1FR048	B	227	26.00	590,427	10/18/2001	10/19/2001	OEX	S&P 100 Index October 525 Call	28.00	30.00	28.00	14	1,053
1FR048	B	362	20.00	724,362	10/18/2001	10/19/2001	OEX	S&P 100 Index November 550 Put	18.40	21.50	19.00	1,444	1,442
1FR048	S	(126)	0.10	(1,134)	10/18/2001	10/19/2001	OEX	S&P 100 Index October 500 Put	0.05	0.20	0.05	1,606	8,304
1FR048	S	(236)	0.30	(6,844)	10/18/2001	10/19/2001	OEX	S&P 100 Index October 520 Put	0.10	0.75	0.15	794	5,230
1FR048	B	123	28.00	344,523	11/13/2001	11/14/2001	OEX	S&P 100 Index November 560 Call	23.50	28.00	28.00	1,306	5,206
1FR048	S	(123)	0.50	(6,027)	11/13/2001	11/14/2001	OEX	S&P 100 Index November 550 Put	0.35	1.00	0.50	2,449	4,100
1FR048	B	121	29.10	352,231	11/14/2001	11/15/2001	OEX	S&P 100 Index November 560 Call	25.50	33.70	30.00	2,040	4,584
1FR048	S	(121)	0.30	(3,509)	11/14/2001	11/15/2001	OEX	S&P 100 Index November 550 Put	0.15	0.40	0.35	2,446	4,724
1FR048	B	118	31.80	375,358	11/15/2001	11/16/2001	OEX	S&P 100 Index November 560 Call	26.00	31.00	30.20	328	2,995
1FR048	S	(118)	0.15	(1,652)	11/15/2001	11/16/2001	OEX	S&P 100 Index November 550 Put	0.05	0.40	0.10	2,394	5,268
1FR048	S	(68)	4.80	(32,572)	12/10/2001	12/11/2001	OEX	S&P 100 Index December 600 Call	2.50	5.80	2.50	3,408	4,903
1FR048	B	68	9.20	62,628	12/10/2001	12/11/2001	OEX	S&P 100 Index December 590 Put	8.80	14.80	14.80	1,983	4,379
1FR048	B	68	0.80	5,508	12/19/2001	12/20/2001	OEX	S&P 100 Index December 600 Call	0.15	1.00	0.65	2,363	5,795
1FR048	S	(68)	10.30	(69,972)	12/19/2001	12/20/2001	OEX	S&P 100 Index December 590 Put	4.00	14.20	4.20	3,169	3,682
1FR048	S	(75)	7.00	(52,425)	1/3/2002	1/4/2002	OEX	S&P 100 Index January 600 Call	4.80	7.10	7.00	877	2,872
1FR048	B	75	7.00	52,575	1/3/2002	1/4/2002	OEX	S&P 100 Index January 590 Put	6.80	11.00	7.00	3,058	4,020
1FR048	S	(75)	6.10	(45,675)	1/4/2002	1/7/2002	OEX	S&P 100 Index January 605 Call	4.00	6.50	5.20	471	735
1FR048	B	75	6.80	51,075	1/4/2002	1/7/2002	OEX	S&P 100 Index January 595 Put	6.40	9.50	6.70	1,455	522
1FR048	S	(101)	5.20	(52,419)	1/7/2002	1/8/2002	OEX	S&P 100 Index January 605 Call	3.10	5.50	3.40	114	914
1FR048	B	101	6.50	65,751	1/7/2002	1/8/2002	OEX	S&P 100 Index January 595 Put	6.00	8.80	8.40	555	1,350
1FR048	S	(126)	5.00	(62,874)	1/9/2002	1/10/2002	OEX	S&P 100 Index January 600 Call	2.10	7.00	2.50	3,053	3,477
1FR048	B	126	4.90	61,866	1/9/2002	1/10/2002	OEX	S&P 100 Index January 590 Put	3.20	8.60	8.00	4,709	5,092
1FR048	B	377	12.20	460,317	1/18/2002	1/22/2002	OEX	S&P 100 Index February 575 Put	11.30	14.20	13.00	1,471	104
1FR048	S	(201)	14.76	(296,676)	1/18/2002	1/22/2002	OEX	S&P 100 Index January 590 Put	10.40	16.10	15.50	222	2,592
1FR048	S	(176)	19.76	(347,776)	1/18/2002	1/22/2002	OEX	S&P 100 Index January 595 Put	17.50	22.50	18.50	34	1,335
1FR048	S	(377)	9.40	(354,003)	1/22/2002	1/23/2002	OEX	S&P 100 Index February 585 Call	6.00	9.50	6.20	74	101
1FR048	R	201	NULL	NULL	1/22/2002	1/22/2002	OEX	S&P 100 Index January 600 Call	NULL	NULL	NULL	NULL	NULL
1FR048	R	176	NULL	NULL	1/22/2002	1/22/2002	OEX	S&P 100 Index January 605 Call	NULL	NULL	NULL	NULL	NULL
1FR048	B	143	0.15	2,288	2/13/2002	2/14/2002	OEX	S&P 100 Index February 585 Call	0.10	0.15	0.10	1,058	4,077
1FR048	S	(143)	10.10	(144,287)	2/13/2002	2/14/2002	OEX	S&P 100 Index February 575 Put	7.90	12.20	8.50	715	1,783
1FR048	B	105	0.10	1,155	2/14/2002	2/15/2002	OEX	S&P 100 Index February 585 Call	0.05	0.15	0.05	695	3,987
1FR048	S	(105)	8.90	(93,345)	2/14/2002	2/15/2002	OEX	S&P 100 Index February 575 Put	5.00	10.30	8.50	714	1,902
1FR048	S	(129)	15.35	(198,015)	2/15/2002	2/19/2002	OEX	S&P 100 Index February 575 Put	7.80	14.50	14.50	542	2,133
1FR048	R	129	NULL	NULL	2/19/2002	2/19/2002	OEX	S&P 100 Index February 585 Call	NULL	NULL	NULL	NULL	NULL
1FR048	S	(115)	7.80	(89,585)	2/22/2002	2/25/2002	OEX	S&P 100 Index March 560 Call	5.60	9.30	8.30	2,020	3,947
1FR048	B	115	11.30	130,065	2/22/2002	2/25/2002	OEX	S&P 100 Index March 550 Put	9.00	14.50	10.00	2,009	3,654
1FR048	S	(57)	8.60	(48,963)	2/25/2002	2/26/2002	OEX	S&P 100 Index March 565 Call	6.80	10.50	10.00	1,129	1,936
1FR048	B	57	9.20	52,497	2/25/2002	2/26/2002	OEX	S&P 100 Index March 555 Put	6.60	10.60	7.00	2,298	1,133
1FR048	S	(113)	7.20	(81,247)	2/28/2002	3/1/2002	OEX	S&P 100 Index March 570 Call	5.30	9.50	5.30	1,847	4,959
1FR048	B	113	7.40	83,733	2/28/2002	3/1/2002	OEX	S&P 100 Index March 560 Put	5.50	8.70	8.70	4,641	4,700
1FR048	S	(113)	5.80	(65,427)	3/1/2002	3/4/2002	OEX	S&P 100 Index March 570 Call	6.10	12.60	12.30	4,113	5,246
1FR048	B	4	5.80	2,316	3/1/2002	3/4/2002	OEX	S&P 100 Index March 570 Call	6.10	12.60	12.30	4,113	5,246
1FR048	S	(4)	5.80	(2,316)	3/1/2002	3/4/2002	OEX	S&P 100 Index March 570 Call	6.10	12.60	12.30	4,113	5,246
1FR048	B	113	5.80	65,427	3/1/2002	3/4/2002	OEX	S&P 100 Index March 570 Call	6.10	12.60	12.30	4,113	5,246
1FR048	S	(117)	5.80	(67,743)	3/1/2002	3/4/2002	OEX	S&P 100 Index March 575 Call	3.90	9.50	9.40	2,108	2,348
1FR048	B	4	8.10	3,244	3/1/2002	3/4/2002	OEX	S&P 100 Index March 565 Put	4.30	9.40	4.30	1,279	2,473
1FR048	B	113	8.10	91,643	3/1/2002	3/4/2002	OEX	S&P 100 Index March 565 Put	4.30	9.40	4.30	1,279	2,473
1FR048	B	115	24.70	284,050	3/13/2002	3/14/2002	OEX	S&P 100 Index March 560 Call	24.50	28.80	25.00	135	1,742
1FR048	B	57	19.70	112,290	3/13/2002	3/14/2002	OEX	S&P 100 Index March 565 Call	19.00	25.00	19.00	131	1,300
1FR048	B	113	14.70	166,110	3/13/2002	3/14/2002	OEX	S&P 100 Index March 570 Call	14.50	19.00	15.40	383	2,604
1FR048	B	285	13.50	384,750	3/13/2002	3/14/2002	OEX	S&P 100 Index April 585 Put	13.40	15.00	13.80	106	216
1FR048	S	(117)	10.10	(118,053)	3/14/2002	3/15/2002	OEX	S&P 100 Index April 595 Call	8.80	10.20	9.30	43	210
1FR048	S	(285)	10.10	(287,850)	3/14/2002	3/15/2002	OEX	S&P 100 Index April 595 Call	8.80	10.20	9.30	43	210
1FR048	B	117	10.20	119,457	3/14/2002	3/15/2002	OEX	S&P 100 Index March 575 Call	10.10	11.20	10.50	110	2,175
1FR048	B	117	13.00	152,217	3/14/2002	3/15/2002	OEX	S&P 100 Index April 585 Put	12.80	14.90	14.00	280	308
1FR048	D	(115)	NULL	NULL	3/18/2002	3/18/2002	OEX	S&P 100 Index March 550 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(57)	NULL	NULL	3/18/2002	3/18/2002	OEX	S&P 100 Index March 555 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(113)	NULL	NULL	3/18/2002	3/18/2002	OEX	S&P 100 Index March 560 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(117)	NULL	NULL	3/18/2002	3/18/2002	OEX	S&P 100 Index March 565 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B	180	0.20	3,780	4/10/2002	4/11/2002	OEX	S&P 100 Index April 595 Call	0.15	0.20	0.20	379	2,026
1FR048	S	(180)	35.54	(639,720)	4/11/2002	4/12/2002	OEX	S&P 100 Index April 585 Put	32.10	38.00	38.00	17	649
1FR048	B	133	0.05	665	4/15/2002	4/16/2002	OEX	S&P 100 Index April 595 Call	0.05	0.05	0.05	185	2,087
1FR048	S	(133)	37.28	(495,824)	4/15/2002	4/16/2002	OEX	S&P 100 Index April 585 Put	36.10	38.90	36.10	8	625
1FR048	S	(125)	3.00	(37,375)	4/16/2002	4/17/20							

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	B	110	6.00	66,110	5/6/2002	5/7/2002	OEX	S&P 100 Index May 520 Put	3.80	9.60	9.50	4,413	4,600
1FR048	S	(108)	10.40	(112,212)	5/6/2002	5/7/2002	OEX	S&P 100 Index May 525 Put	5.10	12.30	12.00	4,545	1,917
1FR048	S	(107)	14.00	(149,693)	5/6/2002	5/7/2002	OEX	S&P 100 Index May 530 Put	7.20	15.80	15.50	4,652	6,179
1FR048	S	(116)	3.70	(42,804)	5/7/2002	5/8/2002	OEX	S&P 100 Index May 530 Call	2.70	4.90	3.00	2,414	2,793
1FR048	B	116	8.50	98,716	5/7/2002	5/8/2002	OEX	S&P 100 Index May 520 Put	6.40	10.30	9.80	3,121	6,812
1FR048	B	123	16.50	203,073	5/15/2002	5/16/2002	OEX	S&P 100 Index May 530 Call	12.00	19.80	12.80	823	3,639
1FR048	S	(123)	0.10	(1,107)	5/15/2002	5/16/2002	OEX	S&P 100 Index May 520 Put	0.10	20.00	0.20	2,213	7,201
1FR048	B	159	14.20	225,939	5/16/2002	5/17/2002	OEX	S&P 100 Index May 530 Call	13.50	18.00	18.00	539	3,173
1FR048	S	(159)	0.05	(795)	5/16/2002	5/17/2002	OEX	S&P 100 Index May 520 Put	0.05	0.15	0.05	1,042	7,577
1FR048	B	159	23.30	370,470	5/17/2002	5/20/2002	OEX	S&P 100 Index May 530 Call	18.00	23.30	23.30	169	2,819
1FR048	D	(159)	NULL	NULL	5/20/2002	5/20/2002	OEX	S&P 100 Index May 520 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(71)	11.00	(78,029)	6/24/2002	6/25/2002	OEX	S&P 100 Index July 500 Call	6.20	13.30	10.70	5,636	1,070
1FR048	B	71	15.50	110,121	6/24/2002	6/25/2002	OEX	S&P 100 Index July 490 Put	10.00	18.90	12.00	2,035	2,709
1FR048	B	71	0.10	781	7/16/2002	7/17/2002	OEX	S&P 100 Index July 500 Call	0.05	0.15	0.10	1,438	13,927
1FR048	S	(71)	41.19	(292,449)	7/16/2002	7/17/2002	OEX	S&P 100 Index July 490 Put	33.00	42.00	42.00	235	2,434
1FR048	S	(154)	14.00	(215,446)	7/24/2002	7/25/2002	OEX	S&P 100 Index August 400 Call	11.20	30.50	30.50	974	1,465
1FR048	B	154	16.20	249,634	7/24/2002	7/25/2002	OEX	S&P 100 Index August 390 Put	7.30	23.00	7.30	1,161	738
1FR048	S	(211)	14.90	(314,179)	7/25/2002	7/26/2002	OEX	S&P 100 Index August 425 Call	8.40	17.40	12.00	1,832	2,115
1FR048	B	211	17.00	358,911	7/25/2002	7/26/2002	OEX	S&P 100 Index August 415 Put	11.70	23.70	16.00	1,171	962
1FR048	S	(208)	12.10	(251,472)	7/26/2002	7/29/2002	OEX	S&P 100 Index August 430 Call	8.70	13.00	13.00	1,991	3,338
1FR048	B	208	15.40	320,528	7/26/2002	7/29/2002	OEX	S&P 100 Index August 420 Put	11.20	18.50	12.00	1,196	2,381
1FR048	B	573	5.30	304,263	8/13/2002	8/14/2002	OEX	S&P 100 Index August 450 Call	4.50	14.70	5.20	2,576	5,461
1FR048	S	(573)	7.10	(406,257)	8/13/2002	8/14/2002	OEX	S&P 100 Index August 455 Call	2.80	11.00	3.40	5,661	4,459
1FR048	B	573	9.20	527,733	8/13/2002	8/14/2002	OEX	S&P 100 Index August 450 Put	4.00	10.00	9.00	7,872	4,578
1FR048	B	234	11.00	257,634	8/14/2002	8/15/2002	OEX	S&P 100 Index August 455 Call	1.45	12.40	11.50	11,222	4,673
1FR048	S	(234)	1.40	(32,526)	8/14/2002	8/15/2002	OEX	S&P 100 Index August 450 Put	1.10	11.10	1.50	6,985	4,777
1FR048	B	149	14.30	213,219	8/15/2002	8/16/2002	OEX	S&P 100 Index August 455 Call	10.00	17.80	14.50	1,918	4,750
1FR048	S	(149)	0.25	(3,576)	8/15/2002	8/16/2002	OEX	S&P 100 Index August 450 Put	0.20	1.35	0.20	3,756	5,870
1FR048	B	154	68.44	1,053,976	8/16/2002	8/19/2002	OEX	S&P 100 Index August 400 Call	70.50	70.50	70.50	30	140
1FR048	B	211	43.44	916,584	8/16/2002	8/19/2002	OEX	S&P 100 Index August 425 Call	40.00	44.80	43.20	10	1,091
1FR048	B	208	38.44	799,552	8/16/2002	8/19/2002	OEX	S&P 100 Index August 430 Call	33.00	42.10	38.00	48	1,837
1FR048	S	(573)	18.44	(1,056,612)	8/16/2002	8/19/2002	OEX	S&P 100 Index August 450 Call	12.70	22.00	18.50	1,078	4,163
1FR048	B	190	13.44	255,360	8/16/2002	8/19/2002	OEX	S&P 100 Index August 455 Call	8.00	16.50	12.50	240	3,436
1FR048	D	(154)	NULL	NULL	8/19/2002	8/19/2002	OEX	S&P 100 Index August 390 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(211)	NULL	NULL	8/19/2002	8/19/2002	OEX	S&P 100 Index August 415 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(208)	NULL	NULL	8/19/2002	8/19/2002	OEX	S&P 100 Index August 420 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(190)	NULL	NULL	8/19/2002	8/19/2002	OEX	S&P 100 Index August 450 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(111)	8.00	(88,689)	10/11/2002	10/15/2002	OEX	S&P 100 Index October 420 Call	5.30	12.90	11.00	6,298	6,368
1FR048	B	111	8.50	94,461	10/11/2002	10/15/2002	OEX	S&P 100 Index October 410 Put	3.50	8.90	3.70	6,407	3,603
1FR048	S	(125)	7.50	(93,625)	10/15/2002	10/16/2002	OEX	S&P 100 Index October 440 Call	5.70	11.70	11.60	6,931	7,969
1FR048	B	125	2.70	33,875	10/15/2002	10/16/2002	OEX	S&P 100 Index October 430 Put	1.70	3.70	1.70	7,634	2,395
1FR048	S	(125)	2.40	(29,875)	10/16/2002	10/17/2002	OEX	S&P 100 Index October 450 Call	1.00	3.10	1.65	5,439	8,338
1FR048	B	125	6.80	85,125	10/16/2002	10/17/2002	OEX	S&P 100 Index October 440 Put	5.00	9.40	7.50	8,327	5,185
1FR048	S	(361)	13.50	(486,989)	10/18/2002	10/21/2002	OEX	S&P 100 Index November 455 Call	10.10	14.50	13.70	253	1,513
1FR048	B	111	29.02	322,122	10/18/2002	10/21/2002	OEX	S&P 100 Index October 420 Call	21.00	30.00	29.10	80	2,164
1FR048	B	125	9.02	112,750	10/18/2002	10/21/2002	OEX	S&P 100 Index October 440 Call	2.25	10.80	9.10	4,189	5,754
1FR048	R	125	NULL	NULL	10/18/2002	10/18/2002	OEX	S&P 100 Index October 450 Call	0.05	4.50	0.05	19,498	8,983
1FR048	B	361	15.50	559,911	10/18/2002	10/21/2002	OEX	S&P 100 Index November 445 Put	14.50	20.00	15.70	1,830	106
1FR048	D	(111)	NULL	NULL	10/18/2002	10/18/2002	OEX	S&P 100 Index October 410 Put	0.00	0.00	0.00	-	9,164
1FR048	D	(125)	NULL	NULL	10/18/2002	10/18/2002	OEX	S&P 100 Index October 430 Put	0.05	0.40	0.05	1,996	6,969
1FR048	D	(125)	NULL	NULL	10/18/2002	10/18/2002	OEX	S&P 100 Index October 440 Put	0.05	2.50	0.05	10,654	6,891
1FR048	B	104	3.80	39,624	11/6/2002	11/13/2002	OEX	S&P 100 Index November 455 Call	3.10	6.70	4.00	2,729	3,907
1FR048	S	(104)	3.80	(39,416)	11/12/2002	11/13/2002	OEX	S&P 100 Index November 445 Put	2.10	4.80	3.30	2,659	3,191
1FR048	B	82	4.60	37,802	11/13/2002	11/14/2002	OEX	S&P 100 Index November 455 Call	1.65	5.50	3.40	9,791	4,480
1FR048	S	(82)	1.90	(15,498)	11/13/2002	11/14/2002	OEX	S&P 100 Index November 445 Put	1.85	5.70	2.20	8,331	4,426
1FR048	B	77	7.40	57,057	11/14/2002	11/15/2002	OEX	S&P 100 Index November 455 Call	4.20	7.80	6.70	5,094	4,671
1FR048	S	(77)	0.40	(3,003)	11/14/2002	11/15/2002	OEX	S&P 100 Index November 445 Put	0.20	1.00	0.35	4,692	6,718
1FR048	B	98	7.30	71,638	11/15/2002	11/18/2002	OEX	S&P 100 Index November 455 Call	2.55	9.50	8.70	4,287	4,806
1FR048	D	(98)	NULL	NULL	11/18/2002	11/18/2002	OEX	S&P 100 Index November 445 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(153)	5.20	(79,407)	1/6/2003	1/7/2003	OEX	S&P 100 Index January 470 Call	3.80	8.50	7.20	4,517	6,476
1FR048	B	153	7.10	108,783	1/6/2003	1/7/2003	OEX	S&P 100 Index January 460 Put	3.90	8.00	5.00	5,121	3,428
1FR048	S	(151)	5.70	(85,919)	1/7/2003	1/8/2003	OEX	S&P 100 Index January 475 Call	3.70	6.00	4.30	3,222	4,859
1FR048	B	151	6.10	92,261	1/7/2003	1/8/2003	OEX	S&P 100 Index January 465 Put	5.10	7.70	6.00	1,617	1,733
1FR048	S	(116)	4.00	(46,284)	1/8/2003	1/9/2003	OEX	S&P 100 Index January 470 Call	2.80	5.50	3.10	4,681	5,893
1FR048	B	116	6.10	70,876	1/8/2003	1/9/2003	OEX	S&P 100 Index January 460 Put	4.80	7.50	6.80	5,481	5,607
1FR048	S	(136)	4.50	(61,064)	1/9/2003	1/10/2003	OEX	S&P 100 Index January 470 Call	3.80	6.50	5.70	6,136	7,626
1FR048	B	136	5.00	68,136	1/9/2003	1/10/2003	OEX	S&P 100 Index January 460 Put	2.90	6.00	3.20	5,206	5,425
1FR048	S	(556)	12.20	(677,764)	1/17/2003	1/21/2003	OEX	S&P 100 Index February 465 Call	9.80	12.60	10.00	348	1,666
1FR048	B	405	0.05	2,430	1/17/2003	1/21/2003	OEX	S&P 100 Index January 470 Call	0.05	0.05	0.05	1,163	9,132
1FR048	B	151	0.05	906	1/17/2003	1/21/2003	OEX	S&P 100 Index January 475 Call	0.05	0.05	0.05	63	7,013
1FR048	B	556	12.00	667,756	1/17/2003	1/21/2003	OEX	S&P 100 Index February 455 Put	11.80	14.10	13.10	1,001	547
1FR048	S	(405)	3.80	(153,495)	1/17/2003	1/21/2003	OEX	S&P 100 Index January 460 Put	1.00	4.20	2.65	11,577	6,931
1FR048	S	(151)	8.20	(123,669)	1/17/2003	1/21/2003	OEX	S&P 100 Index January 465 Put	3.60	9.10	7.60	3,365	4,940
1FR048	B	122	0.10	1,342	2/18/2003	2/19/2003	OEX	S&P 100 Index February 465 Call	0.05	0.10	0.05	1,731	6,989
1FR048	S	(122)	24.00	(292,678)	2/18/2003	2/19/2003	OEX	S&P 100 Index February 455 Put	25.60	25.60	25.60	15	810
1FR048	B	156	0.05	936	2/19/2003	2/20/2003	OEX	S&P 100 Index February 465 Call	0.00	0.00	0.00	-	7,500
1FR048	S	(156)	26.20	(408,720)	2/19/2003	2/20/2003	OEX	S&P 100 Index February 455 Put	28.00	28.00	28.00	5	798
1FR048	B	116	0.05	696	2/20/2003	2/21/2003	OEX	S&P 100 Index February 465 Call	0.00	0.00	0.00	-	7,716
1FR048	S	(116)	30.71	(356,236)	2/20/2003	2/21/2003	OEX	S&P 100 Index February 455 Put	25.50	30.00	30.00	4	43
1FR048	S	(162)	25.13	(407,106)	2/21/2003	2/24/2003	OEX	S&P 100 Index February 455 Put	30.00	30.00	30.00	9	20
1FR048	R	162	NULL	NULL	2/24/2003	2/24/2003	OEX	S&P 100 Index February 465 Call	NULL	NULL	NULL	NULL	NULL
1FR048	S	(283)	6.90	(194,987)	3/12/2003	3/13/2003	OEX	S&P 100 Index March 410 Call	5.30	8.80	8.80	4,538	2,312
1FR048	B	283	7.20	204,043	3/12/2003	3/13/2003	OEX	S&P 100 Index March 400 Put	5.10	9.40	5.30	7,089	9,111
1FR048	S	(252)	8.40	(211,428)	3/								

Square One BLMIS Account - Option Transactions

Trans	Number of	Reported	Settlement						Market		Market	Market	
Account	Type	Contracts	Price	Value	Trade Date	Date	Ticker	Issue	Market Low	High	Close	Volume	Market OI
1FR048	S	(84)	0.05	(336)	3/20/2003	3/21/2003	OEX	S&P 100 Index March 400 Put	0.05	0.10	0.05	5,698	9,621
1FR048	S	(75)	0.15	(1,050)	3/20/2003	3/21/2003	OEX	S&P 100 Index March 410 Put	0.05	0.25	0.10	1,622	7,792
1FR048	S	(34)	0.20	(646)	3/20/2003	3/21/2003	OEX	S&P 100 Index March 420 Put	0.05	0.60	0.15	2,889	8,996
1FR048	B	92	46.41	426,972	3/21/2003	3/24/2003	OEX	S&P 100 Index March 410 Call	38.50	46.00	46.00	499	1,662
1FR048	B	82	36.41	298,562	3/21/2003	3/24/2003	OEX	S&P 100 Index March 420 Call	28.50	35.80	35.80	504	3,155
1FR048	B	37	26.41	97,717	3/21/2003	3/24/2003	OEX	S&P 100 Index March 430 Call	17.40	26.40	26.40	445	5,047
1FR048	D	(92)	NULL	NULL	3/24/2003	3/24/2003	OEX	S&P 100 Index March 400 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(82)	NULL	NULL	3/24/2003	3/24/2003	OEX	S&P 100 Index March 410 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(37)	NULL	NULL	3/24/2003	3/24/2003	OEX	S&P 100 Index March 420 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(90)	6.00	(53,910)	5/1/2003	5/2/2003	OEX	S&P 100 Index May 470 Call	3.40	6.50	5.80	5,776	7,440
1FR048	B	90	5.90	53,190	5/1/2003	5/2/2003	OEX	S&P 100 Index May 460 Put	5.50	9.70	6.20	5,313	6,920
1FR048	S	(129)	6.00	(77,271)	5/2/2003	5/5/2003	OEX	S&P 100 Index May 475 Call	3.00	6.30	5.40	4,193	5,929
1FR048	B	129	5.70	73,659	5/2/2003	5/5/2003	OEX	S&P 100 Index May 465 Put	5.00	9.30	5.10	2,549	2,382
1FR048	S	(78)	3.80	(29,562)	5/5/2003	5/6/2003	OEX	S&P 100 Index May 480 Call	2.60	4.00	2.60	2,026	10,620
1FR048	B	78	6.80	53,118	5/5/2003	5/6/2003	OEX	S&P 100 Index May 470 Put	5.80	8.20	7.50	3,173	2,403
1FR048	S	(107)	3.80	(40,553)	5/6/2003	5/7/2003	OEX	S&P 100 Index May 480 Call	2.50	4.30	3.20	4,774	10,592
1FR048	B	107	5.20	55,747	5/6/2003	5/7/2003	OEX	S&P 100 Index May 470 Put	4.50	8.00	5.60	4,761	3,598
1FR048	S	(404)	7.40	(298,556)	5/16/2003	5/19/2003	OEX	S&P 100 Index June 485 Call	6.10	8.00	6.30	786	944
1FR048	B	90	4.90	44,190	5/16/2003	5/19/2003	OEX	S&P 100 Index May 470 Call	4.00	8.80	5.70	2,885	5,906
1FR048	B	129	0.60	7,869	5/16/2003	5/19/2003	OEX	S&P 100 Index May 475 Call	0.55	4.50	0.75	15,474	6,919
1FR048	B	404	9.60	388,244	5/16/2003	5/19/2003	OEX	S&P 100 Index June 475 Put	9.10	12.00	10.60	3,119	802
1FR048	R	185	NULL	NULL	5/19/2003	5/19/2003	OEX	S&P 100 Index May 480 Call	NULL	NULL	NULL	NULL	NULL
1FR048	D	(90)	NULL	NULL	5/19/2003	5/19/2003	OEX	S&P 100 Index May 460 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(129)	NULL	NULL	5/19/2003	5/19/2003	OEX	S&P 100 Index May 465 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(185)	NULL	NULL	5/19/2003	5/19/2003	OEX	S&P 100 Index May 470 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(83)	6.00	(49,717)	5/27/2003	5/28/2003	OEX	S&P 100 Index June 480 Call	3.80	9.40	8.30	3,250	5,372
1FR048	B	83	10.20	84,743	5/27/2003	5/28/2003	OEX	S&P 100 Index June 470 Put	5.60	11.30	6.30	4,470	4,340
1FR048	B	22	26.00	57,222	6/16/2003	6/17/2003	OEX	S&P 100 Index June 480 Call	21.00	31.00	30.00	793	4,753
1FR048	B	109	21.20	231,189	6/16/2003	6/17/2003	OEX	S&P 100 Index June 485 Call	16.60	26.10	25.00	443	2,984
1FR048	S	(22)	0.20	(418)	6/16/2003	6/17/2003	OEX	S&P 100 Index June 470 Put	0.10	0.25	0.15	1,526	8,325
1FR048	S	(109)	0.15	(1,526)	6/16/2003	6/17/2003	OEX	S&P 100 Index June 475 Put	0.10	0.40	0.10	2,105	5,512
1FR048	B	21	31.00	65,121	6/17/2003	6/18/2003	OEX	S&P 100 Index June 480 Call	28.50	33.00	31.00	905	4,205
1FR048	B	106	25.60	271,466	6/17/2003	6/18/2003	OEX	S&P 100 Index June 485 Call	23.50	29.10	26.00	408	2,802
1FR048	S	(21)	0.10	(189)	6/17/2003	6/18/2003	OEX	S&P 100 Index June 470 Put	0.05	0.20	0.10	1,276	9,285
1FR048	S	(106)	0.10	(954)	6/17/2003	6/18/2003	OEX	S&P 100 Index June 475 Put	0.05	0.15	0.10	1,920	5,956
1FR048	B	18	22.00	39,618	6/19/2003	6/20/2003	OEX	S&P 100 Index June 480 Call	22.00	30.20	22.00	171	3,454
1FR048	B	85	17.00	144,585	6/19/2003	6/20/2003	OEX	S&P 100 Index June 485 Call	16.40	25.00	16.40	45	2,390
1FR048	S	(18)	0.05	(72)	6/19/2003	6/20/2003	OEX	S&P 100 Index June 470 Put	0.05	0.05	0.05	160	9,967
1FR048	S	(85)	0.05	(340)	6/19/2003	6/20/2003	OEX	S&P 100 Index June 475 Put	0.05	0.10	0.05	128	6,342
1FR048	B	22	22.39	49,258	6/20/2003	6/23/2003	OEX	S&P 100 Index June 480 Call	21.70	25.00	22.30	948	3,335
1FR048	B	104	17.39	180,856	6/20/2003	6/23/2003	OEX	S&P 100 Index June 485 Call	16.50	20.50	16.60	73	2,337
1FR048	D	(22)	NULL	NULL	6/20/2003	6/20/2003	OEX	S&P 100 Index June 470 Put	0.00	0.00	0.00	-	9,860
1FR048	D	(104)	NULL	NULL	6/20/2003	6/20/2003	OEX	S&P 100 Index June 475 Put	0.05	0.05	0.05	15	6,376
1FR048	S	(142)	4.40	(62,338)	7/1/2003	7/2/2003	OEX	S&P 100 Index July 500 Call	2.50	5.60	5.50	6,221	6,339
1FR048	B	142	6.20	88,182	7/1/2003	7/2/2003	OEX	S&P 100 Index July 485 Put	4.00	9.00	4.10	3,512	3,965
1FR048	S	(105)	6.60	(69,195)	7/2/2003	7/3/2003	OEX	S&P 100 Index July 500 Call	5.60	8.40	8.40	5,883	6,549
1FR048	B	105	5.10	53,655	7/2/2003	7/3/2003	OEX	S&P 100 Index July 490 Put	3.70	5.50	3.70	3,472	7,359
1FR048	S	(58)	5.00	(28,942)	7/3/2003	7/7/2003	OEX	S&P 100 Index July 505 Call	3.00	5.80	3.30	1,355	4,015
1FR048	B	58	6.00	34,858	7/3/2003	7/7/2003	OEX	S&P 100 Index July 495 Put	4.60	8.60	7.20	1,494	3,918
1FR048	S	(127)	6.30	(79,883)	7/7/2003	7/8/2003	OEX	S&P 100 Index July 505 Call	5.00	8.00	7.20	2,421	4,542
1FR048	B	127	4.10	52,197	7/7/2003	7/8/2003	OEX	S&P 100 Index July 495 Put	3.00	4.80	3.40	2,644	4,224
1FR048	B	247	5.10	126,217	7/11/2003	7/14/2003	OEX	S&P 100 Index July 500 Call	4.50	7.20	6.20	5,160	8,729
1FR048	B	185	3.00	55,685	7/11/2003	7/14/2003	OEX	S&P 100 Index July 505 Call	2.30	4.30	3.60	3,719	6,351
1FR048	S	(247)	8.40	(207,233)	7/14/2003	7/15/2003	OEX	S&P 100 Index July 500 Call	6.80	12.50	7.40	3,680	8,847
1FR048	S	(185)	6.40	(118,215)	7/14/2003	7/15/2003	OEX	S&P 100 Index July 505 Call	3.90	8.40	4.50	4,811	6,558
1FR048	S	(432)	6.10	(263,088)	7/18/2003	7/21/2003	OEX	S&P 100 Index August 510 Call	4.40	6.20	6.00	1,451	3,735
1FR048	B	247	0.20	5,187	7/18/2003	7/21/2003	OEX	S&P 100 Index July 500 Call	0.15	1.80	1.55	24,032	12,508
1FR048	B	432	9.90	428,112	7/18/2003	7/21/2003	OEX	S&P 100 Index August 500 Put	9.70	13.60	10.30	2,444	4,206
1FR048	R	185	NULL	NULL	7/21/2003	7/21/2003	OEX	S&P 100 Index July 505 Call	NULL	NULL	NULL	NULL	NULL
1FR048	D	(142)	NULL	NULL	7/21/2003	7/21/2003	OEX	S&P 100 Index July 485 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(105)	NULL	NULL	7/21/2003	7/21/2003	OEX	S&P 100 Index July 490 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(185)	NULL	NULL	7/21/2003	7/21/2003	OEX	S&P 100 Index July 495 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B	164	0.30	5,084	8/12/2003	8/13/2003	OEX	S&P 100 Index August 510 Call	0.20	0.50	0.45	2,874	11,617
1FR048	S	(164)	6.80	(111,356)	8/12/2003	8/13/2003	OEX	S&P 100 Index August 500 Put	3.70	7.90	3.90	4,056	6,690
1FR048	B	72	0.10	792	8/13/2003	8/14/2003	OEX	S&P 100 Index August 510 Call	0.05	0.50	0.10	2,778	11,617
1FR048	S	(72)	6.70	(48,168)	8/13/2003	8/14/2003	OEX	S&P 100 Index August 500 Put	2.90	7.50	5.50	4,861	7,264
1FR048	B	196	0.10	2,156	8/14/2003	8/15/2003	OEX	S&P 100 Index August 510 Call	0.05	0.15	0.05	3,704	11,086
1FR048	S	(196)	6.10	(119,364)	8/14/2003	8/15/2003	OEX	S&P 100 Index August 500 Put	3.00	7.20	3.50	6,253	7,830
1FR048	S	(143)	3.40	(48,477)	9/2/2003	9/3/2003	OEX	S&P 100 Index September 515 Call	2.60	5.40	5.20	2,381	4,206
1FR048	B	143	7.10	101,673	9/2/2003	9/3/2003	OEX	S&P 100 Index September 505 Put	5.20	9.90	5.50	2,851	1,342
1FR048	S	(102)	4.20	(42,738)	9/3/2003	9/4/2003	OEX	S&P 100 Index September 520 Call	3.40	5.70	5.00	3,455	8,403
1FR048	B	102	6.00	61,302	9/3/2003	9/4/2003	OEX	S&P 100 Index September 510 Put	5.30	7.30	5.80	5,057	3,756
1FR048	S	(101)	4.00	(40,299)	9/5/2003	9/8/2003	OEX	S&P 100 Index September 520 Call	2.60	4.60	3.00	2,291	9,551
1FR048	B	101	4.70	47,571	9/5/2003	9/8/2003	OEX	S&P 100 Index September 510 Put	4.00	6.30	5.00	5,664	6,944
1FR048	B	64	2.40	15,424	9/16/2003	9/17/2003	OEX	S&P 100 Index September 515 Call	1.85	4.50	4.40	6,472	8,990
1FR048	B	91	0.80	7,371	9/16/2003	9/17/2003	OEX	S&P 100 Index September 520 Call	0.65	1.90	1.70	5,661	12,417
1FR048	S	(64)	1.15	(7,296)	9/16/2003	9/17/2003	OEX	S&P 100 Index September 505 Put	0.45	1.80	0.50	4,987	6,212
1FR048	S	(91)	2.10	(19,019)	9/16/2003	9/17/2003	OEX	S&P 100 Index September 510 Put	0.90	3.40	1.00	8,403	9,528
1FR048	B	49	4.00	19,649	9/17/2003	9/18/2003	OEX	S&P 100 Index September 515 Call	2.65	4.80	2.90	5,693	8,926
1FR048	B	70	1.40	9,870	9/17/2003	9/18/2003	OEX	S&P 100 Index September 520 Call	0.80	1.95	0.80	6,283	12,672
1FR048	S	(49)	0.30	(1,421)	9/17/2003	9/18/2003	OEX	S&P 100 Index September 505 Put	0.25	0.50	0.30	2,279	6,592
1FR048	S	(70)	0.70	(4,830)	9/17/2003	9/18/2003	OEX	S&P 100 Index September 510 Put	0.60	1.15	0.75	8,031	9,434
1FR048	B	30	6.30	18,930	9/18/2003	9/19/2003	OEX	S&P 100 Index September 515 Call	2.30	8.00	7.80	7,642	9,123
1FR048	B	42	2.50	10,542	9/18/2003	9/19/2003	OEX	S&P 100 Index September 520 Call	0.55	3.70	3.20	16,464	12,680
1FR048	D	(30)	NULL	NULL	9/22/2003	9/22/2003	OEX	S&P 100 Index September 505 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(42)	NULL	NULL	9/22/2003	9/22/2003	OEX	S&P 100 Index September 510 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B												

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	B	44	8.00	35,244	10/21/2003	10/22/2003	OEX	S&P 100 Index November 525 Call	7.20	8.30	7.50	500	1,822
1FR048	S	(44)	9.00	(39,556)	10/21/2003	10/22/2003	OEX	S&P 100 Index November 520 Put	8.40	10.20	9.00	2,684	3,483
1FR048	B	92	0.70	6,532	11/17/2003	11/18/2003	OEX	S&P 100 Index November 525 Call	0.60	1.10	0.90	6,908	10,841
1FR048	S	(92)	9.00	(82,708)	11/17/2003	11/18/2003	OEX	S&P 100 Index November 520 Put	5.40	9.70	5.90	4,940	8,474
1FR048	B	96	0.40	3,936	11/18/2003	11/19/2003	OEX	S&P 100 Index November 525 Call	0.25	1.25	0.30	5,854	11,153
1FR048	S	(96)	6.00	(57,504)	11/18/2003	11/19/2003	OEX	S&P 100 Index November 520 Put	4.00	9.90	9.10	4,774	7,695
1FR048	B	86	0.25	2,236	11/19/2003	11/20/2003	OEX	S&P 100 Index November 525 Call	0.15	0.45	0.25	15,701	11,856
1FR048	S	(86)	6.00	(51,514)	11/19/2003	11/20/2003	OEX	S&P 100 Index November 520 Put	4.00	8.30	4.30	3,716	7,611
1FR048	B	130	0.10	1,430	11/20/2003	11/21/2003	OEX	S&P 100 Index November 525 Call	0.05	0.20	0.05	3,387	20,104
1FR048	S	(130)	3.70	(47,970)	11/20/2003	11/21/2003	OEX	S&P 100 Index November 520 Put	2.70	9.00	8.20	5,386	7,405
1FR048	B	88	3.50	30,712	12/8/2003	12/9/2003	OEX	S&P 100 Index December 530 Call	2.70	3.90	3.80	3,033	10,073
1FR048	S	(88)	3.60	(31,592)	12/8/2003	12/9/2003	OEX	S&P 100 Index December 530 Call	2.70	3.90	3.80	3,033	10,073
1FR048	S	(88)	3.50	(30,712)	12/8/2003	12/9/2003	OEX	S&P 100 Index December 530 Call	2.70	3.90	3.80	3,033	10,073
1FR048	B	88	3.20	28,248	12/8/2003	12/9/2003	OEX	S&P 100 Index December 530 Call	2.65	4.70	2.70	3,473	8,332
1FR048	S	(88)	2.50	(22,088)	12/8/2003	12/9/2003	OEX	S&P 100 Index December 520 Put	2.65	4.70	2.70	3,473	8,332
1FR048	B	88	2.50	22,088	12/8/2003	12/9/2003	OEX	S&P 100 Index December 520 Put	2.65	4.70	2.70	3,473	8,332
1FR048	B	33	10.00	33,033	12/19/2003	12/22/2003	OEX	S&P 100 Index December 530 Call	8.10	11.30	10.30	1,240	8,233
1FR048	B	32	8.70	27,872	12/19/2003	12/22/2003	OEX	S&P 100 Index December 530 Call	8.10	11.30	10.30	1,240	8,233
1FR048	B	23	9.10	20,953	12/19/2003	12/22/2003	OEX	S&P 100 Index December 530 Call	8.10	11.30	10.30	1,240	8,233
1FR048	D	(88)	NULL	NULL	12/22/2003	12/22/2003	OEX	S&P 100 Index December 520 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(149)	4.00	(59,451)	1/5/2004	1/6/2004	OEX	S&P 100 Index January 560 Call	3.00	4.30	4.20	3,326	10,642
1FR048	B	149	4.60	68,689	1/5/2004	1/6/2004	OEX	S&P 100 Index January 550 Put	3.20	5.40	3.40	4,430	3,153
1FR048	S	(123)	1.90	(23,247)	1/7/2004	1/8/2004	OEX	S&P 100 Index January 565 Call	1.10	2.00	2.00	1,038	6,041
1FR048	B	123	3.70	45,633	1/7/2004	1/8/2004	OEX	S&P 100 Index January 555 Put	2.70	5.40	2.80	4,050	3,874
1FR048	S	(127)	1.20	(15,113)	1/12/2004	1/13/2004	OEX	S&P 100 Index January 565 Call	0.70	1.25	1.25	3,279	7,997
1FR048	B	127	1.70	21,717	1/12/2004	1/13/2004	OEX	S&P 100 Index January 555 Put	1.50	3.60	1.50	3,337	5,668
1FR048	S	(399)	6.00	(239,001)	1/16/2004	1/20/2004	OEX	S&P 100 Index February 570 Call	5.00	6.10	5.90	1,515	2,985
1FR048	B	149	2.20	32,929	1/16/2004	1/20/2004	OEX	S&P 100 Index January 560 Call	NULL	NULL	NULL	NULL	NULL
1FR048	B	250	0.10	2,750	1/16/2004	1/20/2004	OEX	S&P 100 Index January 565 Call	NULL	NULL	NULL	NULL	NULL
1FR048	B	399	7.90	315,609	1/16/2004	1/20/2004	OEX	S&P 100 Index February 560 Put	7.70	9.70	7.80	2,324	1,634
1FR048	D	(149)	NULL	-	1/20/2004	1/20/2004	OEX	S&P 100 Index January 550 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(250)	NULL	-	1/20/2004	1/20/2004	OEX	S&P 100 Index January 555 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B	147	3.40	50,127	2/17/2004	2/18/2004	OEX	S&P 100 Index February 570 Call	2.80	4.00	3.20	8,599	12,225
1FR048	S	(147)	0.40	(5,733)	2/17/2004	2/18/2004	OEX	S&P 100 Index February 560 Put	0.40	0.80	0.45	3,526	9,792
1FR048	B	108	1.40	15,228	2/18/2004	2/19/2004	OEX	S&P 100 Index February 570 Call	1.30	3.30	1.50	10,301	11,950
1FR048	S	(108)	0.40	(4,212)	2/18/2004	2/19/2004	OEX	S&P 100 Index February 560 Put	0.30	0.60	0.35	2,377	10,062
1FR048	B	64	1.70	10,944	2/19/2004	2/20/2004	OEX	S&P 100 Index February 570 Call	0.35	3.30	0.40	15,455	12,155
1FR048	S	(64)	0.10	(576)	2/19/2004	2/20/2004	OEX	S&P 100 Index February 560 Put	0.10	0.45	0.25	5,537	9,702
1FR048	B	80	0.15	1,280	2/20/2004	2/23/2004	OEX	S&P 100 Index February 570 Call	NULL	NULL	NULL	NULL	NULL
1FR048	S	(80)	0.10	(720)	2/20/2004	2/23/2004	OEX	S&P 100 Index February 560 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(94)	6.30	(59,126)	4/1/2004	4/2/2004	OEX	S&P 100 Index April 555 Call	5.10	9.00	6.20	4,908	6,281
1FR048	B	94	4.80	45,214	4/1/2004	4/2/2004	OEX	S&P 100 Index April 550 Put	4.60	6.40	4.90	3,762	6,466
1FR048	S	(117)	2.75	(32,058)	4/2/2004	4/5/2004	OEX	S&P 100 Index April 565 Call	1.80	3.50	2.50	3,740	9,169
1FR048	B	117	4.30	50,310	4/2/2004	4/5/2004	OEX	S&P 100 Index April 555 Put	4.20	5.80	4.20	7,893	4,222
1FR048	S	(109)	2.80	(30,411)	4/5/2004	4/6/2004	OEX	S&P 100 Index April 565 Call	2.25	3.50	3.30	3,555	9,642
1FR048	B	109	3.90	42,619	4/5/2004	4/6/2004	OEX	S&P 100 Index April 555 Put	2.35	4.30	2.60	3,626	3,974
1FR048	S	(84)	2.60	(21,756)	4/6/2004	4/7/2004	OEX	S&P 100 Index April 565 Call	2.10	2.90	2.45	3,563	9,962
1FR048	B	84	4.70	39,564	4/6/2004	4/7/2004	OEX	S&P 100 Index April 560 Put	4.00	5.60	4.20	4,872	8,352
1FR048	S	(404)	7.00	(282,396)	4/16/2004	4/19/2004	OEX	S&P 100 Index May 560 Call	5.20	7.30	6.20	1,198	5,423
1FR048	S	(94)	0.85	(7,896)	4/16/2004	4/19/2004	OEX	S&P 100 Index April 550 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(226)	3.80	(85,654)	4/16/2004	4/19/2004	OEX	S&P 100 Index April 555 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(84)	8.00	(67,116)	4/16/2004	4/19/2004	OEX	S&P 100 Index April 560 Put	NULL	NULL	NULL	NULL	NULL
1FR048	B	404	10.00	404,404	4/16/2004	4/19/2004	OEX	S&P 100 Index May 555 Put	9.00	11.10	9.70	2,629	1,179
1FR048	R	310	NULL	-	4/19/2004	4/19/2004	OEX	S&P 100 Index April 565 Call	NULL	NULL	NULL	NULL	NULL
1FR048	R	94	NULL	-	4/19/2004	4/19/2004	OEX	S&P 100 Index April 555 Call	NULL	NULL	NULL	NULL	NULL
1FR048	B	404	3.00	121,604	4/22/2004	4/23/2004	OEX	S&P 100 Index May 560 Call	2.90	5.60	5.00	3,236	8,317
1FR048	S	(404)	5.40	(217,756)	4/23/2004	4/26/2004	OEX	S&P 100 Index May 560 Call	4.60	5.80	5.60	2,661	8,546
1FR048	S	(404)	3.80	(153,116)	5/17/2004	5/18/2004	OEX	S&P 100 Index May 535 Call	2.25	3.90	2.80	8,274	7,683
1FR048	B	404	0.05	2,020	5/17/2004	5/18/2004	OEX	S&P 100 Index May 560 Call	0.05	0.10	0.05	2,295	15,001
1FR048	B	404	3.70	149,884	5/17/2004	5/18/2004	OEX	S&P 100 Index May 530 Put	3.50	6.30	4.40	11,045	12,199
1FR048	S	(404)	24.60	(993,840)	5/17/2004	5/18/2004	OEX	S&P 100 Index May 555 Put	23.90	26.00	23.90	54	2,180
1FR048	B	129	3.00	38,829	5/18/2004	5/19/2004	OEX	S&P 100 Index May 535 Call	2.70	3.80	3.10	6,641	9,337
1FR048	S	(129)	3.10	(39,861)	5/18/2004	5/19/2004	OEX	S&P 100 Index May 530 Put	1.90	3.30	2.10	7,793	12,421
1FR048	B	143	3.00	43,043	5/19/2004	5/20/2004	OEX	S&P 100 Index May 535 Call	1.30	6.80	1.30	9,422	9,206
1FR048	S	(143)	1.10	(15,587)	5/19/2004	5/20/2004	OEX	S&P 100 Index May 530 Put	0.45	2.25	2.15	10,234	13,120
1FR048	B	132	1.40	18,612	5/20/2004	5/21/2004	OEX	S&P 100 Index May 535 Call	0.90	2.20	1.25	14,189	9,840
1FR048	S	(132)	1.50	(19,668)	5/20/2004	5/21/2004	OEX	S&P 100 Index May 530 Put	0.65	1.75	0.80	14,196	13,856
1FR048	S	(141)	3.00	(42,159)	6/2/2004	6/3/2004	OEX	S&P 100 Index June 555 Call	2.10	3.20	2.90	3,326	7,449
1FR048	B	141	6.00	84,741	6/2/2004	6/3/2004	OEX	S&P 100 Index June 545 Put	4.60	7.10	5.10	3,484	3,706
1FR048	S	(129)	2.70	(34,701)	6/3/2004	6/4/2004	OEX	S&P 100 Index June 555 Call	1.70	3.00	1.75	2,787	7,900
1FR048	B	129	5.50	71,079	6/3/2004	6/4/2004	OEX	S&P 100 Index June 545 Put	5.20	7.90	7.60	4,311	5,022
1FR048	S	(146)	2.70	(39,274)	6/4/2004	6/7/2004	OEX	S&P 100 Index June 555 Call	2.00	3.00	2.10	3,125	8,182
1FR048	B	146	5.00	73,146	6/4/2004	6/7/2004	OEX	S&P 100 Index June 545 Put	3.80	5.70	5.00	5,333	4,620
1FR048	B	416	0.90	37,856	6/14/2004	6/15/2004	OEX	S&P 100 Index June 555 Call	0.75	2.40	1.05	7,895	9,649
1FR048	S	(416)	6.60	(274,144)	6/15/2004	6/16/2004	OEX	S&P 100 Index June 550 Call	3.50	6.80	5.00	8,725	13,733
1FR048	S	(416)	7.00	(290,784)	6/17/2004	6/18/2004	OEX	S&P 100 Index July 555 Call	6.00	7.30	6.50	217	909
1FR048	B	416	2.60	108,576	6/17/2004	6/18/2004	OEX	S&P 100 Index June 550 Call	2.20	4.00	3.00	10,381	10,253
1FR048	B	416	7.10	295,776	6/17/2004	6/18/2004	OEX	S&P 100 Index July 550 Put	6.60	8.40	7.30	1,930	3,226
1FR048	S	(416)	0.45	(18,304)	6/17/2004	6/18/2004	OEX	S&P 100 Index June 545 Put	0.10	0.50	0.20	3,686	10,144
1FR048	B	99	6.90	68,409	6/21/2004	6/22/2004	OEX	S&P 100 Index July 555 Call	5.60	8.00	5.60	1,607	-
1FR048	S	(99)	6.10	(60,291)	6/21/2004	6/22/2004	OEX	S&P 100 Index July 550 Put	5.30	7.00	7.00	1,320	-
1FR048	B	145	5.20	75,545	6/22/2004	6/23/2004	OEX	S&P 100 Index July 555 Call	4.40	6.30	6.00	2,823	2,476
1FR048	S	(145)	7.10	(102,805)	6/22/2004	6/23/2004	OEX	S&P 100 Index July 550 Put	5.30	8.20	5.40	3,783	5,037
1FR048	B	125	6.20	77,625	6/23/2004	6/24/2004	OEX	S&P 100 Index July 555 Call	5.20	8.20	8.20	2,582	2,934
1FR048	S	(125)	5.40	(67									

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	S	(190)	0.15	(2,660)	8/20/2004	8/23/2004	OEX	S&P 100 Index August 525 Put	0.05	0.35	0.05	4,390	11,785
1FR048	B	421	8.40	354,061	8/20/2004	8/23/2004	OEX	S&P 100 Index September 535 Put	7.70	9.90	8.00	2,108	1,163
1FR048	B	92	7.00	64,492	9/14/2004	9/15/2004	OEX	S&P 100 Index September 540 Call	6.70	8.50	7.80	2,976	12,761
1FR048	S	(92)	0.30	(2,668)	9/14/2004	9/15/2004	OEX	S&P 100 Index September 535 Put	0.20	0.40	0.20	2,637	10,130
1FR048	B	151	4.20	63,571	9/15/2004	9/16/2004	OEX	S&P 100 Index September 540 Call	3.60	6.40	4.10	3,917	11,553
1FR048	S	(151)	0.30	(4,379)	9/15/2004	9/16/2004	OEX	S&P 100 Index September 535 Put	0.20	0.45	0.35	2,133	9,719
1FR048	B	80	4.00	32,080	9/16/2004	9/17/2004	OEX	S&P 100 Index September 540 Call	3.50	5.50	4.20	4,391	10,786
1FR048	S	(80)	0.30	(2,320)	9/16/2004	9/17/2004	OEX	S&P 100 Index September 535 Put	0.10	0.40	0.15	1,947	9,928
1FR048	B	98	5.10	50,078	9/17/2004	9/20/2004	OEX	S&P 100 Index September 540 Call	4.00	6.90	5.70	1,612	9,223
1FR048	D	(98)	NULL	-	9/20/2004	9/20/2004	OEX	S&P 100 Index September 535 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(87)	5.00	(43,413)	11/1/2004	11/2/2004	OEX	S&P 100 Index November 545 Call	4.30	5.40	4.60	1,759	9,385
1FR048	B	87	7.10	61,857	11/1/2004	11/2/2004	OEX	S&P 100 Index November 540 Put	6.30	8.00	7.10	1,780	11,018
1FR048	S	(116)	5.10	(59,044)	11/2/2004	11/3/2004	OEX	S&P 100 Index November 545 Call	4.20	6.80	4.70	4,537	9,315
1FR048	B	116	5.80	67,396	11/2/2004	11/3/2004	OEX	S&P 100 Index November 540 Put	4.40	7.60	7.00	6,139	10,967
1FR048	S	(127)	4.10	(51,943)	11/4/2004	11/5/2004	OEX	S&P 100 Index November 555 Call	1.60	5.50	5.30	7,602	9,763
1FR048	B	127	4.00	50,927	11/4/2004	11/5/2004	OEX	S&P 100 Index November 545 Put	2.25	5.20	2.35	7,093	4,850
1FR048	B	75	12.40	93,075	11/10/2004	11/12/2004	OEX	S&P 100 Index November 545 Call	12.00	14.70	13.00	290	6,763
1FR048	B	46	4.60	21,206	11/10/2004	11/12/2004	OEX	S&P 100 Index November 555 Call	4.30	6.30	4.60	2,998	10,778
1FR048	S	(75)	0.50	(3,675)	11/10/2004	11/12/2004	OEX	S&P 100 Index November 540 Put	0.40	0.60	0.50	1,612	16,441
1FR048	S	(46)	0.90	(4,094)	11/10/2004	11/12/2004	OEX	S&P 100 Index November 545 Put	0.65	1.00	0.80	3,609	9,062
1FR048	B	51	14.00	71,451	11/11/2004	11/12/2004	OEX	S&P 100 Index November 545 Call	13.00	17.00	17.00	1,005	6,644
1FR048	B	32	5.00	16,032	11/11/2004	11/12/2004	OEX	S&P 100 Index November 555 Call	4.40	7.90	7.10	4,198	10,473
1FR048	S	(51)	0.40	(1,989)	11/11/2004	11/12/2004	OEX	S&P 100 Index November 540 Put	0.20	0.45	0.30	2,484	16,173
1FR048	S	(32)	0.60	(1,888)	11/11/2004	11/12/2004	OEX	S&P 100 Index November 545 Put	0.35	0.85	0.45	2,805	10,557
1FR048	B	77	19.00	146,377	11/12/2004	11/15/2004	OEX	S&P 100 Index November 545 Call	16.30	22.10	21.00	770	5,905
1FR048	B	49	9.50	46,599	11/12/2004	11/15/2004	OEX	S&P 100 Index November 555 Call	7.00	12.00	11.20	3,885	9,707
1FR048	S	(77)	0.20	(1,463)	11/12/2004	11/15/2004	OEX	S&P 100 Index November 540 Put	0.10	0.30	0.20	4,599	15,337
1FR048	S	(49)	0.30	(1,421)	11/12/2004	11/15/2004	OEX	S&P 100 Index November 545 Put	0.20	0.60	0.25	2,242	10,502
1FR048	S	(110)	2.10	(22,990)	12/13/2004	12/14/2004	OEX	S&P 100 Index December 570 Call	1.60	3.70	3.50	6,953	14,136
1FR048	B	110	2.00	22,110	12/13/2004	12/14/2004	OEX	S&P 100 Index December 565 Put	1.10	2.50	1.10	11,670	10,238
1FR048	B	110	3.90	43,010	12/16/2004	12/17/2004	OEX	S&P 100 Index December 570 Call	2.10	5.60	4.00	9,217	14,186
1FR048	D	(110)	NULL	-	12/20/2004	12/20/2004	OEX	S&P 100 Index December 565 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(69)	4.30	(29,601)	1/20/2005	1/21/2005	OEX	S&P 100 Index February 570 Call	3.40	4.90	3.90	6,536	16,492
1FR048	B	69	6.60	45,609	1/20/2005	1/21/2005	OEX	S&P 100 Index February 560 Put	6.00	7.90	7.30	1,065	4,923
1FR048	S	(110)	5.10	(55,990)	1/21/2005	1/24/2005	OEX	S&P 100 Index February 565 Call	4.00	6.60	4.10	2,520	5,700
1FR048	B	110	6.00	66,110	1/21/2005	1/24/2005	OEX	S&P 100 Index February 555 Put	4.40	7.00	6.80	1,494	1,297
1FR048	S	(150)	4.70	(70,350)	1/24/2005	1/25/2005	OEX	S&P 100 Index February 565 Call	3.80	5.10	3.90	1,274	7,517
1FR048	B	150	5.90	88,650	1/24/2005	1/25/2005	OEX	S&P 100 Index February 555 Put	5.00	6.70	6.40	2,046	2,488
1FR048	S	(111)	5.00	(55,389)	1/25/2005	1/26/2005	OEX	S&P 100 Index February 565 Call	4.30	5.70	4.50	1,866	7,927
1FR048	B	111	4.90	54,501	1/25/2005	1/26/2005	OEX	S&P 100 Index February 555 Put	3.90	5.50	4.70	1,556	3,470
1FR048	B	371	13.00	482,671	2/15/2005	2/16/2005	OEX	S&P 100 Index February 565 Call	12.80	15.60	15.00	249	4,002
1FR048	B	69	8.20	56,649	2/15/2005	2/16/2005	OEX	S&P 100 Index February 570 Call	7.90	10.80	9.50	1,220	10,791
1FR048	S	(440)	4.10	(179,960)	2/15/2005	2/16/2005	OEX	S&P 100 Index March 585 Call	3.30	4.40	3.90	317	1,629
1FR048	S	(371)	0.05	(1,855)	2/15/2005	2/16/2005	OEX	S&P 100 Index February 555 Put	0.05	0.10	0.10	764	8,181
1FR048	S	(69)	0.10	(621)	2/15/2005	2/16/2005	OEX	S&P 100 Index February 560 Put	0.05	0.25	0.15	1,930	15,588
1FR048	B	440	4.90	216,040	2/15/2005	2/16/2005	OEX	S&P 100 Index March 575 Put	4.70	6.20	5.20	1,197	1,214
1FR048	B	440	2.90	128,040	3/4/2005	3/7/2005	OEX	S&P 100 Index March 585 Call	2.65	4.70	3.90	8,809	9,864
1FR048	S	(440)	5.10	(223,960)	3/7/2005	3/8/2005	OEX	S&P 100 Index March 585 Call	3.70	5.40	4.50	4,645	11,223
1FR048	B	96	1.00	9,696	3/10/2005	3/11/2005	OEX	S&P 100 Index March 585 Call	0.70	1.30	1.00	5,223	12,558
1FR048	S	(96)	3.00	(28,704)	3/10/2005	3/11/2005	OEX	S&P 100 Index March 575 Put	1.80	3.70	2.10	7,586	12,345
1FR048	B	123	0.80	9,963	3/11/2005	3/14/2005	OEX	S&P 100 Index March 585 Call	0.25	1.25	0.35	6,941	12,056
1FR048	S	(123)	4.20	(51,537)	3/11/2005	3/14/2005	OEX	S&P 100 Index March 575 Put	1.50	5.00	3.90	6,120	12,989
1FR048	B	132	0.25	3,432	3/14/2005	3/15/2005	OEX	S&P 100 Index March 585 Call	0.20	0.45	0.30	3,550	11,894
1FR048	S	(132)	3.40	(44,748)	3/14/2005	3/15/2005	OEX	S&P 100 Index March 575 Put	1.95	3.90	1.95	6,757	11,974
1FR048	B	89	0.20	1,869	3/15/2005	3/16/2005	OEX	S&P 100 Index March 585 Call	0.05	0.40	0.10	5,704	12,287
1FR048	S	(89)	3.90	(34,621)	3/15/2005	3/16/2005	OEX	S&P 100 Index March 575 Put	1.30	4.10	2.85	9,535	10,459
1FR048	S	(136)	0.30	(3,944)	5/17/2005	5/18/2005	OEX	S&P 100 Index May 565 Call	0.10	0.35	0.30	1,706	13,896
1FR048	B	136	2.10	28,696	5/17/2005	5/18/2005	OEX	S&P 100 Index May 555 Put	1.30	4.60	1.45	6,817	12,679
1FR048	S	(98)	1.30	(12,642)	5/18/2005	5/19/2005	OEX	S&P 100 Index May 565 Call	0.35	1.65	1.00	14,944	13,802
1FR048	B	98	1.60	15,778	5/18/2005	5/19/2005	OEX	S&P 100 Index May 560 Put	0.80	4.50	0.90	20,630	8,118
1FR048	S	(111)	1.50	(16,539)	5/19/2005	5/20/2005	OEX	S&P 100 Index May 565 Call	0.90	2.40	2.05	13,596	13,773
1FR048	B	111	0.80	8,991	5/19/2005	5/20/2005	OEX	S&P 100 Index May 560 Put	0.20	1.50	0.30	18,269	13,904
1FR048	S	(345)	4.60	(158,355)	5/20/2005	5/23/2005	OEX	S&P 100 Index June 570 Call	3.90	4.80	4.30	1,965	7,096
1FR048	B	345	0.75	25,875	5/20/2005	5/23/2005	OEX	S&P 100 Index May 565 Call	0.65	1.95	0.75	17,531	11,537
1FR048	B	345	6.10	210,795	5/20/2005	5/23/2005	OEX	S&P 100 Index June 565 Put	5.70	7.40	6.00	4,392	2,237
1FR048	D	(136)	NULL	-	5/23/2005	5/23/2005	OEX	S&P 100 Index May 555 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(209)	NULL	-	5/23/2005	5/23/2005	OEX	S&P 100 Index May 560 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(345)	5.10	(175,605)	6/17/2005	6/20/2005	OEX	S&P 100 Index July 575 Call	4.20	5.40	4.40	1,475	2,900
1FR048	B	345	1.40	48,645	6/17/2005	6/20/2005	OEX	S&P 100 Index June 570 Call	0.80	4.20	2.35	32,496	26,676
1FR048	B	345	4.50	155,595	6/17/2005	6/20/2005	OEX	S&P 100 Index July 570 Put	4.20	5.50	5.10	6,590	2,821
1FR048	S	(345)	0.20	(6,555)	6/17/2005	6/20/2005	OEX	S&P 100 Index June 565 Put	0.05	0.40	0.05	6,858	15,204
1FR048	B	124	3.00	37,324	6/23/2005	6/24/2005	OEX	S&P 100 Index July 575 Call	1.50	3.60	1.50	4,738	8,402
1FR048	S	(124)	5.00	(61,876)	6/23/2005	6/24/2005	OEX	S&P 100 Index July 570 Put	4.10	8.50	8.50	7,330	7,792
1FR048	B	132	1.00	13,332	6/24/2005	6/27/2005	OEX	S&P 100 Index July 575 Call	0.70	1.70	0.80	2,395	9,751
1FR048	S	(132)	9.20	(121,308)	6/24/2005	6/27/2005	OEX	S&P 100 Index July 570 Put	8.00	12.00	10.00	1,166	6,026
1FR048	B	89	0.70	6,319	6/27/2005	6/28/2005	OEX	S&P 100 Index July 575 Call	0.55	0.80	0.60	1,532	10,150
1FR048	S	(89)	11.40	(101,371)	6/27/2005	6/28/2005	OEX	S&P 100 Index July 570 Put	10.20	12.40	11.90	1,174	5,623
1FR048	S	(84)	2.10	(17,556)	9/2/2005	9/6/2005	OEX	S&P 100 Index September 570 Call	1.70	2.70	1.80	6,142	17,383
1FR048	B	84	3.10	26,124	9/2/2005	9/6/2005	OEX	S&P 100 Index September 560 Put	2.50	3.70	3.50	4,551	15,726
1FR048	S	(154)	2.90	(44,506)	9/6/2005	9/7/2005	OEX	S&P 100 Index September 570 Call	2.20	4.40	4.40	9,014	18,295
1FR048	B	154	2.00	30,954	9/6/2005	9/7/2005	OEX	S&P 100 Index September 560 Put	1.25	2.75	1.25	5,891	15,856
1FR048	S	(110)	1.90	(20,790)	9/7/2005	9/8/2005	OEX	S&P 100 Index September 575 Call	1.35	2.20	1.85	5,600	21,344
1FR048	B	110	3.50	38,610	9/7/2005	9/8/2005	OEX	S&P 100 Index September 570 Put	2.70	4.30	2.80	5,506	

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	B	174	4.20	73,254	10/6/2005	10/7/2005	OEX	S&P 100 Index October 550 Put	3.30	7.40	5.30	8,270	13,148
1FR048	S	(53)	5.50	(29,097)	10/7/2005	10/11/2005	OEX	S&P 100 Index October 555 Call	4.30	5.90	4.90	4,143	5,494
1FR048	B	53	3.60	19,133	10/7/2005	10/11/2005	OEX	S&P 100 Index October 550 Put	3.40	4.90	4.20	5,339	13,878
1FR048	S	(96)	3.90	(37,344)	10/11/2005	10/12/2005	OEX	S&P 100 Index October 555 Call	2.55	4.10	2.70	5,832	7,388
1FR048	B	96	4.00	38,496	10/11/2005	10/12/2005	OEX	S&P 100 Index October 550 Put	3.70	5.70	5.30	6,868	12,976
1FR048	S	(161)	4.00	(64,239)	10/14/2005	10/17/2005	OEX	S&P 100 Index October 550 Call	2.40	5.20	3.50	10,952	9,621
1FR048	B	161	2.20	35,581	10/14/2005	10/17/2005	OEX	S&P 100 Index October 545 Put	1.50	3.70	1.60	8,161	13,986
1FR048	S	(484)	6.50	(314,116)	10/20/2005	10/21/2005	OEX	S&P 100 Index November 555 Call	3.10	7.00	3.70	1,434	4,151
1FR048	B	161	2.50	40,411	10/20/2005	10/21/2005	OEX	S&P 100 Index October 550 Call	0.25	4.20	0.40	18,108	10,605
1FR048	B	323	0.60	19,703	10/20/2005	10/21/2005	OEX	S&P 100 Index October 555 Call	0.05	1.10	0.10	14,608	10,183
1FR048	B	484	6.20	300,564	10/20/2005	10/21/2005	OEX	S&P 100 Index November 550 Put	5.70	12.00	10.70	1,265	3,081
1FR048	S	(161)	1.70	(27,209)	10/20/2005	10/21/2005	OEX	S&P 100 Index October 545 Put	0.15	3.40	2.55	20,609	17,668
1FR048	S	(323)	4.40	(141,797)	10/20/2005	10/21/2005	OEX	S&P 100 Index October 550 Put	0.60	7.60	5.90	23,937	10,931
1FR048	B	484	9.20	445,764	11/10/2005	11/14/2005	OEX	S&P 100 Index November 555 Call	7.90	13.70	13.00	1,560	6,722
1FR048	S	(484)	7.00	(338,316)	11/11/2005	11/14/2005	OEX	S&P 100 Index December 570 Call	6.10	7.50	7.10	1,626	4,820
1FR048	B	484	5.40	261,844	11/11/2005	11/14/2005	OEX	S&P 100 Index December 565 Put	5.00	6.30	5.10	311	353
1FR048	S	(484)	0.30	(14,036)	11/11/2005	11/14/2005	OEX	S&P 100 Index November 555 Put	0.20	0.40	0.30	1,794	12,158
1FR048	B	72	11.20	80,712	11/21/2005	11/22/2005	OEX	S&P 100 Index December 570 Call	8.60	11.60	10.50	877	5,812
1FR048	S	(72)	1.80	(12,888)	11/21/2005	11/22/2005	OEX	S&P 100 Index December 565 Put	1.75	2.75	1.85	1,588	4,536
1FR048	B	140	8.20	114,940	12/13/2005	12/14/2005	OEX	S&P 100 Index December 570 Call	6.40	11.00	9.50	1,307	6,546
1FR048	S	(140)	0.30	(4,060)	12/13/2005	12/14/2005	OEX	S&P 100 Index December 565 Put	0.10	0.40	0.20	2,556	13,781
1FR048	B	111	10.20	113,331	12/14/2005	12/15/2005	OEX	S&P 100 Index December 570 Call	9.50	13.00	11.80	1,616	6,085
1FR048	S	(111)	0.20	(2,109)	12/14/2005	12/15/2005	OEX	S&P 100 Index December 565 Put	0.05	0.20	0.15	9,321	14,122
1FR048	B	88	10.70	94,248	12/15/2005	12/16/2005	OEX	S&P 100 Index December 570 Call	10.00	12.70	10.90	1,231	5,302
1FR048	S	(88)	0.10	(792)	12/15/2005	12/16/2005	OEX	S&P 100 Index December 565 Put	0.05	0.15	0.15	3,064	10,918
1FR048	B	73	11.40	83,293	12/16/2005	12/19/2005	OEX	S&P 100 Index December 570 Call	9.10	12.50	9.20	203	2,417
1FR048	S	(73)	0.05	(292)	12/16/2005	12/19/2005	OEX	S&P 100 Index December 565 Put	0.05	0.05	0.05	18	11,163
1FR048	S	(85)	3.20	(27,115)	1/5/2006	1/6/2006	OEX	S&P 100 Index January 585 Call	2.40	3.60	2.70	2,948	10,591
1FR048	B	85	2.40	20,485	1/5/2006	1/6/2006	OEX	S&P 100 Index January 575 Put	2.00	2.80	2.20	3,167	8,210
1FR048	S	(128)	3.90	(49,792)	1/6/2006	1/9/2006	OEX	S&P 100 Index January 585 Call	2.60	4.50	4.20	7,967	11,205
1FR048	B	128	1.30	16,768	1/6/2006	1/9/2006	OEX	S&P 100 Index January 575 Put	1.20	2.25	1.25	7,057	8,852
1FR048	S	(69)	2.30	(15,801)	1/9/2006	1/10/2006	OEX	S&P 100 Index January 590 Call	1.60	2.50	2.20	6,211	12,656
1FR048	B	69	3.40	23,529	1/9/2006	1/10/2006	OEX	S&P 100 Index January 585 Put	3.10	4.20	3.30	6,728	3,336
1FR048	S	(71)	1.75	(12,354)	1/10/2006	1/11/2006	OEX	S&P 100 Index January 590 Call	1.30	1.95	1.90	5,346	12,707
1FR048	B	71	3.30	23,501	1/10/2006	1/11/2006	OEX	S&P 100 Index January 585 Put	2.90	4.30	2.95	5,128	6,991
1FR048	S	(353)	4.70	(165,557)	1/20/2006	1/23/2006	OEX	S&P 100 Index February 585 Call	2.35	5.00	2.40	2,807	2,499
1FR048	B	213	0.20	4,473	1/20/2006	1/23/2006	OEX	S&P 100 Index January 585 Call	0.05	0.35	0.05	4,776	20,264
1FR048	B	140	0.05	700	1/20/2006	1/23/2006	OEX	S&P 100 Index January 590 Call	0.05	0.05	0.05	215	11,616
1FR048	B	353	5.80	205,093	1/20/2006	1/23/2006	OEX	S&P 100 Index February 580 Put	5.70	12.20	11.50	3,659	3,808
1FR048	S	(213)	3.49	(74,337)	1/20/2006	1/23/2006	OEX	S&P 100 Index January 575 Put	0.10	4.00	2.80	16,693	10,934
1FR048	S	(140)	6.50	(90,860)	1/20/2006	1/23/2006	OEX	S&P 100 Index January 585 Put	3.20	13.50	13.50	4,336	5,053
1FR048	B	353	1.95	69,188	1/27/2006	1/30/2006	OEX	S&P 100 Index February 585 Call	2.15	3.60	3.50	5,370	8,236
1FR048	S	(353)	3.60	(126,727)	1/30/2006	1/31/2006	OEX	S&P 100 Index February 585 Call	3.40	3.90	3.60	2,743	8,454
1FR048	B	353	0.25	9,178	2/14/2006	2/15/2006	OEX	S&P 100 Index February 585 Call	0.15	1.00	0.70	7,202	14,250
1FR048	S	(353)	6.00	(211,447)	2/14/2006	2/15/2006	OEX	S&P 100 Index February 580 Put	1.80	6.40	2.25	9,003	6,858
1FR048	B	353	7.20	254,513	2/14/2006	2/15/2006	OEX	S&P 100 Index March 575 Put	4.50	7.90	5.00	939	1,867
1FR048	S	(353)	5.20	(183,207)	2/15/2006	2/16/2006	OEX	S&P 100 Index March 585 Call	3.90	5.80	5.60	281	2,484
1FR048	S	(353)	8.10	(285,577)	3/7/2006	3/8/2006	OEX	S&P 100 Index April 585 Call	7.10	8.30	7.90	358	995
1FR048	S	(4)	8.10	(3,236)	3/7/2006	3/8/2006	OEX	S&P 100 Index April 585 Call	7.10	8.30	7.90	358	995
1FR048	B	353	2.10	74,483	3/7/2006	3/8/2006	OEX	S&P 100 Index March 585 Call	1.00	2.75	2.70	6,375	8,095
1FR048	B	353	7.60	268,633	3/7/2006	3/8/2006	OEX	S&P 100 Index April 580 Put	7.60	9.20	7.60	302	2,351
1FR048	B	4	7.60	3,044	3/7/2006	3/8/2006	OEX	S&P 100 Index April 580 Put	7.60	9.20	7.60	302	2,351
1FR048	S	(353)	2.70	(94,957)	3/7/2006	3/8/2006	OEX	S&P 100 Index March 575 Put	2.15	3.10	2.90	4,041	10,405
1FR048	B	357	8.50	303,807	3/14/2006	3/15/2006	OEX	S&P 100 Index April 585 Call	8.30	11.60	11.30	374	1,374
1FR048	S	(357)	8.30	(295,953)	3/15/2006	3/16/2006	OEX	S&P 100 Index April 590 Call	7.20	9.50	9.20	620	2,060
1FR048	B	110	8.00	88,110	3/22/2006	3/27/2006	OEX	S&P 100 Index April 590 Call	7.70	10.20	9.70	1,152	2,713
1FR048	S	(110)	2.40	(26,290)	3/22/2006	3/27/2006	OEX	S&P 100 Index April 580 Put	1.85	2.90	1.85	1,131	9,143
1FR048	B	96	9.00	86,496	3/23/2006	3/28/2006	OEX	S&P 100 Index April 590 Call	7.70	9.60	8.70	924	3,199
1FR048	S	(96)	2.20	(21,024)	3/23/2006	3/28/2006	OEX	S&P 100 Index April 580 Put	1.90	2.40	1.95	1,144	9,292
1FR048	B	104	8.10	84,344	3/24/2006	3/29/2006	OEX	S&P 100 Index April 590 Call	7.60	9.40	8.40	800	3,508
1FR048	S	(104)	2.20	(22,776)	3/24/2006	3/29/2006	OEX	S&P 100 Index April 580 Put	1.70	2.50	1.90	1,110	9,512
1FR048	B	47	7.60	35,767	3/27/2006	3/30/2006	OEX	S&P 100 Index April 590 Call	7.50	8.30	7.80	294	3,884
1FR048	S	(47)	2.00	(9,353)	3/27/2006	3/30/2006	OEX	S&P 100 Index April 580 Put	1.75	2.10	1.85	387	9,725
1FR048	S	(115)	2.00	(22,885)	3/31/2006	4/5/2006	OEX	S&P 100 Index April 600 Call	1.30	2.10	1.60	1,988	13,908
1FR048	B	115	4.50	51,865	3/31/2006	4/5/2006	OEX	S&P 100 Index April 590 Put	4.10	5.80	5.10	6,569	9,869
1FR048	S	(131)	2.00	(26,069)	4/3/2006	4/6/2006	OEX	S&P 100 Index April 600 Call	1.25	2.50	1.30	5,011	14,411
1FR048	B	131	4.30	56,461	4/3/2006	4/6/2006	OEX	S&P 100 Index April 590 Put	3.20	5.30	4.90	10,380	10,335
1FR048	S	(92)	1.50	(13,708)	4/4/2006	4/7/2006	OEX	S&P 100 Index April 600 Call	1.10	2.10	2.00	2,573	16,654
1FR048	B	92	4.40	40,572	4/4/2006	4/7/2006	OEX	S&P 100 Index April 590 Put	3.20	5.40	3.30	7,746	10,801
1FR048	B	338	0.10	3,380	4/18/2006	4/21/2006	OEX	S&P 100 Index April 600 Call	0.05	0.40	0.25	5,224	16,086
1FR048	S	(338)	5.70	(192,322)	4/18/2006	4/21/2006	OEX	S&P 100 Index May 595 Call	3.10	5.90	5.70	979	1,824
1FR048	S	(338)	5.80	(195,702)	4/18/2006	4/21/2006	OEX	S&P 100 Index April 590 Put	1.50	6.00	3.50	12,051	7,990
1FR048	B	338	4.00	135,538	4/18/2006	4/21/2006	OEX	S&P 100 Index May 585 Put	3.80	7.00	4.20	1,749	1,442
1FR048	S	(5)	3.00	(1,495)	5/2/2006	5/5/2006	OEX	S&P 100 Index May 600 Call	2.70	3.60	3.50	3,009	14,041
1FR048	B	5	4.40	2,205	5/2/2006	5/5/2006	OEX	S&P 100 Index May 595 Put	4.10	5.30	4.10	5,095	6,271
1FR048	B	338	7.20	243,698	5/5/2006	5/10/2006	OEX	S&P 100 Index May 595 Call	7.00	10.30	10.10	1,801	6,246
1FR048	S	(338)	5.80	(195,702)	5/5/2006	5/10/2006	OEX	S&P 100 Index May 600 Call	3.90	6.50	6.00	8,357	14,537
1FR048	S	(338)	0.90	(30,082)	5/5/2006	5/10/2006	OEX	S&P 100 Index May 585 Put	0.60	1.00	0.70	2,312	12,214
1FR048	B	338	2.20	74,698	5/5/2006	5/10/2006	OEX	S&P 100 Index May 595 Put	1.70	2.90	1.85	5,466	8,375
1FR048	S	(343)	6.60	(226,037)	5/16/2006	5/19/2006	OEX	S&P 100 Index June 595 Call	5.70	7.00	5.90	299	1,952
1FR048	B	343	0.40	14,063	5/16/2006	5/19/2006	OEX	S&P 100 Index May 600 Call	0.20	0.50	0.20	2,585	13,387
1FR048	B	343	6.40	219,863	5/16/2006	5/19/2006	OEX	S&P 100 Index June 590 Put	3.30	7.00	6.50	1,256	2,998
1FR048	S	(343)	9.00	(308,357)	5/17/2006								

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	S	(251)	5.80	(145,329)	8/14/2006	8/17/2006	OEX	S&P 100 Index September 595 Call	5.00	6.60	5.00	171	1,522
1FR048	S	(251)	0.15	(3,514)	8/14/2006	8/17/2006	OEX	S&P 100 Index August 565 Put	0.10	0.20	0.20	2,246	8,769
1FR048	B	251	6.00	150,851	8/14/2006	8/17/2006	OEX	S&P 100 Index September 585 Put	5.40	7.30	7.00	824	893
1FR048	S	(251)	5.30	(132,779)	9/12/2006	9/15/2006	OEX	S&P 100 Index October 610 Call	4.90	7.00	7.00	245	2,170
1FR048	B	251	8.20	206,071	9/12/2006	9/15/2006	OEX	S&P 100 Index September 595 Call	8.00	13.00	12.00	480	2,288
1FR048	B	251	6.00	150,851	9/12/2006	9/15/2006	OEX	S&P 100 Index October 600 Put	4.90	7.20	5.20	2,062	3,800
1FR048	S	(251)	0.20	(4,769)	9/12/2006	9/15/2006	OEX	S&P 100 Index September 585 Put	0.10	0.20	0.15	1,599	11,117
1FR048	B	125	9.40	117,625	9/21/2006	9/26/2006	OEX	S&P 100 Index October 610 Call	7.30	10.50	8.50	335	4,616
1FR048	S	(125)	2.60	(32,375)	9/21/2006	9/26/2006	OEX	S&P 100 Index October 600 Put	2.20	3.70	3.20	6,619	11,855
1FR048	B	126	7.20	90,846	9/22/2006	9/27/2006	OEX	S&P 100 Index October 610 Call	7.00	7.80	7.80	1,886	4,610
1FR048	S	(126)	3.70	(46,494)	9/22/2006	9/27/2006	OEX	S&P 100 Index October 600 Put	3.40	4.30	3.40	2,532	13,147
1FR048	S	(101)	2.70	(27,169)	10/23/2006	10/26/2006	OEX	S&P 100 Index November 645 Call	1.90	4.20	3.80	2,404	7,448
1FR048	B	101	5.50	55,651	10/23/2006	10/26/2006	OEX	S&P 100 Index November 635 Put	3.40	6.20	4.40	3,360	4,327
1FR048	S	(118)	3.70	(43,542)	10/24/2006	10/27/2006	OEX	S&P 100 Index November 645 Call	3.20	4.00	4.00	2,233	7,499
1FR048	B	118	4.20	49,678	10/24/2006	10/27/2006	OEX	S&P 100 Index November 635 Put	3.50	4.70	3.60	1,206	5,726
1FR048	S	(109)	4.10	(44,581)	10/25/2006	10/30/2006	OEX	S&P 100 Index November 645 Call	3.50	5.10	4.90	4,037	7,206
1FR048	B	109	3.40	37,169	10/25/2006	10/30/2006	OEX	S&P 100 Index November 635 Put	2.80	4.10	2.80	1,699	6,172
1FR048	S	(328)	5.10	(166,952)	11/15/2006	11/20/2006	OEX	S&P 100 Index December 655 Call	4.50	5.40	4.70	782	3,593
1FR048	B	328	4.50	147,928	11/15/2006	11/20/2006	OEX	S&P 100 Index November 645 Call	4.40	7.50	5.60	3,686	10,218
1FR048	B	328	4.40	144,648	11/15/2006	11/20/2006	OEX	S&P 100 Index December 645 Put	3.70	5.30	4.20	1,222	1,903
1FR048	S	(328)	0.15	(4,592)	11/15/2006	11/20/2006	OEX	S&P 100 Index November 635 Put	0.05	0.20	0.10	4,561	14,911
1FR048	S	(5)	3.40	(1,695)	11/27/2006	11/30/2006	OEX	S&P 100 Index December 655 Call	1.30	3.80	1.30	4,508	5,346
1FR048	B	5	3.30	1,655	11/27/2006	11/30/2006	OEX	S&P 100 Index December 645 Put	3.10	7.00	6.50	4,695	8,166
1FR048	B	333	2.70	90,243	12/13/2006	12/18/2006	OEX	S&P 100 Index December 655 Call	1.95	3.20	2.65	6,496	10,538
1FR048	S	(333)	6.60	(219,447)	12/13/2006	12/18/2006	OEX	S&P 100 Index January 660 Call	6.00	6.80	6.40	735	12,200
1FR048	S	(333)	0.30	(9,657)	12/13/2006	12/18/2006	OEX	S&P 100 Index December 645 Put	0.15	0.40	0.20	3,840	11,343
1FR048	B	333	5.00	166,833	12/13/2006	12/18/2006	OEX	S&P 100 Index January 650 Put	4.80	5.60	4.80	851	2,819
1FR048	B	139	10.10	140,529	12/20/2006	12/26/2006	OEX	S&P 100 Index January 660 Call	9.30	10.70	9.40	185	12,003
1FR048	S	(139)	2.30	(31,831)	12/20/2006	12/26/2006	OEX	S&P 100 Index January 650 Put	2.10	2.65	2.50	638	5,982
1FR048	B	102	9.30	94,962	12/21/2006	12/27/2006	OEX	S&P 100 Index January 660 Call	7.10	9.90	7.40	8,942	12,054
1FR048	S	(102)	2.40	(24,378)	12/21/2006	12/27/2006	OEX	S&P 100 Index January 650 Put	2.35	3.50	3.00	1,202	6,200
1FR048	B	92	7.40	68,172	12/22/2006	12/28/2006	OEX	S&P 100 Index January 660 Call	5.30	7.70	6.10	7,837	8,418
1FR048	S	(92)	3.10	(28,428)	12/22/2006	12/28/2006	OEX	S&P 100 Index January 650 Put	2.70	4.30	4.30	5,105	6,414
1FR048	S	(102)	0.40	(4,080)	2/13/2007	2/16/2007	OEX	S&P 100 Index February 670 Call	0.30	0.65	0.60	7,606	9,697
1FR048	B	102	1.80	18,360	2/13/2007	2/16/2007	OEX	S&P 100 Index February 660 Put	0.65	2.05	0.65	6,388	13,118
1FR048	S	(85)	0.20	(1,615)	2/14/2007	2/20/2007	OEX	S&P 100 Index February 675 Call	0.05	0.35	0.25	11,884	19,283
1FR048	B	85	1.40	11,985	2/14/2007	2/20/2007	OEX	S&P 100 Index February 665 Put	0.45	1.55	0.55	14,840	12,146
1FR048	B	102	0.40	4,182	2/16/2007	2/22/2007	OEX	S&P 100 Index February 670 Call	0.05	0.50	0.05	13,432	7,608
1FR048	B	85	0.05	425	2/16/2007	2/22/2007	OEX	S&P 100 Index February 675 Call	0.05	0.05	0.05	202	18,437
1FR048	S	(187)	3.80	(70,873)	2/16/2007	2/22/2007	OEX	S&P 100 Index March 675 Call	3.20	3.90	3.60	1,640	2,424
1FR048	S	(102)	0.10	(918)	2/16/2007	2/22/2007	OEX	S&P 100 Index February 660 Put	0.05	0.10	0.05	175	13,417
1FR048	S	(85)	0.25	(2,040)	2/16/2007	2/22/2007	OEX	S&P 100 Index February 665 Put	0.05	0.50	0.05	6,002	12,729
1FR048	B	187	4.60	86,207	2/16/2007	2/22/2007	OEX	S&P 100 Index March 665 Put	4.30	5.30	4.40	2,055	3,753
1FR048	S	(92)	3.60	(33,028)	2/20/2007	2/23/2007	OEX	S&P 100 Index March 675 Call	2.50	3.90	3.70	2,022	3,488
1FR048	B	92	4.40	40,572	2/20/2007	2/23/2007	OEX	S&P 100 Index March 665 Put	3.70	5.60	4.00	1,806	4,230
1FR048	S	(52)	5.80	(30,108)	3/6/2007	3/9/2007	OEX	S&P 100 Index March 640 Call	4.60	7.30	6.70	4,569	4,046
1FR048	B	279	5.30	148,149	3/6/2007	3/9/2007	OEX	S&P 100 Index March 630 Put	3.00	6.00	3.40	3,516	13,583
1FR048	B	52	5.30	27,612	3/6/2007	3/9/2007	OEX	S&P 100 Index March 630 Put	3.00	6.00	3.40	3,516	13,583
1FR048	S	(279)	30.00	(836,721)	3/6/2007	3/9/2007	OEX	S&P 100 Index March 665 Put	25.60	30.00	25.60	484	2,568
1FR048	S	(279)	6.00	(167,121)	3/7/2007	3/12/2007	OEX	S&P 100 Index March 640 Call	5.00	7.40	5.00	2,482	4,972
1FR048	B	279	0.05	1,395	3/7/2007	3/12/2007	OEX	S&P 100 Index March 675 Call	0.05	0.10	0.05	3,188	7,448
1FR048	S	(331)	9.50	(314,119)	3/14/2007	3/19/2007	OEX	S&P 100 Index April 640 Call	6.80	10.10	10.10	877	3,696
1FR048	B	331	0.60	20,191	3/14/2007	3/19/2007	OEX	S&P 100 Index March 640 Call	0.40	1.60	1.60	14,279	9,087
1FR048	B	331	9.30	308,161	3/14/2007	3/19/2007	OEX	S&P 100 Index April 630 Put	8.20	14.70	8.20	3,169	10,169
1FR048	S	(331)	4.40	(145,309)	3/14/2007	3/19/2007	OEX	S&P 100 Index March 630 Put	1.40	7.70	1.50	12,739	13,575
1FR048	B	331	9.00	298,231	3/15/2007	3/20/2007	OEX	S&P 100 Index April 640 Call	8.90	10.40	9.50	455	3,709
1FR048	S	(331)	7.10	(234,679)	3/15/2007	3/20/2007	OEX	S&P 100 Index April 645 Call	6.00	7.40	6.70	777	1,480
1FR048	S	(331)	8.90	(294,259)	3/15/2007	3/20/2007	OEX	S&P 100 Index April 630 Put	6.40	8.90	7.60	422	9,448
1FR048	B	331	9.70	321,401	3/15/2007	3/20/2007	OEX	S&P 100 Index April 635 Put	8.00	10.90	9.30	1,409	1,391
1FR048	B	331	9.20	304,851	3/21/2007	3/26/2007	OEX	S&P 100 Index April 645 Call	9.00	17.00	15.40	790	3,017
1FR048	S	(132)	5.10	(67,188)	3/21/2007	3/26/2007	OEX	S&P 100 Index April 635 Put	2.00	5.20	2.40	2,855	5,947
1FR048	S	(99)	2.80	(27,621)	3/22/2007	3/27/2007	OEX	S&P 100 Index April 635 Put	2.20	3.00	2.65	1,135	5,546
1FR048	S	(100)	2.65	(26,400)	3/23/2007	3/28/2007	OEX	S&P 100 Index April 635 Put	2.30	2.75	2.60	1,526	5,498
1FR048	S	(116)	0.60	(6,844)	4/16/2007	4/19/2007	OEX	S&P 100 Index April 675 Call	0.40	1.80	1.30	14,902	12,049
1FR048	B	116	1.30	15,196	4/16/2007	4/19/2007	OEX	S&P 100 Index April 665 Put	0.85	1.80	0.95	8,727	2,777
1FR048	S	(102)	0.45	(4,488)	4/17/2007	4/20/2007	OEX	S&P 100 Index April 680 Call	0.30	0.75	0.50	5,489	12,690
1FR048	B	102	1.40	14,382	4/17/2007	4/20/2007	OEX	S&P 100 Index April 670 Put	1.10	2.15	1.50	18,136	4,997
1FR048	B	116	3.50	40,716	4/20/2007	4/25/2007	OEX	S&P 100 Index April 675 Call	2.75	5.90	5.80	6,891	11,566
1FR048	B	102	0.40	4,182	4/20/2007	4/25/2007	OEX	S&P 100 Index April 680 Call	0.10	1.50	0.80	21,088	16,066
1FR048	S	(218)	8.00	(174,182)	4/20/2007	4/25/2007	OEX	S&P 100 Index May 680 Call	6.80	9.00	8.90	4,027	12,421
1FR048	S	(114)	8.00	(91,086)	4/20/2007	4/25/2007	OEX	S&P 100 Index May 680 Call	6.80	9.00	8.90	4,027	12,421
1FR048	S	(116)	0.05	(580)	4/20/2007	4/25/2007	OEX	S&P 100 Index April 665 Put	0.05	0.05	0.05	418	8,645
1FR048	S	(102)	0.05	(510)	4/20/2007	4/25/2007	OEX	S&P 100 Index April 670 Put	0.05	0.20	0.05	3,803	16,195
1FR048	B	114	4.10	46,854	4/20/2007	4/25/2007	OEX	S&P 100 Index May 670 Put	3.90	5.00	3.90	2,032	3,142
1FR048	B	218	4.10	89,598	4/20/2007	4/25/2007	OEX	S&P 100 Index May 670 Put	3.90	5.00	3.90	2,032	3,142
1FR048	S	(332)	9.00	(298,468)	5/18/2007	5/21/2007	OEX	S&P 100 Index JUNE 695 CALL	11.10	12.70	12.70	1,273	3,386
1FR048	B	332	11.30	375,492	5/18/2007	5/21/2007	OEX	S&P 100 Index MAY 680 CALL	17.30	19.90	19.90	346	948
1FR048	B	332	6.30	209,492	5/18/2007	5/21/2007	OEX	S&P 100 Index JUNE 685 PUT	3.50	4.70	3.50	737	2,225
1FR048	S	(332)	0.25	(7,968)	5/18/2007	5/21/2007	OEX	S&P 100 Index MAY 670 PUT	0.05	0.05	0.05	3	10,602
1FR048	S	(332)	8.80	(291,828)	6/12/2007	6/15/2007	OEX	S&P 100 Index July 700 Call	6.60	10.00	6.60	498	2,424
1FR048	B	332	2.40	80,012	6/12/2007	6/15/2007	OEX	S&P 100 Index June 695 Call	1.05	3.90	1.05	9,061	6,401
1FR048	B	332	10.00	332,332	6/12/2007	6/15/2007	OEX	S&P 100 Index July 690 Put	9.00	13.80	13.80	566	2,059
1FR048	S	(332)	2.60										

Square One BLMIS Account - Option Transactions

Account	Trans Type	Number of Contracts	Reported Price	Value	Trade Date	Settlement Date	Ticker	Issue	Market Low	Market High	Market Close	Market Volume	Market OIT
1FR048	B	74	6.00	44,474	9/13/2007	9/18/2007	OEX	S&P 100 Index September 685 Put	4.80	6.90	6.10	904	1,706
1FR048	B	50	30.00	150,050	9/19/2007	9/24/2007	OEX	S&P 100 Index September 685 Call	26.50	33.00	29.00	554	2,720
1FR048	B	69	20.00	138,069	9/19/2007	9/24/2007	OEX	S&P 100 Index September 695 Call	18.10	23.00	18.50	1,226	3,647
1FR048	S	(50)	0.15	(700)	9/19/2007	9/24/2007	OEX	S&P 100 Index September 675 Put	0.05	0.15	0.05	760	4,189
1FR048	S	(69)	0.20	(1,311)	9/19/2007	9/24/2007	OEX	S&P 100 Index September 685 Put	0.05	0.35	0.15	2,154	3,191
1FR048	B	40	28.00	112,040	9/20/2007	9/25/2007	OEX	S&P 100 Index September 685 Call	24.00	28.60	25.00	922	2,222
1FR048	B	55	17.30	95,205	9/20/2007	9/25/2007	OEX	S&P 100 Index September 695 Call	14.80	18.90	14.80	1,019	2,883
1FR048	S	(40)	0.05	(200)	9/20/2007	9/25/2007	OEX	S&P 100 Index September 675 Put	0.05	0.10	0.05	2,978	5,159
1FR048	S	(55)	0.25	(1,320)	9/20/2007	9/25/2007	OEX	S&P 100 Index September 685 Put	0.05	0.10	0.05	565	3,253
1FR048	B	36	29.00	104,436	9/21/2007	9/26/2007	OEX	S&P 100 Index September 685 Call	27.50	29.60	28.50	39	1,388
1FR048	B	49	19.00	93,149	9/21/2007	9/26/2007	OEX	S&P 100 Index September 695 Call	17.90	20.50	17.90	194	2,453
1FR048	D	(49)	NULL	-	9/26/2007	9/26/2007	OEX	S&P 100 Index September 685 Put	NULL	NULL	NULL	NULL	NULL
1FR048	D	(36)	NULL	-	9/26/2007	9/26/2007	OEX	S&P 100 Index September 675 Put	NULL	NULL	NULL	NULL	NULL
1FR048	S	(102)	10.00	(101,898)	10/26/2007	10/31/2007	OEX	S&P 100 Index November 720 Call	7.80	10.60	10.60	1,253	3,474
1FR048	B	102	9.60	98,022	10/26/2007	10/31/2007	OEX	S&P 100 Index November 710 Put	9.00	12.20	9.00	1,790	2,774
1FR048	B	102	5.10	52,122	11/2/2007	11/7/2007	OEX	S&P 100 Index November 720 Call	3.00	6.20	4.10	2,778	4,904
1FR048	S	(102)	17.00	(173,298)	11/5/2007	11/8/2007	OEX	S&P 100 Index November 710 Put	7.70	18.90	14.70	520	3,711
1FR048	S	(152)	5.10	(77,368)	11/12/2007	11/15/2007	OEX	S&P 100 Index November 685 Call	2.10	6.00	2.10	2,550	1,582
1FR048	B	152	8.00	121,752	11/12/2007	11/15/2007	OEX	S&P 100 Index November 675 Put	5.00	11.70	11.60	4,859	5,594
1FR048	S	(152)	18.20	(276,488)	11/16/2007	11/21/2007	OEX	S&P 100 Index December 685 Call	15.40	18.50	16.90	348	182
1FR048	S	(147)	18.20	(267,393)	11/16/2007	11/21/2007	OEX	S&P 100 Index December 685 Call	15.40	18.50	16.90	348	182
1FR048	B	152	0.70	10,792	11/16/2007	11/21/2007	OEX	S&P 100 Index November 685 Call	0.05	1.40	0.05	11,157	4,159
1FR048	B	152	18.00	273,752	11/16/2007	11/21/2007	OEX	S&P 100 Index December 675 Put	16.30	21.40	16.80	213	541
1FR048	B	147	18.00	264,747	11/16/2007	11/21/2007	OEX	S&P 100 Index December 675 Put	16.30	21.40	16.80	213	541
1FR048	S	(152)	3.20	(48,488)	11/16/2007	11/21/2007	OEX	S&P 100 Index November 675 Put	0.05	3.50	0.05	13,056	10,002
1FR048	B	179	11.30	202,449	11/26/2007	11/29/2007	OEX	S&P 100 Index December 685 Call	7.30	12.65	7.40	114	678
1FR048	B	120	7.70	92,520	11/27/2007	11/30/2007	OEX	S&P 100 Index December 685 Call	7.20	9.30	9.10	135	730
1FR048	S	(299)	25.00	(747,201)	11/27/2007	11/30/2007	OEX	S&P 100 Index December 675 Put	20.00	25.30	20.00	92	1,480
1FR048	S	(99)	9.40	(92,961)	12/6/2007	12/11/2007	OEX	S&P 100 Index December 700 Call	8.70	13.90	13.00	1,919	9,923
1FR048	B	99	10.80	107,019	12/6/2007	12/11/2007	OEX	S&P 100 Index December 690 Put	6.40	11.50	6.80	1,553	2,623
1FR048	B	99	1.70	16,929	12/17/2007	12/20/2007	OEX	S&P 100 Index December 700 Call	0.75	2.20	0.85	3,928	9,764
1FR048	S	(99)	12.00	(118,701)	12/17/2007	12/20/2007	OEX	S&P 100 Index December 690 Put	9.00	16.20	16.20	706	4,460
1FR048	S	(194)	16.00	(310,206)	1/23/2008	1/28/2008	OEX	S&P 100 Index February 610 Call	13.00	28.20	28.00	1,233	631
1FR048	B	194	19.00	368,794	1/23/2008	1/28/2008	OEX	S&P 100 Index February 600 Put	8.00	22.20	8.50	8,377	8,645
1FR048	S	(194)	0.20	(3,686)	2/14/2008	2/20/2008	OEX	S&P 100 Index February 600 Put	0.10	0.25	0.20	2,382	5,441
1FR048	B	194	14.20	275,674	2/14/2008	2/20/2008	OEX	S&P 100 Index March 620 Put	13.50	17.60	17.10	525	3,312
1FR048	B	194	11.00	213,594	2/15/2008	2/21/2008	OEX	S&P 100 Index February 610 Call	1.50	13.90	13.90	310	312
1FR048	S	(194)	14.10	(273,346)	2/15/2008	2/21/2008	OEX	S&P 100 Index March 630 Call	12.80	14.90	14.90	254	1,260
1FR048	B	194	2.00	38,994	3/12/2008	3/17/2008	OEX	S&P 100 Index March 630 Call	1.30	3.40	1.30	1,969	5,406
1FR048	S	(194)	14.50	(281,106)	3/12/2008	3/17/2008	OEX	S&P 100 Index March 620 Put	10.73	18.00	18.00	1,657	3,269
1FR048	B	167	8.80	147,127	4/1/2008	4/4/2008	OEX	S&P 100 Index April 615 Put	5.00	9.60	5.00	838	1,424
1FR048	S	(167)	17.40	(290,413)	4/2/2008	4/7/2008	OEX	S&P 100 Index April 625 Call	14.70	19.70	16.00	194	1,603
1FR048	B	167	4.60	76,987	4/17/2008	4/22/2008	OEX	S&P 100 Index April 625 Call	2.40	7.50	7.50	2,325	3,219
1FR048	S	(167)	1.00	(16,533)	4/17/2008	4/22/2008	OEX	S&P 100 Index April 615 Put	0.15	1.30	0.25	1,877	4,896
1FR048	B	167	12.20	203,907	4/17/2008	4/22/2008	OEX	S&P 100 Index May 625 Put	10.00	14.60	10.00	106	975
1FR048	S	(167)	15.80	(263,693)	4/18/2008	4/23/2008	OEX	S&P 100 Index May 635 Call	14.50	17.30	16.00	163	367
1FR048	S	(139)	4.90	(67,971)	5/6/2008	5/9/2008	OEX	S&P 100 Index May 655 Call	2.80	6.30	6.30	996	3,752
1FR048	B	139	5.40	75,199	5/6/2008	5/9/2008	OEX	S&P 100 Index May 645 Put	3.47	8.00	3.64	1,113	1,815
1FR048	B	167	10.60	177,187	5/13/2008	5/16/2008	OEX	S&P 100 Index May 635 Call	9.30	11.50	10.40	197	995
1FR048	S	(306)	12.30	(376,074)	5/14/2008	5/19/2008	OEX	S&P 100 Index June 650 Call	10.70	13.40	10.70	290	1,304
1FR048	B	139	0.60	8,479	5/14/2008	5/19/2008	OEX	S&P 100 Index May 655 Call	0.40	1.85	0.45	7,009	6,682
1FR048	B	306	10.50	321,606	5/14/2008	5/19/2008	OEX	S&P 100 Index June 640 Put	9.00	11.20	11.20	489	2,714
1FR048	S	(167)	0.30	(5,010)	5/14/2008	5/19/2008	OEX	S&P 100 Index May 625 Put	0.15	0.30	0.30	499	4,123
1FR048	S	(139)	3.50	(48,511)	5/14/2008	5/19/2008	OEX	S&P 100 Index May 645 Put	0.55	3.80	3.80	4,962	3,660
1FR048	B	306	8.20	251,226	5/19/2008	5/22/2008	OEX	S&P 100 Index June 645 Put	7.10	9.80	8.50	517	851
1FR048	B	306	10.90	333,846	5/20/2008	5/23/2008	OEX	S&P 100 Index June 650 Call	9.10	12.60	10.40	2,763	2,501
1FR048	S	(306)	9.30	(284,274)	5/20/2008	5/23/2008	OEX	S&P 100 Index June 655 Call	6.50	9.40	8.00	1,205	1,888
1FR048	S	(306)	9.70	(296,514)	5/20/2008	5/23/2008	OEX	S&P 100 Index June 640 Put	8.30	11.10	9.20	2,063	4,922
1FR048	B	201	7.00	140,901	5/21/2008	5/27/2008	OEX	S&P 100 Index June 655 Call	3.50	7.50	4.10	575	2,239
1FR048	B	105	4.00	42,105	5/22/2008	5/28/2008	OEX	S&P 100 Index June 655 Call	3.70	4.60	4.00	467	2,331
1FR048	S	(306)	16.60	(507,654)	5/22/2008	5/28/2008	OEX	S&P 100 Index June 645 Put	14.80	16.70	16.00	58	1,595
1FR048	B	211	5.10	107,821	7/16/2008	7/21/2008	OEX	S&P 100 Index July 555 Put	1.00	6.20	1.30	4,455	3,999
1FR048	S	(211)	12.00	(252,989)	7/17/2008	7/22/2008	OEX	S&P 100 Index July 565 Call	8.60	16.20	14.90	2,219	3,108
1FR048	S	(211)	12.10	(255,099)	7/18/2008	7/23/2008	OEX	S&P 100 Index August 585 Call	10.00	12.43	11.50	162	775
1FR048	B	211	14.60	308,271	7/18/2008	7/23/2008	OEX	S&P 100 Index July 565 Call	11.90	15.70	15.60	771	988
1FR048	B	211	12.50	263,961	7/18/2008	7/23/2008	OEX	S&P 100 Index August 575 Put	12.20	14.30	12.40	104	574
1FR048	S	(211)	0.05	(1,055)	7/18/2008	7/23/2008	OEX	S&P 100 Index July 555 Put	0.03	0.10	0.09	1,540	4,909
1FR048	B	211	8.00	169,011	8/5/2008	8/8/2008	OEX	S&P 100 Index August 585 Call	7.80	15.00	15.00	505	1,369
1FR048	S	(211)	15.00	(316,289)	8/6/2008	8/11/2008	OEX	S&P 100 Index August 585 Call	12.80	16.00	15.50	219	1,375
1FR048	S	(67)	3.10	(20,703)	8/8/2008	8/13/2008	OEX	S&P 100 Index August 595 Call	2.30	10.50	9.50	1,646	3,532
1FR048	B	67	6.20	41,607	8/8/2008	8/13/2008	OEX	S&P 100 Index August 585 Put	1.50	7.10	1.95	1,452	2,260
1FR048	B	211	12.40	261,851	8/15/2008	8/18/2008	OEX	S&P 100 Index August 585 Call	11.50	14.80	12.60	76	1,514
1FR048	B	67	3.80	25,527	8/15/2008	8/18/2008	OEX	S&P 100 Index August 595 Call	2.10	6.20	3.80	4,412	3,889
1FR048	S	(278)	13.50	(375,022)	8/15/2008	8/18/2008	OEX	S&P 100 Index September 600 Call	12.00	14.60	13.50	276	1,533
1FR048	S	(211)	0.05	(1,055)	8/15/2008	8/18/2008	OEX	S&P 100 Index August 575 Put	0.05	0.05	0.05	31	4,394
1FR048	S	(67)	0.10	(670)	8/15/2008	8/18/2008	OEX	S&P 100 Index August 585 Put	0.04	0.10	0.05	772	3,532
1FR048	B	278	10.70	297,738	8/15/2008	8/18/2008	OEX	S&P 100 Index September 590 Put	10.00	11.60	10.10	1,323	987
1FR048	B	278	1.05	29,468	9/5/2008	9/10/2008	OEX	S&P 100 Index September 600 Call	0.85	1.50	1.40	1,190	4,343
1FR048	S	(278)	5.10	(141,502)	9/8/2008	9/11/2008	OEX	S&P 100 Index September 600 Call	1.90	5.20	3.70	2,786	4,573
1FR048	B	189	1.00	19,089	9/10/2008	9/15/2008	OEX	S&P 100 Index September 600 Call	0.75	1.35	0.90	2,070	4,889
1FR048	S	(189)	23.10	(436,401)	9/10/2008	9/15/2008	OEX	S&P 100 Index September 590 Put	17.30	24.60	21.20	396	3,204
1FR048	B	89	0.25	2,314	9/16/2008	9/19/2008	OEX	S&P 100 Index September 600 Call	0.10	0.50	0.30	718	4,803
1FR048	S	(89)	47.00	(418,211)	9/16/2008								