
From: Walker, Genevieve
Sent: Wednesday, March 10, 2004 6:32 PM
To: Donohue, Mark J.
Subject: Madoff

Here are my questions...

- 1) Are the dates settlement or trade dates?
- 2) If they are settlement dates, are they regular way, cash, etc.?
- 3) Can we obtain the actual trade dates?
- 4) Are the prices average prices? (This would affect finding the trades on the audit trail.)
- 5) Do you hold any other form of brokerage account statements or accounting documents for these accounts?
- 6) Are these DVP/RVP accounts?
- 7) If so, do you have the prime brokerage or custodial banking agreements for these accounts?
- 8) What does "Assign" mean in the options portion of the statements?
- 9) How do assignments by OCC fit into the split strike conversion strategy?

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