

BERNARD L. MADOFF
INVESTMENT SECURITIES LLC
New York London

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(212) 230-2424
800 334-1343
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BANK OF AMERICA CUSTODIAN
FOR BENEFIT OF TREMONT BROAD
MARKET FUND LDC

Affiliated with
Madoff Securities International Limited
12 Berkeley Street
Mayfair, London W1X 5AD
Tel 020 7493 6222

PERIOD ENDING
1/31/04

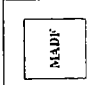
YOUR ACCOUNT NUMBER
1-FR010-3-0

PERIOD ENDING
1/31/04

YOUR TAXPAYER IDENTIFICATION NUMBER

PAGE
1

DATE	BOUGHT RECEIVED	SOLD DELIVERED	TIN	DESCRIPTION	PRICE OR SYMBOL	AMOUNT DEBITED TO YOUR ACCOUNT	AMOUNT CREDITED TO YOUR ACCOUNT
1/08	7986		25500	NO BALANCE FORWARD	57.620	460,153.32	
1/08	37026		27300	MERRILL LYNCH & CO INC	18.160	672,392.16	
1/08	13794		28203	TIME WARNER INC	58.290	804,052.26	
1/08	6534		23307	WELLS FARGO & CO NEW	52.670	344,145.78	
1/08	81312		24210	ANHEUSER BUSCH COS INC	31.270	2,542,626.24	
1/08	16698		25113	GENERAL ELECTRIC CO	36.730	613,317.54	
1/08	61710		26913	JP MORGAN CHASE & CO	36.010	2,222,177.10	
1/08	87846		26016	PFIZER INC	27.780	2,440,361.88	
1/08	3630		27816	MICROSOFT CORP	94.820	344,196.60	
1/08	6534		22920	UNITED TECHNOLOGIES CORP	42.210	275,800.14	
1/08	16698		23823	BOEING CO	23.680	395,408.64	
1/08	9438		26526	THE WALT DISNEY CO	45.140	426,031.32	
1/08	13794		24726	BANC ONE CORP	92.090	1,270,289.46	
1/08	13794		27429	INTERNATIONAL BUSINESS MACHS	29.630	408,716.22	
1/08	6534		25629	TEXAS INSTRUMENTS INC	83.470	545,392.98	
1/08	34848		28332	3M COMPANY	52.460	1,828,126.08	
1/08	21054		22533	WALMART STORES INC	67.220	1,415,249.88	
1/08	42108		23436	AMERICAN INTL GROUP INC	49.430	2,081,398.44	
1/08	3630		24339	CITI GROUP INC	97.120	352,545.60	
1/08	10890		27042	GOLDMAN SACHS GROUP INC	98.890	1,076,912.10	
1/08	19602		25242	PROCTER & GAMBLE CO	50.290	985,784.58	
1/08	14520		27945	COCA COLA CO	44.470	645,704.40	
				VIACOM INC			
				CLASS B NON VOTING SHS			
1/08	8712		26145	MORGAN STANLEY	57.160	497,977.92	
1/08	12342		23049	BANK OF AMERICA	79.200	977,486.40	
1/08	7260		23952	DOW CHEMICAL CO	41.190	299,039.40	
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AMOUNT DEBITED TO YOUR ACCOUNT

PRICE OR SYMBOL

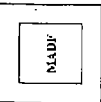
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1/08	42834		26655	ORACLE CORPORATION	13.310	570,120.54	
1/08	52998		24855	INTEL CORP	32.470	1,720,845.06	
1/08	16698		25758	ALTRIA GROUP INC	54.310	906,868.38	
1/08	15972		27558	TYCO INTERNATIONAL LTD	27.340	436,674.48	
1/08	53724		28461	EXXON MOBIL CORP	41.060	2,205,907.44	
1/08	10890		22662	AMGEN INC	61.930	674,417.70	
1/08	56628		23565	CISCO SYSTEMS INC	24.430	1,383,422.04	
1/08	18150		24468	HOME DEPOT INC	35.010	635,431.50	
1/08	10164		25371	MEDTRONIC INC	48.490	492,852.36	
1/08	26862		27171	SBC COMMUNICATIONS INC	26.460	710,768.52	
1/08	22506		28074	VERIZON COMMUNICATIONS	35.580	800,763.48	
1/08	15972		23178	BRISTOL MYERS SQUIBB COMPANY	29.380	469,257.36	
1/08	7986		24081	GILLETTE CO	36.170	288,853.62	
1/08	13794		26784	PEPSICO INC	46.820	645,835.08	
1/08	23958		24984	JOHNSON & JOHNSON	51.930	1,244,138.94	
1/08	15972		27687	U S BANCORP	29.120	465,104.64	
1/08	18150		25887	MERCK & CO	47.900	869,385.00	
1/08	10164		22791	AMERICAN EXPRESS COMPANY	48.030	488,176.92	
1/08	7986		23694	DU PONT E I DE NEMOURS & CO	46.010	367,435.86	
1/08	24684		24597	HEWLETT PACKARD CO	23.320	575,630.88	
1/08		19602	25242	COCA COLA CO			985,784.58
1/08		18150	25887	MERCK & CO			869,385.00
1/08		6534	25629	3M COMPANY			545,392.98
1/08		21054	22533	AMERICAN INTL GROUP INC			1,415,249.88
1/08		37026	27300	TIME WARNER INC			672,392.16
1/08		13794	28203	WELLS FARGO & CO NEW			804,052.26
1/08		7986	23694	DU PONT E I DE NEMOURS & CO			367,435.86
1/08		9438	26526	BANC ONE CORP			426,031.32

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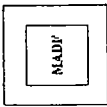
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1/08		13794	24726	INTERNATIONAL BUSINESS MACHS			1,270,289.46
1/08		18350	24668	HOME DEPOT INC			635,431.50
1/08		6534	23307	ANHEUSER BUSCH COS INC			344,145.78
1/08		6534	22920	BOEING CO			275,800.14
1/08		42834	26655	ORACLE CORPORATION			570,120.54
1/08		3630	24339	GOLDMAN SACHS GROUP INC			352,545.60
1/08		10164	22791	AMERICAN EXPRESS COMPANY			488,176.92
1/08		52998	24855	INTEL CORP			1,720,845.06
1/08		42108	23436	CITI GROUP INC			2,081,398.44
1/08		15972	27558	TYCO INTERNATIONAL LTD			436,674.48
1/08		22506	28074	VERIZON COMMUNICATIONS			800,763.48
1/08		13794	26784	PEPSICO INC			645,835.08
1/08		10164	25371	MEDTRONIC INC			492,852.36
1/08		3630	27816	UNITED TECHNOLOGIES CORP			344,196.60
1/08		53724	28461	EXXON MOBIL CORP			2,205,907.44
1/08		8712	26145	MORGAN STANLEY			497,977.92
1/08		10890	22662	AMGEN INC			674,417.70
1/08		26862	27171	SBC COMMUNICATIONS INC			710,768.52
1/08		23958	24984	JOHNSON & JOHNSON			1,244,138.94
1/08		16698	25758	ALTRIA GROUP INC			906,868.38
1/08		13794	27429	TEXAS INSTRUMENTS INC			408,716.22
1/08		56628	23565	CISCO SYSTEMS INC			1,383,422.04
1/08		7260	23952	DOM CHEMICAL CO			299,039.40
1/08		81312	24210	GENERAL ELECTRIC CO			2,542,626.24
1/08		12342	23049	BANK OF AMERICA			977,486.40
1/08		16698	25113	JP MORGAN CHASE & CO			613,317.54
1/08		14520	27945	VIACOM INC			645,704.40
				CLASS B NON VOTING SHS			
				CONTINUED ON PAGE 4			



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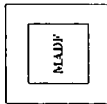
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1/08			28332	WAL-MART STORES INC			1,828,126.08
1/08	34848	15972	23178	BRISTOL MYERS SQUIBB COMPANY			469,257.36
1/08	10890	10890	27042	PROCTER & GAMBLE CO			1,076,912.10
1/08	61710	15972	26913	PFIZER INC			2,222,177.10
1/08	15972	15972	27687	U S BANCORP			465,104.64
1/08	7986	7986	25500	MERRILL LYNCH & CO INC			460,153.32
1/08	24684	24684	24597	HEWLETT PACKARD CO			575,630.88
1/08	87846	87846	26016	MICROSOFT CORP			2,440,361.88
1/08	7986	7986	24081	GILLETTE CO			288,853.62
1/08	16698	16698	23823	THE WALT DISNEY CO		672,744.02	395,408.64
1/12	18538	18538	12302	VERIZON COMMUNICATIONS		385,076.12	
1/12	13156	13156	7406	BRISTOL MYERS SQUIBB COMPANY		237,400.02	
1/12	6578	6578	8309	GILLETTE CO		36.090	
1/12	11362	11362	11012	PEPSICO INC		47.090	535,036.58
1/12	19734	19734	9212	JOHNSON & JOHNSON		51.530	1,016,893.02
1/12	13156	13156	11915	U S BANCORP		28.210	371,130.76
1/12	14950	14950	10115	MERCK & CO		47.810	714,759.50
1/12	8372	8372	7019	AMERICAN EXPRESS COMPANY		48.240	403,865.28
1/12	6578	6578	7922	DUPONT E I DE NEMOURS & CO		45.140	296,930.92
1/12	20332	20332	8825	HEWLETT PACKARD CO		23.590	479,631.88
1/12	6578	6578	9728	MERRILL LYNCH & CO INC		57.820	380,339.96
1/12	30498	30498	11528	TIME WARNER INC		18.170	554,148.66
1/12	11362	11362	12431	WELLS FARGO & CO NEW		57.620	654,678.44
1/12	5382	5382	7535	ANHEUSER BUSCH COS INC		51.770	278,626.14
1/12	67574	67574	8438	GENERAL ELECTRIC CO		31.210	2,108,984.54
1/12	51428	51428	11141	PFIZER INC		36.360	1,869,922.08
1/12	13754	13754	9341	JP MORGAN CHASE & CO		37.580	516,875.32
1/12	2990	2990	12044	UNITED TECHNOLOGIES CORP		94.470	282,465.30

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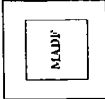
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1/12	72956		10244	MICROSOFT CORP	28.110	2,050,793.16	
1/12	5382		7148	BOEING CO	41.870	225,344.34	
1/12	13754		8051	THE WALT DISNEY CO	24.360	335,047.44	
1/12	11362		8954	INTERNATIONAL BUSINESS MACHS	92.880	1,055,302.56	
1/12	7774		10754	BANC ONE CORP	44.460	345,632.04	
1/12	5382		9857	3M COMPANY	83.800	451,011.60	
1/12	11362		11657	TEXAS INSTRUMENTS INC	30	340,860.00	
1/12	29302		12560	WAL-MART STORES INC	53.030	1,553,885.06	
1/12	17342		6761	AMERICAN INTL GROUP INC	67.390	1,168,677.38	
1/12	34684		7664	CITI GROUP INC	49.670	1,722,754.28	
1/12	2990		8567	GOLDMAN SACHS GROUP INC	96.580	268,774.20	
1/12	16744		9470	COCA COLA CO	50.020	837,534.88	
1/12	8970		11270	PROCTER & GAMBLE CO	98.270	881,481.90	
1/12	7476		10373	MORGAN STANLEY	57.010	409,103.76	
1/12	11960		12173	VIACOM INC	43.460	519,781.60	
				CLASS B NON-VOTING SHS			
1/12	10166		7277	BANK OF AMERICA	78.930	802,402.38	
1/12	5980		8180	DOW CHEMICAL CO	41.030	245,359.40	
1/12	35282		10883	ORACLE CORPORATION	13.640	48,246.48	
1/12	43056		9083	INTEL CORP	33.310	1,434,195.36	
1/12	13754		9986	ALTRIA GROUP INC	53.470	735,426.38	
1/12	13754		11786	TYCO INTERNATIONAL LTD	27.730	381,398.42	
1/12	44850		12689	EXXON MOBIL CORP	40.970	1,837,504.50	
1/12	8372		6890	AMGEN INC	62.470	522,998.84	
1/12	46644		7793	CISCO SYSTEMS INC	25.030	1,167,499.32	
1/12	15548		8696	HOME DEPOT INC	35.430	550,865.64	
1/12	22126		11399	SBC COMMUNICATIONS INC	26.930	595,853.18	
1/12	8372		9599	MEDTRONIC INC	48.610	406,962.92	
				CONTINUED ON PAGE 6			



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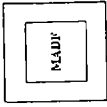
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1/12		13156	11915	U S BANCORP			371,130.76
1/12		11362	11012	PEPSICO INC			535,036.58
1/12		5382	9857	3M COMPANY			451,011.60
1/12		7176	10373	MORGAN STANLEY			409,103.46
1/12		8372	9599	MEDTRONIC INC			406,962.92
1/12		5980	8180	DOW CHEMICAL CO			245,359.40
1/12		43056	9083	INTEL CORP			434,195.36
1/12		13156	7406	BRISTOL MYERS SQUIBB COMPANY			385,076.12
1/12		6578	9728	MERRILL LYNCH & CO INC			380,339.96
1/12		6578	7922	DU PONT E I DE NEMOURS & CO			296,930.92
1/12		6578	8309	GILLETTE CO			237,400.02
1/12		13754	9986	ALTRIA GROUP INC			735,426.38
1/12		15548	8696	HOME DEPOT INC			550,865.64
1/12		16744	9470	COCA COLA CO			837,534.88
1/12		13754	11786	TYCO INTERNATIONAL LTD			381,398.42
1/12		35282	10883	ORACLE CORPORATION			481,246.48
1/12		8372	7019	AMERICAN EXPRESS COMPANY			403,865.28
1/12		67574	8438	GENERAL ELECTRIC CO			2,108,984.54
1/12		72956	10244	MICROSOFT CORP			2,050,793.16
1/12		11362	12431	WELLS FARGO & CO NEW			654,678.44
1/12		46644	7793	CISCO SYSTEMS INC			1,167,499.32
1/12		29302	12560	WAL-MART STORES INC			1,553,885.06
1/12		19734	9212	JOHNSON & JOHNSON			1,016,893.02
1/12		34684	7664	CITI GROUP INC			1,722,754.28
1/12		8970	11270	PROCTER & GAMBLE CO			881,481.90
1/12		22126	11399	SBC COMMUNICATIONS INC			595,853.18
1/12		11362	8954	INTERNATIONAL BUSINESS MACHS			1,055,302.56
1/12		5382	7535	ANHEUSER BUSCH COS INC			278,626.14

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1/12		11960	12173	VIACOM INC			519,781.60
1/12		2990	12044	CLASS B NON-VOTING SHS			282,465.30
1/12		30498	11528	UNITED TECHNOLOGIES CORP			554,148.66
1/12		2990	8567	TIME WARNER INC			288,774.20
1/12		10166	7277	GOLDMAN SACHS GROUP INC			802,402.38
1/12		8372	6890	BANK OF AMERICA			572,998.84
1/12		14950	10115	AMGEN INC			714,759.50
1/12		44850	12689	MERCK & CO			1,837,504.50
1/12		13754	9341	EXXON MOBIL CORP			516,875.32
1/12		5382	7148	JP MORGAN CHASE & CO			225,344.34
1/12		11362	11657	BOEING CO			340,860.00
1/12		17342	6761	TEXAS INSTRUMENTS INC			1,168,677.38
1/12		18538	12302	AMERICAN INTL GROUP INC			672,744.02
1/12		51428	11141	VERIZON COMMUNICATIONS			1,869,922.08
1/12		20332	8825	PFIZER INC			479,631.88
1/12		7774	10754	HEWLETT PACKARD CO			345,632.04
1/12		13754	8051	BANC ONE CORP			335,047.44
1/15	6666		17002	THE WALT DISNEY CO	57.600	383,961.60	
1/15	30906		18802	MERRILL LYNCH & CO INC	18.400	568,670.40	
1/15	11514		19705	TIME WARNER INC	56.930	655,492.02	
1/15	5454		14809	WELLS FARGO & CO NEW	50.880	277,499.52	
1/15	68478		15712	ANHEUSER BUSCH COS INC	51.960	2,188,556.88	
1/15	51510		18415	GENERAL ELECTRIC CO	55.780	1,843,027.80	
1/15	13938		16615	PFIZER INC	38.480	536,334.24	
1/15	3030		19318	JP MORGAN CHASE & CO	93.400	283,002.00	
1/15	73326		17518	UNITED TECHNOLOGIES CORP	27.480	2,014,998.48	
1/15	5454		14422	MICROSOFT CORP	42.310	230,758.74	
1/15				BOEING CO			

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DATE	BOUGHT RECEIVED	SOLD DELIVERED	TIN	DESCRIPTION	PRICE OR SYMBOL	AMOUNT DEBITED TO YOUR ACCOUNT	AMOUNT CREDITED TO YOUR ACCOUNT
1/15	13938		15325	THE WALT DISNEY CO	24.700	344,268.60	
1/15	11514		16228	INTERNATIONAL BUSINESS MACHS	91.290	1,051,113.06	
1/15	7878		18028	BANC ONE CORP	44.370	349,546.86	
1/15	5454		17131	3M COMPANY	82.300	448,864.20	
1/15	12120		18931	TEXAS INSTRUMENTS INC	31.830	385,779.60	
1/15	29088		19834	WAL-MART STORES INC	52.410	1,524,502.08	
1/15	18180		14035	AMERICAN INTL GROUP INC	69.260	1,259,146.80	
1/15	35148		14938	CITI GROUP INC	49.600	1,743,340.80	
1/15	3030		15841	GOLDMAN SACHS GROUP INC	97.240	294,637.20	
1/15	16968		16744	COCA COLA CO	49.500	839,916.00	
1/15	9090		18544	PROCTER & GAMBLE CO	99.530	904,727.70	
1/15	7272		17647	MORGAN STANLEY	57.030	414,722.16	
1/15	12120		19447	VIACOM INC	43.220	523,826.40	
1/15	10302		16551	CLASS B NON VOTING SHS	78.240	806,028.48	
1/15	6060		15454	BANK OF AMERICA	40.800	247,248.00	
1/15	44238		16357	DOW CHEMICAL CO	34.010	1,504,534.38	
1/15	36360		18157	INTEL CORP	14.300	519,948.00	
1/15	13938		17260	ORACLE CORPORATION	52.880	737,041.44	
1/15	13332		19060	ALTRIA GROUP INC	27.300	363,963.60	
1/15	44844		19963	TYCO INTERNATIONAL LTD	40.580	1,819,769.52	
1/15	8484		14164	EXXON MOBIL CORP	63.040	534,831.36	
1/15	47874		15067	AMGEN INC	26.400	1,263,873.60	
1/15	15150		15970	CISCO SYSTEMS INC	35.280	534,492.00	
1/15	8484		16873	HOME DEPOT INC	48.200	408,928.80	
1/15	23028		18673	MEDTRONIC INC	25.970	598,037.16	
1/15	19392		19576	SBC COMMUNICATIONS INC	35.770	693,651.84	
1/15	13332		14680	VERIZON COMMUNICATIONS	29.410	392,094.12	
				BRISTOL MYERS SQUIBB COMPANY			

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BERNARD L. MADOFF
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 New York, London

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PERIOD ENDING
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DATE	BOUGHT/RECEIVED	SOLD/DELIVERED	YTN	DESCRIPTION	PRICE OR SYMBOL	AMOUNT CREDITED TO YOUR ACCOUNT	AMOUNT CREDITED TO YOUR ACCOUNT
1/15	6666		15583	GILLETTE CO	36.020	240,109.32	1,504,534.38
1/15	11514		18286	PEPSICO INC	45.880	528,262.32	534,492.00
1/15	20604		16486	JOHNSON & JOHNSON	51.600	1,063,166.40	1,743,340.80
1/15	13332		19189	U S BANCORP	27.720	369,563.04	294,770.52
1/15	15150		17389	MERCK & CO	46.110	698,566.50	2,188,556.88
1/15	8484		14293	AMERICAN EXPRESS COMPANY	47.720	404,856.48	408,928.80
1/15	6666		15196	DU PONT E I DE NEMOURS & CO	44.220	294,770.52	568,670.40
1/15	21210		16099	HEWLETT PACKARD CO	24.220	513,706.20	383,961.60
1/15		44238	16357	INTEL CORP			1,524,502.08
1/15		15150	15970	HOME DEPOT INC			344,268.60
1/15		7272	17647	MORGAN STANLEY			1,063,166.40
1/15		35148	14938	CITI GROUP INC			392,094.12
1/15		6666	15196	DU PONT E I DE NEMOURS & CO			513,706.20
1/15		68478	15712	GENERAL ELECTRIC CO			806,028.48
1/15		8484	16873	MEDTRONIC INC			528,262.32
1/15		30906	18802	TIME WARNER INC			698,566.50
1/15		6666	17002	MERRILL LYNCH & CO INC			294,770.52
1/15		29088	19834	WAL-MART STORES INC			1,504,534.38
1/15		8484	14164	AMGEN INC			534,492.00
1/15		13938	15325	THE WALT DISNEY CO			383,961.60
1/15		20604	16486	JOHNSON & JOHNSON			1,063,166.40
1/15		13332	14680	BRISTOL MYERS SQUIBB COMPANY			392,094.12
1/15		21210	16099	HEWLETT PACKARD CO			513,706.20
1/15		10302	14551	BANK OF AMERICA			806,028.48
1/15		11514	18286	PEPSICO INC			528,262.32
1/15		15150	17389	MERCK & CO			698,566.50
1/15		3030	15841	GOLDMAN SACHS GROUP INC			294,770.52
1/15		36360	18157	ORACLE CORPORATION			513,706.20

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1/15		23028	18673	SBC COMMUNICATIONS INC			598,037.16
1/15		5454	14422	BOEING CO			230,758.74
1/15		3030	19318	UNITED TECHNOLOGIES CORP			283,002.00
1/15		13938	16615	JP MORGAN CHASE & CO			536,334.24
1/15		47874	15067	CISCO SYSTEMS INC			1,263,873.60
1/15		12120	19447	VIACOM INC			523,826.40
1/15		11514	16228	CLASS B NON VOTING SHS			1,051,113.06
1/15		11514	19705	INTERNATIONAL BUSINESS MACHS			655,492.02
1/15		8484	14293	WELLS FARGO & CO NEW			404,856.48
1/15		18180	14035	AMERICAN EXPRESS COMPANY			1,259,146.80
1/15		9090	18544	AMERICAN INTL GROUP INC			904,727.70
1/15		13332	19189	PROCTER & GAMBLE CO			369,563.04
1/15		13938	17260	U S BANCORP			737,041.44
1/15		6060	15454	ALTRIA GROUP INC			247,248.00
1/15		51510	18415	DOW CHEMICAL CO			1,843,027.80
1/15		16968	16744	PFIZER INC			839,916.00
1/15		13332	19060	COCA COLA CO			363,963.60
1/15		5454	14809	TYCO INTERNATIONAL LTD			277,499.52
1/15		7878	18028	ANHEUSER BUSCH COS INC			349,546.86
1/15		5454	17131	BANC ONE CORP			448,864.20
1/15		12120	18931	3M COMPANY			385,779.60
1/15		73326	17518	TEXAS INSTRUMENTS INC			2,014,998.48
1/15		6666	15583	MICROSOFT CORP			240,109.32
1/15		44844	19963	GILLETTE CO			1,819,769.52
1/15		19392	19576	EXXON MOBIL CORP			693,651.84
1/15		37276	30094	VERIZON COMMUNICATIONS			1,256,573.96
1/22		37276	30094	TEXAS INSTRUMENTS INC			
1/22				TEXAS INSTRUMENTS INC			
				NEW BALANCE			
					35.710	1,256,573.96	.00



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1/06		726	26271	NO BALANCE FORWARD			
				S & P 100 INDEX	4		289,674.00
1/06	726		26397	JANUARY 560 CALL	4.600	334,686.00	
				S & P 100 INDEX	ASSIGN		
1/06	726		26271	JANUARY 550 PUT		289,674.00	
				S & P 100 INDEX	ASSIGN		
1/06		726	26397	JANUARY 560 CALL			334,686.00
				S & P 100 INDEX	ASSIGN		
1/08	598		10625	JANUARY 550 PUT	3.700	221,858.00	
				S & P 100 INDEX			
1/08		598	10499	JANUARY 555 PUT	1.900		113,022.00
				S & P 100 INDEX	ASSIGN		
1/08	598		10625	JANUARY 565 CALL		113,022.00	
				S & P 100 INDEX	ASSIGN		
1/08		606	17773	JANUARY 555 PUT	1.200		72,114.00
				S & P 100 INDEX			
1/13	606		17899	JANUARY 565 CALL	1.700	103,626.00	
				S & P 100 INDEX	ASSIGN		
1/13		606	17899	JANUARY 555 PUT			103,626.00
				S & P 100 INDEX	ASSIGN		
1/13	606		17773	JANUARY 565 CALL		72,114.00	
				S & P 100 INDEX	ASSIGN		
1/20	1930		34428	JANUARY 570 CALL	6		1,156,070.00
				S & P 100 INDEX			
				FEBRUARY 570 CALL			
				CONTINUED ON PAGE 2			



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1/20	1204		28529	S & P 100 INDEX	.100	13,244.00	
1/20	726		25544	JANUARY 565 CALL	2.200	160,446.00	
1/20	1930		38762	S & P 100 INDEX	7.900	1,526,630.00	
1/20		1204	28529	FEBRUARY 560 PUT	ASSIGN		13,244.00
1/20		1930	34428	S & P 100 INDEX	ASSIGN	1,156,070.00	
1/20		1930	38762	FEBRUARY 570 CALL	ASSIGN		1,526,630.00
1/20		726	25544	S & P 100 INDEX	ASSIGN		160,446.00
				JANUARY 560 CALL			.00
				NEW BALANCE			