

Basis Information on the Portfolio Case Study in Futures and Options

<u>Security</u>	<u># of Shares</u>	<u>Original Price/Share</u>	<u>Date of Purchase</u>	<u>Market Price 1/2013</u>	<u>Mkt. Value of the Position</u>	<u>Gain/Loss</u>
AMAT	3000	\$10.50	10/31/2012	\$12.87	\$38,610.00	\$7,110.00
AMAT	2000	\$11.50	1/8/2013	\$12.87	<u>\$25,740.00</u>	<u>\$2,740.00</u>
					\$64,350.00	\$9,850.00
CSCO	1500	\$18.55	11/15/2012	\$20.68	\$31,020.00	\$3,195.00
CSCO	<u>750</u>	\$17.35	8/15/2012	\$20.68	<u>\$15,510.00</u>	<u>\$2,497.50</u>
	2,250				\$46,530.00	\$5,692.50
CSX	300	\$22.39	4/26/2012	\$21.98	\$6,594.00	(\$123.00)
CSX	150	\$22.50	4/31/2012	\$21.98	\$3,297.00	(\$78.00)
CSX	150	\$22.91	8/6/2012	\$21.98	\$3,297.00	(\$139.50)
CSX	250	\$22.81	8/8/2012	\$21.98	\$5,495.00	(\$207.50)
CSX	200	\$23.22	8/23/2012	\$21.98	\$4,396.00	(\$248.00)
CSX	<u>450</u>	\$20.54	1/10/2013	\$21.98	<u>\$9,891.00</u>	<u>\$648.00</u>
	1,500				\$32,970.00	(\$148.00)
GLW	500	\$13.19	11/30/2011	\$12.05	\$6,025.00	(\$570.00)
GLW	500	\$13.10	11/30/2011	\$12.05	\$6,025.00	(\$525.00)
GLW	475	\$13.47	12/2/2011	\$12.05	\$5,723.75	(\$674.50)
GLW	500	\$13.51	12/2/2011	\$12.05	\$6,025.00	(\$730.00)
GLW	125	\$14.04	4/2/2012	\$12.05	\$1,506.25	(\$248.75)
GLW	500	\$12.45	6/5/2012	\$12.05	\$6,025.00	(\$200.00)
GLW	200	\$11.49	8/8/2012	\$12.05	\$2,410.00	\$112.00
GLW	200	\$11.65	8/16/2012	\$12.05	\$2,410.00	\$80.00
GLW	500	\$11.26	11/26/2012	\$12.05	\$6,025.00	\$395.00
GLW	<u>550</u>	\$12.06	1/31/2013	\$12.05	<u>\$6,627.50</u>	<u>(\$5.50)</u>
	4,050				\$48,802.50	(\$2,366.75)
GE	350	\$31.34	4/30/2008	\$22.31	\$7,808.50	(\$3,160.50)
GE	150	\$31.71	5/2/2008	\$22.31	\$3,346.50	(\$1,410.00)
GE	775	\$27.55	9/5/2008	\$22.31	\$17,290.25	(\$4,061.00)
GE	1,000	\$27.46	9/16/2008	\$22.31	\$22,310.00	(\$5,150.00)
GE	1,000	\$24.67	9/18/2008	\$22.31	\$22,310.00	(\$2,360.00)
GE	1,000	\$23.94	9/18/2008	\$22.31	\$22,310.00	(\$1,630.00)
GE	385	\$15.53	11/20/2009	\$22.31	\$8,589.35	\$2,610.30
GE	1,000	\$16.16	10/26/2010	\$22.31	\$22,310.00	\$6,150.00
GE	1,000	\$18.73	1/14/2011	\$22.31	\$22,310.00	\$3,580.00
GE	1,500	\$19.83	3/28/2011	\$22.31	\$33,465.00	\$3,720.00
GE	2,000	\$18.34	7/28/2011	\$22.31	\$44,620.00	\$7,940.00
GE	1,000	\$16.49	8/4/2011	\$22.31	\$22,310.00	\$5,820.00

GE	890	\$15.40	8/22/2011	\$22.31	\$19,855.90	\$6,149.90
GE	110	\$15.39	8/22/2011	\$22.31	\$2,454.10	\$761.20
GE	254	\$18.48	1/10/2012	\$22.31	\$5,666.74	\$972.82
GE	<u>325</u>	\$18.98	4/23/2012	\$22.31	<u>\$7,250.75</u>	<u>\$1,082.25</u>
	12,739				\$284,207.09	\$21,014.97
INTC	100	\$18.92	9/16/2010	\$21.11	\$2,111.00	\$219.00
INTC	1,500	\$20.27	3/31/2011	\$21.11	\$31,665.00	\$1,260.00
INTC	200	\$20.09	8/31/2011	\$21.11	\$4,222.00	\$204.00
INTC	200	\$23.88	12/12/2011	\$21.11	\$4,222.00	(\$554.00)
INTC	1,000	\$22.69	9/28/2012	\$21.11	\$21,110.00	(\$1,580.00)
INTC	500	\$20.12	11/19/2012	\$21.11	\$10,555.00	\$495.00
INTC	<u>350</u>	\$20.81	12/18/2012	\$21.11	<u>\$7,388.50</u>	<u>\$105.00</u>
	3,850				\$81,273.50	\$149.00
JCI	500	\$24.77	7/31/2012	\$30.91	\$15,455.00	\$3,070.00
PFE	200	\$24.50	8/31/2004	\$27.40	\$5,480.00	\$580.00
PFE	<u>300</u>	\$21.80	2/2/2006	\$27.40	<u>\$8,220.00</u>	<u>\$1,680.00</u>
	500				\$13,700.00	\$2,260.00
PG	100	\$60.64	2/16/2011	\$73.99	\$7,399.00	\$1,335.00
PG	175	\$59.00	1/27/2004	\$73.99	\$12,948.25	\$2,623.25
PG	<u>62</u>	\$61.00	5/21/2010	\$73.99	<u>\$4,587.38</u>	<u>\$805.38</u>
	337				24,934.63	4,763.63
MSFT	400	\$24.50	11/25/2011	\$27.51	\$11,004.00	\$1,204.00
MSFT	550	\$30.59	5/9/2012	\$27.51	\$15,130.50	(\$1,694.00)
MSFT	150	\$29.16	5/24/2012	\$27.51	\$4,126.50	(\$247.50)
MSFT	125	\$29.51	7/31/2012	\$27.51	\$3,438.75	(\$250.00)
MSFT	100	\$29.53	7/31/2012	\$27.51	\$2,751.00	(\$202.00)
MSFT	<u>50</u>	\$29.52	7/31/2012	\$27.51	<u>\$1,375.50</u>	<u>(\$100.50)</u>
	1,375				37,826.25	(1,290.00)
WMT	275	\$44.05	8/14/2007	\$69.96	\$19,239.00	\$7,125.25
WMT	100	\$43.83	8/14/2007	\$69.96	\$6,996.00	\$2,613.00
WMT	300	\$43.58	8/17/2007	\$69.96	\$20,988.00	\$7,914.00
WMT	225	\$44.20	3/25/1927	\$69.96	\$15,741.00	\$5,796.00
WMT	<u>100</u>	\$54.37	4/26/2010	\$69.96	<u>\$6,996.00</u>	<u>\$1,559.00</u>
	1,000				\$69,960.00	\$25,007.25

Total Current Value of the Portfolio as of 1/31/2013:

\$720,008.97