

Expiration Dates: January 18, 2002

Actual Average 1-Day Option Return **3.90%**Actual Average 1-Day Stock Return **0.52%**

Stock Ticker	Strike	ENTRY			EXIT				
		Date	Stock Price	Option Price	Date	Stock Price	Option Price	1-Day Option Return	1-Day Stock Return
FE	35	12.12.01	34.11	0.7	12.19.01	35.27	1.2	9.18%	0.49%
GD	80	12.12.01	79.42	3.6	01.07.02	83.95	3.9	0.32%	0.22%
INTU	45	12.12.01	42.64	2.3	12.19.01	44.66	2.2	-0.62%	0.68%
IVGN	60	12.12.01	63.97	5.4	12.13.01	63.97	6.5	20.37%	0.00%
LLL	85	12.12.01	85.36	6.1	12.17.01	88.30	6.6	1.64%	0.69%
PIXR	40	12.12.01	36.36	1.1	12.13.01	36.36	0.5	-59.09%	0.00%
RE	65	12.12.01	65.27	4.8	12.28.01	70.69	6.1	1.69%	0.52%
THQI	60	12.12.01	56.85	5.1	12.13.01	56.85	3.8	-25.49%	0.00%
AIG	80	12.13.01	80.21	2.6	12.17.01	80.95	3.2	5.77%	0.23%
BHI	32.5	12.13.01	34.72	3.2	12.19.01	35.62	3.9	3.65%	0.43%
CTIC	25	12.13.01	25.20	2.5	12.18.01	25.85	2.5	0.00%	0.52%
CYH	25	12.13.01	24.60	1.8	12.14.01	24.60	1.3	-30.56%	0.00%
DISH	25	12.13.01	25.92	2.05	01.08.02	29.37	4.2	4.03%	0.51%
K	30	12.13.01	29.56	1.15	12.20.01	30.32	1.0	-2.48%	0.37%
KO	45	12.13.01	46.25	2.4	12.21.01	48.78	4.0	8.33%	0.68%
NBR	32.5	12.13.01	32.46	2.4	12.27.01	35.00	3.3	2.68%	0.56%
PPP	22.5	12.13.01	24.09	2.4	12.28.01	26.48	4.0	4.44%	0.66%
SGR	22.5	12.13.01	22.82	3.6	12.14.01	22.82	2.4	-34.72%	0.00%
SLE	22.5	12.13.01	21.72	0.4	12.19.01	22.25	0.4	0.00%	0.41%
ABT	55	12.14.01	54.00	3.3	12.17.01	54.00	3.0	-3.03%	0.00%
ACE	35	12.14.01	37.90	3.9	12.28.01	40.27	5.4	2.75%	0.45%
ADI	45	12.14.01	45.98	3.7	01.03.02	47.66	3.7	0.00%	0.18%
AJG	35	12.14.01	34.54	1.2	12.18.01	34.71	1.1	-2.08%	0.12%
AOC	35	12.14.01	35.17	1.55	12.17.01	35.17	1.3	-6.45%	0.00%
APA	50	12.14.01	47.10	1.65	12.24.01	52.33	3.5	11.21%	1.11%
BSTE	17.5	12.14.01	17.08	1.75	12.28.01	19.21	2.5	2.86%	0.89%
CAM	35	12.14.01	36.13	4.2	12.28.01	41.26	6.4	3.74%	1.01%
COHR	30	12.14.01	30.02	1.8	01.09.02	35.39	5.2	7.26%	0.69%
CRGN	22.5	12.14.01	22.64	1.75	12.18.01	23.02	2.0	3.57%	0.42%
DE	40	12.14.01	41.80	2.7	01.07.02	44.58	4.5	2.78%	0.28%
ELN	42.5	12.14.01	42.58	1.65	12.28.01	45.63	3.6	8.44%	0.51%
ITT	50	12.14.01	49.16	1.4	12.27.01	51.24	2.0	3.30%	0.33%
MU	30	12.14.01	30.70	2.85	01.03.02	36.51	6.7	6.75%	0.95%
SCRI	17.5	12.14.01	16.30	1.1	12.17.01	16.30	0.7	-12.12%	0.00%
SIAL	40	12.14.01	40.71	2.35	12.18.01	41.82	2.6	2.66%	0.68%
SUN	35	12.14.01	35.59	2.55	01.07.02	38.25	3.2	1.06%	0.31%
WCNX	25	12.14.01	28.01	2.85	12.28.01	30.91	5.7	7.14%	0.74%
AHAA	25	12.17.01	26.99	4.1	12.18.01	26.99	3.9	-4.88%	0.00%
BKS	27.5	12.17.01	28.94	2.2	01.15.02	33.51	5.8	5.64%	0.54%
CHP	22.5	12.17.01	22.95	1.4	12.28.01	24.25	2.1	4.55%	0.51%
CTXS	22.5	12.17.01	24.10	2.5	12.19.01	25.04	3.4	18.00%	1.95%
KLIC	17.5	12.17.01	17.66	1.65	01.04.02	20.42	2.8	3.87%	0.87%
LSI	17.5	12.17.01	16.46	1.2	12.18.01	16.46	0.8	-33.33%	0.00%
MANH	25	12.17.01	29.55	4.5	01.04.02	33.51	8.4	4.81%	0.74%
SHPGY	40	12.17.01	36.45	3.2	12.18.01	36.45	2.8	-12.50%	0.00%
TMO	22.5	12.17.01	22.50	1.05	01.08.02	24.37	2.0	3.90%	0.38%
TTN	25	12.17.01	26.30	3.1	12.18.01	26.30	2.4	-22.58%	0.00%
AEOS	25	12.18.01	25.47	1.85	01.07.02	29.95	4.9	8.24%	0.88%
CBE	35	12.18.01	35.75	4.6	12.19.01	35.75	3.6	-21.74%	0.00%
CCE	20	12.18.01	19.19	0.9	01.04.02	19.77	0.9	-0.33%	0.18%
DVN	35	12.18.01	35.81	2.55	12.28.01	39.20	4.5	7.65%	0.95%
KEI	15	12.18.01	15.95	2.3	01.15.02	22.20	7.0	7.30%	1.40%
MSCC	35	12.18.01	33.41	2.9	12.19.01	33.41	2.4	-17.24%	0.00%
MYG	30	12.18.01	30.93	1.8	01.04.02	31.64	1.8	0.00%	0.14%
ORCL	15	12.18.01	14.92	1.05	01.15.02	16.99	2.0	3.06%	0.50%
POWI	25	12.18.01	23.06	1.95	01.03.02	24.95	1.2	-2.40%	0.51%
QTRN	15	12.18.01	15.60	1.9	12.28.01	16.11	1.3	-3.16%	0.33%
SNWL	20	12.18.01	17.89	1.3	01.09.02	21.33	1.6	0.87%	0.87%
UDS	50	12.18.01	49.30	1.05	12.21.01	49.88	1.1	1.59%	0.39%
FRE	65	12.19.01	65.56	2	12.27.01	65.58	4.2	13.75%	0.00%
MIR	15	12.19.01	13.99	2.75	01.02.02	16.40	1.7	-2.73%	1.23%
ROST	30	12.19.01	30.65	1.85	01.09.02	34.20	4.1	5.79%	0.55%
RX	20	12.20.01	18.99	1.2	12.28.01	19.80	0.7	-5.21%	0.53%
SLM	80	12.20.01	83.40	4.3	12.28.01	83.50	4.2	-0.29%	0.01%
TOY	20	12.20.01	21.18	3.7	12.21.01	21.18	3.4	-8.11%	0.00%
XLTC	17.5	12.20.01	17.50	0.85	01.04.02	18.45	1.2	2.75%	0.36%
EXAR	20	12.21.01	20.88	2.65	01.08.02	24.01	4.0	2.83%	0.83%
ISIL	35	12.21.01	32.91	2.85	01.04.02	37.21	3.2	0.88%	0.93%
KR	20	12.21.01	20.50	1.15	12.28.01	21.00	1.2	0.62%	0.35%

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LUX	17.5	12.21.01	16.74	0.4	12.24.01	16.74	0.3	-8.33%	0.00%
RYAAY	30	12.21.01	30.05	1.6	01.07.02	33.44	3.1	5.51%	0.66%
TECD	45	12.21.01	43.80	2.1	01.08.02	46.91	2.4	0.66%	0.39%
BRCM	40	12.24.01	40.38	4	01.09.02	51.43	11.3	11.41%	1.71%
DORL	30	12.24.01	31.19	2.05	01.18.02	33.84	3.7	3.22%	0.34%
JBL	22.5	12.24.01	22.05	1.5	01.09.02	25.76	3.5	8.33%	1.05%
LMT	45	12.24.01	46.16	2.4	01.15.02	48.50	3.5	2.08%	0.23%
VRTX	22.5	12.24.01	23.97	2.95	12.28.01	25.54	3.5	4.66%	1.64%
AA	35	12.26.01	35.45	1.8	01.07.02	38.16	3.2	6.48%	0.64%
ALA	17.5	12.26.01	16.46	0.55	01.03.02	19.02	1.7	25.00%	1.94%
CTIC	25	12.26.01	24.24	1.75	12.28.01	24.95	1.6	-5.71%	1.46%
CY	20	12.26.01	20.52	1.5	01.03.02	22.00	2.3	6.67%	0.90%
ING	25	12.26.01	24.70	0.65	01.03.02	25.77	1.1	7.69%	0.54%
ITG	40	12.26.01	38.80	1.15	01.18.02	43.98	3.6	9.26%	0.58%
MSCC	30	12.26.01	29.98	3.3	01.03.02	32.42	3.3	0.00%	1.02%
RMD	55	12.26.01	53.40	2.25	12.27.01	53.40	1.8	-22.22%	0.00%
RTRSY	60	12.26.01	60.25	2	01.03.02	63.50	3.5	9.38%	0.67%
AC	45	12.27.01	47.61	3.2	01.07.02	50.30	5.2	5.68%	0.51%
AHAA	22.5	12.27.01	22.77	2.1	12.28.01	22.77	2.1	0.00%	0.00%
AVP	45	12.27.01	46.68	2.7	12.28.01	46.68	2.2	-20.37%	0.00%
AXA	20	12.27.01	20.70	1.4	01.04.02	22.43	2.4	8.48%	1.04%
CBE	35	12.27.01	35.62	3	12.28.01	35.62	2.5	-16.67%	0.00%
CSCO	17.5	12.27.01	18.54	1.7	01.08.02	20.95	3.4	8.33%	1.08%
DD	40	12.27.01	42.64	2.95	01.07.02	44.65	4.5	4.78%	0.43%
JPM	35	12.27.01	36.55	2.15	01.10.02	39.14	4.1	6.48%	0.51%
PLMD	17.5	12.27.01	16.70	1.35	01.08.02	20.30	2.8	8.95%	1.80%
STM	30	12.27.01	31.91	3.1	01.03.02	35.61	5.6	11.52%	1.66%
YUM	50	12.27.01	49.24	1.35	01.10.02	53.35	3.3	10.32%	0.60%
AFL	25	12.28.01	23.78	0.45	01.09.02	26.30	1.4	16.67%	0.88%
BCE	22.5	12.28.01	22.35	0.9	01.07.02	23.10	0.7	-2.22%	0.34%
CHIR	45	12.28.01	43.47	2.3	01.03.02	43.99	0.9	-10.14%	0.20%
CTIC	25	12.28.01	23.54	1.8	01.02.02	23.54	0.70	-12.22%	0.00%
CTXS	22.5	12.28.01	22.65	2.05	01.09.02	23.96	1.8	-1.02%	0.48%
DOW	33.38	12.28.01	34.19	1.3	01.04.02	36.75	3.2	20.88%	1.07%
MFC	25	12.28.01	25.62	1.35	01.04.02	26.59	1.6	2.65%	0.54%
MLNM	25	12.28.01	24.54	1.95	01.02.02	24.54	1.2	-8.21%	0.00%
PNC	55	12.28.01	55.86	2.2	01.07.02	60.76	5.6	15.45%	0.88%
MSCC	30	01.02.02	32.42	1.8	01.03.02	32.42	3.3	83.33%	0.00%
NEM	20	01.02.02	19.01	0.35	01.16.02	21.00	1.1	14.29%	0.75%
PFCB	50	01.03.02	53.01	1.65	01.09.02	54.49	4.6	29.80%	0.47%
SCIO	22.5	01.03.02	24.77	2.05	01.09.02	27.20	4.6	20.73%	1.64%
AVP	45	01.04.02	44.78	1.65	01.18.02	46.89	1.8	0.65%	0.34%
CERS	50	01.04.02	46.49	2	01.11.02	48.74	0.75	-8.93%	0.69%
CRA	25	01.04.02	24.75	1.6	01.08.02	25.12	0.8	-13.28%	0.37%
KO	45	01.04.02	45.22	2.4	01.07.02	45.22	1.0	-19.44%	0.00%
MAT	17.5	01.04.02	17.78	2.6	01.07.02	17.78	2.3	-3.85%	0.00%
MLNM	25	01.04.02	23.05	0.95	01.07.02	23.05	0.4	-19.30%	0.00%
THQI	50	01.04.02	51.25	2.7	01.07.02	51.25	2.9	1.85%	0.00%
ABMD	15	01.07.02	16.27	1.4	01.08.02	16.27	1.5	3.57%	0.00%
MYGN	45	01.07.02	45.00	3.6	01.11.02	46.67	2.5	-7.64%	0.93%
STI	60	01.07.02	60.99	2.85	01.10.02	61.93	2.1	-9.36%	0.51%
WGR	30	01.07.02	32.81	2.9	01.08.02	32.81	2.9	0.00%	0.00%

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