

Calculation of CAGR: http://www.moneychimp.com/calculator/discount_rate_calculator.htm

Year	Signal	Signal and Trade Date	DIA		Percentage Gain / Loss	Dollars Gain / Loss	Compounder Returns	Yearly Return	CAGR
			Opening Price \$/sh						
2000	Short	1/21/00	114.00	-1			100000		
	Cash	3/3/00	103.50	0	9.21	9211	109211		
	Long	3/10/00	99.50	1	0.00	0	109211		
	Short	4/14/00	107.50	-1	8.04	8781	117991		
	Long	5/15/00	107.00	1	0.47	549	118540		
	Short	5/19/00	106.00	-1	-0.93	-1108	117432		
	Long	6/1/00	106.25	1	-0.24	-277	117155		
	Short	6/15/00	107.00	-1	0.71	827	117982		
	Long	7/3/00	105.00	1	1.87	2205	120188		
	Short	7/26/00	106.25	-1	1.19	1431	121618		
	Long	8/3/00	106.00	1	0.24	286	121904		
	Short	9/7/00	112.50	-1	6.13	7475	129380		
	Long	10/23/00	102.50	1	8.89	11500	140880		
	Short	11/16/00	106.50	-1	3.90	5498	146378		
	Long	12/5/00	107.00	1	-0.47	-687	145691		
	Short	12/8/00	104.50	-1	-2.34	-3404	142287		
	Long	12/11/00	107.00	1	-2.39	-3404	138883		
Short	12/15/00	105.50	-1	-1.40	-1947	136936			
2001	Long	12/22/00	105.00	1	0.47	649	137585	37.6	
	Short	1/9/01	107.00	-1	1.90	2621	140205		
	Long	1/25/01	107.25	1	-0.23	-328	139878		
	Short	2/14/01	109.00	-1	1.63	2282	142160		
	Long	3/7/01	107.38	1	1.49	2113	144273		
	Short	3/12/01	105.00	-1	-2.22	-3198	141075		
	Long	3/27/01	97.50	1	7.14	10077	151152		
	Short	4/3/01	97.00	-1	-0.51	-775	150377		
	Long	4/5/01	98.00	1	-1.03	-1550	148827		
	Cash	5/14/01	108.50	0	10.71	15946	164772		
	Short	5/25/01	110.50	-1	0.00	0	164772		
	Long	7/12/01	105.00	1	4.98	8201	172974		
	Short	8/29/01	101.50	-1	-3.33	-5766	167208		
	Long	10/2/01	88.50	1	12.81	21416	188624		
	Cash	10/30/01	92.00	0	3.95	7460	196084		
	Short	11/8/01	96.25	-1	0.00	0	196084		
	Long	11/14/01	97.80	1	-1.61	-3158	192926		
2002	Short	11/28/02	97.19	-1	-0.62	-1203	191723	39.3	
	Long	3/1/02	101.75	1	-4.69	-8995	182727		
	Short	3/20/02	104.94	-1	3.14	5729	188456		
	Long	4/8/02	102.70	1	2.13	4023	192479		
	Short	4/11/02	102.80	-1	0.10	187	192666		

	Long	5/8/02	100.20	1	2.53	4873	197539	
	Cash	5/9/02	101.04	0	0.84	1656	199195	
	Long	5/13/02	101.24	1	0.00	0	199195	
	Short	6/6/02	97.92	-1	-3.28	-6532	192663	
	Cash	6/14/02	93.87	0	4.14	7969	200631	
	Long	7/3/02	90.12	1	0.00	0	200631	
	Cash	7/8/02	93.06	0	3.26	6545	207176	
	Long	7/9/02	92.90	1	0.00	0	207176	
	Cash	7/31/02	86.40	0	-7.00	-14496	192681	
	Long	8/6/02	82.30	1	0.00	0	192681	
	Short	8/13/02	86.36	-1	4.93	9505	202186	
	Cash	8/14/02	87.47	0	-1.29	-2599	199587	
	Long	8/29/02	87.45	1	0.00	0	199587	
	Short	9/3/02	85.26	-1	-2.50	-4998	194589	
	Cash	9/25/02	77.78	0	8.77	17072	211661	
	Long	10/1/02	78.70	1	0.00	0	211661	
	Short	10/2/02	78.24	-1	-0.58	-1237	210424	
	Long	10/10/02	74.45	1	4.84	10193	220617	
	Cash	10/16/02	81.68	0	9.71	21425	242041	
	Long	10/23/02	84.45	1	0.00	0	242041	
	Short	10/29/02	83.80	-1	-0.77	-1863	240178	
	Long	11/4/02	86.45	1	-3.16	-7595	232583	
	Short	11/13/02	83.85	-1	-3.01	-6995	225588	
	Long	11/21/02	87.66	1	-4.54	-10250	215338	
	Short	11/25/02	88.27	-1	0.70	1498	216836	
	Long	12/10/02	85.28	1	3.39	7345	224181	
2003	Short	12/19/02	84.90	-1	-0.45	-999	223182	16.4
	Long	1/6/03	86.50	1	-1.88	-4206	218976	
	Short	1/15/03	87.62	-1	1.29	2835	221812	
	Long	2/14/03	78.22	1	10.73	23796	245608	
	Short	3/3/03	79.11	-1	1.14	2795	248402	
	Long	3/14/03	78.22	1	1.13	2795	251197	
	Cash	3/24/03	83.48	0	6.72	16892	268089	
	Short	4/1/03	80.65	-1	0.00	0	268089	
	Long	4/2/03	82.75	1	-2.60	-6981	261108	
	Short	4/8/03	83.23	-1	0.58	1515	262623	
	Cash	4/22/03	83.98	0	-0.90	-2367	260256	
	Long	4/25/03	83.21	1	0.00	0	260256	
	Short	5/1/03	84.77	-1	1.87	4879	265136	
	Cash	5/6/03	85.80	0	-1.22	-3222	261914	
	Short	5/14/03	87.44	-1	0.00	0	261914	
	Long	5/28/03	88.08	1	-0.73	-1917	259997	
	Cash	6/6/03	91.91	0	4.35	11306	271303	
	Short	6/17/03	93.78	-1	0.00	0	271303	
	Long	6/25/03	91.22	1	2.73	7406	278709	
	Short	7/17/03	91.05	-1	-0.19	-519	278189	
	Long	7/31/03	92.60	1	-1.70	-4736	273453	

	Short	8/4/03	91.70	-1	-0.97	-2658	270796	
	Cash	8/19/03	93.96	0	-2.46	-6674	264122	
	Short	8/25/03	93.62	-1	0.00	0	264122	
	Long	9/2/03	94.70	1	-1.15	-3047	261075	
	Short	9/24/03	95.85	-1	1.21	3170	264245	
	Cash	10/9/03	97.38	0	-1.60	-4218	260027	
	Short	10/20/03	97.60	-1	0.00	0	260027	
	Long	11/24/03	97.04	1	0.57	1492	261519	
	Cash	12/3/03	98.95	0	1.97	5147	266667	
	Short	12/10/03	99.74	-1	0.00	0	266667	
2004	Long	12/29/03	103.70	1	-3.97	-10588	256079	14.7
	Short	1/6/04	105.30	-1	1.54	3951	260030	
	Long	2/2/04	105.32	1	-0.02	-49	259981	
	Short	2/23/04	106.18	-1	0.82	2123	262104	
	Long	2/26/04	105.58	1	0.57	1481	263585	
	Short	3/22/04	101.20	-1	-4.15	-10935	252650	
	Long	3/24/04	100.15	1	1.04	2621	255271	
	Cash	4/6/04	105.54	0	5.38	13739	269010	
	Long	4/22/04	104.80	1	0.00	0	269010	
	Short	5/17/04	100.45	-1	-4.15	-11166	257844	
	Long	5/19/04	99.97	1	0.48	1232	259076	
	Short	6/25/04	104.40	-1	4.43	11481	270556	
	Long	7/14/04	102.50	1	1.82	4924	275480	
	Cash	8/27/04	102.24	0	-0.25	-699	274782	
	Long	9/10/04	103.15	1	0.00	0	274782	
	Short	9/15/04	102.90	-1	-0.24	-666	274116	
	Long	10/4/04	102.65	1	0.24	666	274782	
	Short	10/8/04	101.15	-1	-1.46	-4015	270766	
	Long	10/15/04	99.35	1	1.78	4818	275585	
	Short	10/19/04	99.55	-1	0.20	555	276139	
	Long	11/2/04	100.53	1	-0.98	-2718	273421	
	Short	11/23/04	105.00	-1	4.45	12157	285578	
	Long	12/2/04	105.45	1	-0.43	-1224	284355	
	Short	12/7/04	105.35	-1	-0.09	-270	284085	
	Long	12/14/04	106.24	1	-0.84	-2400	281685	
2005	Cash	12/31/04	107.90	0	1.56	4401	286086	11.7
	Long	1/5/05	106.32	1	0.00	0	286086	
	Short	1/11/05	105.97	-1	-0.33	-942	285145	
	Long	1/18/05	105.20	1	0.73	2072	287216	
	Short	2/9/05	107.05	-1	1.76	5051	292267	
	Long	3/2/05	107.92	1	-0.81	-2375	289892	
	Short	3/8/05	109.40	-1	1.37	3976	293868	
	Long	3/10/05	108.20	1	1.10	3223	297091	
	Short	3/16/05	107.00	-1	-1.11	-3295	293796	
	Long	3/22/05	105.70	1	1.21	3569	297366	
	Short	6/15/05	105.85	-1	0.14	422	297788	
	Long	6/28/05	103.35	1	2.36	7033	304821	

	Cash	7/29/05	106.87	0	3.41	10382	315203	
	Long	8/9/05	106.00	1	0.00	0	315203	
	Short	9/28/05	104.80	-1	-1.13	-3568	311634	
	Long	10/6/05	102.70	1	2.00	6245	317879	
	Cash	10/12/05	103.00	0	0.29	929	318807	
	Long	10/14/05	102.20	1	0.00	0	318807	
	Short	10/21/05	102.90	-1	0.68	2184	320991	
	Long	10/31/05	104.27	1	-1.33	-4274	316717	
	Cash	12/5/05	108.60	0	4.15	13152	329870	
	Long	12/8/05	107.60	1	0.00	0	329870	
2006	Short	12/30/05	107.25	-1	-0.33	-1073	328797	14.9
	Long	1/4/06	108.45	1	-1.12	-3679	325118	
	Short	1/13/06	109.72	-1	1.17	3807	328925	
	Long	1/19/06	108.75	1	0.88	2908	331833	
	Short	2/28/06	110.67	-1	1.77	5859	337692	
	Long	3/8/06	109.61	1	0.96	3234	340926	
	Short	3/21/06	113.05	-1	3.14	10700	351626	
	Long	4/3/06	111.65	1	1.24	4354	355980	
	Short	5/5/06	115.30	-1	3.27	11638	367618	
	Long	7/20/06	110.00	1	4.60	16898	384516	
	Short	9/6/06	114.30	-1	3.91	15031	399547	
	Long	10/5/06	118.30	1	-3.50	-13982	385565	
	Short	10/17/06	119.55	-1	1.06	4074	389639	
	Long	11/14/06	121.20	1	-1.38	-5378	384261	
2007	Short	12/22/06	123.65	-1	2.02	7768	392029	19.2
	Long	2/14/07	127.48	1	-3.10	-12143	379886	
	Short	3/13/07	122.95	-1	-3.55	-13499	366387	
	Long	3/19/07	121.95	1	0.81	2980	369366	
	Short	4/18/07	128.04	-1	4.99	18446	387812	
	Long	6/13/07	133.85	1	-4.54	-17598	370215	
	Short	8/8/07	136.95	-1	2.32	8574	378789	
	Long	8/16/07	127.00	1	7.27	27521	406309	
	Short	8/28/07	132.40	-1	4.25	17276	423586	
	Long	9/4/07	133.15	1	-0.57	-2399	421186	
	Short	9/6/07	133.45	-1	0.23	949	422135	
	Long	9/11/07	131.95	1	1.12	4745	426880	
	Short	9/12/07	133.50	-1	1.17	5015	431894	
	Long	9/18/07	135.50	1	-1.50	-6470	425424	
	Short	10/31/07	138.35	-1	2.10	8948	434372	
	Long	10/31/07	138.10	1	0.18	785	435157	
	Short	12/11/07	137.81	-1	-0.21	-914	434243	
2008	Long	12/18/07	131.90	1	4.29	18623	452866	15.5
	Short	1/7/08	128.60	-1	-2.50	-11330	441536	
	Long	1/14/08	127.10	1	1.17	5150	446686	
	Short	1/31/08	125.80	-1	-1.02	-4569	442117	
	Long	2/12/08	123.10	1	2.15	9489	451606	
	Short	2/15/08	123.40	-1	0.24	1101	452707	

	Long	3/27/08	123.40	1	0.00	0	452707	
	Short	4/25/08	128.70	-1	4.29	19444	472150	
	Long	6/24/08	117.40	1	8.78	41455	513605	
	Short	7/15/08	109.50	-1	-6.73	-34561	479044	
	Long	8/4/08	113.00	1	-3.20	-15312	463732	
	Short	8/12/08	117.20	-1	3.72	17236	480968	
	Long	9/16/08	108.20	1	7.68	36934	517903	
	Cash	9/29/08	106.50	0	-1.57	-8137	509766	
	Short	11/5/08	95.00	-1	0.00	0	509766	
2009	Long	11/24/08	81.12	1	14.61	74479	584245	29.0
	Cash	1/14/09	82.81	0	2.08	12172	596417	
	Short	1/23/09	80.40	-1	0.00	0	596417	
	Long	2/18/09	75.55	1	6.03	35978	632395	
	Short	2/27/09	71.52	-1	-5.33	-33733	598662	
	Long	3/2/09	68.15	1	4.71	28209	626870	
	Cash	3/17/09	72.35	0	6.16	38633	665504	
	Long	3/17/09	73.60	1	0.00	0	665504	
	Cash	4/6/09	79.60	0	8.15	54253	719757	
	Long	4/7/09	78.02	1	0.00	0	719757	
	Cash	4/20/09	79.60	0	2.03	14576	734333	
	Long	4/24/09	80.30	1	0.00	0	734333	
	Cash	5/8/09	84.85	0	5.67	41609	775942	
	Long	5/19/09	85.20	1	0.00	0	775942	
	Cash	6/22/09	84.20	0	-1.17	-9107	766834	
	Short	7/2/09	83.22	-1	0.00	0	766834	
	Long	7/15/09	85.10	1	-2.26	-17323	749511	
	Cash	8/17/09	91.85	0	7.93	59450	808961	
	Short	8/19/09	93.00	-1	0.00	0	808961	
	Long	8/21/09	94.95	1	-2.10	-16962	791999	
	Short	9/4/09	94.45	-1	-0.53	-4171	787828	
	Long	9/9/09	95.40	1	-1.01	-7924	779904	
	Cash	10/2/09	95.10	0	-0.31	-2453	777452	
	Short	10/9/09	98.28	-1	0.00	0	777452	
	Long	11/11/09	103.00	1	-4.80	-37338	740114	
	Cash	12/31/09	105.25	0	2.18	16168	756281	
2010	Long	12/31/09	105.25	1	0.00	0	756281	29.4
	Short	1/29/10	100.90	-1	-4.13	-31257	725024	
	Long	2/1/10	101.25	1	-0.35	-2515	722509	
	Short	2/5/10	99.50	-1	-1.73	-12488	710021	
	Long	2/8/10	99.70	1	-0.20	-1427	708594	
	Short	2/10/10	100.80	-1	1.10	7818	716412	
	Long	4/14/10	110.50	1	-9.62	-68940	647472	
	Short	5/4/10	110.90	-1	0.36	2344	649815	
	Long	5/26/10	101.00	1	8.93	58009	707824	
	Short	6/29/10	100.30	-1	-0.69	-4906	702919	
	Long	7/6/10	97.85	1	2.44	17170	720089	
	Short	7/9/10	102.00	-1	4.24	30540	750629	

	Long	9/1/10	101.55	1	0.44	3312	753940	
	Cash	11/26/10	111.30	0	9.60	72387	826328	
2011	Long	12/20/10	114.45	1	0.00	0	826328	9.3
	Short	1/6/11	117.10	-1	2.32	19133	845461	
	Long	1/12/11	117.10	1	0.00	0	845461	
	Short	1/25/11	119.17	-1	1.77	14945	860406	
	Long	2/7/11	120.90	1	-1.45	-12491	847915	
	Short	3/14/11	119.80	-1	-0.91	-7715	840201	
	Long	3/15/11	117.00	1	2.34	19637	859838	
	Short	3/15/11	118.30	-1	1.11	9554	869392	
	Long	3/16/11	116.10	1	1.86	16168	885560	
	Short	5/12/11	125.95	-1	8.48	75131	960691	
	Long	6/17/11	120.20	1	4.57	43858	1004550	
	Short	6/24/11	119.42	-1	-0.65	-6519	998031	
	Long	6/29/11	121.70	1	-1.91	-19055	978976	
	Cash	8/3/11	118.60	0	-2.55	-24937	954039	
	Short	9/2/11	112.70	-1	0.00	0	954039	
	Long	10/7/11	111.60	1	0.98	9312	963351	
	Cash	11/23/11	113.35	0	1.57	15106	978457	
	Long	12/1/11	120.25	1	0.00	0	978457	
	Cash	12/30/11	122.45	0	1.83	17901	996359	
2012	Long	12/30/11	122.48	1	0.00	0	996359	20.6
	Cash	2/16/12	128.45	0	4.87	48565	1044924	
	Short	2/29/12	129.75	-1	0.00	0	1044924	
	Long	3/12/12	129.50	1	0.19	2013	1046937	
	Short	5/7/12	129.58	-1	0.06	647	1047584	
	Long	5/10/12	128.80	1	0.60	6306	1053890	
	Short	5/30/12	124.15	-1	-3.61	-38048	1015842	
	Long	6/6/12	122.02	1	1.72	17428	1033270	
	Short	6/12/12	124.25	-1	1.83	18884	1052154	
	Long	6/29/12	127.60	1	-2.70	-28368	1023786	
	Short	7/25/12	126.55	-1	-0.82	-8425	1015361	
	Long	9/14/12	136.00	1	-7.47	-75821	939540	
	Short	9/25/12	134.75	-1	-0.92	-8635	930905	
	Long	10/1/12	135.15	1	-0.30	-2763	928141	
	Short	10/8/12	135.75	-1	0.44	4120	932262	
	Long	10/16/12	134.65	1	0.81	7554	939816	
	Short	10/19/12	134.25	-1	-0.30	-2792	937024	
	Long	11/6/12	131.22	1	2.26	21148	958173	
	Short	11/7/12	129.80	-1	-1.08	-10369	947804	
	Long	11/16/12	125.30	1	3.47	32859	980663	
	Short	11/20/12	127.50	-1	1.76	17218	997881	
	Long	11/21/12	127.60	1	-0.08	-783	997099	
	Short	12/4/12	129.85	-1	1.76	17582	1014681	
	Long	12/5/12	130.00	1	-0.12	-1172	1013509	
	Short	12/13/12	132.50	-1	1.92	19491	1032999	
	Long	12/18/12	132.50	1	0.00	0	1032999	

	Short	12/21/12	131.90	-1	-0.45	-4678	1028321	
2013	Long	12/31/12	129.35	1	1.93	19880	1048202	5.2
	Short	1/8/13	133.00	-1	2.82	29578	1077780	
	Long	1/9/13	133.50	1	-0.38	-4052	1073728	
	Short	4/3/13	145.80	-1	9.21	98928	1172656	
	Long	4/11/13	147.80	1	-1.37	-16086	1156570	
	Short	4/17/13	146.50	-1	-0.88	-10173	1146397	
	Long	4/23/13	146.20	1	0.20	2348	1148745	
	Short	6/20/13	149.60	-1	2.33	26715	1175460	
	Long	7/1/13	149.40	1	0.13	1571	1177031	
	Short	8/6/13	155.00	-1	3.75	44119	1221150	
	Long	8/26/13	150.10	1	3.16	38604	1259754	
	Short	8/27/13	148.50	-1	-1.07	-13428	1246326	
	Long	9/3/13	149.00	1	-0.34	-4196	1242130	
	Short	10/2/13	150.90	-1	1.28	15839	1257969	
	Long	10/10/13	149.45	1	0.96	12088	1270057	
2014	Cash	12/31/13	165.00	0	10.40	132147	1402204	33.8
	Long	1/9/14	164.00	1	0.00	0	1402204	
	Short	1/31/14	157.70	-1	-3.84	-53865	1348339	
	Long	2/6/14	154.80	1	1.84	24795	1373134	
	Short	3/3/14	161.80	-1	4.52	62093	1435226	
	Long	3/4/14	163.55	1	-1.08	-15523	1419703	
	Short	3/13/14	162.85	-1	-0.43	-6076	1413627	
	Long	3/18/14	162.50	1	0.21	3038	1416665	
	Short	4/7/14	163.50	-1	0.62	8718	1425383	
	Long	4/9/14	162.75	1	0.46	6538	1431921	
	Short	7/31/14	166.30	-1	2.18	31234	1463155	
	Long	8/4/14	164.40	1	1.14	16717	1479872	
	Cash	11/28/14	178.35	0	8.49	125573	1605445	
2015	Long	12/12/14	174.00	1	0.00	0	1605445	14.5
	Short	1/12/15	176.25	-1	1.29	20760	1626205	
	Long	1/13/15	178.45	1	-1.25	-20299	1605906	
	Short	2/2/15	172.00	-1	-3.61	-58045	1547862	
	Long	2/3/15	173.70	1	-0.99	-15299	1532563	
	Short	3/4/15	181.30	-1	4.38	67055	1599618	
	Long	3/12/15	177.40	1	2.15	34410	1634028	
	Short	4/17/15	179.30	-1	1.07	17501	1651529	
	Long	4/23/15	179.30	1	0.00	0	1651529	
	Short	4/30/15	179.70	-1	0.22	3684	1655213	
	Long	5/4/15	180.30	1	-0.33	-5527	1649687	
	Short	6/23/15	181.30	-1	0.55	9150	1658836	
	Long	7/7/15	177.30	1	2.21	36599	1695435	
	Short	7/17/15	180.20	-1	1.64	27731	1723166	
	Long	7/30/15	176.40	1	2.11	36338	1759504	
	Short	8/19/15	173.50	-1	-1.64	-28926	1730578	
	Long	8/27/15	165.70	1	4.50	77801	1808379	
	Short	9/2/15	162.13	-1	-2.15	-38961	1769418	

	Long	10/5/15	165.90	1	-2.33	-41144	1728273		
	Cash	11/12/15	176.00	0	6.09	105217	1833491		
	Long	11/16/15	173.20	1	0.00	0	1833491		
	Short	11/18/15	176.15	-1	1.70	31229	1864719		
2016	Long	12/4/15	175.70	1	0.26	4764	1869483	16.4	
	Short	1/15/16	158.60	-1	-9.73	-181947	1687536		
	Long	1/22/16	160.00	1	-0.88	-14896	1672639		
	Short	2/2/16	161.30	-1	0.81	13590	1686230		
	Long	2/16/16	161.50	1	-0.12	-2091	1684139		
	Short	2/23/16	165.00	-1	2.17	36498	1720637		
	Long	2/26/16	166.90	1	-1.15	-19813	1700824		
	Short	3/11/16	171.80	-1	2.94	49934	1750758		
	Long	3/29/16	176.00	1	-2.44	-42801	1707957		
	Short	4/5/16	176.20	-1	0.11	1941	1709898		
	Long	5/10/16	177.90	1	-0.96	-16497	1693401		
	Short	5/18/16	176.15	-1	-0.98	-16658	1676743		
	Long	5/24/16	175.76	1	0.22	3712	1680455		
	Short	6/1/16	176.85	-1	0.62	10422	1690877		
	Long	6/21/16	177.90	1	-0.59	-10039	1680838		
	Short	6/24/16	176.00	-1	-1.07	-17952	1662886		
	Long	7/7/16	179.30	1	-1.88	-31179	1631707		
	Short	8/2/16	182.90	-1	2.01	32762	1664468		
	Long	9/1/16	183.73	1	-0.45	-7553	1656915		
	Short	9/9/16	183.57	-1	-0.09	-1443	1655472		
	Long	10/10/16	183.20	1	0.20	3337	1658809		
	Short	10/14/16	182.00	-1	-0.66	-10866	1647943		
	Long	10/19/16	181.85	1	0.08	1358	1649301		
	Short	11/9/16	181.93	-1	0.04	726	1650027		
2017	Long	12/12/16	197.84	1	-8.75	-144297	1505730	-19.5	17.3
	Short	3/8/17	209.40	-1	5.84	87981	1593712		

SPY									
Year	Signal	Signal and Trade Date	Opening Price \$/sh	Percentage Gain / Loss	Dollars Gain / Loss	Compounded Returns	Yearly Return	CAGR	
2000	Short	1/24/00	143.75	-1		100000			
	Long	2/4/00	141.00	1	1.91	1913	101913		
	Short	2/11/00	141.00	-1	0.00	0	101913		
	Long	3/1/00	136.50	1	3.19	3253	105166		
	Cash	3/30/00	149.00	0	9.16	9631	114796		
	Short	4/12/00	148.00	-1	0.00	0	114796		
	Long	5/15/00	144.00	1	2.70	3103	117899		
	Short	5/19/00	141.00	-1	-2.08	-2456	115443		
	Long	5/30/00	141.00	1	0.00	0	115443		
	Short	6/23/00	145.00	-1	2.84	3275	118717		
	Long	7/7/00	147.25	1	-1.55	-1842	116875		
	Short	7/21/00	148.00	-1	0.51	595	117471		
	Long	8/3/00	144.25	1	2.53	2976	120447		
	Short	9/6/00	150.00	-1	3.99	4801	125248		
	Long	10/19/00	138.00	1	8.00	10020	135268		
	Short	11/10/00	138.00	-1	0.00	0	135268		
	Long	12/5/00	136.25	1	1.27	1715	136983		
	2001	Cash	12/19/00	131.00	0	-3.85	-5278	131705	31.7
		Long	1/11/01	132.00	1	0.00	0	131705	
Short		2/8/01	133.75	-1	1.33	1746	133451		
Long		3/7/01	127.00	1	5.05	6735	140186		
Short		3/12/01	121.50	-1	-4.33	-6071	134115		
Long		3/27/01	116.00	1	4.53	6071	140186		
Short		5/11/01	125.00	-1	7.76	10877	151063		
Long		5/21/01	130.25	1	-4.20	-6345	144718		
Short		5/29/01	127.50	-1	-2.11	-3055	141663		
Long		7/26/01	120.00	1	5.88	8333	149996		
Short		8/14/01	119.00	-1	-0.83	-1250	148746		
Long		10/1/01	103.90	1	12.69	18874	167620		
Cash		10/30/01	107.10	0	3.08	5163	172783		
Short		11/8/01	112.60	-1	0.00	0	172783		
Long		11/14/01	114.55	1	-1.73	-2992	169790		
2002	Short	11/28/02	113.18	-1	-1.20	-2031	167760	27.4	
	Long	3/1/02	111.60	1	1.40	2342	170102		
	Short	3/20/02	115.24	-1	3.26	5548	175650		
	Long	4/8/02	112.93	1	2.00	3521	179171		
	Short	4/11/02	111.57	-1	-1.20	-2158	177013		
	Long	5/8/02	107.35	1	3.78	6695	183708		
	Short	5/9/02	108.55	-1	1.12	2054	185762		
Long	5/14/02	109.90	1	-1.24	-2310	183452			

Short	6/6/02	105.35	-1	-4.14	-7595	175857	
Cash	6/14/02	100.14	0	4.95	8697	184553	
Long	7/3/02	94.70	1	0.00	0	184553	
Cash	7/8/02	98.24	0	3.74	6899	191452	
Long	7/9/02	97.66	1	0.00	0	191452	
Cash	7/31/02	90.30	0	-7.54	-14429	177024	
Long	8/6/02	85.85	1	0.00	0	177024	
Short	8/13/02	90.61	-1	5.54	9815	186839	
Cash	8/14/02	92.22	0	-1.78	-3320	183519	
Long	8/29/02	92.80	1	0.00	0	183519	
Short	9/3/02	90.25	-1	-2.75	-5043	178476	
Cash	9/25/02	83.25	0	7.76	13843	192319	
Long	10/1/02	84.22	1	0.00	0	192319	
Short	10/2/02	83.60	-1	-0.74	-1416	190903	
Long	10/10/02	79.66	1	4.71	8997	199901	
Cash	10/16/02	87.46	0	9.79	19573	219474	
Long	10/23/02	89.33	1	0.00	0	219474	
Short	10/29/02	89.11	-1	-0.25	-541	218934	
Long	11/4/02	91.72	1	-2.93	-6412	212521	
Short	11/13/02	88.27	-1	-3.76	-7994	204527	
Long	11/21/02	93.31	1	-5.71	-11678	192849	
Short	11/25/02	94.21	-1	0.96	1860	194709	
Long	12/10/02	90.23	1	4.22	8226	202935	
2003 Short	12/19/02	90.05	-1	-0.20	-405	202530	20.7
Long	1/6/03	91.65	1	-1.78	-3599	198932	
Short	1/15/03	92.45	-1	0.87	1736	200668	
Long	2/14/03	82.65	1	10.60	21271	221940	
Short	3/3/03	84.65	-1	2.42	5371	227310	
Long	3/14/03	83.51	1	1.35	3061	230371	
Cash	3/24/03	87.98	0	5.35	12331	242702	
Short	4/1/03	85.95	-1	0.00	0	242702	
Long	4/2/03	88.12	1	-2.52	-6128	236575	
Short	4/8/03	88.34	-1	0.25	591	237165	
Cash	4/22/03	90.43	0	-2.37	-5611	231554	
Long	4/25/03	90.28	1	0.00	0	231554	
Short	5/1/03	91.93	-1	1.83	4232	235786	
Cash	5/6/03	93.48	0	-1.69	-3976	231811	
Short	5/14/03	95.13	-1	0.00	0	231811	
Long	5/28/03	95.67	1	-0.57	-1316	230495	
Cash	6/6/03	100.48	0	5.03	11589	242084	
Short	6/17/03	102.00	-1	0.00	0	242084	
Long	6/25/03	98.70	1	3.24	7832	249916	
Short	7/17/03	99.04	-1	0.34	861	250777	
Long	7/31/03	99.51	1	-0.47	-1190	249587	
Short	8/4/03	98.40	-1	-1.12	-2784	246803	
Cash	8/19/03	100.25	0	-1.88	-4640	242162	
Short	8/25/03	99.85	-1	0.00	0	242162	

	Long	9/2/03	101.95	1	-2.10	-5093	237069	
	Short	9/24/03	103.05	-1	1.08	2558	239627	
	Cash	10/9/03	104.68	0	-1.58	-3790	235837	
	Short	10/20/03	104.44	-1	0.00	0	235837	
	Long	11/24/03	104.99	1	-0.53	-1242	234595	
	Cash	12/3/03	107.16	0	2.07	4849	239444	
	Short	12/17/03	108.00	-1	0.00	0	239444	
2004	Long	12/29/03	110.20	1	-2.04	-4878	234566	15.8
	Short	1/6/04	112.21	-1	1.82	4278	238845	
	Long	2/2/04	114.12	1	-1.70	-4066	234779	
	Short	2/23/04	114.84	-1	0.63	1481	236260	
	Long	2/26/04	114.55	1	0.25	597	236857	
	Short	3/22/04	110.40	-1	-3.62	-8581	228276	
	Long	3/24/04	108.90	1	1.36	3102	231377	
	Cash	4/6/04	115.03	0	5.63	13024	244402	
	Long	4/22/04	114.40	1	0.00	0	244402	
	Short	5/17/04	110.04	-1	-3.81	-9315	235087	
	Long	5/19/04	109.65	1	0.35	833	235920	
	Short	6/25/04	114.20	-1	4.15	9790	245710	
	Long	7/14/04	111.82	1	2.08	5121	250831	
	Cash	8/27/04	111.60	0	-0.20	-493	250337	
	Long	9/10/04	112.20	1	0.00	0	250337	
	Short	9/15/04	112.94	-1	0.66	1651	251988	
	Long	10/4/04	114.00	1	-0.94	-2365	249623	
	Short	10/8/04	113.10	-1	-0.79	-1971	247653	
	Long	10/15/04	110.89	1	1.95	4839	252492	
	Short	10/19/04	111.30	-1	0.37	934	253425	
	Long	11/2/04	112.03	1	-0.66	-1662	251763	
	Short	11/23/04	118.09	-1	5.41	13619	265382	
	Long	12/2/04	119.12	1	-0.87	-2315	263067	
	Short	12/7/04	119.22	-1	0.08	221	263288	
	Long	12/14/04	120.30	1	-0.91	-2385	260903	
2005	Cash	12/31/04	121.33	0	0.86	2234	263137	12.2
	Long	1/5/05	118.88	1	0.00	0	263137	
	Short	1/11/05	118.80	-1	-0.07	-177	262959	
	Long	1/18/05	118.20	1	0.51	1328	264288	
	Short	2/9/05	119.92	-1	1.46	3846	268133	
	Long	3/2/05	120.90	1	-0.82	-2191	265942	
	Short	3/8/05	122.70	-1	1.49	3959	269902	
	Long	3/10/05	121.00	1	1.39	3739	273641	
	Short	3/16/05	119.75	-1	-1.03	-2827	270814	
	Long	3/22/05	118.60	1	0.96	2601	273415	
	Short	6/15/05	121.10	-1	2.11	5763	279178	
	Long	6/28/05	119.50	1	1.32	3689	282867	
	Cash	7/29/05	124.25	0	3.97	11244	294110	
	Long	8/9/05	123.15	1	0.00	0	294110	
	Short	9/28/05	121.90	-1	-1.02	-2985	291125	

	Long	10/6/05	119.02	1	2.36	6878	298003	
	Cash	10/12/05	119.00	0	-0.02	-50	297953	
	Long	10/14/05	117.75	1	0.00	0	297953	
	Short	10/21/05	118.38	-1	0.54	1594	299547	
	Long	10/31/05	120.45	1	-1.75	-5238	294309	
	Cash	12/5/05	126.62	0	5.12	15076	309385	
	Long	12/8/05	125.68	1	0.00	0	309385	
2006	Short	12/30/05	124.75	-1	-0.74	-2289	307096	16.7
	Long	1/4/06	126.80	1	-1.64	-5046	302049	
	Short	1/13/06	128.78	-1	1.56	4717	306766	
	Long	1/19/06	128.10	1	0.53	1620	308386	
	Short	2/28/06	129.20	-1	0.86	2648	311034	
	Long	3/8/06	127.62	1	1.22	3804	314838	
	Short	3/21/06	130.72	-1	2.43	7648	322485	
	Long	4/3/06	130.10	1	0.47	1530	324015	
	Short	5/5/06	132.20	-1	1.61	5230	329245	
	Long	7/20/06	125.85	1	4.80	15815	345060	
	Short	9/6/06	130.10	-1	3.38	11653	356712	
	Long	10/5/06	134.90	1	-3.69	-13161	343552	
	Short	10/17/06	136.40	-1	1.11	3820	347372	
	Long	11/14/06	138.30	1	-1.39	-4839	342533	
2007	Short	12/22/06	141.30	-1	2.17	7430	349963	14.0
	Long	2/14/07	145.61	1	-3.05	-10675	339288	
	Short	3/13/07	140.72	-1	-3.36	-11394	327894	
	Long	3/19/07	139.80	1	0.65	2144	330038	
	Short	4/18/07	147.27	-1	5.34	17635	347673	
	Long	6/13/07	150.80	1	-2.40	-8334	339339	
	Short	8/8/07	150.50	-1	-0.20	-675	338664	
	Long	8/16/07	138.90	1	7.71	26103	364767	
	Short	8/28/07	145.81	-1	4.97	18146	382914	
	Long	9/4/07	147.50	1	-1.16	-4438	378476	
	Short	9/6/07	148.00	-1	0.34	1283	379759	
	Long	9/11/07	146.22	1	1.20	4567	384326	
	Short	9/12/07	148.15	-1	1.32	5073	389399	
	Long	9/18/07	149.65	1	-1.01	-3943	385456	
	Short	10/31/07	153.95	-1	2.87	11076	396532	
	Long	10/31/07	153.50	1	0.29	1159	397691	
	Short	12/11/07	152.80	-1	-0.46	-1814	395877	
2008	Long	12/18/07	145.15	1	5.01	19820	415697	18.8
	Short	1/7/08	142.00	-1	-2.17	-9021	406676	
	Long	1/14/08	140.70	1	0.92	3723	410399	
	Short	1/31/08	137.20	-1	-2.49	-10209	400190	
	Long	2/12/08	134.85	1	1.71	6855	407044	
	Short	2/15/08	134.80	-1	-0.04	-151	406893	
	Long	3/27/08	133.00	1	1.34	5433	412327	
	Short	4/25/08	139.28	-1	4.72	19469	431796	
	Long	6/24/08	130.50	1	6.30	27220	459016	

	Short	7/15/08	121.75	-1	-6.70	-30777	428239	
	Long	8/4/08	125.00	1	-2.67	-11431	416807	
	Short	8/12/08	130.15	-1	4.12	17172	433980	
	Long	9/16/08	117.75	1	9.53	41347	475327	
	Cash	9/29/08	115.00	0	-2.34	-11101	464226	
	Short	11/5/08	98.50	-1	0.00	0	464226	
2009	Long	11/24/08	81.30	1	17.46	81063	545289	31.2
	Cash	1/14/09	85.50	0	5.17	28170	573459	
	Short	1/23/09	82.80	-1	0.00	0	573459	
	Long	2/18/09	78.80	1	4.83	27703	601162	
	Short	2/27/09	75.10	-1	-4.70	-28227	572935	
	Long	3/2/09	70.90	1	5.59	32042	604977	
	Cash	3/17/09	76.25	0	7.55	45651	650627	
	Long	3/17/09	77.60	1	0.00	0	650627	
	Cash	4/6/09	83.45	0	7.54	49049	699676	
	Long	4/7/09	81.85	1	0.00	0	699676	
	Cash	4/20/09	85.10	0	3.97	27782	727458	
	Long	4/24/09	86.05	1	0.00	0	727458	
	Cash	5/8/09	91.60	0	6.45	46919	774377	
	Long	5/19/09	91.75	1	0.00	0	774377	
	Cash	6/22/09	90.38	0	-1.49	-11563	762814	
	Short	7/2/09	90.18	-1	0.00	0	762814	
	Long	7/15/09	92.15	1	-2.18	-16664	746150	
	Cash	8/17/09	98.55	0	6.95	51822	797972	
	Short	8/19/09	99.78	-1	0.00	0	797972	
	Long	8/21/09	102.85	1	-3.08	-24552	773420	
	Short	9/4/09	101.78	-1	-1.04	-8046	765374	
	Long	9/9/09	103.40	1	-1.59	-12182	753192	
	Cash	10/2/09	103.05	0	-0.34	-2549	750642	
	Short	10/9/09	106.75	-1	0.00	0	750642	
	Long	11/11/09	110.20	1	-3.23	-24260	726382	
	Cash	12/31/09	112.65	0	2.22	16149	742532	
2010	Long	12/31/10	112.65	1	0.00	0	742532	36.2
	Short	1/29/10	108.00	-1	-4.13	-30650	711881	
	Long	2/1/10	108.25	1	-0.23	-1648	710233	
	Short	2/5/10	105.80	-1	-2.26	-16075	694159	
	Long	2/8/10	106.35	1	-0.52	-3609	690550	
	Short	2/10/10	107.40	-1	0.99	6818	697368	
	Long	4/14/10	120.25	1	-11.96	-83437	613931	
	Short	5/4/10	119.60	-1	-0.54	-3319	610612	
	Long	5/26/10	108.55	1	9.24	56415	667027	
	Short	6/29/10	106.20	-1	-2.16	-14440	652587	
	Long	7/6/10	103.50	1	2.54	16591	669178	
	Short	7/9/10	107.90	-1	4.25	28448	697626	
	Long	9/1/10	106.85	1	0.97	6789	704415	
	Cash	11/26/10	119.70	0	12.03	84714	789129	
2011	Long	12/20/10	124.10	1	0.00	0	789129	6.3

	Short	1/6/11	127.70	-1	2.90	22892	812021	
	Long	1/12/11	128.05	1	-0.27	-2226	809795	
	Short	1/25/11	128.77	-1	0.56	4553	814349	
	Long	2/7/11	131.48	1	-2.10	-17138	797211	
	Short	3/14/11	130.10	-1	-1.05	-8367	788843	
	Long	3/15/11	126.55	1	2.73	21525	810368	
	Short	3/15/11	128.45	-1	1.50	12167	822535	
	Long	3/16/11	126.00	1	1.91	15689	838223	
	Short	5/12/11	134.05	-1	6.39	53553	891777	
	Long	6/17/11	127.50	1	4.89	43574	935351	
	Short	6/24/11	127.40	-1	-0.08	-734	934617	
	Long	6/29/11	129.90	1	-1.96	-18340	916277	
	Cash	8/3/11	125.75	0	-3.19	-29273	887004	
	Short	9/2/11	118.40	-1	0.00	0	887004	
	Long	10/7/11	116.50	1	1.60	14234	901238	
	Cash	11/23/11	117.50	0	0.86	7736	908974	
	Long	12/1/11	125.20	1	0.00	0	908974	
	Cash	12/30/11	126.08	0	0.70	6389	915363	
2012	Long	12/30/11	126.15	1	0.00	0	915363	16.0
	Cash	2/16/12	134.92	0	6.95	63636	979000	
	Short	2/29/12	137.40	-1	0.00	0	979000	
	Long	3/12/12	137.55	1	-0.11	-1069	977931	
	Short	5/7/12	136.60	-1	-0.69	-6754	971177	
	Long	5/10/12	136.62	1	-0.01	-142	971034	
	Short	5/30/12	132.10	-1	-3.31	-32126	938908	
	Long	6/6/12	129.94	1	1.64	15352	954261	
	Short	6/12/12	131.50	-1	1.20	11456	965717	
	Long	6/29/12	135.18	1	-2.80	-27025	938692	
	Short	7/25/12	134.00	-1	-0.87	-8194	930498	
	Long	9/14/12	147.50	1	-10.07	-93744	836753	
	Short	9/25/12	144.70	-1	-1.90	-15884	820869	
	Long	10/1/12	145.20	1	-0.35	-2836	818033	
	Short	10/8/12	145.80	-1	0.41	3380	821413	
	Long	10/16/12	144.70	1	0.75	6197	827610	
	Short	10/19/12	145.00	-1	0.21	1716	829326	
	Long	11/6/12	142.15	1	1.97	16301	845627	
	Short	11/7/12	140.50	-1	-1.16	-9816	835811	
	Long	11/16/12	136.10	1	3.13	26175	861986	
	Short	11/20/12	139.10	-1	2.20	19000	880987	
	Long	11/21/12	139.15	1	-0.04	-317	880670	
	Short	12/4/12	141.60	-1	1.76	15506	896176	
	Long	12/5/12	141.30	1	0.21	1899	898074	
	Short	12/13/12	143.50	-1	1.56	13983	912057	
	Long	12/18/12	143.80	1	-0.21	-1907	910150	
	Short	12/21/12	142.85	-1	-0.66	-6013	904138	
2013	Long	12/31/12	140.75	1	1.47	13291	917429	0.2
	Short	1/8/13	145.20	-1	3.16	29006	946435	

Long	1/9/13	145.90	1	-0.48	-4563	941872	
Short	4/3/13	156.00	-1	6.92	65202	1007074	
Long	4/11/13	158.60	1	-1.67	-16785	990289	
Short	4/17/13	156.30	-1	-1.45	-14361	975928	
Long	4/23/13	157.00	1	-0.45	-4371	971557	
Short	6/20/13	161.90	-1	3.12	30322	1001880	
Long	7/1/13	161.25	1	0.40	4022	1005902	
Short	8/6/13	169.90	-1	5.36	53960	1059862	
Long	8/26/13	167.07	1	1.67	17654	1077516	
Short	8/27/13	164.90	-1	-1.30	-13995	1063521	
Long	9/3/13	165.30	1	-0.24	-2580	1060941	
Short	10/2/13	168.40	-1	1.88	19897	1080838	
Long	10/10/13	167.50	1	0.53	5776	1086614	
2014 Cash	12/31/13	184.20	0	9.97	108337	1194951	30.2
Long	1/9/14	183.20	1	0.00	0	1194951	
Short	1/31/14	179.25	-1	-2.16	-25765	1169187	
Long	2/6/14	175.70	1	1.98	23155	1192342	
Short	3/3/14	185.00	-1	5.29	63112	1255454	
Long	3/4/14	187.45	1	-1.32	-16626	1238828	
Short	3/13/14	186.80	-1	-0.35	-4296	1234532	
Long	3/18/14	186.60	1	0.11	1322	1235854	
Short	4/7/14	186.00	-1	-0.32	-3974	1231880	
Long	4/9/14	185.60	1	0.22	2649	1234529	
Short	7/31/14	194.25	-1	4.66	57536	1292065	
Long	8/4/13	192.50	1	0.90	11640	1303705	
Cash	11/28/14	207.40	0	7.74	100910	1404616	
2015 Long	12/12/14	202.20	1	0.00	0	1404616	17.5
Short	1/12/15	202.50	-1	0.15	2084	1406700	
Long	1/13/15	204.70	1	-1.09	-15283	1391417	
Short	2/2/15	200.00	-1	-2.30	-31948	1359469	
Long	2/3/15	202.40	1	-1.20	-16314	1343156	
Short	3/4/15	210.40	-1	3.95	53089	1396245	
Long	3/12/15	205.60	1	2.28	31853	1428098	
Short	4/17/15	209.00	-1	1.65	23616	1451715	
Long	4/23/15	210.00	1	-0.48	-6946	1444769	
Short	4/30/15	210.30	-1	0.14	2064	1446833	
Long	5/4/15	211.20	1	-0.43	-6192	1440641	
Short	6/23/15	212.10	-1	0.43	6139	1446780	
Long	7/7/15	207.50	1	2.17	31378	1478158	
Short	7/17/15	212.15	-1	2.24	33125	1511283	
Long	7/30/15	209.80	1	1.11	16741	1528023	
Short	8/19/15	207.80	-1	-0.95	-14566	1513457	
Long	8/27/15	198.50	1	4.48	67734	1581191	
Short	9/2/15	193.35	-1	-2.59	-41023	1540168	
Long	10/5/15	197.00	1	-1.89	-29075	1511093	
Cash	11/12/15	206.50	0	4.82	72870	1583963	
Long	11/16/15	203.50	1	0.00	0	1583963	

	Short	11/18/15	206.40	-1	1.43	22572	1606535		
2016	Long	12/4/15	206.50	1	-0.05	-778	1605757	14.3	
	Short	1/15/16	185.90	-1	-9.98	-160187	1445570		
	Long	1/22/16	189.50	1	-1.94	-27994	1417576		
	Short	2/2/16	190.10	-1	0.32	4488	1422064		
	Long	2/16/16	188.70	1	0.74	10473	1432537		
	Short	2/23/16	193.50	-1	2.54	36440	1468977		
	Long	2/26/16	195.80	1	-1.19	-17461	1451516		
	Short	3/11/16	201.45	-1	2.89	41885	1493401		
	Long	3/29/16	205.00	1	-1.76	-26317	1467084		
	Short	4/5/16	204.80	-1	-0.10	-1431	1465653		
	Long	5/10/16	206.75	1	-0.95	-13955	1451698		
	Short	5/18/16	205.60	-1	-0.56	-8075	1443623		
	Long	5/24/16	206.17	1	-0.28	-4002	1439621		
	Short	6/1/16	209.10	-1	1.42	20459	1460080		
	Long	6/21/16	208.05	1	0.50	7332	1467412		
	Short	6/24/16	206.00	-1	-0.99	-14459	1452953		
	Long	7/7/16	210.10	1	-1.99	-28918	1424035		
	Short	8/2/16	215.50	-1	2.57	36601	1460635		
	Long	9/1/16	217.37	1	-0.87	-12675	1447961		
	Short	9/9/16	216.97	-1	-0.18	-2665	1445296		
	Long	10/10/16	216.15	1	0.38	5462	1450758		
	Short	10/14/16	214.15	-1	-0.93	-13424	1437335		
	Long	10/19/16	214.02	1	0.06	873	1438207		
	Short	11/9/16	212.37	-1	-0.77	-11088	1427119		
2017	Long	12/12/16	226.40	1	-6.61	-94281	1332838	-17.0	16.5
	Short	3/8/17	237.50	-1	4.90	65347	1398185		

QQQ								
Year	Signal	Signal and Trade Date	Opening Price \$/sh	Percentage Gain / Loss	Dollars Gain / Loss	Compounded Returns	Yearly Return CAGR	
2000	Short	1/6/00	85.00	-1		100000		
	Long	1/17/00	92.00	1	-8.24	-8235	91765	
	Short	1/26/00	91.00	-1	-1.09	-997	90767	
	Long	2/7/00	97.50	1	-7.14	-6483	84284	
	Short	2/18/00	100.00	-1	2.56	2161	86445	
	Long	2/23/00	102.50	1	-2.50	-2161	84284	
	Short	3/14/00	110.00	-1	7.32	6167	90451	
	Long	3/23/00	115.00	1	-4.55	-4111	86340	
	Short	3/29/00	112.50	-1	-2.17	-1877	84463	
	Long	4/28/00	94.00	1	16.44	13889	98352	
	Cash	5/10/00	84.00	0	-10.64	-10463	87889	
	Long	5/30/00	84.00	1	0.00	0	87889	
	Short	6/23/00	92.00	-1	9.52	8370	96259	
	Long	7/12/00	96.00	1	-4.35	-4185	92074	
	Short	7/24/00	95.00	-1	-1.04	-959	91115	
	Long	8/14/00	93.00	1	2.11	1918	93033	
	Short	9/8/00	95.25	-1	2.42	2251	95284	
	Long	10/19/00	83.00	1	12.86	12254	107539	
	Short	11/10/00	73.50	-1	-11.45	-12309	95230	
	Long	12/5/00	67.00	1	8.84	8422	103652	
2001	Short	12/19/00	63.00	-1	-5.97	-6188	97463	-2.5
	Long	1/3/01	57.00	1	9.52	9282	106746	
	Short	2/2/01	62.00	-1	8.77	9364	116109	
	Long	3/22/01	42.00	1	32.26	37455	153564	
	Short	4/3/01	37.00	-1	-11.90	-18281	135283	
	Long	4/10/01	38.50	1	-4.05	-5484	129798	
	Short	5/14/01	45.00	-1	16.88	21914	151712	
	Long	5/21/01	48.25	1	-7.22	-10957	140755	
	Short	5/29/01	47.25	-1	-2.07	-2917	137838	
	Cash	6/29/01	45.25	0	4.23	5834	143672	
	Short	7/6/01	43.00	-1	0.00	0	143672	
	Cash	7/27/01	41.50	0	3.49	5012	148684	
	Short	8/14/01	41.00	-1	0.00	0	148684	
	Long	10/2/01	28.90	1	29.51	43880	192564	
	Cash	10/30/01	33.60	0	16.26	31317	223881	
	Short	11/8/01	38.00	-1	0.00	0	223881	
	Long	11/14/01	39.35	1	-3.55	-7954	215927	
2002	Short	11/28/02	38.65	-1	-1.78	-3841	212086	117.6
	Long	3/1/02	34.40	1	11.00	23321	235407	
	Short	3/20/02	36.06	-1	4.83	11360	246767	

	Long	4/8/02	34.80	1	3.49	8622	255389	
	Short	4/11/02	33.32	-1	-4.25	-10861	244528	
	Long	5/8/02	30.52	1	8.40	20549	265077	
	Short	5/9/02	31.40	-1	2.88	7643	272720	
	Long	5/14/02	32.35	1	-3.03	-8251	264469	
	Short	5/31/02	30.04	-1	-7.14	-18885	245584	
	Cash	6/14/02	27.11	0	9.75	23953	269537	
	Long	7/3/02	23.93	1	0.00	0	269537	
	Cash	7/8/02	25.62	0	7.06	19035	288573	
	Long	7/9/02	25.20	1	0.00	0	288573	
	Cash	7/31/02	24.04	0	-4.60	-13284	275289	
	Long	8/6/02	21.99	1	0.00	0	275289	
	Short	8/13/02	23.30	-1	5.96	16400	291689	
	Long	8/14/02	24.04	1	-3.18	-9264	282425	
	Cash	8/23/02	25.41	0	5.70	16095	298520	
	Long	8/29/02	24.15	1	0.00	0	298520	
	Short	9/3/02	22.85	-1	-5.38	-16069	282451	
	Cash	9/25/02	21.55	0	5.69	16069	298520	
	Long	10/1/02	21.37	1	0.00	0	298520	
	Short	10/2/02	21.20	-1	-0.80	-2375	296145	
	Long	10/10/02	20.87	1	1.56	4610	300755	
	Cash	10/16/02	22.97	0	10.06	30263	331018	
	Long	10/23/02	24.45	1	0.00	0	331018	
	Short	10/29/02	24.25	-1	-0.82	-2708	328310	
	Long	11/4/02	25.92	1	-6.89	-22609	305701	
	Short	11/5/02	25.72	-1	-0.77	-2359	303342	
	Long	11/21/02	27.50	1	-6.92	-20993	282349	
	Short	11/25/02	28.06	-1	2.04	5750	288098	
	Long	12/10/02	25.65	1	8.59	24744	312842	
2003	Short	12/19/02	25.40	-1	-0.97	-3049	309793	46.1
	Cash	1/6/03	25.80	0	-1.57	-4879	304914	
	Short	1/15/03	26.85	-1	0.00	0	304914	
	Long	2/14/03	23.90	1	10.99	33501	338415	
	Short	3/3/03	24.89	-1	4.14	14018	352433	
	Long	3/14/03	25.50	1	-2.45	-8637	343796	
	Cash	3/24/03	26.51	0	3.96	13617	357413	
	Short	4/1/03	25.50	-1	0.00	0	357413	
	Long	4/2/03	26.36	1	-3.37	-12054	345359	
	Short	4/8/03	26.14	-1	-0.83	-2882	342477	
	Long	4/22/03	27.06	1	-3.52	-12054	330423	
	Short	5/1/03	27.42	-1	1.33	4396	334819	
	Long	5/6/03	28.47	1	-3.83	-12821	321998	
	Short	5/14/03	28.92	-1	1.58	5090	327087	
	Long	5/28/03	28.98	1	-0.21	-679	326409	
	Cash	6/6/03	30.92	0	6.69	21851	348259	
	Short	6/17/03	30.90	-1	0.00	0	348259	
	Long	6/25/03	29.82	1	3.50	12172	360432	

	Short	7/17/03	31.60	-1	5.97	21515	381946	
	Long	7/31/03	31.72	1	-0.38	-1450	380496	
	Short	8/4/03	31.40	-1	-1.01	-3839	376657	
	Cash	8/19/03	31.93	0	-1.69	-6358	370300	
	Short	8/25/03	32.45	-1	0.00	0	370300	
	Long	9/2/03	33.40	1	-2.93	-10841	359459	
	Short	9/24/03	34.40	-1	2.99	10762	370221	
	Cash	10/9/03	34.85	0	-1.31	-4843	365378	
	Short	10/20/03	34.87	-1	0.00	0	365378	
	Long	11/24/03	34.60	1	0.77	2829	368207	
	Cash	12/3/03	35.29	0	1.99	7343	375550	
2004	Long	12/23/03	35.80	1	0.00	0	375550	21.2
	Short	1/6/04	37.10	-1	3.63	13637	389187	
	Long	2/2/04	37.26	1	-0.43	-1678	387509	
	Cash	4/6/04	37.23	0	-0.08	-312	387197	
	Long	4/22/04	36.80	1	0.00	0	387197	
	Short	5/17/04	34.75	-1	-5.57	-21569	365628	
	Long	5/19/04	34.73	1	0.06	210	365838	
	Short	6/25/04	37.15	-1	6.97	25492	391330	
	Long	7/14/04	35.35	1	4.85	18961	410290	
	Cash	8/30/04	34.40	0	-2.69	-11026	399264	
	Long	9/8/04	34.30	1	0.00	0	399264	
	Cash	9/15/04	35.28	0	2.86	11408	410672	
	Short	10/1/04	35.98	-1	0.00	0	410672	
	Long	10/4/04	36.41	1	-1.20	-4908	405764	
	Short	10/8/04	35.89	-1	-1.43	-5795	399969	
	Long	10/15/04	35.40	1	1.37	5461	405430	
	Short	10/19/04	36.25	-1	2.40	9735	415164	
	Long	11/2/04	37.16	1	-2.51	-10422	404742	
	Short	11/23/04	39.05	-1	5.09	20586	425328	
	Long	12/2/04	39.78	1	-1.87	-7951	417377	
	Short	12/7/04	40.10	-1	0.80	3357	420734	
2005	Long	12/14/04	40.30	1	-0.50	-2098	418636	11.5
	Short	1/11/05	38.52	-1	-4.42	-18491	400145	
	Long	1/18/05	38.30	1	0.57	2285	402431	
	Short	2/9/05	37.40	-1	-2.35	-9457	392974	
	Long	3/2/05	37.50	1	-0.27	-1051	391923	
	Short	3/16/05	36.95	-1	-1.47	-5748	386175	
	Long	3/22/05	36.50	1	1.22	4703	390878	
	Short	6/15/05	37.80	-1	3.56	13922	404800	
	Long	6/28/05	37.02	1	2.06	8353	413153	
	Cash	7/29/05	39.82	0	7.56	31249	444402	
	Long	8/9/05	39.45	1	0.00	0	444402	
	Short	9/28/05	38.80	-1	-1.65	-7322	437080	
	Long	10/6/05	38.30	1	1.29	5632	442712	
	Cash	10/12/05	38.00	0	-0.78	-3468	439244	
	Long	10/14/05	37.78	1	0.00	0	439244	

	Short	10/21/05	38.68	-1	2.38	10464	449708	
	Long	10/31/05	38.52	1	0.41	1860	451568	
	Cash	12/5/05	42.00	0	9.03	40796	492364	
	Long	12/8/05	41.40	1	0.00	0	492364	
	Short	12/15/05	41.90	-1	1.21	5946	498311	
	Long	12/21/05	41.20	1	1.67	8325	506636	
2006	Short	12/30/06	40.50	-1	-1.70	-8608	498028	19.0
	Long	1/4/06	41.40	1	-2.22	-11067	486960	
	Short	1/13/06	43.00	-1	3.86	18820	505780	
	Long	1/19/06	42.50	1	1.16	5881	511661	
	Short	2/28/06	41.67	-1	-1.95	-9992	501669	
	Long	3/8/06	40.71	1	2.30	11558	513226	
	Short	3/21/06	41.85	-1	2.80	14372	527598	
	Long	4/3/06	42.12	1	-0.65	-3404	524194	
	Short	5/5/06	42.20	-1	0.19	996	525190	
	Long	7/20/06	36.50	1	13.51	70938	596128	
	Short	10/17/06	42.15	-1	15.48	92277	688405	
	Long	11/14/06	43.35	1	-2.85	-19599	668807	
2007	Short	12/22/06	43.33	-1	-0.05	-309	668498	34.2
	Long	1/10/07	43.85	1	-1.20	-8023	660475	
	Short	3/13/07	43.15	-1	-1.60	-10544	649932	
	Long	3/19/07	43.08	1	0.16	1054	650986	
	Short	4/18/07	45.01	-1	4.48	29164	680151	
	Long	6/13/07	46.72	1	-3.80	-25840	654311	
	Short	8/8/07	49.00	-1	4.88	31931	686242	
	Long	8/16/07	45.16	1	7.84	53779	740021	
	Short	8/28/07	47.55	-1	5.29	39164	779185	
	Long	9/4/07	48.95	1	-2.94	-22941	756244	
	Short	9/6/07	49.30	-1	0.72	5407	761651	
	Long	9/11/07	48.51	1	1.60	12205	773856	
	Short	9/12/07	49.32	-1	1.67	12922	786777	
	Long	9/18/07	49.62	1	-0.61	-4786	781992	
	Short	10/31/07	54.45	-1	9.73	76119	858111	
	Long	10/31/07	54.40	1	0.09	788	858899	
	Short	12/11/07	52.79	-1	-2.96	-25420	833479	
2008	Long	12/18/07	49.76	1	5.74	47839	881318	31.8
	Short	1/7/08	48.50	-1	-2.53	-22316	859002	
	Long	1/14/08	47.50	1	2.06	17711	876713	
	Short	1/31/08	44.95	-1	-5.37	-47066	829648	
	Long	2/12/08	44.30	1	1.45	11997	841645	
	Short	2/15/08	43.85	-1	-1.02	-8549	833095	
	Long	3/27/08	45.05	1	-2.74	-22799	810297	
	Short	4/25/08	47.20	-1	4.77	38671	848968	
	Long	6/24/08	46.50	1	1.48	12591	861559	
	Short	7/15/08	44.00	-1	-5.38	-46320	815238	
	Long	8/4/08	44.50	1	-1.14	-9264	805974	
	Short	8/12/08	47.85	-1	7.53	60674	866649	

	Long	9/16/08	41.55	1	13.17	114104	980753	
	Cash	9/29/08	39.06	0	-5.99	-58774	921979	
	Short	11/5/08	33.00	-1	0.00	0	921979	
2009	Long	11/24/08	27.13	1	17.79	164000	1085979	23.2
	Cash	1/14/09	29.05	0	7.08	76855	1162834	
	Short	1/23/09	28.92	-1	0.00	0	1162834	
	Long	2/18/09	29.20	1	-0.97	-11258	1151576	
	Short	2/27/09	27.86	-1	-4.59	-52846	1098729	
	Long	3/2/09	26.65	1	4.34	47719	1146449	
	Cash	3/17/09	28.62	0	7.39	84747	1231196	
	Long	3/17/09	29.10	1	0.00	0	1231196	
	Cash	4/6/09	32.02	0	10.03	123543	1354738	
	Long	4/7/09	31.35	1	0.00	0	1354738	
	Cash	4/20/09	32.75	0	4.47	60499	1415237	
	Long	4/24/09	33.30	1	0.00	0	1415237	
	Cash	5/8/09	34.00	0	2.10	29750	1444987	
	Long	5/19/09	34.60	1	0.00	0	1444987	
	Cash	6/22/09	35.45	0	2.46	35498	1480485	
	Short	7/2/09	35.66	-1	0.00	0	1480485	
	Long	7/15/09	36.50	1	-2.36	-34874	1445611	
	Cash	8/17/09	38.65	0	5.89	85152	1530764	
	Short	8/19/09	39.22	-1	0.00	0	1530764	
	Long	8/21/09	40.26	1	-2.65	-40591	1490172	
	Short	9/4/09	40.26	-1	0.00	0	1490172	
	Long	9/9/09	41.02	1	-1.89	-28130	1462042	
	Cash	10/2/09	41.20	0	0.44	6416	1468457	
	Short	10/9/09	42.40	-1	0.00	0	1468457	
	Long	11/11/09	43.90	1	-3.54	-51950	1416507	
	Cash	12/31/09	46.20	0	5.24	74213	1490721	
2010	Long	12/31/09	46.20	1	0.00	0	1490721	37.3
	Short	1/29/10	42.95	-1	-7.03	-104867	1385854	
	Long	2/1/10	42.95	1	0.00	0	1385854	
	Short	2/5/10	42.68	-1	-0.63	-8712	1377142	
	Long	2/8/10	42.75	1	-0.16	-2259	1374883	
	Short	2/10/10	43.25	-1	1.17	16081	1390964	
	Long	4/14/10	49.50	1	-14.45	-201006	1189957	
	Short	5/4/10	49.55	-1	0.10	1202	1191159	
	Long	5/26/10	45.00	1	9.18	109380	1300539	
	Short	6/29/10	44.40	-1	-1.33	-17341	1283199	
	Long	7/6/10	43.00	1	3.15	40461	1323660	
	Short	7/9/10	44.60	-1	3.72	49252	1372912	
	Long	9/1/10	44.20	1	0.90	12313	1385226	
	Cash	11/26/10	53.10	0	20.14	278925	1664151	
2011	Long	12/20/10	54.20	1	0.00	0	1664151	11.6
	Short	1/6/11	55.75	-1	2.86	47591	1711742	
	Long	1/12/11	56.25	1	-0.90	-15352	1696390	
	Short	1/25/11	56.35	-1	0.18	3016	1699406	

	Long	2/7/11	57.45	1	-1.95	-33174	1666232	
	Short	3/14/11	56.30	-1	-2.00	-33354	1632878	
	Long	3/15/11	54.50	1	3.20	52206	1685084	
	Short	3/15/11	55.50	-1	1.83	30919	1716003	
	Long	3/16/11	54.15	1	2.43	41741	1757744	
	Short	5/12/11	58.55	-1	8.13	142827	1900571	
	Long	6/17/11	54.05	1	7.69	146073	2046643	
	Short	6/24/11	54.80	-1	1.39	28399	2075043	
	Long	6/29/11	55.95	1	-2.10	-43546	2031497	
	Cash	8/3/11	56.50	0	0.98	19970	2051467	
	Short	9/2/11	53.55	-1	0.00	0	2051467	
	Long	10/7/11	54.15	1	-1.12	-22986	2028482	
	Cash	11/23/11	53.80	0	-0.65	-13111	2015370	
	Long	12/1/11	56.65	1	0.00	0	2015370	
	Cash	12/30/11	55.95	0	-1.24	-24903	1990467	
2012	Long	12/30/11	56.05	1	0.00	0	1990467	19.6
	Cash	2/16/12	62.90	0	12.22	243260	2233727	
	Short	2/29/12	64.59	-1	0.00	0	2233727	
	Long	3/12/12	65.00	1	-0.63	-14179	2219548	
	Short	5/7/12	64.33	-1	-1.03	-22878	2196669	
	Long	5/10/12	64.50	1	-0.26	-5805	2190864	
	Short	5/30/12	62.10	-1	-3.72	-81521	2109344	
	Long	6/6/12	61.65	1	0.72	15285	2124629	
	Short	6/12/12	61.90	-1	0.41	8616	2133245	
	Long	6/29/12	63.45	1	-2.50	-53417	2079827	
	Short	7/25/12	62.60	-1	-1.34	-27862	2051965	
	Long	9/14/12	70.20	1	-12.14	-249120	1802845	
	Short	9/25/12	69.10	-1	-1.57	-28250	1774595	
	Long	10/1/12	69.10	1	0.00	0	1774595	
	Short	10/8/12	68.60	-1	-0.72	-12841	1761754	
	Long	10/16/12	67.30	1	1.90	33386	1795140	
	Short	10/19/12	66.80	-1	-0.74	-13337	1781804	
	Long	11/6/12	65.58	1	1.83	32542	1814345	
	Short	11/7/12	64.50	-1	-1.65	-29879	1784466	
	Long	11/16/12	62.20	1	3.57	63632	1848098	
	Short	11/20/12	63.70	-1	2.41	44568	1892666	
	Long	11/21/12	63.80	1	-0.16	-2971	1889695	
	Short	12/4/12	65.60	-1	2.82	53314	1943010	
	Long	12/5/12	64.90	1	1.07	20733	1963743	
	Short	12/13/12	65.95	-1	1.62	31771	1995514	
	Long	12/18/12	65.70	1	0.38	7564	2003078	
	Short	12/21/12	65.20	-1	-0.76	-15244	1987834	
2013	Long	12/31/12	64.40	1	1.23	24391	2012225	1.1
	Short	1/8/13	66.30	-1	2.95	59367	2071592	
	Long	1/9/13	66.57	1	-0.41	-8436	2063155	
	Short	4/3/13	68.85	-1	3.42	70662	2133818	
	Long	4/11/13	69.80	1	-1.38	-29443	2104375	

	Short	4/17/13	68.85	-1	-1.36	-28641	2075734	
	Long	4/23/13	69.22	1	-0.54	-11155	2064579	
	Short	6/20/13	72.10	-1	4.16	85900	2150479	
	Long	7/1/13	71.75	1	0.49	10439	2160918	
	Short	8/6/13	76.55	-1	6.69	144563	2305481	
	Long	8/26/13	77.03	1	-0.63	-14456	2291025	
	Short	8/27/13	76.10	-1	-1.21	-27660	2263365	
	Long	9/3/13	76.15	1	-0.07	-1487	2261877	
	Short	10/2/13	79.40	-1	4.27	96534	2358412	
	Long	10/10/13	78.10	1	1.64	38614	2397026	
2014	Cash	12/31/13	87.80	0	12.42	297710	2694736	33.9
	Long	1/9/14	87.00	1	0.00	0	2694736	
	Short	1/31/14	86.65	-1	-0.40	-10841	2683895	
	Long	2/6/14	84.95	1	1.96	52656	2736551	
	Short	3/3/14	89.80	-1	5.71	156236	2892787	
	Long	3/4/14	90.85	1	-1.17	-33824	2858963	
	Short	3/13/14	90.30	-1	-0.61	-17308	2841655	
	Long	3/18/14	90.20	1	0.11	3147	2844801	
	Short	4/7/14	86.50	-1	-4.10	-116694	2728108	
	Long	4/9/14	86.75	1	-0.29	-7885	2720223	
	Short	7/31/14	95.50	-1	10.09	274374	2994597	
	Long	8/4/13	94.85	1	0.68	20382	3014979	
	Cash	11/28/14	106.10	0	11.86	357602	3372581	
2015	Long	12/12/14	103.25	1	0.00	0	3372581	25.2
	Short	1/12/15	101.70	-1	-1.50	-50630	3321951	
	Long	1/13/15	103.00	1	-1.28	-42463	3279488	
	Short	2/2/15	101.40	-1	-1.55	-50944	3228544	
	Long	2/3/15	102.20	1	-0.79	-25472	3203073	
	Short	3/4/15	108.40	-1	6.07	194316	3397388	
	Long	3/12/15	105.20	1	2.95	100292	3497680	
	Short	4/17/15	106.70	-1	1.43	49872	3547552	
	Long	4/23/15	108.35	1	-1.55	-54859	3492693	
	Short	4/30/15	108.80	-1	0.42	14506	3507199	
	Long	5/4/15	109.40	1	-0.55	-19341	3487858	
	Short	6/23/15	110.60	-1	1.10	38258	3526116	
	Long	7/7/15	107.60	1	2.71	95645	3621761	
	Short	7/17/15	113.00	-1	5.02	181761	3803522	
	Long	7/30/15	111.00	1	1.77	67319	3870841	
	Short	8/19/15	109.75	-1	-1.13	-43591	3827250	
	Long	8/27/15	105.20	1	4.15	158670	3985920	
	Short	9/2/15	102.35	-1	-2.71	-107984	3877936	
	Long	10/5/15	104.60	1	-2.20	-85250	3792686	
	Cash	11/12/15	113.00	0	8.03	304575	4097261	
	Long	11/16/15	110.25	1	0.00	0	4097261	
	Short	11/18/15	112.25	-1	1.81	74327	4171588	
2016	Long	12/4/15	113.10	1	-0.76	-31589	4139999	22.8
	Short	1/15/16	100.00	-1	-11.58	-479522	3660477	

	Long	1/22/16	103.10	1	-3.10	-113475	3547002		
	Short	2/2/2016	102.40	-1	-0.68	-24082	3522920		
	Long	2/16/2016	99.70	1	2.64	92889	3615809		
	Short	2/23/16	102.30	-1	2.61	94294	3710103		
	Long	2/26/16	103.80	1	-1.47	-54400	3655703		
	Short	3/11/16	105.7	-1	1.83	66916	3722618		
	Long	3/29/16	108.70	1	-2.84	-105656	3616962		
	Short	4/5/16	109.10	-1	0.37	13310	3630272		
	Long	5/10/16	106.25	1	2.61	94833	3725105		
	Short	5/18/16	106.20	-1	-0.05	-1753	3723352		
	Long	5/24/16	106.72	1	-0.49	-18231	3705121		
	Short	6/1/16	110.05	-1	3.12	115611	3820732		
	Long	6/21/16	107.30	1	2.50	95475	3916207		
	Short	6/24/16	106.00	-1	-1.21	-47447	3868760		
	Long	7/7/16	108.50	1	-2.36	-91244	3777516		
	Short	8/2/16	115.00	-1	5.99	226303	4003819		
	Long	9/1/16	116.48	1	-1.29	-51527	3952291		
	Short	9/9/16	116.23	-1	-0.21	-8483	3943808		
	Long	10/10/16	119.06	1	-2.43	-96025	3847783		
	Short	10/14/16	117.58	-1	-1.24	-47831	3799953		
	Long	10/19/16	117.77	1	-0.16	-6140	3793812		
	Short	11/9/16	115.71	-1	-1.75	-66360	3727452		
2017	Long	12/12/16	118.97	1	-2.82	-105017	3622435	-12.5	23.5
	Short	3/8/17	131.00	-1	10.11	366293	3988728		