

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
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**Firm: Commission on Terrorist Attacks**

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**Date: May 10, 2004**

**Re: AMR/UAL Options Data**

**Total Number of Pages, Including Cover Sheet: [4]**

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## Historical Contract Volume Query

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Options contract volume on UAL for activity date 09/06/2001.

Please note: All values stated in this report represent contract sides (1 side long, 1 side short). Therefore to get a number that reflects the total number of contracts (both long and short combined as 1 contract), you must divide the total exchange volume shown by 2. \*

For example: ISE reports 1400 contract sides. the actual number of contracts would be 700. (1400 divided by 2 is 700).

Options Symbol	Exchange Volume					Call/Put Volume		Transaction Type		
	AMEX	CBOE	ISE	PCX	PHLX	Calls	Puts	Cust	MM	Firm
LEAP LUA	0	40	0	0	0	40	0	20	20	0
UAL	500	560	0	1,500	660	70	3,150	1,535	1,160	525
LEAP VUA	0	14	0	0	0	14	0	7	7	0
<b>Totals</b>	<b>500</b>	<b>614</b>	<b>0</b>	<b>1,500</b>	<b>660</b>	<b>124</b>	<b>3,150</b>	<b>1,562</b>	<b>1,187</b>	<b>525</b>
<b>Percent*</b>	<b>15%</b>	<b>19%</b>	<b>0%</b>	<b>46%</b>	<b>20%</b>	<b>4%</b>	<b>96%</b>	<b>48%</b>	<b>36%</b>	<b>16%</b>

\*Percentages may not equal 100% due to rounding

P/C Ratio  
25.4 Puts to 1 Call

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09/18/01

Cust / Firm Market Watch

Char Firm	Date	S	C	Series	Qty	Percentage	Premium	Time	Cost/Revenue	Optimal	Profit	Optional Date	Exch code
418 C	08/30/01	S	O	VUA 01/16/01	180	600.00	3.1	00:00:00	\$48,500.00	\$11,280.00	\$36,250.00	BU25289	PHLX
				Series Total	180	500.00					\$36,250.00		
418 F	08/23/01	B	O	UAL 08/22/01	50	91.76	7	14:25:00	\$26,000.00	\$108,499.10	\$74,499.10	589PKB 1630	CBOE
	09/23/01	B	O	UAL 09/22/01	25	5.88	7	10:10:00	\$17,500.00	\$54,248.05	\$36,748.05	389PKB 1530	CBOE
				Series Total	75	17.65					\$110,244.15		
551 B	08/23/01	S	O	UAL 10/20/01	200	29.63	1.2	14:30:00	\$24,000.00	\$15,000.00	\$9,000.00	0475	CHIB
				Series Total	200	29.63					\$9,000.00		
632 C	08/29/01	S	O	UAL 02/16/01	50	4,999.96	0.95	00:00:00	\$4,750.00	\$3,750.00	\$1,000.00	FWD01020632	PHLX
				Series Total	50	4999.96					\$1,000.00		
642 C	09/04/01	B	O	UAL 10/20/01	200	28.57	0.9	13:24:00	\$18,000.00	\$223,984.40	\$206,984.40	310248	CBOE
	09/06/01	B	O	UAL 10/20/01	100	14.28	0.8	00:00:00	\$8,000.00	\$111,992.20	\$102,992.20		AMEX
	09/06/01	B	O	UAL 10/20/01	250	36.71	0.9	00:00:00	\$22,500.00	\$279,880.50	\$257,480.50		PSE
	09/06/01	B	O	UAL 10/20/01	100	14.28	0.9	00:00:00	\$8,000.00	\$111,992.20	\$102,992.20	164	PHLX
	09/06/01	B	O	UAL 10/20/01	300	71.43	0.95	13:59:00	\$47,500.00	\$539,981.00	\$512,481.00	311246	CBOE
	09/06/01	B	O	UAL 10/20/01	150	21.43	0.95	00:00:00	\$14,250.00	\$187,988.30	\$163,738.30		AMEX
	09/06/01	B	O	UAL 10/20/01	500	71.43	0.95	00:00:00	\$47,500.00	\$539,861.00	\$512,461.00		PSE
	09/06/01	B	O	UAL 10/20/01	250	28.57	0.95	00:00:00	\$18,000.00	\$223,984.40	\$204,984.40	154	PHLX
				Series Total	2000	285.71					\$2,053,034.00		
671 F	08/23/01	S	O	UAL 10/20/01	250	37.04	1.2	14:32:00	\$30,000.00	\$16,750.00	\$11,250.00	0650 ZVW00	CBOE
				Series Total	250	37.04					\$11,250.00		

*Handwritten:* Sep. 6, 2001 UAL October 30 puts  
*Handwritten:* CXL 500  
*Handwritten:* 154


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## Historical Contract Volume Query

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Options contract volume on AMR for activity date 09/10/2001.

Please note: All values stated in this report represent contract sides (1 side long, 1 side short). Therefore to get a number that reflects the total number of contracts (both long and short combined as 1 contract), you must divide the total exchange volume shown by 2. \*

For example: ISE reports 1400 contract sides, the actual number of contracts would be 700. (1400 divided by 2 is 700).

Options Symbol	Exchange Volume					Call/Put Volume		Transaction Type		
	AMEX	CBOE	ISE	PCX	PHLX	Calls	Puts	Cust	MM	Firm
AMR	2,642	256	872	224	1,270	748	4,516	2,385	2,879	0
LEAP VMR	40	0	0	0	0	0	40	20	20	0
<b>Totals</b>	<b>2,682</b>	<b>256</b>	<b>872</b>	<b>224</b>	<b>1,270</b>	<b>748</b>	<b>4,556</b>	<b>2,405</b>	<b>2,899</b>	<b>0</b>
<b>Percent*</b>	<b>51%</b>	<b>5%</b>	<b>16%</b>	<b>4%</b>	<b>24%</b>	<b>14%</b>	<b>86%</b>	<b>45%</b>	<b>55%</b>	<b>0%</b>

\*Percentages may not equal 100% due to rounding

**P/C Ratio**  
6.09 Puts to 1 Call

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