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Given any reasonable investment system and a call option on it, it is shown by Zhu that it can be improved by a stable trading strategy which involves switching between buying the asset, buying the call option or writing a call option depending on the premium of the option. It is shown that there is a range of premium where the asset performs better than the option systems. In this project, we generalize this to one asset and several call options on it. We show that the stable strategy is a switch between buying the asset, buying one option, writing one option or a vertical spread. The switch depends on the premiums of the options. We see that there is also a region of option premiums such that the original asset performs better than any of the option systems. (Received September 14, 2008)