

DIA - Opening Price Source: <http://www.google.com/finance?q=dia&ei=OHVrVbmEMM6x2AbmzYLoAQ>

SPY - Opening Price Source: [http://www.google.com/finance?q=spy&ei=PnVrVdDBGZOnjAHs\\_4DADw](http://www.google.com/finance?q=spy&ei=PnVrVdDBGZOnjAHs_4DADw)

QQQ - Opening Price Source: <http://www.google.com/finance?q=qqq&ei=dnVrVaGNBsugjAH09YC4Dw>

Calculation of CAGR: [http://www.moneychimp.com/calculator/discount\\_rate\\_calculator.htm](http://www.moneychimp.com/calculator/discount_rate_calculator.htm)

**The Signal Date is issued after the market close (EOD, end of day) one trading day prior to the Trade Date.**

Year	Signal	Trade Date	DIA		Percentage Gain / Loss	Dollars Gain / Loss	Compounder Yearly Returns	Yearly Return	CAGR
			Opening Price \$/sh						
2003	Short	12/19/02	84.55	-1			<b>100000</b>		
	Long	1/6/03	86.38	1	-2.16	-2164	97836		
	Short	1/15/03	88.47	-1	2.42	2367	100203		
	Long	2/14/03	77.92	1	11.92	11949	112152		
	Short	3/3/03	79.78	-1	2.39	2677	114829		
	Long	3/14/03	79.19	1	0.74	849	115678		
	Cash	3/24/03	83.75	0	5.76	6661	122339		
	Short	4/1/03	80.36	-1	0.00	0	122339		
	Long	4/2/03	81.82	1	-1.82	-2223	120117		
	Short	4/8/03	83.52	-1	2.08	2496	122612		
	Cash	4/22/03	83.17	0	0.42	514	123126		
	Long	4/25/03	84.45	1	0.00	0	123126		
	Short	5/1/03	84.81	-1	0.43	525	123651		
	Cash	5/6/03	85.74	0	-1.10	-1356	122295		
	Short	5/14/03	87.34	-1	0.00	0	122295		
	Long	5/28/03	88.44	1	-1.26	-1540	120755		
	Cash	6/6/03	91.15	0	3.06	3700	124455		
	Short	6/17/03	93.68	-1	0.00	0	124455		
	Long	6/25/03	91.34	1	2.50	3109	127564		
	Short	7/17/03	90.5	-1	-0.92	-1173	126391		
	Long	7/31/03	92.11	1	-1.78	-2248	124142		
	Short	8/4/03	91.9	-1	-0.23	-283	123859		
	Cash	8/19/03	94.41	0	-2.73	-3383	120476		
	Short	8/25/03	93.5	-1	0.00	0	120476		
Long	9/2/03	94.7	1	-1.28	-1546	118930			
Short	9/24/03	95.93	-1	1.30	1545	120475			
Cash	10/9/03	96.86	0	-0.97	-1168	119307			
Short	10/20/03	97.52	-1	0.00	0	119307			
Long	11/24/03	96.9	1	0.64	759	120065			
Cash	12/3/03	98.9	0	2.06	2478	122543			
Short	12/10/03	99.35	-1	0.00	0	122543			
2004	Long	12/29/03	103.6	1	-4.28	-5242	117301	17.3	
	Short	1/6/04	105.43	-1	1.77	2072	119373		
	Long	2/2/04	105.21	1	0.21	249	119622		
	Short	2/23/04	106.61	-1	1.33	1592	121214		
	Long	2/26/04	106.17	1	0.41	500	121714		

	Short	3/22/04	101.09	-1	-4.78	-5824	115891	
	Long	3/24/04	100.65	1	0.44	504	116395	
	Cash	4/6/04	105.2	0	4.52	5262	121657	
	Long	4/22/04	103.2	1	0.00	0	121657	
	Short	5/17/04	99.5	-1	-3.59	-4362	117295	
	Long	5/19/04	100.82	1	-1.33	-1556	115739	
	Short	6/25/04	104.54	-1	3.69	4270	120010	
	Long	7/14/04	102.14	1	2.30	2755	122765	
	Cash	8/27/04	101.91	0	-0.23	-276	122488	
	Long	9/10/04	103	1	0.00	0	122488	
	Short	9/15/04	103.15	-1	0.15	178	122667	
	Long	10/4/04	102.65	1	0.48	595	123261	
	Short	10/8/04	101.2	-1	-1.41	-1741	121520	
	Long	10/15/04	99.42	1	1.76	2137	123657	
	Short	10/19/04	99.98	-1	0.56	697	124354	
	Long	11/2/04	100.79	1	-0.81	-1007	123347	
	Short	11/23/04	104.83	-1	4.01	4944	128291	
	Long	12/2/04	105.45	1	-0.59	-759	127532	
	Short	12/7/04	105.47	-1	0.02	24	127556	
	Long	12/14/04	106.24	1	-0.73	-931	126625	
<b>2005</b>	Cash	12/31/04	107.93	0	1.59	2014	128639	9.7
	Long	1/5/05	106.3	1	0.00	0	128639	
	Short	1/11/05	105.9	-1	-0.38	-484	128155	
	Long	1/18/05	105.25	1	0.61	787	128942	
	Short	2/9/05	107.42	-1	2.06	2658	131600	
	Long	3/2/05	107.81	1	-0.36	-478	131122	
	Short	3/8/05	109.29	-1	1.37	1800	132922	
	Long	3/10/05	108.21	1	0.99	1314	134236	
	Short	3/16/05	106.95	-1	-1.16	-1563	132673	
	Long	3/22/05	105.54	1	1.32	1749	134422	
	Short	6/15/05	105.7	-1	0.15	204	134626	
	Long	6/28/05	103.18	1	2.38	3210	137835	
	Cash	7/29/05	107.15	0	3.85	5303	143139	
	Long	8/9/05	105.87	1	0.00	0	143139	
	Short	9/28/05	104.8	-1	-1.01	-1447	141692	
	Long	10/6/05	103.34	1	1.39	1974	143666	
	Cash	10/12/05	102.54	0	-0.77	-1112	142554	
	Long	10/14/05	102.49	1	0.00	0	142554	
	Short	10/21/05	102.97	-1	0.47	668	143222	
	Long	10/31/05	104.21	1	-1.20	-1725	141497	
	Cash	12/5/05	108.59	0	4.20	5947	147444	
	Long	12/8/05	108.17	1	0.00	0	147444	
<b>2006</b>	Short	12/30/05	107.37	-1	-0.74	-1090	146354	13.8
	Long	1/4/06	108.43	1	-0.99	-1445	144909	
	Short	1/13/06	109.63	-1	1.11	1604	146512	

	Long	1/19/06	108.73	1	0.82	1203	147715	
	Short	2/28/06	110.6	-1	1.72	2540	150256	
	Long	3/8/06	109.7	1	0.81	1223	151478	
	Short	3/21/06	112.75	-1	2.78	4212	155690	
	Long	4/3/06	111.64	1	0.98	1533	157223	
	Short	5/5/06	114.86	-1	2.88	4535	161757	
	Long	7/20/06	110.3	1	3.97	6422	168179	
	Short	9/6/06	114.27	-1	3.60	6053	174233	
	Long	10/5/06	118.36	1	-3.58	-6236	167996	
	Short	10/17/06	119.6	-1	1.05	1760	169756	
	Long	11/14/06	121.67	1	-1.73	-2938	166818	
<b>2007</b>	Short	12/22/06	124.01	-1	1.92	3208	170027	16.2
	Long	2/14/07	126.78	1	-2.23	-3798	166229	
	Short	3/13/07	122.52	-1	-3.36	-5586	160643	
	Long	3/19/07	121.56	1	0.78	1259	161902	
	Short	4/18/07	127.44	-1	4.84	7831	169733	
	Long	6/13/07	133.58	1	-4.82	-8178	161556	
	Short	8/8/07	135.39	-1	1.35	2189	163745	
	Long	8/16/07	127.84	1	5.58	9131	172876	
	Short	8/28/07	132.54	-1	3.68	6356	179232	
	Long	9/4/07	133.22	1	-0.51	-920	178312	
	Short	9/6/07	133.48	-1	0.20	348	178660	
	Long	9/11/07	131.9	1	1.18	2115	180775	
	Short	9/12/07	132.93	-1	0.78	1412	182186	
	Long	9/18/07	134.69	1	-1.32	-2412	179774	
	Short	10/31/07	138.44	-1	2.78	5005	184780	
	Long	11/1/07	137.86	1	0.42	774	185554	
	Short	12/11/07	137.54	-1	-0.23	-431	185123	
<b>2008</b>	Long	12/18/07	132.67	1	3.54	6555	191678	12.7
	Short	1/7/08	128.54	-1	-3.11	-5967	185711	
	Long	1/14/08	127.28	1	0.98	1820	187531	
	Short	1/31/08	122.67	-1	-3.62	-6792	180739	
	Long	2/12/08	123.17	1	-0.41	-737	180002	
	Short	2/15/08	123.34	-1	0.14	248	180251	
	Long	3/27/08	124.56	1	-0.99	-1783	178468	
	Short	4/25/08	128.91	-1	3.49	6233	184700	
	Long	6/24/08	118.04	1	8.43	15574	200275	
	Short	7/15/08	109.76	-1	-7.01	-14048	186226	
	Long	8/4/08	113.14	1	-3.08	-5735	180492	
	Short	8/12/08	117.46	-1	3.82	6892	187383	
	Long	9/16/08	107.88	1	8.16	15283	202666	
	Cash	9/29/08	109.83	0	1.81	3663	206330	
	Short	11/5/08	94.99	-1	0.00	0	206330	
<b>2009</b>	Long	11/24/08	81.96	1	13.72	28303	234632	22.4
	Cash	1/14/09	83.16	0	1.46	3435	238068	

	Short	1/23/09	79.5	-1	0.00	0	238068	
	Long	2/18/09	76.25	1	4.09	9732	247800	
	Short	2/27/09	70.63	-1	-7.37	-18264	229536	
	Long	3/2/09	69.65	1	1.39	3185	232721	
	Cash	3/17/09	72.29	0	3.79	8821	241542	
	Long	3/18/09	73.49	1	0.00	0	241542	
	Cash	4/6/09	79.46	0	8.12	19622	261164	
	Long	4/7/09	78.74	1	0.00	0	261164	
	Cash	4/20/09	80.05	0	1.66	4345	265508	
	Long	4/24/09	80.1	1	0.00	0	265508	
	Cash	5/8/09	85.14	0	6.29	16706	282215	
	Long	5/19/09	84.94	1	0.00	0	282215	
	Cash	6/22/09	84.58	0	-0.42	-1196	281019	
	Short	7/2/09	84	-1	0.00	0	281019	
	Long	7/15/09	84.59	1	-0.70	-1974	279045	
	Cash	8/17/09	91.87	0	8.61	24015	303060	
	Short	8/19/09	91.69	-1	0.00	0	303060	
	Long	8/21/09	93.98	1	-2.50	-7569	295491	
	Short	9/4/09	93.57	-1	-0.44	-1289	294202	
	Long	9/9/09	95.09	1	-1.62	-4779	289423	
	Cash	10/2/09	94.22	0	-0.91	-2648	286775	
	Short	10/9/09	97.87	-1	0.00	0	286775	
	Long	11/11/09	103.11	1	-5.35	-15354	271421	
<b>2010</b>	Cash	12/31/09	105.34	0	2.16	5870	277291	18.2
	Long	1/4/10	104.94	1	0.00	0	277291	
	Short	1/29/10	101.56	-1	-3.22	-8931	268359	
	Long	2/1/10	101.21	1	0.34	925	269284	
	Short	2/5/10	100.15	-1	-1.05	-2820	266464	
	Long	2/8/10	100	1	0.15	399	266863	
	Short	2/10/10	100.55	-1	0.55	1468	268331	
	Long	4/14/10	110.6	1	-10.00	-26820	241511	
	Short	5/4/10	110.51	-1	-0.08	-197	241315	
	Long	5/26/10	100.88	1	8.71	21028	262343	
	Short	6/29/10	100.19	-1	-0.68	-1794	260549	
	Long	7/6/10	97.99	1	2.20	5721	266270	
	Short	7/9/10	101.46	-1	3.54	9429	275699	
	Long	9/1/10	101.36	1	0.10	272	275971	
	Cash	11/26/10	110.94	0	9.45	26083	302054	
<b>2011</b>	Long	12/20/10	115.14	1	0.00	0	302054	8.9
	Short	1/6/11	117.14	-1	1.74	5247	307301	
	Long	1/12/11	117.15	1	-0.01	-26	307274	
	Short	1/25/11	119.3	-1	1.84	5639	312914	
	Long	2/7/11	120.89	1	-1.33	-4170	308743	
	Short	3/14/11	119.76	-1	-0.93	-2886	305857	
	Long	3/15/11	117.07	1	2.25	6870	312727	

	Short	3/16/11	118	-1	0.79	2484	315212	
	Long	3/17/11	117.47	1	0.45	1416	316627	
	Short	5/12/11	125.95	-1	7.22	22857	339484	
	Long	6/17/11	120.26	1	4.52	15337	354821	
	Short	6/24/11	120.26	-1	0.00	0	354821	
	Long	6/29/11	122.91	1	-2.20	-7819	347002	
	Cash	8/3/11	118.61	0	-3.50	-12140	334863	
	Short	9/2/11	112.73	-1	0.00	0	334863	
	Long	10/7/11	111.85	1	0.78	2614	337477	
	Cash	11/23/11	112.33	0	0.43	1448	338925	
	Long	12/1/11	119.97	1	0.00	0	338925	
<b>2012</b>	Cash	12/30/11	121.85	0	1.57	5311	344236	14.0
	Long	1/3/12	123.97	1	0.00	0	344236	
	Cash	2/16/12	127.98	0	3.23	11135	355371	
	Short	2/29/12	130.04	-1	0.00	0	355371	
	Long	3/12/12	129.16	1	0.68	2405	357776	
	Short	5/7/12	129.5	-1	0.26	942	358718	
	Long	5/10/12	128.85	1	0.50	1801	360518	
	Short	5/30/12	124.55	-1	-3.34	-12031	348487	
	Long	6/6/12	121.95	1	2.09	7275	355762	
	Short	6/12/12	124.39	-1	2.00	7118	362880	
	Long	6/29/12	127.77	1	-2.72	-9860	353019	
	Short	7/25/12	126.66	-1	-0.87	-3067	349952	
	Long	9/14/12	135.65	1	-7.10	-24839	325114	
	Short	9/25/12	135.53	-1	-0.09	-288	324826	
	Long	10/1/12	134.58	1	0.70	2277	327103	
	Short	10/8/12	135.39	-1	0.60	1969	329072	
	Long	10/16/12	134.68	1	0.52	1726	330797	
	Short	10/19/12	134.8	-1	0.09	295	331092	
	Long	11/6/12	131.31	1	2.59	8572	339664	
	Short	11/7/12	131.02	-1	-0.22	-750	338914	
	Long	11/16/12	125.27	1	4.39	14874	353788	
	Short	11/20/12	127.34	-1	1.65	5846	359634	
	Long	11/21/12	127.65	1	-0.24	-876	358758	
	Short	12/4/12	129.61	-1	1.54	5509	364267	
	Long	12/5/12	129.71	1	-0.08	-281	363986	
	Short	12/13/12	132.53	-1	2.17	7913	371899	
	Long	12/18/12	132.68	1	-0.11	-421	371478	
	Short	12/21/12	131.06	-1	-1.22	-4536	366943	
<b>2013</b>	Long	12/31/12	128.66	1	1.83	6720	373662	8.5
	Short	1/8/13	133.32	-1	3.62	13534	387196	
	Long	1/9/13	133.4	1	-0.06	-232	386964	
	Short	4/3/13	146.24	-1	9.63	37246	424210	
	Long	4/11/13	147.82	1	-1.08	-4583	419626	
	Short	4/17/13	146.55	-1	-0.86	-3605	416021	

	Long	4/23/13	146.13	1	0.29	1192	417213	
	Short	6/20/13	149.84	-1	2.54	10592	427806	
	Long	7/1/13	149.52	1	0.21	914	428719	
	Short	8/6/13	155.37	-1	3.91	16774	445493	
	Long	8/26/13	149.83	1	3.57	15885	461378	
	Short	8/27/13	148.19	-1	-1.09	-5050	456328	
	Long	9/3/13	148.88	1	-0.47	-2125	454203	
	Short	10/2/13	150.9	-1	1.36	6163	460366	
	Long	10/10/13	149.14	1	1.17	5369	465735	
<b>2014</b>	Cash	12/31/13	164.94	0	10.59	49340	515076	37.8
	Long	1/9/14	164.95	1	0.00	0	515076	
	Short	1/31/14	156.23	-1	-5.29	-27229	487846	
	Long	2/6/14	154.7	1	0.98	4778	492624	
	Short	3/3/14	161.59	-1	4.45	21940	514564	
	Long	3/4/14	163.13	1	-0.95	-4904	509660	
	Short	3/13/14	163.74	-1	0.37	1906	511566	
	Long	3/18/14	162.69	1	0.64	3280	514847	
	Short	4/7/14	163.58	-1	0.55	2816	517663	
	Long	4/9/14	163	1	0.35	1835	519499	
	Short	7/31/14	167.27	-1	2.62	13609	533108	
	Long	8/4/14	164.8	1	1.48	7872	540980	
	Cash	11/28/14	178.12	0	8.08	43725	584704	
<b>2015</b>	Long	12/12/14	174.77	1	0.00	0	584704	13.5
	Short	1/12/15	177.44	-1	1.53	8933	593637	
	Long	1/13/15	177.72	1	-0.16	-937	592700	
	Short	2/2/15	171.95	-1	-3.25	-19243	573457	
	Long	2/3/15	174.13	1	-1.27	-7270	566187	
	Short	3/4/15	181.41	-1	4.18	23671	589858	
	Long	3/12/15	177.24	1	2.30	13559	603417	
	Short	4/17/15	179.27	-1	1.15	6911	610328	
	Long	4/23/15	179.44	1	-0.09	-579	609749	
	Short	4/30/15	179.7	-1	0.14	883	610633	
	Long	5/4/15	180.34	1	-0.36	-2175	608458	
	Short	6/23/15	181.12	-1	0.43	2632	611090	
	Long	7/8/15	176.11	1	2.77	16903	627993	
	Short	7/17/15	180.49	-1	2.49	15619	643612	
	Long	7/30/15	177.00	1	1.93	12445	656057	
	Short	8/20/15	172.25	-1	-2.68	-17606	638451	
	Long	8/28/15	165.72	1	3.79	24204	662655	
	Short	9/2/15	162.93	-1	-1.68	-11156	651498	
	Long	10/5/15	165.74	1	-1.72	-11236	640262	
	Cash	11/12/15	176.09	0	6.24	39983	680245	
	Long	11/16/15	172.50	1	0.00	0	680245	
	Short	11/18/15	175.68	-1	1.84	12540	692785	
<b>2016</b>	Long	12/4/15	175.25	1	0.24	1696	694481	18.8

	Short	1/19/16	161.45	-1	-7.87	-54687	639794	
	Long	1/22/16	160.91	1	0.33	2140	641934	
	Short	2/3/16	162.43	-1	0.94	6064	647998	
	Long	2/16/16	161.76	1	0.41	2673	650671	
	Short	2/23/16	165.61	-1	2.38	15486	666157	
	Cash	2/26/16	167.84	0	-1.35	-8970	657187	
	Short	3/11/16	171.47	-1	0.00	0	657187	
	Long	3/30/16	177.11	1	-3.29	-21616	635571	
	Short	4/5/16	176.08	-1	-0.58	-3696	631875	
	Long	5/10/16	177.72	1	-0.93	-5885	625989	
	Short	5/18/16	175.08	-1	-1.49	-9299	616690	
	Long	5/24/16	175.76	1	-0.39	-2395	614295	
	Short	6/1/16	176.98	-1	0.69	4264	618559	
	Long	6/21/16	178.12	1	-0.64	-3984	614575	
	Short	6/27/16	172.48	-1	-3.17	-19460	595115	
	Long	7/7/16	179.15	1	-3.87	-23014	572101	
	Short	8/3/16	182.85	-1	2.07	11816	583917	
	Long	9/1/16	183.73	1	-0.48	-2810	581106	
	Short	9/9/16	183.57	-1	-0.09	-506	580600	
	Long	10/10/16	183.20	1	0.20	1170	581771	
	Short	10/14/16	182.00	-1	-0.66	-3811	577960	
	Long	10/19/16	181.85	1	0.08	476	578436	
	Short	11/9/16	181.93	-1	0.04	254	578691	
<b>2017</b>	Long	12/12/16	197.84	1	-8.75	-50607	528084	-24.0
	Short	3/8/17	209.58	-1	5.93	31337	559421	
	Long	3/16/17	210.17	1	-0.28	-1575	557846	
	Short	3/22/17	205.96	-1	-2.00	-11174	546671	
	Long	3/28/17	205.08	1	0.43	2336	549007	
	Short	5/18/17	206.03	-1	0.46	2543	551550	
	Long	5/25/17	210.52	1	-2.18	-12020	539530	
	Short	6/28/17	213.58	-1	1.45	7842	547373	
	Long	7/6/17	214.09	1	-0.24	-1307	546066	
	Short	7/28/17	217.53	-1	1.61	8774	554840	
	Long	8/30/17	218.75	1	-0.56	-3112	551728	
	Short	11/8/17	235.37	-1	7.60	41919	593647	
	Long	11/17/17	233.77	1	0.68	4035	597682	
	Short	11/27/17	235.50	-1	0.74	4423	602105	
<b>2018</b>	Cash	12/29/17	248.57	0	-5.55	-33416	568689	8.1

SPY								
Year	Signal	Trade Date	Opening Price \$/sh	Percentage Gain / Loss	Dollars Gain / Loss	Compounde Yearly Returns	Return CAGR	
<b>2003</b>	Short	12/19/02	89.45	-1		<b>100000</b>		
	Long	1/6/03	91	1	-1.73	-1733	98267	
	Short	1/15/03	93.3	-1	2.53	2484	100751	
	Long	2/14/03	82.4	1	11.68	11770	112521	
	Short	3/3/03	85.32	-1	3.54	3987	116509	
	Long	3/14/03	84.65	1	0.79	915	117424	
	Cash	3/24/03	88.39	0	4.42	5188	122612	
	Short	4/1/03	85.44	-1	0.00	0	122612	
	Long	4/2/03	87.26	1	-2.13	-2612	120000	
	Short	4/8/03	88.84	-1	1.81	2173	122173	
	Cash	4/22/03	89.34	0	-0.56	-688	121485	
	Long	4/25/03	91.55	1	0.00	0	121485	
	Short	5/1/03	91.8	-1	0.27	332	121817	
	Cash	5/6/03	93.32	0	-1.66	-2017	119800	
	Short	5/14/03	94.98	-1	0.00	0	119800	
	Long	5/28/03	95.98	1	-1.05	-1261	118538	
	Cash	6/6/03	100.11	0	4.30	5101	123639	
	Short	6/17/03	101.86	-1	0.00	0	123639	
	Long	6/25/03	98.61	1	3.19	3945	127584	
	Short	7/17/03	99	-1	0.40	505	128089	
	Long	7/31/03	99.16	1	-0.16	-207	127882	
	Short	8/4/03	98.68	-1	-0.48	-619	127263	
	Cash	8/19/03	100.61	0	-1.96	-2489	124774	
	Short	8/25/03	99.5	-1	0.00	0	124774	
	Long	9/2/03	101.76	1	-2.27	-2834	121940	
	Short	9/24/03	103.13	-1	1.35	1642	123581	
	Cash	10/9/03	104.09	0	-0.93	-1150	122431	
	Short	10/20/03	104.46	-1	0.00	0	122431	
	Long	11/24/03	104.76	1	-0.29	-352	122079	
	Cash	12/3/03	107.55	0	2.66	3251	125330	
	Short	12/17/03	108.09	-1	0.00	0	125330	
<b>2004</b>	Long	12/29/03	110.11	1	-1.87	-2342	122988	23.0
	Short	1/6/04	112.25	-1	1.94	2390	125379	
	Long	2/2/04	113.67	1	-1.27	-1586	123792	
	Short	2/23/04	115.18	-1	1.33	1644	125437	
	Long	2/26/04	114.9	1	0.24	305	125742	



	Short	3/22/04	110.16	-1	-4.13	-5187	120555	
	Long	3/24/04	109.53	1	0.57	689	121244	
	Cash	4/6/04	115.02	0	5.01	6077	127321	
	Long	4/22/04	112.48	1	0.00	0	127321	
	Short	5/17/04	108.89	-1	-3.19	-4064	123258	
	Long	5/19/04	110.5	1	-1.48	-1822	121435	
	Short	6/25/04	114.41	-1	3.54	4297	125732	
	Long	7/14/04	111.26	1	2.75	3462	129194	
	Cash	8/27/04	111.2	0	-0.05	-70	129124	
	Long	9/10/04	112.52	1	0.00	0	129124	
	Short	9/15/04	113.3	-1	0.69	895	130019	
	Long	10/4/04	114.1	1	-0.71	-918	129101	
	Short	10/8/04	113.15	-1	-0.83	-1075	128026	
	Long	10/15/04	111.02	1	1.88	2410	130436	
	Short	10/19/04	112.02	-1	0.90	1175	131611	
	Long	11/2/04	113.67	1	-1.47	-1939	129673	
	Short	11/23/04	117.93	-1	3.75	4860	134532	
	Long	12/2/04	119.1	1	-0.99	-1335	133198	
	Short	12/7/04	119.49	-1	0.33	436	133634	
	Long	12/14/04	120.2	1	-0.59	-794	132840	
<b>2005</b>	Cash	12/31/04	121.3	0	0.92	1216	134055	9.0
	Long	1/5/05	118.74	1	0.00	0	134055	
	Short	1/11/05	118.65	-1	-0.08	-102	133954	
	Long	1/18/05	118.05	1	0.51	677	134631	
	Short	2/9/05	120.42	-1	2.01	2703	137334	
	Long	3/2/05	120.76	1	-0.28	-388	136946	
	Short	3/8/05	122.67	-1	1.58	2166	139112	
	Long	3/10/05	121.21	1	1.19	1656	140768	
	Short	3/16/05	119.7	-1	-1.25	-1754	139014	
	Long	3/22/05	118.34	1	1.14	1579	140594	
	Short	6/15/05	121.16	-1	2.38	3350	143944	
	Long	6/28/05	119.41	1	1.44	2079	146023	
	Cash	7/29/05	124.41	0	4.19	6114	152138	
	Long	8/9/05	123.05	1	0.00	0	152138	
	Short	9/28/05	121.91	-1	-0.93	-1409	150728	
	Long	10/6/05	119.78	1	1.75	2634	153362	
	Cash	10/12/05	118.39	0	-1.16	-1780	151582	
	Long	10/14/05	118.12	1	0.00	0	151582	
	Short	10/21/05	118.27	-1	0.13	192	151774	
	Long	10/31/05	120.29	1	-1.71	-2592	149182	
	Cash	12/5/05	126.64	0	5.28	7875	157057	
	Long	12/8/05	126.22	1	0.00	0	157057	
<b>2006</b>	Short	12/30/05	124.8	-1	-1.13	-1767	155290	15.8
	Long	1/4/06	126.86	1	-1.65	-2563	152727	
	Short	1/13/06	128.57	-1	1.35	2059	154786	

	Long	1/19/06	128.09	1	0.37	578	155364	
	Short	2/28/06	129.2	-1	0.87	1346	156710	
	Long	3/8/06	127.7	1	1.16	1819	158529	
	Short	3/21/06	130.34	-1	2.07	3277	161807	
	Long	4/3/06	130.07	1	0.21	335	162142	
	Short	5/5/06	132.04	-1	1.51	2456	164598	
	Long	7/20/06	126.12	1	4.48	7380	171977	
	Short	9/6/06	131.1	-1	3.95	6791	178768	
	Long	10/5/06	134.92	1	-2.91	-5209	173559	
	Short	10/17/06	136.47	-1	1.15	1994	175553	
	Long	11/14/06	138.97	1	-1.83	-3216	172337	
<b>2007</b>	Short	12/22/06	141.64	-1	1.92	3311	175648	13.1
	Long	2/14/07	144.8	1	-2.23	-3919	171729	
	Short	3/13/07	140.18	-1	-3.19	-5479	166250	
	Long	3/19/07	139.26	1	0.66	1091	167341	
	Short	4/18/07	146.6	-1	5.27	8820	176161	
	Long	6/13/07	154.57	1	-5.44	-9577	166584	
	Short	8/8/07	148.41	-1	-3.99	-6639	159946	
	Long	8/16/07	139.79	1	5.81	9290	169236	
	Short	8/28/07	146.16	-1	4.56	7712	176947	
	Long	9/4/07	147.45	1	-0.88	-1562	175386	
	Short	9/6/07	147.95	-1	0.34	595	175980	
	Long	9/11/07	146.24	1	1.16	2034	178014	
	Short	9/12/07	147.29	-1	0.72	1278	179292	
	Long	9/18/07	148.83	1	-1.05	-1875	177418	
	Short	10/31/07	153.98	-1	3.46	6139	183557	
	Long	11/1/07	153.29	1	0.45	823	184380	
	Short	12/11/07	152.14	-1	-0.75	-1383	182996	
<b>2008</b>	Long	12/18/07	146.1	1	3.97	7265	190261	8.3
	Short	1/7/08	141.81	-1	-2.94	-5587	184675	
	Long	1/14/08	141.16	1	0.46	846	185521	
	Short	1/31/08	133.4	-1	-5.50	-10199	175322	
	Long	2/12/08	134.91	1	-1.13	-1985	173338	
	Short	2/15/08	134.55	-1	-0.27	-463	172875	
	Long	3/27/08	134.2	1	0.26	450	173325	
	Short	4/25/08	139.41	-1	3.88	6729	180054	
	Long	6/24/08	131.05	1	6.00	10797	190851	
	Short	7/15/08	121.8	-1	-7.06	-13471	177380	
	Long	8/4/08	126.04	1	-3.48	-6175	171205	
	Short	8/12/08	130.28	-1	3.36	5759	176965	
	Long	9/16/08	117.2	1	10.04	17767	194732	
	Cash	9/29/08	119.18	0	1.69	3290	198022	
	Short	11/5/08	99.2	-1	0.00	0	198022	
<b>2009</b>	Long	11/24/08	81.92	1	17.42	34494	232516	22.2
	Cash	1/14/09	85.54	0	4.42	10275	242791	

	Short	1/23/09	80.9	-1	0.00	0	242791	
	Long	2/18/09	79.79	1	1.37	3331	246122	
	Short	2/27/09	74.01	-1	-7.24	-17829	228293	
	Long	3/2/09	72.52	1	2.01	4596	232889	
	Cash	3/17/09	76.07	0	4.90	11400	244289	
	Long	3/18/09	77.81	1	0.00	0	244289	
	Cash	4/6/09	83.34	0	7.11	17362	261651	
	Long	4/7/09	82.25	1	0.00	0	261651	
	Cash	4/20/09	85.54	0	4.00	10466	272117	
	Long	4/24/09	86.03	1	0.00	0	272117	
	Cash	5/8/09	92.03	0	6.97	18978	291095	
	Long	5/19/09	91.18	1	0.00	0	291095	
	Cash	6/22/09	91.14	0	-0.04	-128	290968	
	Short	7/2/09	91.13	-1	0.00	0	290968	
	Long	7/15/09	91.81	1	-0.75	-2171	288797	
	Cash	8/17/09	98.85	0	7.67	22145	310942	
	Short	8/19/09	98.31	-1	0.00	0	310942	
	Long	8/21/09	101.82	1	-3.57	-11102	299840	
	Short	9/4/09	100.85	-1	-0.95	-2856	296983	
	Long	9/9/09	103.12	1	-2.25	-6685	290299	
	Cash	10/2/09	102.02	0	-1.07	-3097	287202	
	Short	10/9/09	106.64	-1	0.00	0	287202	
	Long	11/11/09	110.31	1	-3.44	-9884	277318	
<b>2010</b>	Cash	12/31/09	111.44	0	1.02	2841	280159	20.5
	Long	1/4/10	112.37	1	0.00	0	280159	
	Short	1/29/10	109.04	-1	-2.96	-8302	271857	
	Long	2/1/10	108.15	1	0.82	2219	274075	
	Short	2/5/10	106.56	-1	-1.47	-4029	270046	
	Long	2/8/10	106.74	1	-0.17	-456	269590	
	Short	2/10/10	107.05	-1	0.29	783	270373	
	Long	4/14/10	120.27	1	-12.35	-33389	236984	
	Short	5/4/10	119.01	-1	-1.05	-2483	234501	
	Long	5/26/10	108.48	1	8.85	20749	255249	
	Short	6/29/10	106.02	-1	-2.27	-5788	249461	
	Long	7/6/10	103.64	1	2.24	5600	255061	
	Short	7/9/10	107.13	-1	3.37	8589	263650	
	Long	9/1/10	106.73	1	0.37	984	264635	
	Cash	11/26/10	119.16	0	11.65	30820	295454	
<b>2011</b>	Long	12/20/10	124.64	1	0.00	0	295454	5.5
	Short	1/6/11	127.69	-1	2.45	7230	302684	
	Long	1/12/11	128.21	1	-0.41	-1233	301452	
	Short	1/25/11	128.76	-1	0.43	1293	302745	
	Long	2/7/11	131.44	1	-2.08	-6301	296444	
	Short	3/14/11	130.03	-1	-1.07	-3180	293264	
	Long	3/15/11	126.7	1	2.56	7510	300774	

	Short	3/16/11	128.18	-1	1.17	3513	304287	
	Long	3/17/11	128.01	1	0.13	404	304691	
	Short	5/12/11	134.07	-1	4.73	14424	319115	
	Long	6/17/11	127.91	1	4.59	14662	333777	
	Short	6/24/11	128.28	-1	0.29	966	334742	
	Long	6/29/11	130.16	1	-1.47	-4906	329837	
	Cash	8/3/11	125.66	0	-3.46	-11403	318433	
	Short	9/2/11	118.47	-1	0.00	0	318433	
	Long	10/7/11	117.16	1	1.11	3521	321954	
	Cash	11/23/11	116.56	0	-0.51	-1649	320306	
	Long	12/1/11	124.85	1	0.00	0	320306	
<b>2012</b>	Cash	12/30/11	125.5	0	0.52	1668	321973	9.0
	Long	1/3/12	127.75	1	0.00	0	321973	
	Cash	2/16/12	134.56	0	5.33	17164	339137	
	Short	2/29/12	137.73	-1	0.00	0	339137	
	Long	3/12/12	137.56	1	0.12	419	339555	
	Short	5/7/12	136.48	-1	-0.79	-2666	336889	
	Long	5/10/12	136.75	1	-0.20	-666	336223	
	Short	5/30/12	132.59	-1	-3.04	-10228	325995	
	Long	6/6/12	129.98	1	1.97	6417	332412	
	Short	6/12/12	131.8	-1	1.40	4654	337067	
	Long	6/29/12	135.24	1	-2.61	-8797	328269	
	Short	7/25/12	134.26	-1	-0.72	-2379	325890	
	Long	9/14/12	146.89	1	-9.41	-30657	295233	
	Short	9/25/12	145.96	-1	-0.63	-1869	293364	
	Long	10/1/12	144.5	1	1.00	2934	296299	
	Short	10/8/12	145.58	-1	0.75	2215	298513	
	Long	10/16/12	144.76	1	0.56	1681	300195	
	Short	10/19/12	145.5	-1	0.51	1535	301729	
	Long	11/6/12	142.27	1	2.22	6698	308427	
	Short	11/7/12	141.65	-1	-0.44	-1344	307083	
	Long	11/16/12	135.92	1	4.05	12422	319505	
	Short	11/20/12	138.89	-1	2.19	6982	326487	
	Long	11/21/12	139.31	1	-0.30	-987	325500	
	Short	12/4/12	141.44	-1	1.53	4977	330476	
	Long	12/5/12	141.37	1	0.05	164	330640	
	Short	12/13/12	143.42	-1	1.45	4795	335434	
	Long	12/18/12	144	1	-0.40	-1357	334078	
	Short	12/21/12	142.17	-1	-1.27	-4246	329832	
<b>2013</b>	Long	12/31/12	139.66	1	1.77	5823	335656	4.2
	Short	1/8/13	145.71	-1	4.33	14540	350196	
	Long	1/9/13	145.87	1	-0.11	-385	349811	
	Short	4/3/13	156.91	-1	7.57	26475	376287	
	Long	4/11/13	158.7	1	-1.14	-4293	371994	
	Short	4/17/13	156.29	-1	-1.52	-5649	366345	

	Long	4/23/13	156.95	1	-0.42	-1547	364798	
	Short	6/20/13	161.86	-1	3.13	11412	376210	
	Long	7/1/13	161.26	1	0.37	1395	377605	
	Short	8/6/13	170.37	-1	5.65	21332	398937	
	Long	8/26/13	166.79	1	2.10	8383	407319	
	Short	8/27/13	164.36	-1	-1.46	-5934	401385	
	Long	9/3/13	165.23	1	-0.53	-2125	399260	
	Short	10/2/13	168.35	-1	1.89	7539	406800	
	Long	10/10/13	167.29	1	0.63	2561	409361	
<b>2014</b>	Cash	12/31/13	184.07	0	10.03	41061	450422	34.2
	Long	1/9/14	184.1	1	0.00	0	450422	
	Short	1/31/14	177.02	-1	-3.85	-17322	433100	
	Long	2/6/14	175.58	1	0.81	3523	436623	
	Short	3/3/14	184.69	-1	5.19	22654	459277	
	Long	3/4/14	186.75	1	-1.12	-5123	454155	
	Short	3/13/14	187.84	-1	0.58	2651	456805	
	Long	3/18/14	186.71	1	0.60	2748	459553	
	Short	4/7/14	185.9	-1	-0.43	-1994	457560	
	Long	4/9/14	185.6	1	0.16	738	458298	
	Short	7/31/14	195.61	-1	5.39	24717	483016	
	Long	8/4/13	192.87	1	1.40	6766	489781	
	Cash	11/28/14	207.49	0	7.58	37127	526908	
<b>2015</b>	Long	12/12/14	202.64	1	0.00	0	526908	17.0
	Short	1/12/15	204.41	-1	0.87	4602	531510	
	Long	1/13/15	204.12	1	0.14	754	532264	
	Short	2/2/15	200.05	-1	-1.99	-10613	521651	
	Long	2/3/15	203	1	-1.47	-7692	513959	
	Short	3/4/15	210.4	-1	3.65	18735	532694	
	Long	3/12/15	205.26	1	2.44	13014	545708	
	Short	4/17/15	208.94	-1	1.79	9784	555492	
	Long	4/23/15	210.15	1	-0.58	-3217	552275	
	Short	4/30/15	209.88	-1	-0.13	-710	551565	
	Long	5/4/15	211.23	1	-0.64	-3548	548017	
	Short	6/23/15	212.14	-1	0.43	2361	550378	
	Long	7/8/15	208.02	1	1.94	10689	561067	
	Short	7/17/15	212.29	-1	2.05	11517	572584	
	Long	7/30/15	210.56	1	0.81	4666	577250	
	Short	8/20/15	206.51	-1	-1.92	-11103	566147	
	Long	8/28/15	198.5	1	3.88	21959	588107	
	Short	9/2/15	194.62	-1	-1.95	-11495	576611	
	Long	10/5/15	196.46	1	-0.95	-5451	571160	
	Cash	11/12/15	206.5	0	5.11	29189	600349	
	Long	11/16/15	202.32	1	0.00	0	600349	
	Short	11/18/15	206.04	-1	1.84	11038	611387	
<b>2016</b>	Long	12/4/15	205.61	1	0.21	1276	612663	16.3

	Short	1/19/16	189.96	-1	-7.61	-46633	566030	
	Long	1/22/16	189.78	1	0.09	536	566567	
	Short	2/3/16	190.60	-1	0.43	2448	569015	
	Long	2/16/16	188.77	1	0.96	5463	574478	
	Short	2/23/16	194.00	-1	2.77	15916	590394	
	Cash	2/26/16	196.57	0	-1.32	-7821	582573	
	Short	3/11/16	201.26	-1	0.00	0	582573	
	Long	3/30/16	206.30	1	-2.50	-14589	567984	
	Short	4/5/16	204.67	-1	-0.79	-4488	563496	
	Long	5/10/16	206.72	1	-1.00	-5644	557852	
	Short	5/18/16	204.44	-1	-1.10	-6153	551699	
	Long	5/24/16	206.17	1	-0.85	-4669	547031	
	Short	6/1/16	209.12	-1	1.43	7827	554858	
	Long	6/21/16	208.30	1	0.39	2176	557034	
	Short	6/27/16	201.59	-1	-3.22	-17944	539090	
	Long	7/7/16	209.87	1	-4.11	-22142	516948	
	Short	8/3/16	215.48	-1	2.67	13818	530766	
	Long	9/1/16	217.37	1	-0.88	-4655	526111	
	Short	9/9/16	216.97	-1	-0.18	-968	525143	
	Long	10/10/16	216.15	1	0.38	1985	527127	
	Short	10/14/16	214.15	-1	-0.93	-4877	522250	
	Long	10/19/16	214.02	1	0.06	317	522567	
	Short	11/9/16	212.37	-1	-0.77	-4029	518538	
<b>2017</b>	Long	12/12/16	226.40	1	-6.61	-34257	484281	-21.0
	Short	3/8/17	237.34	-1	4.83	23401	507683	
	Long	3/16/17	239.11	1	-0.75	-3786	503897	
	Short	3/22/17	233.77	-1	-2.23	-11253	492643	
	Long	3/28/17	233.27	1	0.21	1054	493697	
	Short	5/18/17	235.73	-1	1.05	5206	498903	
	Long	5/25/17	241.20	1	-2.32	-11577	487326	
	Short	6/28/17	242.50	-1	0.54	2627	489953	
	Long	7/6/17	241.89	1	0.25	1232	491185	
	Short	7/28/17	246.65	-1	1.97	9666	500851	
	Long	8/30/17	244.83	1	0.74	3696	504547	
	Short	11/8/17	258.47	-1	5.57	28109	532656	
	Long	11/17/17	258.22	1	0.10	515	533171	
	Short	11/27/17	260.41	-1	0.85	4522	537693	
<b>2018</b>	Cash	12/29/17	268.53	0	-3.12	-16766	520927	7.7

		QQQ						
Year	Signal	Trade Date	Opening Price \$/sh	Percentage Gain / Loss	Dollars Gain / Loss	Compound Returns	Yearly Return	CAGR
<b>2003</b>	Short	12/19/02	25.31	-1		<b>100000</b>		
	Cash	1/6/03	25.68	0	-1.46	-1462	98538	
	Short	1/15/03	27.08	-1	0.00	0	98538	
	Long	2/14/03	23.94	1	11.60	11426	109964	
	Short	3/3/03	25.17	-1	5.14	5650	115614	
	Long	3/14/03	25.65	1	-1.91	-2205	113409	
	Cash	3/24/03	27.13	0	5.77	6544	119953	
	Short	4/1/03	25.25	-1	0.00	0	119953	
	Long	4/2/03	25.45	1	-0.79	-950	119002	
	Short	4/8/03	26.1	-1	2.55	3039	122042	
	Long	4/22/03	26.92	1	-3.14	-3834	118208	
	Short	5/1/03	27.45	-1	1.97	2327	120535	
	Long	5/6/03	28.25	1	-2.91	-3513	117022	
	Short	5/14/03	28.67	-1	1.49	1740	118762	
	Long	5/28/03	29.15	1	-1.67	-1988	116773	
	Cash	6/6/03	30.64	0	5.11	5969	122742	
	Short	6/17/03	30.9	-1	0.00	0	122742	
	Long	6/25/03	29.68	1	3.95	4846	127588	
	Short	7/17/03	32.18	-1	8.42	10747	138335	
	Long	7/31/03	31.43	1	2.33	3224	141559	
	Short	8/4/03	31.5	-1	0.22	315	141875	
	Cash	8/19/03	31.96	0	-1.46	-2072	139803	
	Short	8/25/03	32.44	-1	0.00	0	139803	
	Long	9/2/03	33.39	1	-2.93	-4094	135709	
	Short	9/24/03	34.52	-1	3.38	4593	140302	
	Cash	10/9/03	34.45	0	0.20	285	140586	
	Short	10/20/03	34.61	-1	0.00	0	140586	
	Long	11/24/03	34.23	1	1.10	1544	142130	
	Cash	12/3/03	35.69	0	4.27	6062	148192	
<b>2004</b>	Long	12/23/03	35.56	1	0.00	0	148192	48.2
	Short	1/6/04	37.68	-1	5.96	8835	157027	
	Long	2/2/04	37.07	1	1.62	2542	159569	
	Cash	4/6/04	37.47	0	1.08	1722	161291	
	Long	4/22/04	35.99	1	0.00	0	161291	
	Short	5/17/04	34.75	-1	-3.45	-5557	155733	
	Long	5/19/04	34.76	1	-0.03	-45	155689	

	Short	6/25/04	37	-1	6.44	10033	165722	
	Long	7/14/04	35.2	1	4.86	8062	173784	
	Cash	8/30/04	34.41	0	-2.24	-3900	169883	
	Long	9/8/04	34.31	1	0.00	0	169883	
	Cash	9/15/04	35.42	0	3.24	5496	175379	
	Short	10/1/04	35.45	-1	0.00	0	175379	
	Long	10/4/04	36.36	1	-2.57	-4502	170877	
	Short	10/8/04	36.08	-1	-0.77	-1316	169562	
	Long	10/15/04	35.49	1	1.64	2773	172334	
	Short	10/19/04	36.38	-1	2.51	4322	176656	
	Long	11/2/04	37.09	1	-1.95	-3448	173208	
	Short	11/23/04	39.01	-1	5.18	8966	182175	
	Long	12/2/04	39.82	1	-2.08	-3783	178392	
	Short	12/7/04	40.32	-1	1.26	2240	180632	
<b>2005</b>	Long	12/14/04	40.26	1	0.15	269	180901	22.1
	Short	1/11/05	38.37	-1	-4.69	-8492	172408	
	Long	1/18/05	38.28	1	0.23	404	172813	
	Short	2/9/05	37.77	-1	-1.33	-2302	170511	
	Long	3/2/05	37.42	1	0.93	1580	172091	
	Short	3/16/05	36.91	-1	-1.36	-2345	169745	
	Long	3/22/05	36.63	1	0.76	1288	171033	
	Short	6/15/05	37.83	-1	3.28	5603	176636	
	Long	6/28/05	36.95	1	2.33	4109	180745	
	Cash	7/29/05	39.87	0	7.90	14283	195028	
	Long	8/9/05	39.37	1	0.00	0	195028	
	Short	9/28/05	38.77	-1	-1.52	-2972	192056	
	Long	10/6/05	38.73	1	0.10	198	192254	
	Cash	10/12/05	37.76	0	-2.50	-4815	187439	
	Long	10/14/05	37.87	1	0.00	0	187439	
	Short	10/21/05	38.7	-1	2.19	4108	191547	
	Long	10/31/05	38.43	1	0.70	1336	192884	
	Cash	12/5/05	42.05	0	9.42	18169	211053	
	Long	12/8/05	41.96	1	0.00	0	211053	
	Short	12/15/05	42	-1	0.10	201	211254	
	Long	12/21/05	41.02	1	2.33	4929	216183	
<b>2006</b>	Short	12/30/06	40.55	-1	-1.15	-2477	213706	18.1
	Long	1/4/06	41.41	1	-2.12	-4532	209174	
	Short	1/13/06	42.94	-1	3.69	7728	216902	
	Long	1/19/06	42.4	1	1.26	2728	219630	
	Short	2/28/06	41.59	-1	-1.91	-4196	215434	
	Long	3/8/06	40.77	1	1.97	4248	219682	
	Short	3/21/06	41.51	-1	1.82	3987	223669	
	Long	4/3/06	42.15	1	-1.54	-3449	220221	
	Short	5/5/06	42.11	-1	-0.09	-209	220012	
	Long	7/20/06	36.74	1	12.75	28057	248068	



	Short	10/17/06	42.17	-1	14.78	36663	284732	
	Long	11/14/06	43.5	1	-3.15	-8980	275751	
<b>2007</b>	Short	12/22/06	43.39	-1	-0.25	-697	275054	28.7
	Long	1/10/07	43.96	1	-1.31	-3613	271441	
	Short	3/13/07	43	-1	-2.18	-5928	265513	
	Long	3/19/07	43.06	1	-0.14	-370	265143	
	Short	4/18/07	44.93	-1	4.34	11515	276657	
	Long	6/13/07	46.74	1	-4.03	-11145	265512	
	Short	8/8/07	48.51	-1	3.79	10055	275567	
	Long	8/16/07	45.54	1	6.12	16871	292438	
	Short	8/28/07	47.6	-1	4.52	13228	305667	
	Long	9/4/07	48.92	1	-2.77	-8476	297190	
	Short	9/6/07	49.23	-1	0.63	1883	299073	
	Long	9/11/07	48.51	1	1.46	4374	303447	
	Short	9/12/07	48.84	-1	0.68	2064	305512	
	Long	9/18/07	49.09	1	-0.51	-1564	303948	
	Short	10/31/07	54.47	-1	10.96	33311	337259	
	Long	11/1/07	54.68	1	-0.39	-1300	335959	
	Short	12/11/07	52.61	-1	-3.79	-12718	323240	
<b>2008</b>	Long	12/18/07	50.24	1	4.50	14561	337802	22.8
	Short	1/7/08	48.41	-1	-3.64	-12304	325497	
	Long	1/14/08	47.69	1	1.49	4841	330338	
	Short	1/31/08	43.87	-1	-8.01	-26460	303878	
	Long	2/12/08	44.33	1	-1.05	-3186	300692	
	Short	2/15/08	43.77	-1	-1.26	-3798	296893	
	Long	3/27/08	44.44	1	-1.53	-4545	292349	
	Short	4/25/08	47.31	-1	6.46	18880	311229	
	Long	6/24/08	46.83	1	1.01	3158	314387	
	Short	7/15/08	44.01	-1	-6.02	-18932	295455	
	Long	8/4/08	44.87	1	-1.95	-5773	289681	
	Short	8/12/08	47.76	-1	6.44	18658	308339	
	Long	9/16/08	41.47	1	13.17	40608	348948	
	Cash	9/29/08	40.26	0	-2.92	-10181	338766	
	Short	11/5/08	33.49	-1	0.00	0	338766	
<b>2009</b>	Long	11/24/08	27.22	1	18.72	63424	402190	19.1
	Cash	1/14/09	29.17	0	7.16	28812	431002	
	Short	1/23/09	28.31	-1	0.00	0	431002	
	Long	2/18/09	29.41	1	-3.89	-16747	414256	
	Short	2/27/09	27.49	-1	-6.53	-27044	387211	
	Long	3/2/09	27.12	1	1.35	5212	392423	
	Cash	3/17/09	28.41	0	4.76	18666	411089	
	Long	3/17/09	28.41	1	0.00	0	411089	
	Cash	4/6/09	31.97	0	12.53	51513	462602	
	Long	4/7/09	31.9	1	0.00	0	462602	
	Cash	4/20/09	32.7	0	2.51	11601	474203	

	Long	4/24/09	33.35	1	0.00	0	474203	
	Cash	5/8/09	34.35	0	3.00	14219	488422	
	Long	5/19/09	34.14	1	0.00	0	488422	
	Cash	6/22/09	35.8	0	4.86	23749	512171	
	Short	7/2/09	36.09	-1	0.00	0	512171	
	Long	7/15/09	36.31	1	-0.61	-3122	509049	
	Cash	8/17/09	38.97	0	7.33	37292	546341	
	Short	8/19/09	38.59	-1	0.00	0	546341	
	Long	8/21/09	40.01	1	-3.68	-20104	526237	
	Short	9/4/09	39.58	-1	-1.07	-5656	520581	
	Long	9/9/09	40.76	1	-2.98	-15520	505061	
	Cash	10/2/09	40.71	0	-0.12	-620	504442	
	Short	10/9/09	42.15	-1	0.00	0	504442	
	Long	11/11/09	43.94	1	-4.25	-21422	483019	
	Cash	12/31/09	46.25	0	5.26	25393	508412	
<b>2010</b>	Long	12/31/09	46.25	1	0.00	0	508412	26.4
	Short	1/29/10	43.9	-1	-5.08	-25833	482580	
	Long	2/1/10	42.91	1	2.26	10883	493462	
	Short	2/5/10	42.75	-1	-0.37	-1840	491622	
	Long	2/8/10	42.92	1	-0.40	-1955	489667	
	Short	2/10/10	43.1	-1	0.42	2054	491721	
	Long	4/14/10	49.57	1	-15.01	-73815	417906	
	Short	5/4/10	49.31	-1	-0.52	-2192	415714	
	Long	5/26/10	43.67	1	11.44	47549	463262	
	Short	6/29/10	44.42	-1	1.72	7956	471219	
	Long	7/6/10	43.09	1	2.99	14109	485328	
	Short	7/9/10	44.18	-1	2.53	12277	497604	
	Long	9/1/10	44.1	1	0.18	901	498505	
	Cash	11/26/10	52.8	0	19.73	98345	596850	
<b>2011</b>	Long	12/20/10	54.59	1	0.00	0	596850	17.4
	Short	1/6/11	55.79	-1	2.20	13120	609970	
	Long	1/12/11	56.42	1	-1.13	-6888	603082	
	Short	1/25/11	56.18	-1	-0.43	-2565	600517	
	Long	2/7/11	57.49	1	-2.33	-14003	586514	
	Short	3/14/11	56.18	-1	-2.28	-13365	573149	
	Long	3/15/11	54.64	1	2.74	15711	588860	
	Short	3/16/11	55.03	-1	0.71	4203	593063	
	Long	3/17/11	55.01	1	0.04	216	593279	
	Short	5/12/11	58.56	-1	6.45	38286	631565	
	Long	6/17/11	54.45	1	7.02	44326	675892	
	Short	6/24/11	55.07	-1	1.14	7696	683588	
	Long	6/29/11	56.23	1	-2.11	-14399	669188	
	Cash	8/3/11	56.18	0	-0.09	-595	668593	
	Short	9/2/11	53.58	-1	0.00	0	668593	
	Long	10/7/11	54.41	1	-1.55	-10357	658236	

	Cash	11/23/11	54.11	0	-0.55	-3629	654607	
	Long	12/1/11	56.37	1	0.00	0	654607	
<b>2012</b>	Cash	12/30/11	55.86	0	-0.90	-5922	648685	8.7
	Long	1/3/12	56.91	1	0.00	0	648685	
	Cash	2/16/12	62.79	0	10.33	67023	715707	
	Short	2/29/12	64.74	-1	0.00	0	715707	
	Long	3/12/12	64.97	1	-0.36	-2543	713165	
	Short	5/7/12	64.31	-1	-1.02	-7245	705920	
	Long	5/10/12	64.61	1	-0.47	-3293	702627	
	Short	5/30/12	62.29	-1	-3.59	-25230	677397	
	Long	6/6/12	61.6	1	1.11	7504	684901	
	Short	6/12/12	62.09	-1	0.80	5448	690349	
	Long	6/29/12	63.37	1	-2.06	-14232	676117	
	Short	7/25/12	62.49	-1	-1.39	-9389	666728	
	Long	9/14/12	69.84	1	-11.76	-78420	588308	
	Short	9/25/12	68.67	-1	-1.68	-9856	578453	
	Long	10/1/12	68.9	1	-0.33	-1937	576515	
	Short	10/8/12	68.58	-1	-0.46	-2678	573838	
	Long	10/16/12	67.29	1	1.88	10794	584632	
	Short	10/19/12	67.21	-1	-0.12	-695	583937	
	Long	11/6/12	65.71	1	2.23	13032	596969	
	Short	11/7/12	65.04	-1	-1.02	-6087	590882	
	Long	11/16/12	62.08	1	4.55	26891	617773	
	Short	11/20/12	63.77	-1	2.72	16818	634591	
	Long	11/21/12	63.83	1	-0.09	-597	633994	
	Short	12/4/12	65.69	-1	2.91	18475	652468	
	Long	12/5/12	65.53	1	0.24	1589	654058	
	Short	12/13/12	65.71	-1	0.27	1797	655854	
	Long	12/18/12	65.85	1	-0.21	-1397	654457	
	Short	12/21/12	64.89	-1	-1.46	-9541	644916	
<b>2013</b>	Long	12/31/12	63.68	1	1.86	12026	656942	1.3
	Short	1/8/13	66.64	-1	4.65	30536	687478	
	Long	1/9/13	66.62	1	0.03	206	687684	
	Short	4/3/13	69.08	-1	3.69	25393	713077	
	Long	4/11/13	69.84	1	-1.10	-7845	705232	
	Short	4/17/13	68.84	-1	-1.43	-10098	695134	
	Long	4/23/13	69.2	1	-0.52	-3635	691499	
	Short	6/20/13	71.92	-1	3.93	27180	718680	
	Long	7/1/13	71.76	1	0.22	1599	720278	
	Short	8/6/13	76.92	-1	7.19	51793	772071	
	Long	8/26/13	76.72	1	0.26	2007	774078	
	Short	8/27/13	75.82	-1	-1.17	-9081	764998	
	Long	9/3/13	76.1	1	-0.37	-2825	762173	
	Short	10/2/13	79.13	-1	3.98	30347	792519	
	Long	10/10/13	77.8	1	1.68	13320	805840	

<b>2014</b>	Cash	12/31/13	87.54	0	12.52	100885	906725	38.0
	Long	1/9/14	87.62	1	0.00	0	906725	
	Short	1/31/14	85.54	-1	-2.37	-21525	885201	
	Long	2/6/14	84.94	1	0.70	6209	891410	
	Short	3/3/14	89.48	-1	5.34	47645	939055	
	Long	3/4/14	90.63	1	-1.29	-12069	926986	
	Short	3/13/14	90.9	-1	0.30	2762	929748	
	Long	3/18/14	89.55	1	1.49	13808	943556	
	Short	4/7/14	85.84	-1	-4.14	-39091	904465	
	Long	4/9/14	86.67	1	-0.97	-8745	895720	
	Short	7/31/14	96.2	-1	11.00	98491	994211	
	Long	8/4/13	94.9	1	1.35	13435	1007646	
	Cash	11/28/14	105.8	0	11.49	115736	1123382	
<b>2015</b>	Long	12/12/14	102.81	1	0.00	0	1123382	23.9
	Short	1/12/15	102.82	-1	0.01	109	1123491	
	Long	1/13/15	102.54	1	0.27	3059	1126551	
	Short	2/2/15	101.33	-1	-1.18	-13294	1113257	
	Long	2/3/15	102.35	1	-1.01	-11206	1102051	
	Short	3/4/15	108.51	-1	6.02	66328	1168378	
	Long	3/12/15	105.03	1	3.21	37471	1205849	
	Short	4/17/15	106.66	-1	1.55	18714	1224563	
	Long	4/23/15	108.28	1	-1.52	-18599	1205964	
	Short	4/30/15	108.73	-1	0.42	5012	1210976	
	Long	5/4/15	109.4	1	-0.62	-7462	1203514	
	Short	6/23/15	110.82	-1	1.30	15621	1219135	
	Long	7/8/15	107.2	1	3.27	39824	1258959	
	Short	7/17/15	112.84	-1	5.26	66236	1325195	
	Long	7/30/15	111.53	1	1.16	15385	1340580	
	Short	8/20/15	109.11	-1	-2.17	-29088	1311492	
	Long	8/28/15	105.08	1	3.69	48440	1359932	
	Short	9/2/15	102.88	-1	-2.09	-28472	1331460	
	Long	10/5/15	104.78	1	-1.85	-24590	1306870	
	Cash	11/12/15	112.68	0	7.54	98533	1405403	
	Long	11/16/15	109.73	1	0.00	0	1405403	
	Short	11/18/15	111.94	-1	2.01	28305	1433708	
<b>2016</b>	Long	12/4/15	112.85	1	-0.81	-11655	1422053	26.6
	Short	1/19/16	102.21	-1	-9.43	-134078	1287976	
	Long	1/22/16	102.88	1	-0.66	-8443	1279533	
	Short	2/3/16	102.31	-1	-0.55	-7089	1272444	
	Long	2/16/16	99.47	1	2.78	35321	1307765	
	Short	2/23/16	102.67	-1	3.22	42071	1349837	
	Cash	2/26/16	104.35	0	-1.64	-22088	1327749	
	Short	3/11/16	105.8	-1	0.00	0	1327749	
	Long	3/30/16	109.48	1	-3.48	-46183	1281567	
	Short	4/5/16	109.09	-1	-0.36	-4565	1277001	

	Long	5/10/16	106.26	1	2.59	33128	1310129	
	Short	5/18/16	105.29	-1	-0.91	-11960	1298170	
	Long	5/24/16	106.92	1	-1.55	-20097	1278073	
	Short	6/1/16	110.00	-1	2.88	36817	1314889	
	Long	6/21/16	107.30	1	2.45	32275	1347164	
	Short	6/27/16	103.60	-1	-3.45	-46454	1300710	
	Long	7/7/16	108.40	1	-4.63	-60265	1240446	
	Short	8/3/16	114.87	-1	5.97	74038	1314483	
	Long	9/1/16	116.48	1	-1.40	-18424	1296060	
	Short	9/9/16	116.23	-1	-0.21	-2782	1293278	
	Long	10/10/16	119.06	1	-2.43	-31489	1261789	
	Short	10/14/16	117.58	-1	-1.24	-15685	1246104	
	Long	10/19/16	117.77	1	-0.16	-2014	1244090	
	Short	11/9/16	115.71	-1	-1.75	-21761	1222329	
<b>2017</b>	Long	12/12/16	118.97	1	-2.82	-34438	1187891	-16.5
	Short	3/8/17	130.57	-1	9.75	115824	1303715	
	Long	3/16/17	132.33	1	-1.35	-17573	1286142	
	Short	3/22/17	130.54	-1	-1.35	-17397	1268744	
	Long	3/28/17	130.81	1	-0.21	-2624	1266120	
	Short	5/18/17	136.06	-1	4.01	50815	1316935	
	Long	5/25/17	140.32	1	-3.13	-41233	1275702	
	Short	6/28/17	138.54	-1	-1.27	-16183	1259520	
	Long	7/6/17	136.47	1	1.49	18819	1278339	
	Short	7/28/17	143.14	-1	4.89	62479	1340818	
	Long	8/30/17	143.11	1	0.02	281	1341099	
	Short	11/8/17	153.81	-1	7.48	100271	1441370	
	Long	11/17/17	154.58	1	-0.50	-7216	1434154	
	Short	11/27/17	156.20	-1	1.05	15030	1449184	
<b>2018</b>	Cash	12/29/17	156.90	0	-0.45	-6494	1442690	20.4