

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

Year	Signal	DIA		Percentage Gain / Loss	Dollars Gain / Loss	Compound Returns	Yearly Return	CAGR
		Signal and Trade Date	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
	Short	3/8/17	209.40	-1	5.84	87981	1593712	
	Long	3/16/17	210.17	1	-0.37	-5860	1587851	
	Short	3/21/17	207.10	-1	-1.46	-23194	1564657	
	Long	3/28/17	205.30	1	0.87	13599	1578256	
	Short	5/18/17	206.03	-1	0.36	5612	1583868	
	Long	5/25/17	210.52	1	-2.18	-34517	1549351	
	Short	6/28/17	214.00	-1	1.65	25612	1574963	
	Long	7/6/17	213.50	1	0.23	3680	1578642	
	Short	7/28/17	217.50	-1	1.87	29576	1608219	
	Long	8/30/17	218.75	1	-0.57	-9243	1598976	
	Short	11/7/17	235.00	-1	7.43	118781	1717757	
	Long	11/16/17	234.50	1	0.21	3655	1721412	
	Short	11/24/17	235.55	-1	0.45	7708	1729120	
2018	Cash	12/29/17	248.00	0	-5.29	-91393	1637727	9.0
	Short	1/3/18	248.32	-1	0.00	0	1637727	
	Long	1/19/18	259.65	1	-4.56	-74724	1563003	
	Short	1/25/18	263.58	-1	1.51	23657	1586661	
	Long	2/26/18	255.20	1	3.18	50445	1637105	

Short	3/1/18	247.50	-1	-3.02	-49395	1587710	
Long	4/5/18	244.00	1	1.41	22452	1610162	
Short	4/20/18	245.00	-1	0.41	6599	1616761	
Long	4/30/18	243.44	1	0.64	10294	1627056	
Short	5/1/18	240.65	-1	-1.15	-18647	1608409	
Long	5/4/18	242.00	1	-0.56	-9023	1599386	
Short	5/15/18	247.80	-1	2.40	38332	1637718	
Long	6/6/18	249.80	1	-0.81	-13218	1624500	
Short	6/15/18	249.80	-1	0.00	0	1624500	
Long	6/29/18	244.00	1	2.32	37719	1662219	
Short	7/30/18	254.00	-1	4.10	68124	1730342	
Long	8/3/18	253.60	1	0.16	2725	1733067	
Short	8/13/18	252.85	-1	-0.30	-5125	1727942	
Long	8/20/18	257.20	1	-1.72	-29727	1698215	
Short	9/6/18	259.90	-1	1.05	17827	1716042	
Long	9/11/18	259.50	1	0.15	2641	1718683	
Short	10/4/18	266.30	-1	2.62	45037	1763720	
Long	10/16/18	254.90	1	4.28	75503	1839223	
Cash	10/26/18	245.50	0	-3.69	-67825	1771397	
Long	10/31/18	251.20	1	0.00	0	1771397	
Short	11/14/18	252.00	-1	0.32	5641	1777039	
Long	11/28/18	248.80	1	1.27	22566	1799604	
Short	12/6/18	244.50	-1	-1.73	-31102	1768502	
Long	12/12/18	247.35	1	-1.17	-20614	1747887	
Short	12/17/18	239.00	-1	-3.38	-59005	1688882	
Long	12/19/18	237.75	1	0.52	8833	1697715	
2019 Cash	12/31/18	233.00	0	-2.00	-33919	1663797	2.3
Long	1/2/19	232.30	1	0.00	0	1663797	
Short	1/8/19	236.30	-1	1.72	28649	1692446	
Long	1/25/19	247.30	1	-4.66	-78785	1613661	
Short	1/29/19	245.50	-1	-0.73	-11745	1601916	
Long	1/30/19	248.40	1	-1.18	-18923	1582993	
Short	2/21/19	258.40	-1	4.03	63728	1646720	
Long	3/1/19	261.20	1	-1.08	-17844	1628877	
Short	3/7/19	254.50	-1	-2.57	-41782	1587095	
Long	3/11/19	253.15	1	0.53	8419	1595513	
Short	5/2/19	262.40	-1	3.65	58299	1653813	
Long	5/3/19	264.50	1	-0.80	-13236	1640577	
Short	5/7/19	261.50	-1	-1.13	-18608	1621970	
Long	5/16/19	259.00	1	0.96	15506	1637476	
Short	5/20/19	256.50	-1	-0.97	-15806	1621670	
Long	6/5/19	255.45	1	0.41	6638	1628309	
Short	7/8/19	267.70	-1	4.80	78085	1706393	
Long	8/6/19	258.55	1	3.42	58325	1764718	
Short	8/9/19	263.44	-1	1.89	33376	1798095	
Long	8/19/19	261.70	1	0.66	11876	1809971	
Short	8/23/19	260.00	-1	-0.65	-11758	1798213	

	Long	8/29/19	263.70	1	-1.42	-25590	1772623	
	Short	9/3/19	261.00	-1	-1.02	-18150	1754474	
	Long	9/5/19	267.00	1	-2.30	-40333	1714141	
	Short	9/20/19	269.85	-1	1.07	18297	1732438	
	Long	10/1/19	270.00	1	-0.06	-963	1731475	
	Short	10/2/19	263.50	-1	-2.41	-41684	1689791	
	Long	10/11/19	268.65	1	-1.95	-33026	1656765	
	Short	12/2/19	279.60	-1	4.08	67529	1724294	
	Long	12/6/19	280.50	1	-0.32	-5550	1718743	
2020	Long	12/31/19	285.10	1	1.64	28186	1746929	5.6
	Short	1/6/20	285.05	-1	-0.02	-306	1746623	
	Cash	1/9/20	288.55	0	-1.23	-21446	1725177	
	Short	1/27/20	286.30	-1	0.00	0	1725177	
	Long	2/4/20	287.68	1	-0.48	-8316	1716862	
	Short	2/21/20	289.40	-1	0.60	10265	1727126	
	Long	2/24/20	282.00	1	2.56	44163	1771289	
	Short	2/26/20	271.99	-1	-3.55	-62874	1708415	
	Long	3/25/20	209.80	1	22.86	390626	2099041	
	Short	3/27/20	217.61	-1	3.72	78139	2177179	
	Long	3/31/20	223.00	1	-2.48	-53927	2123253	
	Short	4/1/20	214.40	-1	-3.86	-81883	2041369	
	Long	4/6/20	220.50	1	-2.85	-58080	1983289	
	Short	5/1/20	237.85	-1	7.87	156055	2139344	
	Long	5/8/20	242.60	1	-2.00	-42724	2096620	
	Short	5/13/20	236.80	-1	-2.39	-50125	2046495	
	Long	5/18/20	244.20	1	-3.12	-63953	1982542	
	Short	5/29/20	253.70	-1	3.89	77126	2059668	
	Long	6/5/20	270.50	1	-6.62	-136391	1923277	
	Short	6/11/20	262.14	-1	-3.09	-59440	1863836	
	Long	6/30/20	255.50	1	2.53	47211	1911047	
	Short	7/23/20	265.90	-1	4.07	77788	1988836	
	Long	7/27/20	265.40	1	0.19	3740	1992575	
	Short	9/4/20	284.50	-1	7.20	143399	2135975	
	Long	9/22/20	272.50	1	4.22	90094	2226069	
	Short	10/19/20	282.40	-1	3.63	80874	2306942	
	Long	11/3/20	275.00	1	2.62	60451	2367393	
	Short	12/11/20	299.10	-1	8.76	207470	2574863	
	Long	12/14/20	303.40	1	-1.44	-37017	2537846	
2021	Long	12/31/20	305.79	1	0.79	19992	2557837	42.4
	Short	1/4/21	301.00	-1	-1.57	-40067	2517770	
	Long	1/6/21	307.30	1	-2.09	-52698	2465073	
	Short	1/27/21	306.00	-1	-0.42	-10428	2454645	
	Long	2/1/21	302.70	1	1.08	26472	2481116	
	Short	2/18/21	314.00	-1	3.73	92622	2573738	
	Long	2/24/21	318.00	1	-1.27	-32786	2540952	
	Short	3/19/21	325.20	-1	2.26	57531	2598483	
	Long	3/22/21	325.50	1	-0.09	-2397	2596085	

Short	3/25/21	321.30	-1	-1.29	-33498	2562588	
Long	3/26/21	327.70	1	-1.99	-51044	2511543	
Short	5/4/21	340.45	-1	3.89	97718	2609261	
Long	5/7/21	345.00	1	-1.34	-34872	2574389	
Short	5/11/21	342.00	-1	-0.87	-22386	2552003	
Long	5/20/21	340.10	1	0.56	14178	2566181	
Short	6/16/21	341.40	-1	0.38	9809	2575990	
Long	6/21/21	338.70	1	0.79	20373	2596363	
Short	7/19/21	338.00	-1	-0.21	-5366	2590997	
Long	7/21/21	347.30	1	-2.75	-71291	2519706	
Short	8/17/21	352.20	-1	1.41	35550	2555256	
Long	8/20/21	351.00	1	0.34	8706	2563962	
Short	9/8/21	350.50	-1	-0.14	-3652	2560310	
Long	9/23/21	346.20	1	1.23	31410	2591720	
Short	9/28/21	346.30	-1	0.03	749	2592469	
Long	10/5/21	344.20	1	0.61	15721	2608190	
Short	10/13/21	342.30	-1	-0.55	-14397	2593792	
Long	10/14/21	346.80	1	-1.31	-34099	2559694	
Short	11/26/21	349.30	-1	0.72	18452	2578146	
Long	11/29/21	352.30	1	-0.86	-22143	2556003	
Short	12/3/21	346.80	-1	-1.56	-39904	2516100	
Long	12/7/21	356.70	1	-2.85	-71826	2444273	
Short	12/17/21	355.20	-1	-0.42	-10279	2433994	
Long	12/23/21	359.30	1	-1.15	-28095	2405899	
2022 Long	12/31/21	363.32	1	1.12	26918	2432818	-4.6
Short	1/5/22	368.90	-1	1.54	37364	2470182	
Long	1/12/22	363.90	1	1.36	33480	2503662	
Short	1/18/22	354.40	-1	-2.61	-65361	2438301	
Long	1/31/22	348.10	1	1.78	43345	2481646	
Short	2/14/22	345.00	-1	-0.89	-22100	2459546	
Long	3/9/22	334.25	1	3.12	76638	2536184	
Short	4/8/22	346.10	-1	3.55	89914	2626098	
Long	4/20/22	351.06	1	-1.43	-37635	2588463	
Short	5/5/22	330.30	-1	-5.91	-153069	2435393	
Long	5/17/22	326.80	1	1.06	25806	2461200	
Short	6/10/22	315.50	-1	-3.46	-85103	2376097	
Long	6/24/22	309.50	1	1.90	45187	2421284	
Short	6/30/22	306.75	-1	-0.89	-21514	2399771	
Long	7/7/22	312.60	1	-1.91	-45766	2354005	
Short	7/12/22	310.40	-1	-0.70	-16567	2337438	
Long	7/18/22	315.76	1	-1.73	-40363	2297075	
Short	8/19/22	338.10	-1	7.07	162518	2459593	
Long	8/26/22	331.05	1	2.09	51287	2510880	
Short	8/29/22	320.40	-1	-3.22	-80776	2430104	
Long	9/9/22	322.00	1	-0.50	-12135	2417969	
Short	9/13/22	319.00	-1	-0.93	-22528	2395441	
Long	10/4/22	301.50	1	5.49	131411	2526852	

	Short	10/10/22	293.20	-1	-2.75	-69562	2457291		
	Long	10/17/22	302.00	1	-3.00	-73752	2383538		
	Short	10/19/22	302.90	-1	0.30	7103	2390642		
	Long	10/25/22	316.00	1	-4.32	-103392	2287250		
	Short	11/3/22	319.00	-1	0.95	21714	2308964		
	Long	11/8/22	333.20	1	-4.45	-102781	2206183		
	Short	12/6/22	338.70	-1	1.65	36417	2242599		
	Long	12/13/22	348.18	1	-2.80	-62769	2179830		
	Short	12/16/22	328.75	-1	-5.58	-121644	2058186		
2023	Short	12/30/22	331.34	-1	-0.79	-16215	2041971	-16.0	
	Long	1/3/23	331.53	1	-0.06	-1171	2040800		
	Short	1/5/23	328.79	-1	-0.83	-16867	2023933		
	Long	1/9/23	337.83	1	-2.75	-55648	1968286		
	Short	2/10/23	337.00	-1	-0.25	-4836	1963450		
	Long	2/13/23	341.24	1	-1.26	-24703	1938747		
	Short	3/9/23	326.46	-1	-4.33	-83972	1854774		
	Long	3/16/23	321.45	1	1.53	28465	1883239		
	Short	3/24/23	318.91	-1	-0.79	-14880	1868359		
	Long	3/29/23	326.19	1	-2.28	-42650	1825709		
	Short	4/21/23	337.86	-1	3.58	65318	1891026		
	Long	4/28/23	339.60	1	-0.52	-9739	1881287		
	Short	5/24/23	328.58	-1	-3.24	-61048	1820240		
	Long	5/26/23	330.05	1	-0.45	-8143	1812096		
	Short	6/20/23	339.53	-1	2.87	52049	1864145		
	Long	6/30/23	343.30	1	-1.11	-20699	1843446		
	Short	7/6/23	338.05	-1	-1.53	-28191	1815255		
	Long	7/11/23	341.10	1	-0.90	-16378	1798877		
	Short	8/2/23	354.50	-1	3.93	70668	1869546		
	Long	8/10/23	354.10	1	0.11	2110	1871655		
	Short	8/17/23	347.20	-1	-1.95	-36471	1835184		
	Long	8/23/23	344.00	1	0.92	16914	1852098		
	Short	9/7/23	345.50	-1	0.44	8076	1860174		
	Long	9/11/23	346.50	1	-0.29	-5384	1854790		
	Short	9/15/23	348.00	-1	0.43	8029	1862819		
	Long	9/28/23	336.00	1	3.45	64235	1927055		
	Short	10/19/23	338.50	-1	0.74	14338	1941393		
	Long	10/23/23	329.10	1	2.78	53912	1995304		
	Short	10/25/23	332.10	-1	0.91	18189	2013493		
	Long	10/31/23	328.70	1	1.02	20614	2034107		
2024	Long	12/29/23	376.92	1	14.67	298402	2332509	14.9	14.0

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
	Short	3/8/17	237.50	-1	4.90	65347	1398185	
	Long	3/16/17	239.11	1	-0.68	-9478	1388707	
	Short	3/21/17	234.60	-1	-1.89	-26193	1362514	
	Long	3/28/17	233.60	1	0.43	5808	1368321	
	Short	5/18/17	235.73	-1	0.91	12477	1380798	
	Long	5/25/17	241.20	1	-2.32	-32041	1348757	
	Short	6/28/17	242.45	-1	0.52	6990	1355747	
	Long	7/6/17	241.20	1	0.52	6990	1362737	
	Short	7/28/17	246.85	-1	2.34	31921	1394658	
	Long	8/30/17	244.83	1	0.82	11413	1406071	
	Short	11/7/17	258.30	-1	5.50	77359	1483430	
	Long	11/16/17	257.70	1	0.23	3446	1486876	
	Short	11/24/17	260.35	-1	1.03	15290	1502166	
2018	Cash	12/29/17	267.75	0	-2.84	-42696	1459469	9.5
	Short	1/3/18	268.96	-1	0.00	0	1459469	
	Long	1/19/18	279.60	1	-3.96	-57736	1401733	
	Short	1/25/18	284.16	-1	1.63	22861	1424594	
	Long	2/26/18	276.30	1	2.77	39405	1463999	
	Short	3/1/18	269.50	-1	-2.46	-36030	1427968	
	Long	4/5/18	264.48	1	1.86	26599	1454567	
	Short	4/20/18	267.00	-1	0.95	13859	1468427	

	Long	4/30/18	267.00	1	0.00	0	1468427	
	Short	5/1/18	263.80	-1	-1.20	-17599	1450827	
	Long	5/4/18	265.30	1	-0.57	-8250	1442578	
	Short	5/15/18	271.20	-1	2.22	32081	1474659	
	Long	6/6/18	276.00	1	-1.77	-26100	1448559	
	Short	6/15/18	276.55	-1	0.20	2887	1451446	
	Long	6/29/18	272.50	1	1.46	21256	1472702	
	Short	7/30/18	280.70	-1	3.01	44316	1517018	
	Long	8/3/18	282.60	1	-0.68	-10268	1506750	
	Short	8/13/18	282.80	-1	0.07	1066	1507816	
	Long	8/20/18	285.20	1	-0.85	-12796	1495020	
	Short	9/6/18	288.00	-1	0.98	14678	1509697	
	Long	9/11/18	288.50	1	-0.17	-2621	1507076	
	Short	10/4/18	290.00	-1	0.52	7836	1514912	
	Long	10/16/18	277.00	1	4.48	67910	1582822	
	Cash	10/26/18	263.50	0	-4.87	-77141	1505681	
	Long	10/31/18	271.90	1	0.00	0	1505681	
	Short	11/14/18	270.90	-1	-0.37	-5538	1500143	
	Long	11/28/18	268.85	1	0.76	11352	1511495	
	Short	12/6/18	264.00	-1	-1.80	-27267	1484228	
	Long	12/12/18	267.50	1	-1.33	-19677	1464551	
	Short	12/17/18	258.00	-1	-3.55	-52012	1412539	
	Long	12/19/18	256.85	1	0.45	6296	1418835	
2019	Cash	12/31/18	250.00	0	-2.67	-37839	1380996	-4.9
	Long	1/2/19	249.50	1	0.00	0	1380996	
	Short	1/8/19	254.50	-1	2.00	27675	1408671	
	Long	1/25/19	265.30	1	-4.24	-59779	1348893	
	Short	1/29/19	263.00	-1	-0.87	-11694	1337198	
	Long	1/30/19	266.20	1	-1.22	-16270	1320928	
	Short	2/21/19	277.35	-1	4.19	55328	1376256	
	Long	3/1/19	280.50	1	-1.14	-15631	1360626	
	Short	3/7/19	275.50	-1	-1.78	-24254	1336372	
	Long	3/11/19	275.70	1	-0.07	-970	1335402	
	Short	5/2/19	290.80	-1	5.48	73140	1408541	
	Long	5/3/19	293.50	1	-0.93	-13078	1395463	
	Short	5/7/19	289.00	-1	-1.53	-21396	1374068	
	Long	5/16/19	288.00	1	0.35	4755	1378823	
	Short	5/20/19	283.75	-1	-1.48	-20347	1358475	
	Long	6/5/19	282.40	1	0.48	6463	1364939	
	Short	7/8/19	296.85	-1	5.12	69842	1434780	
	Long	8/6/19	285.91	1	3.69	52877	1487657	
	Short	8/9/19	292.58	-1	2.33	34706	1522363	
	Long	8/19/19	292.05	1	0.18	2758	1525121	
	Short	8/23/19	289.30	-1	-0.94	-14361	1510760	
	Long	8/29/19	292.50	1	-1.11	-16711	1494049	
	Short	9/3/19	290.50	-1	-0.68	-10216	1483833	
	Long	9/5/19	297.00	1	-2.24	-33201	1450632	

	Short	9/20/19	298.90	-1	0.64	9280	1459912	
	Long	10/1/19	298.00	1	0.30	4396	1464308	
	Short	10/2/19	290.80	-1	-2.42	-35379	1428929	
	Long	10/11/19	297.50	1	-2.30	-32922	1396007	
	Short	12/2/19	312.40	-1	5.01	69918	1465924	
	Long	12/6/19	314.80	1	-0.77	-11262	1454662	
2020	Long	12/31/19	321.86	1	2.24	32624	1487286	8.3
	Short	1/6/20	321.90	-1	0.01	185	1487471	
	Cash	1/9/20	325.85	0	-1.23	-18253	1469218	
	Short	1/27/20	324.50	-1	0.00	0	1469218	
	Long	2/4/20	328.07	1	-1.10	-16164	1453055	
	Short	2/21/20	333.80	-1	1.75	25379	1478433	
	Long	2/24/20	325.00	1	2.64	38976	1517409	
	Short	2/26/20	314.18	-1	-3.33	-50518	1466891	
	Long	3/25/20	244.70	1	22.11	324399	1791290	
	Short	3/27/20	253.27	-1	3.50	62735	1854025	
	Long	3/31/20	261.00	1	-3.05	-56586	1797439	
	Short	4/1/20	251.00	-1	-3.83	-68867	1728572	
	Long	4/6/20	260.50	1	-3.78	-65424	1663148	
	Short	5/1/20	282.80	-1	8.56	142373	1805521	
	Long	5/8/20	291.85	1	-3.20	-57779	1747742	
	Short	5/13/20	286.30	-1	-1.90	-33236	1714505	
	Long	5/18/20	293.80	1	-2.62	-44914	1669592	
	Short	5/29/20	302.80	-1	3.06	51145	1720737	
	Long	6/5/20	317.50	1	-4.85	-83536	1637200	
	Short	6/11/20	311.46	-1	-1.90	-31145	1606055	
	Long	6/30/20	304.50	1	2.23	35889	1641944	
	Short	7/23/20	322.40	-1	5.88	96522	1738466	
	Long	7/27/20	322.70	1	-0.09	-1618	1736848	
	Short	9/4/20	344.00	-1	6.60	114642	1851490	
	Long	9/22/20	330.10	1	4.04	74813	1926303	
	Short	10/19/20	342.70	-1	3.82	73527	1999830	
	Long	11/3/20	336.60	1	1.78	35597	2035427	
	Short	12/11/20	364.50	-1	8.29	168712	2204139	
	Long	12/14/20	369.40	1	-1.34	-29630	2174508	
2021	Long	12/31/20	374.25	1	1.31	28550	2203058	43.4
	Short	1/4/21	368.90	-1	-1.43	-31493	2171565	
	Long	1/6/21	373.90	1	-1.36	-29433	2142132	
	Short	1/27/21	379.00	-1	1.36	29219	2171351	
	Long	2/1/21	376.50	1	0.66	14323	2185674	
	Short	2/18/21	389.00	-1	3.32	72566	2258239	
	Long	2/24/21	390.00	1	-0.26	-5805	2252434	
	Short	3/19/21	387.50	-1	-0.64	-14439	2237995	
	Long	3/22/21	390.50	1	-0.77	-17326	2220669	
	Short	3/25/21	384.80	-1	-1.46	-32414	2188254	
	Long	3/26/21	391.60	1	-1.77	-38670	2149585	
	Short	5/4/21	416.10	-1	6.26	134486	2284071	

	Long	5/7/21	421.00	1	-1.18	-26897	2257174		
	Short	5/11/21	412.10	-1	-2.11	-47717	2209457		
	Long	5/20/21	413.20	1	-0.27	-5898	2203559		
	Short	6/16/21	422.85	-1	2.34	51463	2255022		
	Long	6/21/21	420.60	1	0.53	11999	2267021		
	Short	7/19/21	422.60	-1	0.48	10780	2277801		
	Long	7/21/21	433.30	1	-2.53	-57673	2220128		
	Short	8/17/21	442.00	-1	2.01	44577	2264705		
	Long	8/20/21	442.00	1	0.00	0	2264705		
	Short	9/8/21	449.70	-1	1.74	39453	2304158		
	Long	9/23/21	442.00	1	1.71	39453	2343611		
	Short	9/28/21	438.20	-1	-0.86	-20149	2323462		
	Long	10/5/21	434.00	1	0.96	22270	2345732		
	Short	10/13/21	433.00	-1	-0.23	-5405	2340327		
	Long	10/14/21	438.80	1	-1.34	-31348	2308978		
	Short	11/26/21	461.00	-1	5.06	116817	2425795		
	Long	11/29/21	466.20	1	-1.13	-27363	2398433		
	Short	12/3/21	455.00	-1	-2.40	-57620	2340813		
	Long	12/7/21	466.50	1	-2.53	-59163	2281649		
	Short	12/17/21	462.00	-1	-0.96	-22009	2259640		
	Long	12/23/21	469.85	1	-1.70	-38394	2221246		
2022	Long	12/31/21	474.96	1	1.09	24158	2245403	2.6	15.1
	Short	1/5/22	477.00	-1	0.43	9644	2255048		
	Long	1/12/22	471.60	1	1.13	25529	2280576		
	Short	1/18/22	459.00	-1	-2.67	-60931	2219645		
	Long	1/31/22	446.10	1	2.81	62382	2282027		
	Short	2/14/22	439.00	-1	-1.59	-36320	2245707		
	Long	3/9/22	428.20	1	2.46	55247	2300955		
	Short	4/8/22	447.00	-1	4.39	101023	2401977		
	Long	4/20/22	446.92	1	0.02	430	2402407		
	Short	5/5/22	413.60	-1	-7.46	-179111	2223296		
	Long	5/17/22	407.80	1	1.40	31178	2254474		
	Short	6/10/22	391.00	-1	-4.12	-92877	2161597		
	Long	6/24/22	382.30	1	2.23	48097	2209694		
	Short	6/30/22	376.24	-1	-1.59	-35027	2174667		
	Long	7/7/22	386.50	1	-2.73	-59303	2115365		
	Short	7/12/22	381.00	-1	-1.42	-30102	2085262		
	Long	7/18/22	388.38	1	-1.94	-40392	2044871		
	Short	8/19/22	423.40	-1	9.02	184385	2229256		
	Long	8/26/22	416.20	1	1.70	37909	2267164		
	Short	8/29/22	402.30	-1	-3.34	-75717	2191447		
	Long	9/9/22	405.70	1	-0.85	-18521	2172926		
	Short	9/13/22	402.00	-1	-0.91	-19817	2153109		
	Long	10/4/22	376.10	1	6.44	138720	2291829		
	Short	10/10/22	361.65	-1	-3.84	-88054	2203776		
	Long	10/17/22	367.30	1	-1.56	-34429	2169347		
	Short	10/19/22	366.90	-1	-0.11	-2362	2166984		

	Long	10/25/22	381.80	1	-4.06	-88002	2078982		
	Short	11/3/22	371.00	-1	-2.83	-58808	2020173		
	Long	11/8/22	384.50	1	-3.64	-73510	1946663		
	Short	12/6/22	396.50	-1	3.12	60754	2007417		
	Long	12/13/22	410.22	1	-3.46	-69462	1937955		
	Short	12/16/22	383.85	-1	-6.43	-124577	1813378		
2023	Short	12/30/22	382.44	-1	0.37	6661	1820039	-19.0	13.5
	Long	1/3/23	382.77	1	-0.09	-1570	1818469		
	Short	1/5/23	379.20	-1	-0.93	-16960	1801508		
	Long	1/9/23	391.78	1	-3.32	-59765	1741743		
	Short	2/10/23	406.21	-1	3.68	64152	1805895		
	Long	2/13/23	410.75	1	-1.12	-20184	1785711		
	Short	3/9/23	395.91	-1	-3.61	-64516	1721195		
	Long	3/16/23	393.62	1	0.58	9956	1731151		
	Short	3/24/23	391.02	-1	-0.66	-11435	1719716		
	Long	3/29/23	399.92	1	-2.28	-39142	1680574		
	Short	4/21/23	411.29	-1	2.84	47780	1728354		
	Long	4/28/23	413.97	1	-0.65	-11262	1717091		
	Short	5/24/23	411.01	-1	-0.72	-12278	1704814		
	Long	5/26/23	417.00	1	-1.46	-24846	1679968		
	Short	6/20/23	435.87	-1	4.53	76022	1755990		
	Long	6/30/23	442.08	1	-1.42	-25018	1730971		
	Short	7/6/23	437.32	-1	-1.08	-18638	1712334		
	Long	7/11/23	440.55	1	-0.74	-12647	1699686		
	Short	8/2/23	452.40	-1	2.69	45718	1745405		
	Long	8/10/23	449.50	1	0.64	11188	1756593		
	Short	8/17/23	439.00	-1	-2.34	-41033	1715561		
	Long	8/23/23	442.00	1	-0.68	-11724	1703837		
	Short	9/7/23	443.60	-1	0.36	6168	1710005		
	Long	9/11/23	446.60	1	-0.68	-11565	1698440		
	Short	9/15/23	446.20	-1	-0.09	-1521	1696919		
	Long	9/28/23	428.00	1	4.08	69215	1766134		
	Short	10/19/23	432.00	-1	0.93	16506	1782640		
	Long	10/23/23	418.20	1	3.19	56945	1839586		
	Short	10/25/23	421.70	-1	0.84	15396	1854982		
	Long	10/31/23	415.00	1	1.59	29472	1884454		
2024	Long	12/29/23	475.34	1	14.54	273995	2158449	18.6	13.7

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
	Short	3/8/17	131.00	-1	10.11	366293	3988728	
	Long	3/16/17	132.33	1	-1.02	-40496	3948232	
	Short	3/21/17	130.50	-1	-1.38	-54600	3893632	
	Long	3/28/17	130.70	1	-0.15	-5967	3887665	
	Short	5/18/17	136.06	-1	4.10	159433	4047098	
	Long	5/25/17	140.32	1	-3.13	-126713	3920384	
	Short	6/28/17	138.30	-1	-1.44	-56437	3863947	
	Long	7/6/17	136.00	1	1.66	64259	3928207	
	Short	7/28/17	143.75	-1	5.70	223850	4152057	
	Long	8/30/17	143.11	1	0.45	18486	4170543	
	Short	11/7/17	153.65	-1	7.36	307159	4477702	
	Long	11/16/17	153.80	1	-0.10	-4371	4473330	
	Short	11/24/17	156.25	-1	1.59	71259	4544589	
2018	Cash	12/29/17	156.45	0	-0.13	-5817	4538772	23.6
	Short	1/3/18	158.61	-1	0.00	0	4538772	
	Long	1/19/18	165.90	1	-4.60	-208610	4330162	
	Short	1/25/18	169.55	-1	2.20	95269	4425431	
	Long	2/26/18	169.50	1	0.03	1305	4426736	
	Short	3/1/18	166.00	-1	-2.06	-91408	4335329	
	Long	4/5/18	160.50	1	3.31	143640	4478969	
	Short	4/20/18	163.00	-1	1.56	69766	4548735	
	Long	4/30/18	162.50	1	0.31	13953	4562688	
	Short	5/1/18	161.20	-1	-0.80	-36502	4526186	
	Long	5/4/18	164.30	1	-1.92	-87042	4439144	

Short	4/20/18	163.00	-1	-0.79	-35124	4404020	
Long	4/30/18	162.50	1	0.31	13509	4417530	
Short	5/1/18	161.20	-1	-0.80	-35340	4382189	
Long	5/4/18	164.30	1	-1.92	-84273	4297916	
Short	5/15/18	168.00	-1	2.25	96788	4394705	
Long	6/6/18	174.80	1	-4.05	-177881	4216824	
Short	6/15/18	177.05	-1	1.29	54278	4271102	
Long	6/29/18	172.05	1	2.82	120619	4391721	
Short	7/30/18	175.70	-1	2.12	93169	4484890	
Long	8/3/18	179.40	1	-2.11	-94446	4390444	
Short	8/13/18	180.80	-1	0.78	34262	4424706	
Long	8/20/18	179.15	1	0.91	40380	4465087	
Short	9/6/18	181.80	-1	1.48	66048	4531135	
Long	9/11/18	182.35	1	-0.30	-13708	4517427	
Short	9/17/18	182.50	-1	0.08	3716	4521143	
Long	9/20/18	184.10	1	-0.88	-39637	4481505	
Short	10/4/18	183.45	-1	-0.35	-15823	4465682	
Long	10/16/18	174.25	1	5.01	223954	4689636	
Cash	10/26/18	165.30	0	-5.14	-240874	4448762	
Long	10/31/18	170.40	1	0.00	0	4448762	
Short	11/14/18	165.50	-1	-2.88	-127928	4320834	
Long	11/28/18	164.20	1	0.79	33940	4354774	
Short	12/6/18	162.50	-1	-1.04	-45086	4309688	
Long	12/12/18	166.50	1	-2.46	-106085	4203604	
Short	12/17/18	159.50	-1	-4.20	-176728	4026876	
Long	12/19/18	159.50	1	0.00	0	4026876	
2019 Cash	12/31/18	154.50	0	-3.13	-126234	3900641	-11.0
Long	1/2/19	154.50	1	0.00	0	3900641	
Short	1/8/19	158.00	-1	2.27	88364	3989005	
Long	1/25/19	164.25	1	-3.96	-157793	3831212	
Short	1/29/19	161.50	-1	-1.67	-64145	3767067	
Long	1/30/19	164.50	1	-1.86	-69976	3697091	
Short	2/21/19	171.40	-1	4.19	155076	3852166	
Long	3/1/19	174.20	1	-1.63	-62929	3789237	
Short	3/7/19	172.00	-1	-1.26	-47855	3741382	
Long	3/11/19	172.60	1	-0.35	-13051	3728331	
Short	5/2/19	187.80	-1	8.81	328335	4056666	
Long	5/3/19	190.00	1	-1.17	-47522	4009144	
Short	5/7/19	187.00	-1	-1.58	-63302	3945841	
Long	5/16/19	185.00	1	1.07	42202	3988043	
Short	5/20/19	180.00	-1	-2.70	-107785	3880258	
Long	6/5/19	175.85	1	2.31	89462	3969720	
Short	7/8/19	189.70	-1	7.88	312656	4282376	
Long	8/6/19	182.38	1	3.86	165245	4447621	
Short	8/9/19	187.32	-1	2.71	120470	4568091	
Long	8/19/19	188.20	1	-0.47	-21460	4546630	
Short	8/23/19	185.20	-1	-1.59	-72476	4474155	

	Long	8/29/19	188.00	1	-1.51	-67644	4406511	
	Short	9/3/19	186.00	-1	-1.06	-46878	4359633	
	Long	9/5/19	190.50	1	-2.42	-105475	4254158	
	Short	9/20/19	191.30	-1	0.42	17865	4272024	
	Long	10/1/19	190.00	1	0.68	29031	4301055	
	Short	10/2/19	185.50	-1	-2.37	-101867	4199187	
	Long	10/11/19	191.90	1	-3.45	-144878	4054310	
	Short	12/2/19	203.00	-1	5.78	234512	4288822	
	Long	12/6/19	204.80	1	-0.89	-38029	4250793	
2020	Long	12/31/19	212.61	1	3.81	162103	4412896	13.8
	Short	1/6/20	214.20	-1	0.75	33002	4445898	
	Cash	1/9/20	218.80	0	-2.15	-95477	4350421	
	Short	1/27/20	218.70	-1	0.00	0	4350421	
	Long	2/4/20	225.39	1	-3.06	-133079	4217342	
	Short	2/21/20	231.75	-1	2.82	119004	4336346	
	Long	2/24/20	223.30	1	3.65	158111	4494457	
	Short	2/26/20	216.67	-1	-2.97	-133445	4361012	
	Long	3/25/20	183.80	1	15.17	661589	5022600	
	Short	3/27/20	186.93	-1	1.70	85532	5108132	
	Long	3/31/20	193.40	1	-3.46	-176802	4931330	
	Short	4/1/20	187.35	-1	-3.13	-154263	4777067	
	Long	4/6/20	192.30	1	-2.64	-126216	4650851	
	Short	5/1/20	213.10	-1	10.82	503056	5153907	
	Long	5/6/20	220.50	1	-3.47	-178972	4974935	
	Short	5/13/20	223.50	-1	1.36	67686	5042622	
	Long	5/18/20	226.90	1	-1.52	-76711	4965911	
	Short	5/29/20	230.30	-1	1.50	74412	5040323	
	Long	6/5/20	237.50	1	-3.13	-157578	4882744	
	Short	6/11/20	242.29	-1	2.02	98477	4981221	
	Long	6/30/20	242.80	1	-0.21	-10485	4970736	
	Short	7/23/20	257.55	-1	6.07	301970	5272707	
	Long	7/27/20	259.60	1	-0.80	-41969	5230738	
	Short	9/4/20	282.10	-1	8.67	453357	5684095	
	Long	9/22/20	272.95	1	3.24	184365	5868461	
	Short	10/19/20	285.10	-1	4.45	261227	6129687	
	Long	11/3/20	275.30	1	3.44	210701	6340389	
	Short	12/11/20	299.60	-1	8.83	559649	6900038	
	Long	12/14/20	305.60	1	-2.00	-138185	6761853	
2021	Long	12/31/20	313.74	1	2.66	180110	6941962	49.1
	Short	1/4/21	310.25	-1	-1.11	-77221	6864741	
	Long	1/6/21	311.00	1	-0.24	-16595	6848146	
	Short	1/27/21	325.00	-1	4.50	308277	7156423	
	Long	2/1/21	323.20	1	0.55	39636	7196058	
	Short	2/18/21	329.00	-1	1.79	129137	7325196	
	Long	2/24/21	321.90	1	2.16	158082	7483277	
	Short	3/4/21	307.00	-1	-4.63	-346383	7136894	
	Long	3/5/21	300.00	1	2.28	162730	7299624	

Short	3/19/21	311.40	-1	3.80	277386	7577010		
Long	3/22/21	316.20	1	-1.54	-116794	7460216		
Short	3/25/21	308.90	-1	-2.31	-172231	7287985		
Long	3/26/21	312.50	1	-1.17	-84936	7203049		
Short	5/4/21	332.70	-1	6.46	465605	7668654		
Long	5/7/21	335.40	1	-0.81	-62234	7606419		
Short	5/11/21	322.00	-1	-4.00	-303894	7302525		
Long	5/20/21	326.80	1	-1.49	-108858	7193668		
Short	7/19/21	353.80	-1	8.26	594336	7788004		
Long	7/21/21	359.50	1	-1.61	-125471	7662533		
Short	8/11/21	365.70	-1	1.72	132149	7794682		
Long	8/20/21	366.00	1	-0.08	-6394	7788288		
Short	9/8/21	379.50	-1	3.69	287273	8075561		
Long	9/23/21	372.40	1	1.87	151084	8226645		
Short	9/28/21	364.50	-1	-2.12	-174518	8052127		
Long	10/5/21	356.80	1	2.11	170100	8222227		
Short	11/26/21	394.10	-1	10.45	859555	9081782		
Long	11/29/21	400.10	1	-1.52	-138266	8943516		
Short	12/3/21	384.80	-1	-3.82	-342004	8601512		
Long	12/7/21	395.00	1	-2.65	-228003	8373509		
Short	12/17/21	386.00	-1	-2.28	-190789	8182720		
Long	12/23/21	395.25	1	-2.40	-196088	7986632		
2022 Long	12/31/21	397.85	1	0.66	52537	8039169	16.5	22.1
Short	1/5/22	393.90	-1	-0.99	-79816	7959353		
Long	1/12/22	388.50	1	1.37	109115	8068468		
Short	1/18/22	374.30	-1	-3.66	-294909	7773559		
Long	1/31/22	359.60	1	3.93	305293	8078852		
Short	2/14/22	348.50	-1	-3.09	-249375	7829477		
Long	3/9/22	335.30	1	3.79	296554	8126031		
Short	4/8/22	349.80	-1	4.32	351409	8477440		
Long	4/20/22	347.09	1	0.77	65677	8543117		
Short	5/5/22	314.00	-1	-9.53	-814462	7728655		
Long	5/17/22	306.00	1	2.55	196908	7925563		
Short	6/10/22	290.80	-1	-4.97	-393688	7531875		
Long	6/24/22	289.00	1	0.62	46621	7578496		
Short	6/30/22	280.75	-1	-2.85	-216341	7362155		
Long	7/7/22	291.75	1	-3.92	-288455	7073700		
Short	7/12/22	286.10	-1	-1.94	-136989	6936712		
Long	7/18/22	294.72	1	-3.01	-208998	6727713		
Short	8/19/22	323.55	-1	9.78	658116	7385829		
Long	8/26/22	317.50	1	1.87	138106	7523936		
Short	8/29/22	304.70	-1	-4.03	-303327	7220608		
Closed	8/31/22	299.27		1.78	128677	7349285		
L QID	8/31/22	22.29	1		0	7349285		
closed	9/9/22	21.28		-4.53	-333009	7016276		
L QQQ	9/9/22	306.00	1		0	7016276		
closed	9/13/22	300.00		-1.96	-137574	6878702		

L QID	9/13/22	22.00	1		0	6878702		
closed	10/4/22	24.42		11.00	756657	7635359		

From Sept 01, '22 to Oct 4, '22, shorted positions of QQQ were replaced with the Inverse QID (ProShares UltraShort QQQ).

On Oct 4, '22, we went back to our original method of Long and Short positions for QQQ.

	Long	10/4/22	282.25	1	0.00	756657	7635359		
	Short	10/10/22	267.00	-1	-5.40	-412539	7222820		
	Long	10/17/22	269.85	1	-1.07	-77098	7145722		
	Short	10/19/22	269.10	-1	-0.28	-19860	7125862		
	Long	10/25/22	282.30	1	-4.91	-349541	6776321		
	Short	11/3/22	261.85	-1	-7.24	-490881	6285440		
	Long	11/8/22	272.30	1	-3.99	-250842	6034599		
	Short	12/6/22	283.75	-1	4.20	253750	6288349		
	Long	12/13/22	296.65	1	-4.55	-285884	6002464		
	Short	12/16/22	275.35	-1	-7.18	-430988	5571477		
2023	Short	12/30/22	266.31	-1	3.28	182917	5754393	-29.8	19.3
	Long	1/3/23	266.98	1	-0.25	-14477	5739916		
	Short	1/5/23	261.90	-1	-1.90	-109217	5630699		
	Long	1/9/23	273.58	1	-4.46	-251113	5379586		
	Short	2/10/23	299.54	-1	9.49	510469	5890055		
	Long	2/13/23	302.46	1	-0.97	-57418	5832637		
	Short	3/9/23	295.95	-1	-2.15	-125539	5707098		
	Long	3/16/23	304.76	1	-2.98	-169892	5537206		
	Short	3/28/23	306.14	-1	0.45	25073	5562279		
	Long	3/29/23	311.55	1	-1.77	-98295	5463985		
	Short	4/21/23	314.73	-1	1.02	55771	5519756		
	Long	4/28/23	320.85	1	-1.94	-107333	5412423		
	Short	5/24/23	330.94	-1	3.14	170208	5582631		
	Long	5/26/23	342.58	1	-3.52	-196355	5386276		
	Short	6/20/23	364.68	-1	6.45	347471	5733747		
	Long	6/30/23	368.57	1	-1.07	-61161	5672586		
	Short	7/6/23	365.35	-1	-0.87	-49558	5623027		
	Long	7/11/23	365.95	1	-0.16	-9234	5613793		
	Short	8/2/23	376.00	-1	2.75	154170	5767963		
	Long	8/10/23	371.84	1	1.11	63816	5831779		
	Short	8/17/23	361.23	-1	-2.85	-166403	5665376		
	Long	8/23/23	368.67	1	-2.06	-116686	5548690		
	Short	9/7/23	370.70	-1	0.55	30553	5579243		
	Long	9/11/23	374.30	1	-0.97	-54182	5525061		
	Short	9/15/23	373.20	-1	-0.29	-16237	5508824		
	Long	9/28/23	359.00	1	3.80	209607	5718431		
	Short	10/19/23	365.50	-1	1.81	103537	5821968		
	Long	10/23/23	351.10	1	3.94	229374	6051342		
	Short	10/25/23	356.60	-1	1.57	94795	6146137		
	Long	10/31/23	347.50	1	2.55	156842	6302979		
2024	Long	12/29/23	409.45	1	17.83	1123653	7426632	28.2	19.7