

## Track Record for Feb 2003

### "Buy Call" Closed Positions

1-Day Avg. Return: **1.05%**

### "Buy Put" Closed Positions

1-Day Avg. Return: **0.84%**

Entry Date	Stock Ticker	Enter Stock Price	Exit Date	Buy Call Strategy					Buy Put Strategy					1-D Call Option Return	1-D Put Option Return
				Strike	Exp. Month	Ticker	Entry Price	Exit Price	Strike	Exp. Month	Ticker	Entry Price	Exit Price		
21-Feb-03	<b>CTAS</b>	32.4	25 Feb 03						35	May	NQQQG.X	3.8	4		1.32%
19-Feb-03	<b>AMGN</b>	53.62	20 Feb 03	50	Apr	AMQDJ.X	5.6	6.00						7.14%	
19-Feb-03	<b>HPQ</b>	18.44	21 Feb 03	17.5	May	HHYEW.X	2.5	2.20						-6.00%	
18-Feb-03	<b>HPQ</b>	17.79	21 Feb 03	17.5	May	HHYEW.X	2.15	2.20						0.78%	
14-Feb-03	<b>STJ</b>	42.88	15 Feb 03	40	Apr	STJDH.X	4.5	4.60						2.22%	
14-Feb-03	<b>APA</b>	60.75	15 Feb 03	60	Apr	APADL.X	3.7	4.50						21.62%	
14-Feb-03	<b>ERTS</b>	48.25	19 Feb 03						50	Jun	EZQRJ.X	5.8	4		-6.21%
14-Feb-03	<b>CTAS</b>	38.76	18 Feb 03						40	Aug	NQQTH.X	4.7	6		6.91%
07-Feb-03	<b>HD</b>	21.63	28 Feb 03	20	Aug	HDHD.X	3.6	4.10						0.66%	
07-Feb-03	<b>LMT</b>	50.15	10 Mar 03	50	Mar	LMTCL.X	2.9	2.30						-0.67%	
07-Feb-03	<b>VMC</b>	31.89	11 Feb 03						35	Mar	VMCOG.X	3.5	3.8		2.14%
07-Feb-03	<b>MAY</b>	19.26	10 Feb 03						22.5	Jun	MAYRX.X	4.1	4.1		0.00%
07-Feb-03	<b>STT</b>	37.39	25 Feb 03						40	May	STTQH.X	4	4.9		1.25%
07-Feb-03	<b>APC</b>	44.55	15 Feb 03						47.5	Mar	APCOW.X	3.8	5		3.95%
04-Feb-03	<b>AOL</b>	11.55	15 Feb 03						15	Apr	AOLPC.X	3.60	4.5		2.27%
04-Feb-03	<b>AHC</b>	46.82	20 Feb 03						50	May	AHCQJ.X	5.20	7.2		2.40%
31-Jan-03	<b>ROH</b>	30.42	5 Feb 03						35	Jul	ROHSG.X	5.30	5.3		0.00%
31-Jan-03	<b>AVP</b>	49.16	4 Feb 03						50	Jul	AVPSJ.X	3.70	3.4		-2.03%
31-Jan-03	<b>AT</b>	46.20	5 Feb 03						50	Jul	ATSJ.X	6.30	6.6		0.95%
31-Jan-03	<b>CEPH</b>	47.58	4 Feb 03						50	Aug	CQETJ.X	8.60	9.4		2.33%
31-Jan-03	<b>JBL</b>	15.40	4 Feb 03						20	Jun	JBLRD.X	5.20	5.8		2.88%
31-Jan-03	<b>GE</b>	22.55	14 Feb 03						25	Jun	GERE.X	3.50	3.7		0.41%
31-Jan-03	<b>EMC</b>	7.52	19 Feb 03	7.5	Jul	EMCGU.X	1.05	1.70						3.26%	

