

Updated: November 22, 2022

YEAR	Trade	Position	DIA				YTD Return
			Date	Open	Close	Difference	
2005		1 Short	3-Jan	87.9	87.1	0.91%	0.91%
		2 Long	18-Jan	87.1	86.4	-0.80%	0.11%
		3 Short	20-Jan	86.4	86.5	-0.12%	-0.01%
		4 Long	3-Feb	86.5	87.9	1.62%	1.61%
		5 Short	22-Feb	87.9	88.5	-0.68%	0.93%
		6 Long	25-Feb	88.5	88.9	0.45%	1.38%
		7 Short	9-Mar	88.9	86.8	2.36%	3.74%
		8 Long	7-Apr	86.8	86.4	-0.46%	3.28%
		9 Short	8-Apr	86.4	86.7	-0.35%	2.93%
		10 Long	12-Apr	86.7	86.2	-0.58%	2.36%
		11 Short	13-Apr	86.2	84.4	2.09%	4.44%
		12 Long	2-May	84.4	84.6	0.24%	4.68%
		13 Short	10-May	84.6	85	-0.47%	4.21%
		14 Long	17-May	85	87	2.35%	6.56%
		15 Short	23-Jun	87	86.2	0.92%	7.48%
		16 Long	8-Jul	86.2	88	2.09%	9.57%
		17 Short	4-Aug	88	88.1	-0.11%	9.46%
		18 Long	9-Aug	88.1	88	-0.11%	9.34%
		19 Short	12-Aug	88	88.2	-0.23%	9.11%
		20 Long	15-Aug	88.2	87.9	-0.34%	8.77%
		21 Short	16-Aug	87.9	88	-0.11%	8.66%
		22 Long	19-Aug	88	87.7	-0.34%	8.32%
		23 Short	23-Aug	87.7	87.3	0.46%	8.78%
		24 Long	31-Aug	87.3	87.8	0.57%	9.35%
		25 Short	14-Sep	87.8	88.1	-0.34%	9.01%
		26 Long	16-Sep	88.1	87.8	-0.34%	8.67%
		27 Short	19-Sep	87.8	87.5	0.34%	9.01%
		28 Long	29-Sep	87.5	87.3	-0.23%	8.78%
		29 Short	4-Oct	87.3	86.1	1.37%	10.15%
		30 Long	17-Oct	86.1	85.8	-0.35%	9.81%
		31 Short	20-Oct	85.8	86.1	-0.35%	9.46%
		32 Long	24-Oct	86.1	85.9	-0.23%	9.22%
		33 Short	27-Oct	85.9	86.2	-0.35%	8.87%
		34 Long	28-Oct	86.2	90.2	4.64%	13.51%
		35 Short	7-Dec	90.2	90.4	-0.22%	13.29%
		36 Long	13-Dec	90.4	90.2	-0.22%	13.07%
		37 Short	20-Dec	90.2	90.4	-0.22%	12.85%
		38 Long	21-Dec	90.4	90.3	-0.11%	12.74%
2005		39 Short	27-Dec	90.3	89.9	0.44%	13.18%

2006	1 Short	30-Dec	89.9	90.5	-0.67%	-0.67%
	2 Long	3-Jan	90.5	91.1	0.66%	0.00%
	3 Short	17-Jan	91.1	90.5	0.66%	0.65%
	4 Long	26-Jan	90.5	90.6	0.11%	0.76%
	5 Short	2-Feb	90.6	90.7	-0.11%	0.65%
	6 Long	8-Feb	90.7	92.1	1.54%	2.20%
	7 Short	28-Feb	92.1	92.4	-0.33%	1.87%
	8 Long	10-Mar	92.4	93.8	1.52%	3.39%
	9 Short	28-Mar	93.8	93.9	-0.11%	3.28%
	10 Long	4-Apr	93.9	93.6	-0.32%	2.96%
	11 Short	7-Apr	93.6	93.8	-0.21%	2.75%
	12 Long	18-Apr	93.8	96.1	2.45%	5.20%
	13 Short	12-May	96.1	94.7	1.46%	6.66%
	14 Long	28-May	94.7	94.3	-0.42%	6.23%
	15 Short	29-May	94.3	94.5	-0.21%	6.02%
	16 Long	1-Jun	94.5	93.9	-0.63%	5.39%
	17 Short	5-Jun	93.9	92.6	1.38%	6.77%
	18 Long	15-Jun	92.6	92.3	-0.32%	6.45%
	19 Short	27-Jun	92.3	93.2	-0.98%	5.47%
	20 Long	29-Jun	93.2	93.1	-0.11%	5.37%
	21 Short	12-Jul	93.1	92.5	0.64%	6.01%
	22 Long	19-Jul	92.5	93.7	1.30%	7.31%
	23 Short	9-Aug	93.7	94.6	-0.96%	6.35%
	24 Long	15-Aug	94.6	95.8	1.27%	7.61%
	25 Short	7-Sep	95.8	96.6	-0.84%	6.78%
	26 Long	12-Sep	96.6	101.9	5.49%	12.27%
	27 Short	1-Nov	101.9	102.3	-0.39%	11.87%
	28 Long	6-Nov	102.3	103.6	1.27%	13.14%
	29 Short	27-Nov	103.6	104	-0.39%	12.76%
	30 Long	29-Nov	104	103.5	-0.48%	12.28%
	31 Short	Nov-31	103.5	104.2	-0.68%	11.60%
	32 Long	4-Dec	104.2	105.1	0.86%	12.47%
	33 Short	22-Dec	105.1	106.2	-1.05%	11.42%
2006	34 Long	27-Dec	106.2	106.1	-0.09%	11.32%
2007	1 Long	29-Dec	106.1	105.5	-0.57%	-0.57%
	2 Short	5-Jan	105.5	106	-0.47%	-1.04%
	3 Long	10-Jan	106	106.4	0.38%	-0.66%
	4 Short	22-Jan	106.4	107.1	-0.66%	-1.32%
	5 Long	24-Jan	107.1	106.5	-0.56%	-1.88%
	6 Short	26-Jan	106.5	107.1	-0.56%	-2.44%
	7 Long	31-Jan	107.1	107.2	0.09%	-2.35%
	8 Short	9-Feb	107.2	107.7	-0.47%	-2.82%
	9 Long	13-Feb	107.7	108	0.28%	-2.54%
	10 Short	23-Feb	108	104.9	2.87%	0.33%
	11 Long	20-Mar	104.9	105.2	0.29%	0.62%
	12 Short	28-Mar	105.2	106.2	-0.95%	-0.33%
	13 Long	4-Apr	106.2	115.4	8.66%	8.33%

	14 Short	7-Jun	115.4	115.5	-0.09%	8.24%
	15 Long	13-Jun	115.5	115.7	0.17%	8.42%
	16 Short	20-Jun	115.7	115.5	0.17%	8.59%
	17 Long	2-Jul	115.5	115.9	0.35%	8.94%
	18 Short	10-Jul	115.9	116.4	-0.43%	8.50%
	19 Long	11-Jul	116.4	118	1.37%	9.88%
	20 Short	24-Jul	118	116	1.69%	11.57%
	21 Long	7-Aug	116	115.2	-0.69%	10.88%
	22 Short	9-Aug	115.2	113.5	1.48%	12.36%
	23 Long	22-Aug	113.5	113.3	-0.18%	12.18%
	24 Short	28-Aug	113.3	113.8	-0.44%	11.74%
	25 Long	29-Aug	113.8	113.7	-0.09%	11.66%
	26 Short	7-Sep	113.7	114.2	-0.44%	11.22%
	27 Long	11-Sep	114.2	120	5.08%	16.29%
	28 Short	16-Oct	120	119	0.83%	17.13%
	29 Long	26-Oct	119	118.5	-0.42%	16.71%
	30 Short	1-Nov	118.5	113.6	4.14%	20.84%
	31 Long	28-Nov	113.6	115.6	1.76%	22.60%
	32 Short	14-Dec	115.6	116	-0.35%	22.26%
	33 Long	21-Dec	116	115.8	-0.17%	22.08%
2007	34 Short	27-Dec	115.8	115	0.69%	22.78%
2008	1 Short	31-Dec	115	108.1	6.00%	6.00%
	2 Long	29-Jan	108.1	107.5	-0.56%	5.44%
	3 Short	5-Feb	107.5	107.7	-0.19%	5.26%
	4 Long	12-Feb	107.7	107	-0.65%	4.61%
	5 Short	16-Feb	107	108	-0.93%	3.67%
	6 Long	20-Feb	108	107.1	-0.83%	2.84%
	7 Short	21-Feb	107.1	108.3	-1.12%	1.72%
	8 Long	25-Feb	108.3	107.5	-0.74%	0.98%
	9 Short	Feb-29	107.5	106.5	0.93%	1.91%
	10 Long	18-Mar	106.5	106.7	0.19%	2.10%
	11 Short	28-Mar	106.7	108.2	-1.41%	0.69%
	12 Long	31-Mar	108.2	108.5	0.28%	0.97%
	13 Short	11-Apr	108.5	109	-0.46%	0.51%
	14 Long	16-Apr	109	111.8	2.57%	3.08%
	15 Short	7-May	111.8	112.5	-0.63%	2.45%
	16 Long	14-May	112.5	112.1	-0.36%	2.10%
	17 Short	20-May	112.1	110	1.87%	3.97%
	18 Long	4-Jul	110	109.2	-0.73%	3.24%
	19 Short	5-Jul	109.2	99	9.34%	12.58%
	20 Long	17-Jul	99	99.8	0.81%	13.39%
	21 Short	24-Jul	99.8	100.5	-0.70%	12.69%
	22 Long	30-Jul	100.5	100	-0.50%	12.19%
	23 Short	31-Jul	100	100.6	-0.60%	11.59%
	24 Long	5-Aug	100.6	100.8	0.20%	11.79%
	25 Short	18-Aug	100.8	102.2	-1.39%	10.40%
	26 Long	22-Aug	102.2	101	-1.17%	9.23%

	27 Short	25-Aug	101	101.5	-0.50%	8.73%
	28 Long	27-Aug	101.5	101	-0.49%	8.24%
	29 Short	1-Sep	101	101.5	-0.50%	7.75%
	30 Long	8-Sep	101.5	100	-1.48%	6.27%
	31 Short	9-Sep	100	101	-1.00%	5.27%
	32 Long	11-Sep	101	98	-2.97%	2.30%
	33 Short	15-Sep	98	100.5	-2.55%	-0.25%
	34 Long	19-Sep	100.5	97.5	-2.99%	-3.24%
	35 Short	23-Sep	97.5	98	-0.51%	-3.75%
	36 Long	26-Sep	98	95.9	-2.14%	-5.89%
	37 Short	29-Sep	95.9	79	17.62%	11.73%
	38 Long	28-Oct	79	79.9	1.14%	12.87%
	39 Short	6-Nov	79.9	75	6.13%	19.00%
	40 Long	25-Nov	75	74.5	-0.67%	18.33%
	41 Short	1-Dec	74.5	75.5	-1.34%	16.99%
	42 Long	3-Dec	75.5	74.5	-1.32%	15.67%
	43 Short	4-Dec	74.5	75.9	-1.88%	13.79%
	44 Long	5-Dec	75.9	76	0.13%	13.92%
	45 Short	11-Dec	76	76.8	-1.05%	12.87%
	46 Long	16-Dec	76.8	76.4	-0.52%	12.35%
	47 Short	18-Dec	76.4	76	0.52%	12.87%
2008	48 Long	30-Dec	76	77.3	1.71%	14.58%
2009	1 Long	31-Dec	77.3	77	-0.39%	-0.39%
	2 Short	8-Jan	77	73.5	4.55%	4.16%
	3 Long	28-Jan	73.5	72	-2.04%	2.12%
	4 Short	30-Jan	72	72.3	-0.42%	1.70%
	5 Long	6-Feb	72.3	71.6	-0.97%	0.73%
	6 Short	10-Feb	71.6	62.5	12.71%	13.44%
	7 Long	12-Mar	62.5	70.4	12.64%	26.08%
	8 Short	20-Apr	70.4	71.6	-1.70%	24.38%
	9 Long	24-Apr	71.6	74.1	3.49%	27.87%
	10 Short	13-May	74.1	75.1	-1.35%	26.52%
	11 Long	18-May	75.1	74.5	-0.80%	25.72%
	12 Short	21-May	74.5	75	-0.67%	25.05%
	13 Long	26-May	75	74.7	-0.40%	24.65%
	14 Short	27-May	74.7	75.2	-0.67%	23.98%
	15 Long	28-May	75.2	77.4	2.93%	26.90%
	16 Short	15-Jun	77.4	76.4	1.29%	28.20%
	17 Long	29-Jun	76.4	75.5	-1.18%	27.02%
	18 Short	3-Jul	75.5	74.9	0.79%	27.81%
	19 Long	13-Jul	74.9	82.7	10.41%	38.23%
	20 Short	17-Aug	82.7	83.5	-0.97%	37.26%
	21 Long	19-Aug	83.5	84.8	1.56%	38.82%
	22 Short	2-Sep	84.8	85.1	-0.35%	38.46%
	23 Long	5-Sep	85.1	87.6	2.94%	41.40%
	24 Short	25-Sep	87.6	88	-0.46%	40.94%
	25 Long	28-Sep	88	87.4	-0.68%	40.26%

	26 Short	30-Sep	87.4	87.5	-0.11%	40.15%
	27 Long	6-Oct	87.5	89.6	2.40%	42.55%
	28 Short	26-Oct	89.6	89.8	-0.22%	42.32%
	29 Long	29-Oct	89.8	89.3	-0.56%	41.77%
	30 Short	30-Oct	89.3	89.7	-0.45%	41.32%
	31 Long	5-Nov	89.7	93.9	4.68%	46.00%
	32 Short	8-Dec	93.9	94.6	-0.75%	45.26%
	33 Long	10-Dec	94.6	94.5	-0.11%	45.15%
	34 Short	17-Dec	94.5	94.8	-0.32%	44.83%
	35 Long	21-Dec	94.8	95.2	0.42%	45.26%
2009	36 Short	31-Dec	95.2	95	0.21%	45.47%
2010	1 Long	31-Dec	95	96.4	1.47%	1.47%
	2 Short	20-Jan	96.4	92.7	3.84%	5.31%
	3 Long	11-Feb	92.7	101.4	9.39%	14.70%
	4 Short	27-Apr	101.4	101.7	-0.30%	14.40%
	5 Long	29-Apr	101.7	101.4	-0.29%	14.11%
	6 Short	30-Apr	101.4	101.6	-0.20%	13.91%
	7 Long	3-May	101.6	101.2	-0.39%	13.52%
	8 Short	4-May	101.2	99.6	1.58%	15.10%
	9 Long	12-May	99.6	98.5	-1.10%	13.99%
	10 Short	14-May	98.5	94.5	4.06%	18.05%
	11 Long	3-Jun	94.5	93	-1.59%	16.47%
	12 Short	4-Jun	93	93.2	-0.22%	16.25%
	13 Long	10-Jun	93.2	94.5	1.39%	17.65%
	14 Short	24-Jun	94.5	92.3	2.33%	19.97%
	15 Long	7-Jul	92.3	93.7	1.52%	21.49%
	16 Short	16-Jul	93.7	94.5	-0.85%	20.64%
	17 Long	22-Jul	94.5	97	2.65%	23.28%
	18 Short	11-Aug	97	94.5	2.58%	25.86%
	19 Long	2-Sep	94.5	104.7	10.79%	36.65%
	20 Short	12-Nov	104.7	104	0.67%	37.32%
	21 Long	18-Nov	104	103.2	-0.77%	36.55%
	22 Short	23-Nov	103.2	104.1	-0.87%	35.68%
	23 Long	24-Nov	104.1	103.8	-0.29%	35.39%
	24 Short	25-Nov	103.8	104.1	-0.29%	35.10%
2010	25 Long	1-Dec	104.1	108.2	3.94%	39.04%
2011	1 Long	31-Dec	108.2	110.8	2.40%	2.40%
	2 Short	28-Jan	110.8	111.9	-0.99%	1.41%
	3 Long	1-Feb	111.9	114	1.88%	3.29%
	4 Short	23-Feb	114	114.2	-0.18%	3.11%
	5 Long	26-Feb	114.2	113.9	-0.26%	2.85%
	6 Short	1-Mar	113.9	114.1	-0.18%	2.67%
	7 Long	3-Mar	114.1	113.8	-0.26%	2.41%
	8 Short	7-Mar	113.8	114.1	-0.26%	2.15%
	9 Long	8-Mar	114.1	113.5	-0.53%	1.62%
	10 Short	10-Mar	113.5	112.5	0.88%	2.50%
	11 Long	21-Mar	112.5	115.6	2.76%	5.26%

	12 Short	12-Apr	115.6	115.6	0.00%	5.26%	
	13 Long	15-Apr	115.6	114.8	-0.69%	4.57%	
	14 Short	18-Apr	114.8	116.8	-1.74%	2.82%	
	15 Long	20-Apr	116.8	118.5	1.46%	4.28%	
	16 Short	5-May	118.5	119.6	-0.93%	3.35%	
	17 Long	10-May	119.6	118.8	-0.67%	2.68%	
	18 Short	13-May	118.8	118.6	0.17%	2.85%	
	19 Long	19-May	118.6	118.5	-0.08%	2.77%	
	20 Short	20-May	118.5	118	0.42%	3.19%	
	21 Long	28-May	118	117.5	-0.42%	2.76%	
	22 Short	1-Jun	117.5	114.2	2.81%	5.57%	
	23 Long	20-Jun	114.2	113.8	-0.35%	5.22%	
	24 Short	24-Jun	113.8	114.2	-0.35%	4.87%	
	25 Long	28-Jun	114.2	117.5	2.89%	7.76%	
	26 Short	14-Jul	117.5	118.1	-0.51%	7.25%	
	27 Long	19-Jul	118.1	118.4	0.25%	7.50%	
	28 Short	26-Jul	118.4	106.8	9.80%	17.30%	
	29 Long	24-Aug	106.8	107.5	0.66%	17.96%	
	30 Short	3-Sep	107.5	107.6	-0.09%	17.86%	
	31 Long	7-Sep	107.6	107.3	-0.28%	17.58%	
	32 Short	8-Sep	107.3	107	0.28%	17.86%	
	33 Long	14-Sep	107	107	0.00%	17.86%	
	34 Short	21-Sep	107	106.2	0.75%	18.61%	
	35 Long	27-Sep	106.2	105.8	-0.38%	18.23%	
	36 Short	28-Sep	105.8	106	-0.19%	18.05%	
	37 Long	29-Sep	106	105	-0.94%	17.10%	
	38 Short	30-Sep	105	105	0.00%	17.10%	
	39 Long	6-Oct	105	112	6.67%	23.77%	
	40 Short	1-Nov	112	113	-0.89%	22.88%	
	41 Long	3-Nov	113	113.5	0.44%	23.32%	
	42 Short	9-Nov	113.5	115	-1.32%	22.00%	
	43 Long	11-Nov	115	114	-0.87%	21.13%	
	44 Short	16-Nov	114	113.5	0.44%	21.57%	
	45 Long	30-Nov	113.5	114.3	0.70%	22.27%	
	46 Short	13-Dec	114.3	114.5	-0.17%	22.10%	
2011	47 Long	20-Dec	114.5	118.0	3.06%	25.15%	248.10%
2012	1 Long	30-Dec	118.0	126.8	7.46%	7.46%	255.56%
	2 Short	6-Mar	126.8	127.1	-0.24%	7.22%	255.32%
	3 Long	8-Mar	127.1	128.2	0.87%	8.09%	256.19%
	4 Short	22-Mar	128.2	129.9	-1.33%	6.76%	254.86%
	5 Long	26-Mar	129.9	129.0	-0.69%	6.07%	254.17%
	6 Short	5-Apr	129.0	128.2	0.62%	6.69%	254.79%
	7 Long	17-Apr	128.2	127.0	-0.94%	5.75%	253.85%
	8 Short	23-Apr	127.0	128.3	-1.02%	4.73%	252.83%
	9 Long	24-Apr	128.3	129.0	0.55%	5.27%	253.37%
	10 Short	4-May	129.0	123.0	4.65%	9.92%	258.02%
	11 Long	6-Jun	123.0	124.7	1.38%	11.31%	259.41%

	12 Short	21-Jun	124.7	127.0	-1.84%	9.46%	257.56%
	13 Long	29-Jun	127.0	126.0	-0.79%	8.68%	256.78%
	14 Short	10-Jul	126.0	126.2	-0.16%	8.52%	256.62%
	15 Long	13-Jul	126.2	126.0	-0.16%	8.36%	256.46%
	16 Short	23-Jul	126.0	127.9	-1.51%	6.85%	254.95%
	17 Long	26-Jul	127.9	130.5	2.03%	8.88%	256.98%
	18 Short	23-Aug	130.5	131.0	-0.38%	8.50%	256.60%
	19 Long	6-Sep	131.0	134.8	2.86%	11.36%	259.46%
	20 Short	25-Sep	134.8	135.2	-0.30%	11.07%	259.17%
	21 Long	1-Oct	135.2	134.6	-0.41%	10.66%	258.76%
	22 Short	9-Oct	134.6	134.7	-0.04%	10.62%	258.72%
	23 Long	16-Oct	134.7	134.0	-0.48%	10.14%	258.24%
	24 Short	19-Oct	134.0	132.0	1.49%	11.63%	259.73%
	25 Long	6-Nov	132.0	130.5	-1.14%	10.49%	258.59%
	26 Short	7-Nov	130.5	128.1	1.84%	12.33%	260.43%
	27 Long	21-Nov	128.1	131.0	2.26%	14.60%	262.70%
2012	28 Short	26-Dec	131.0	130.6	0.32%	14.92%	263.02%
2013	1 Short	31-Dec	130.6	132.0	-1.09%	-1.09%	261.93%
	2 Long	2-Jan	132.0	137.5	4.17%	3.08%	266.10%
	3 Short	21-Feb	137.5	137.7	-0.15%	2.93%	265.95%
	4 Long	27-Feb	137.7	145.0	5.30%	8.24%	271.25%
	5 Short	15-Apr	145.0	145.1	-0.07%	8.17%	271.18%
	6 Long	23-Apr	145.1	151.0	4.07%	12.23%	275.25%
	7 Short	31-May	151.0	151.0	0.00%	12.23%	275.25%
	8 Long	7-Jun	151.0	150.5	-0.33%	11.90%	274.92%
	9 Short	11-Jun	150.5	151.0	-0.33%	11.57%	274.59%
	10 Long	13-Jun	151.0	148.8	-1.46%	10.11%	273.13%
	11 Short	20-Jun	148.8	149.3	-0.34%	9.78%	272.79%
	12 Long	27-Jun	149.3	154.5	3.48%	13.26%	276.28%
	13 Short	6-Aug	154.5	150.0	2.91%	16.17%	279.19%
	14 Long	9-Sep	150.0	152.5	1.67%	17.84%	280.86%
	15 Short	25-Sep	152.5	149.1	2.23%	20.07%	283.09%
	16 Long	10-Oct	149.1	159.3	6.84%	26.91%	289.93%
	17 Short	4-Dec	159.3	159.5	-0.13%	26.78%	289.80%
	18 Long	7-Dec	159.5	159.0	-0.31%	26.47%	289.49%
	19 Short	11-Dec	159.0	159.0	0.00%	26.47%	289.49%
2013	20 Long	18-Dec	159.0	165.5	4.07%	30.54%	293.56%
2014	1 Long	31-Dec	165.5	163.0	-1.49%	-1.49%	292.06%
	2 Short	13-Jan	163.0	163.8	-0.49%	-1.98%	291.57%
	3 Long	15-Jan	163.8	162.3	-0.95%	-2.93%	290.63%
	4 Short	23-Jan	162.3	157.7	2.80%	-0.13%	293.43%
	5 Long	7-Feb	157.7	162.4	2.98%	2.85%	296.41%
	6 Short	13-Mar	162.4	162.2	0.12%	2.98%	296.54%
	7 Long	17-Mar	162.2	162.0	-0.12%	2.85%	296.41%
	8 Short	19-Mar	162.0	162.3	-0.19%	2.67%	296.23%
	9 Long	20-Mar	162.3	163.4	0.68%	3.35%	296.90%
	10 Short	7-Apr	163.4	163.4	0.00%	3.35%	296.90%

	11 Long	9-Apr	163.4	162.7	-0.43%	2.92%	296.48%
	12 Short	10-Apr	162.7	163.0	-0.18%	2.73%	296.29%
	13 Long	16-Apr	163.0	163.5	0.31%	3.04%	296.60%
	14 Short	25-Apr	163.5	164.0	-0.31%	2.74%	296.29%
	15 Long	28-Apr	164.0	164.7	0.43%	3.16%	296.72%
	16 Short	15-May	164.7	164.8	-0.06%	3.10%	296.66%
	17 Long	21-May	164.8	167.0	1.33%	4.44%	297.99%
	18 Short	12-Jun	167.0	167.3	-0.18%	4.26%	297.81%
	19 Long	18-Jun	167.3	167.8	0.30%	4.56%	298.11%
	20 Short	24-Jun	167.8	168.2	-0.24%	4.32%	297.87%
	21 Long	3-Jul	168.2	168.7	0.30%	4.61%	298.17%
	22 Short	8-Jul	168.7	170.0	-0.77%	3.84%	297.40%
	23 Long	14-Jul	170.0	169.8	-0.12%	3.73%	297.28%
	24 Short	25-Jul	169.8	166.0	2.24%	5.96%	299.52%
	25 Long	13-Aug	166.0	170.0	2.41%	8.37%	301.93%
	26 Short	12-Sep	170.0	170.4	-0.24%	8.14%	301.70%
	27 Long	16-Sep	170.4	170.4	0.00%	8.14%	301.70%
	28 Short	25-Sep	170.4	164.5	3.46%	11.60%	305.16%
	29 Long	21-Oct	164.5	177.0	7.60%	19.20%	312.76%
	30 Short	10-Dec	177.0	175.6	0.79%	19.99%	313.55%
	31 Long	18-Dec	175.6	178.0	1.37%	21.36%	314.91%
2014	32 Short	31-Dec	178.0	177.9	0.07%	21.42%	314.98%
2015	1 Short	31-Dec	177.9	177.5	0.22%	0.22%	315.21%
	2 Long	8-Jan	177.5	176.6	-0.51%	-0.28%	314.70%
	3 Short	12-Jan	176.6	176.0	0.34%	0.06%	315.04%
	4 Long	22-Jan	176.0	173.5	-1.42%	-1.36%	313.62%
	5 Short	27-Jan	173.5	174.6	-0.63%	-2.00%	312.99%
	6 Long	3-Feb	174.6	179.8	2.98%	0.98%	315.96%
	7 Short	6-Mar	179.8	178.8	0.56%	1.54%	316.52%
	8 Long	16-Mar	178.8	179.3	0.28%	1.82%	316.80%
	9 Short	25-Mar	179.3	178.7	0.33%	2.15%	317.13%
	10 Long	30-Mar	178.7	178.4	-0.17%	1.98%	316.97%
	11 Short	31-Mar	178.4	178.2	0.11%	2.10%	317.08%
	12 Long	6-Apr	178.2	179.2	0.56%	2.66%	317.64%
	13 Short	17-Apr	179.2	179.3	-0.06%	2.60%	317.58%
	14 Long	20-Apr	179.3	179.1	-0.11%	2.49%	317.47%
	15 Short	21-Apr	179.1	179.5	-0.22%	2.27%	317.25%
	16 Long	22-Apr	179.5	179.3	-0.11%	2.16%	317.14%
	17 Short	30-Apr	179.3	179.0	0.17%	2.32%	317.30%
	18 Long	1-May	179.0	178.7	-0.17%	2.15%	317.14%
	19 Short	5-May	178.7	180.2	-0.84%	1.32%	316.30%
	20 Long	10-May	180.2	180.8	0.33%	1.65%	316.63%
	21 Short	26-May	180.9	179.3	0.88%	2.53%	317.52%
	22 Long	10-Jun	179.3	177.8	-0.84%	1.70%	316.68%
	23 Short	15-Jun	177.8	179.7	-1.07%	0.63%	315.61%
	24 Long	18-Jun	179.7	179.6	-0.06%	0.57%	315.55%
	25 Short	24-Jun	179.6	177.4	1.22%	1.80%	316.78%



	26 Long	10-Jul	177.4	178.9	0.85%	2.64%	317.62%
	27 Short	21-Jul	178.9	175.6	1.84%	4.49%	319.47%
	28 Long	7-Aug	175.6	174.0	-0.91%	3.58%	318.56%
	29 Short	8-Aug	174.0	174.8	-0.46%	3.12%	318.10%
	30 Long	17-Aug	174.8	174.0	-0.46%	2.66%	317.64%
	31 Short	19-Aug	174.0	164.4	5.52%	8.18%	323.16%
	32 Long	8-Sep	164.4	164.4	0.00%	8.18%	323.16%
	33 Short	18-Sep	164.4	163.2	0.73%	8.91%	323.89%
	34 Long	2-Oct	163.2	176.0	7.84%	16.75%	331.73%
	35 Short	12-Nov	176.0	176.5	-0.28%	16.46%	331.45%
	36 Long	18-Nov	176.5	176.8	0.17%	16.63%	331.62%
	37 Short	3-Dec	176.7	177.3	-0.34%	16.30%	331.28%
	38 Long	4-Dec	177.3	176.0	-0.73%	15.56%	330.54%
	39 Short	8-Dec	176.0	175.6	0.23%	15.79%	330.77%
	40 Long	16-Dec	175.6	175.2	-0.23%	15.56%	330.54%
	41 Short	17-Dec	175.2	175.0	0.11%	15.68%	330.66%
2015	42 Long	23-Dec	175.0	174.0	-0.58%	15.10%	330.08%
2016	1 Short	31-Dec	174.0	162.4	6.66%	6.66%	336.74%
	2 Long	29-Jan	162.4	162.1	-0.18%	6.48%	336.56%
	3 Short	2-Feb	162.1	162.6	-0.31%	6.17%	336.25%
	4 Long	3-Feb	162.6	162.3	-0.18%	5.98%	336.06%
	5 Short	5-Feb	162.3	161.2	0.68%	6.66%	336.74%
	6 Long	16-Feb	161.2	175.0	8.56%	15.22%	345.30%
	7 Short	7-Apr	175.0	176.0	-0.57%	14.65%	344.73%
	8 Long	12-Apr	176.0	178.4	1.36%	16.01%	346.09%
	9 Short	28-Apr	178.4	178.0	0.22%	16.24%	346.32%
	10 Long	10-May	178.0	177.0	-0.56%	15.68%	345.76%
	11 Short	13-May	177.0	176.0	0.56%	16.24%	346.32%
	12 Long	24-May	176.0	178.0	1.14%	17.38%	347.46%
	13 Short	13-Jun	178.0	178.0	0.00%	17.38%	347.46%
	14 Long	20-Jun	178.0	176.3	-0.96%	16.42%	346.50%
	15 Short	24-Jun	176.3	175.3	0.57%	16.99%	347.07%
	16 Long	29-Jun	175.3	183.4	4.62%	21.61%	351.69%
	17 Short	2-Aug	183.4	183.8	-0.19%	21.42%	351.50%
	18 Long	5-Aug	183.8	184.5	0.41%	21.83%	351.91%
	19 Short	24-Aug	184.5	184.7	-0.11%	21.72%	351.80%
	20 Long	29-Aug	184.7	184.0	-0.38%	21.34%	351.42%
	21 Short	31-Aug	184.0	184.9	-0.49%	20.85%	350.93%
	22 Long	2-Sep	184.9	183.0	-1.03%	19.82%	349.90%
	23 Short	9-Sep	183.0	182.4	0.33%	20.15%	350.23%
	24 Long	21-Sep	182.4	181.4	-0.55%	19.60%	349.68%
	25 Short	26-Sep	181.4	182.5	-0.61%	19.00%	349.08%
	26 Long	28-Sep	182.5	182.0	-0.27%	18.72%	348.80%
	27 Short	29-Sep	182.0	182.4	-0.22%	18.50%	348.58%
	28 Long	30-Sep	182.4	182.0	-0.22%	18.28%	348.36%
	29 Short	4-Oct	182.0	182.3	-0.16%	18.12%	348.20%
	30 Long	5-Oct	182.3	182.0	-0.16%	17.95%	348.04%

2016	31 Short	7-Oct	182.0	183.3	-0.71%	17.24%	347.32%
	32 Long	10-Oct	183.3	182.0	-0.71%	16.53%	346.61%
	33 Short	11-Oct	182.0	183.0	-0.55%	15.98%	346.06%
	34 Long	19-Oct	183.0	181.3	-0.93%	15.05%	345.13%
	35 Short	27-Oct	181.3	181.5	-0.11%	14.94%	345.02%
	36 Long	7-Nov	181.5	197.5	8.82%	23.76%	353.84%
2017	37 Short	30-Dec	197.5	197.5	-0.01%	23.76%	353.84%
	1 Short	30-Dec	197.5	198.8	-0.65%	-0.65%	353.19%
	2 Long	4-Jan	198.8	198.2	-0.30%	-0.95%	352.88%
	3 Short	17-Jan	198.2	198.3	-0.05%	-1.01%	352.83%
	4 Long	24-Jan	198.3	198.7	0.20%	-0.80%	353.04%
	5 Short	31-Jan	198.7	199.6	-0.45%	-1.26%	352.58%
	6 Long	3-Feb	199.6	207.8	4.11%	2.85%	356.69%
	7 Short	21-Mar	207.8	207.0	0.38%	3.24%	357.08%
	8 Long	30-Mar	207.0	206.3	-0.34%	2.90%	356.74%
	9 Short	12-Apr	206.3	206.0	0.15%	3.04%	356.88%
	10 Long	17-Apr	206.0	205.5	-0.24%	2.80%	356.64%
	11 Short	18-Apr	205.5	205.5	0.00%	2.80%	356.64%
	12 Long	20-Apr	205.5	208.4	1.39%	4.19%	358.03%
	13 Short	17-May	208.4	208.0	0.17%	4.36%	358.20%
	14 Long	22-May	208.0	213.1	2.45%	6.81%	360.65%
	15 Short	27-Jun	213.1	213.6	-0.23%	6.57%	360.41%
	16 Long	28-Jun	213.6	213.2	-0.19%	6.39%	360.23%
	17 Short	29-Jun	213.2	214.0	-0.38%	6.01%	359.85%
	18 Long	3-Jul	214.0	213.4	-0.28%	5.73%	359.57%
	19 Short	6-Jul	213.4	214.5	-0.52%	5.21%	359.05%
	20 Long	7-Jul	214.5	218.8	2.00%	7.22%	361.06%
	21 Short	10-Aug	218.8	218.7	0.05%	7.27%	361.10%
	22 Long	14-Aug	220.0	219.0	-0.45%	6.81%	360.65%
	23 Short	17-Aug	219.0	218.3	0.32%	7.13%	360.97%
	24 Long	22-Aug	218.3	217.9	-0.18%	6.95%	360.79%
	25 Short	5-Sep	217.9	219.2	-0.60%	6.35%	360.19%
	26 Long	11-Sep	219.2	232.8	6.20%	12.55%	366.39%
	27 Short	15-Nov	232.8	233.2	-0.17%	12.38%	366.22%
28 Long	16-Nov	233.2	233.0	-0.09%	12.30%	366.14%	
29 Short	17-Nov	233.0	233.5	-0.21%	12.08%	365.92%	
2017	30 Long	20-Nov	233.5	247.2	5.88%	17.97%	371.81%
2018	1 Long	29-Dec	247.2	259.4	4.92%	4.92%	376.72%
	2 Short	2-Feb	259.4	249.2	3.93%	8.85%	380.66%
	3 Long	15-Feb	249.2	250	0.32%	9.17%	380.98%
	4 Short	28-Feb	250.0	250.1	-0.04%	9.13%	380.94%
	5 Long	9-Mar	250.1	249.0	-0.44%	8.69%	380.50%
	6 Short	14-Mar	249.0	241.9	2.85%	11.54%	383.35%
	7 Long	6-Apr	241.9	241.1	-0.33%	11.21%	383.02%
	8 Short	9-Apr	241.1	241.8	-0.29%	10.92%	382.73%
	9 Long	10-Apr	241.8	244	0.91%	11.83%	383.64%
	10 Short	23-Apr	244.0	241.7	0.94%	12.77%	384.58%

	11 Long	4-May	241.7	245.8	1.70%	14.47%	386.28%	
	12 Short	29-May	245.8	246.0	-0.08%	14.39%	386.20%	
	13 Long	30-May	246.1	250.0	1.58%	15.97%	387.78%	
	14 Short	18-Jun	250.0	244.2	2.32%	18.29%	390.10%	
	15 Long	6-Jul	244.2	252.5	3.40%	21.69%	393.50%	
	16 Short	10-Aug	252.5	253.5	-0.40%	21.30%	393.10%	
	17 Long	16-Aug	253.5	260.2	2.64%	23.94%	395.75%	
	18 Short	6-Sep	260.2	261.2	-0.38%	23.56%	395.36%	
	19 Long	13-Sep	261.2	264.7	1.34%	24.90%	396.70%	
	20 Short	4-Oct	264.7	252.1	4.76%	29.66%	401.46%	
	21 Long	1-Nov	252.1	254.0	0.75%	30.41%	402.22%	
	22 Short	12-Nov	254.0	250.4	1.42%	31.83%	403.63%	
	23 Long	28-Nov	250.4	250.3	-0.04%	31.79%	403.59%	
2018	24 Short	4-Dec	250.3	233.2	6.83%	38.62%	410.42%	end Dec 31
2019	Short	2-Jan	233.2	232.1	0.47%	0.05%	410.90%	
	1 Long	4-Jan	232.1	257.1	10.77%	10.82%	421.67%	
	2 Short	6-Mar	257.1	256.5	0.23%	11.05%	421.90%	
	3 Long	13-Mar	256.5	257.2	0.27%	11.32%	422.17%	
	4 Short	20-Mar	257.2	257.9	-0.27%	11.05%	421.90%	
	5 Long	21-Mar	257.9	256.9	-0.39%	10.66%	421.51%	
	6 Short	22-Mar	256.9	257.2	-0.12%	10.55%	421.40%	
	7 Long	28-Mar	256.9	264.2	2.84%	13.39%	424.24%	
	8 Short	1-May	264.2	264.7	-0.19%	13.20%	424.05%	
	9 Long	3-May	264.7	264.0	-0.26%	12.94%	423.79%	
	10 Short	6-May	264.0	253.4	4.02%	16.95%	427.80%	
	11 Long	5-Jun	254.2	269.3	5.93%	22.88%	433.73%	
	12 Short	31-Jul	270.3	261.4	3.29%	26.18%	437.03%	
	13 Long	19-Aug	261.4	260.1	-0.50%	25.68%	436.53%	
	14 Short	23-Aug	260.1	260.2	-0.04%	25.64%	436.49%	
	15 Long	28-Aug	260.2	271.7	4.42%	30.06%	440.91%	
	16 Short	24-Sep	268.5	259.7	3.27%	33.33%	444.18%	
	17 Long	11-Oct	267.6	275.4	2.91%	36.24%	447.09%	
	18 Short	3-Dec	275.4	279.7	-1.56%	34.68%	445.53%	
2019	19 Long	6-Dec	279.7	285.1	1.93%	36.61%	447.46%	
2020	1 Long	1-Jan	285.1	289.4	1.51%	2.80%	448.97%	
	2 Short	24-Jan	289.4	288.1	0.45%	3.25%	449.42%	
	3 Long	4-Feb	288.1	290.4	0.80%	4.05%	450.22%	
	4 Short	21-Feb	290.4	219.1	24.55%	28.60%	474.77%	
	5 Long	26-Mar	219.1	213.7	-2.46%	26.14%	472.30%	
	6 Short	1-Apr	213.7	219.6	-2.76%	23.37%	469.54%	
	7 Long	6-Apr	219.6	236.1	7.53%	30.90%	477.07%	
	8 Short	13-May	236.1	244.1	-3.35%	27.55%	473.72%	
	9 Long	18-May	244.1	260.0	6.53%	34.08%	480.25%	
	10 Short	11-Jun	260.0	265.2	-1.98%	32.09%	478.26%	
	11 Long	16-Jun	265.2	257.0	-3.09%	29.00%	475.17%	
	12 Short	24-Jun	257.0	257.7	-0.27%	28.73%	474.90%	
	13 Long	1-Jul	257.7	282.3	9.54%	38.27%	484.44%	

2021

14 Short	3-Sep	282.3	282.3	0.00%	38.27%	484.44%
15 Long	16-Sep	282.3	278.5	-1.35%	36.92%	483.09%
16 Short	17-Sep	278.5	276.5	0.73%	37.65%	483.82%
17 Long	30-Sep	276.5	278.7	0.81%	38.46%	484.63%
18 Short	26-Oct	278.7	276.8	0.68%	39.14%	485.31%
1 Long	4-Nov	276.8	301.3	8.86%	8.86%	494.17%
2 Short	4-Jan	301.3	305.3	-1.34%	7.52%	492.82%
3 Long	6-Jan	305.3	305.2	-0.04%	7.48%	492.79%
4 Short	27-Jan	305.2	307.2	-0.66%	6.82%	492.13%
5 Long	2-Feb	307.2	315.6	2.72%	9.54%	494.85%
6 Short	23-Feb	312.9	314.4	-0.47%	9.07%	494.38%
7 Long	24-Feb	314.4	316.3	0.60%	9.67%	494.98%
8 Short	25-Feb	316.3	315.4	0.30%	9.97%	495.28%
9 Long	1-Mar	315.4	314.8	-0.19%	9.78%	495.09%
10 Short	3-Mar	314.8	319.3	-1.42%	8.36%	493.66%
11 Long	9-Mar	319.3	325.5	1.93%	10.29%	495.59%
12 Short	24-Mar	325.5	328.1	-0.80%	9.49%	494.79%
13 Long	26-Mar	328.1	343.1	4.56%	14.04%	499.35%
14 Short	11-May	343.1	344.5	-0.43%	13.62%	498.92%
15 Long	14-May	344.5	339.2	-1.54%	12.08%	497.39%
16 Short	19-May	339.2	340.6	-0.40%	11.68%	496.99%
17 Long	20-May	340.6	334.5	-1.78%	9.90%	495.21%
18 Short	18-Jun	334.5	339.8	-1.58%	8.32%	493.63%
19 Long	22-Jun	339.8	340.2	0.11%	8.43%	493.74%
20 Short	19-Jul	340.2	347.1	-2.03%	6.41%	491.71%
21 Long	21-Jul	347.1	349.3	0.62%	7.02%	492.33%
22 Short	19-Aug	349.3	351.1	-0.53%	6.49%	491.80%
23 Long	20-Aug	351.1	349.2	-0.54%	5.95%	491.26%
24 Short	10-Sep	349.2	347.0	0.63%	6.58%	491.89%
25 Long	23-Sep	347.0	347.2	0.05%	6.63%	491.94%
26 Short	28-Sep	347.2	347.2	0.00%	6.63%	491.94%
27 Long	14-Oct	347.2	350.3	0.90%	7.53%	492.84%
28 Short	26-Nov	350.3	356.1	-1.66%	5.88%	491.18%
29 Long	7-Dec	356.1	355.1	-0.30%	5.58%	490.88%
30 Short	17-Dec	355.1	355.7	-0.18%	5.40%	490.70%
1 Long	22-Dec	355.7	364.3	2.41%	2.41%	493.11%
2 Short	5-Jan	364.3	352.1	3.34%	5.75%	496.45%
3 Long	1-Feb	352.1	350.1	-0.57%	5.17%	495.88%
4 Short	11-Feb	350.1	337.8	3.52%	8.69%	499.39%
5 Long	16-Mar	337.8	345.34	2.23%	10.93%	501.63%
6 Short	6-Apr	345.3	326.1	5.57%	16.50%	507.20%
7 Long	26-May	326.1	325.5	-0.18%	16.31%	507.01%
8 Short	9-Jun	325.5	310.8	4.51%	20.83%	511.53%
9 Long	24-Jun	310.8	302.3	-2.74%	18.08%	508.79%
10 Short	30-Jun	302.3	311.21	-2.95%	15.13%	505.83%
11 Long	7-Jul	311.21	308.6	-0.85%	14.29%	504.99%
12 Short	12-Jul	308.6	312.2	-1.16%	13.13%	503.83%

13 Long	15-Jul	312.2	333.0	6.67%	19.80%	510.50%
14 Short	22-Aug	333.0	321.0	3.60%	23.40%	510.04%
15 Long	9-Sep	321.0	315.6	-1.70%	21.70%	508.34%
16 Short	13-Sep	315.6	301.0	4.61%	26.31%	512.95%
17 Long	4-Oct	301.0	294.8	-2.05%	24.27%	510.91%
18 Short	7-Oct	294.8	304.3	-3.19%	21.08%	507.71%
19 Long	18-Oct	304.3	319.5	5.02%	26.10%	512.74%
20 Short	3-Nov	319.5	335.2	-4.89%	21.21%	507.85%
21 Long	10-Nov	335.2	341.0	1.73%	22.94%	509.58%

### SPY

YEAR	Trade	Position	Date	Open	Close	Difference	YTD Return
2005		1 Short	3-Jan	104.5	102.5	1.91%	1.91%
		2 Long	18-Jan	102.3	101.5	-0.78%	1.13%
		3 Short	20-Jan	101.5	101.5	0.00%	1.13%
		4 Long	1-Feb	101.5	103.0	1.48%	2.61%
		5 Short	22-Feb	103.0	103.3	-0.29%	2.32%
		6 Long	24-Feb	103.3	104.2	0.87%	3.19%
		7 Short	9-Mar	104.2	102.1	2.02%	5.21%
		8 Long	30-Mar	102.1	102.0	-0.10%	5.11%
		9 Short	8-Apr	102.0	102.1	-0.10%	5.01%
		10 Long	12-Apr	102.1	101.9	-0.20%	4.81%
		11 Short	13-Apr	101.9	100.3	1.57%	6.38%
		12 Long	25-Apr	100.3	99.9	-0.40%	5.98%
		13 Short	28-Apr	99.9	100.0	-0.10%	5.88%
		14 Long	29-Apr	100.0	100.6	0.60%	6.48%
		15 Short	10-May	100.6	100.7	-0.10%	6.39%
		16 Long	16-May	100.7	104.4	3.67%	10.06%
		17 Short	23-Jun	104.4	104.2	0.19%	10.25%
		18 Long	28-Jun	104.2	103.9	-0.29%	9.96%
		19 Short	30-Jun	103.9	104.0	-0.10%	9.87%
		20 Long	3-Jul	104.0	103.9	-0.10%	9.77%
		21 Short	5-Jul	103.9	104.0	-0.10%	9.67%
		22 Long	7-Jul	104.0	107.0	2.88%	12.56%
		23 Short	5-Aug	107.0	107.1	-0.09%	12.47%
		24 Long	11-Aug	107.1	106.9	-0.19%	12.28%
		25 Short	12-Aug	106.9	107.0	-0.09%	12.19%
		26 Long	15-Aug	107.0	106.8	-0.19%	12.00%
		27 Short	16-Aug	106.8	105.8	0.94%	12.93%
		28 Long	31-Aug	105.8	106.9	1.04%	13.97%
		29 Short	14-Sep	106.9	107.4	-0.47%	13.51%
		30 Long	16-Sep	107.4	106.7	-0.65%	12.85%
		31 Short	20-Sep	106.7	106.5	0.19%	13.04%
		32 Long	29-Sep	106.5	106.3	-0.19%	12.85%
		33 Short	4-Oct	106.3	103.9	2.26%	15.11%

	34 Long	19-Oct	103.9	103.6	-0.29%	14.82%
	35 Short	20-Oct	103.6	103.6	0.00%	14.82%
	36 Long	24-Oct	103.6	103.7	0.10%	14.92%
	37 Short	27-Oct	103.7	103.9	-0.19%	14.73%
	38 Long	28-Oct	103.9	110.1	5.97%	20.69%
	39 Short	19-Dec	110.1	110.6	-0.45%	20.24%
	40 Long	22-Dec	110.6	110.3	-0.27%	19.97%
2005	41 Short	27-Dec	110.3	108.4	1.70%	21.67%
2006	1 Short	30-Dec	108.4	110.3	-1.73%	-1.73%
	2 Long	2-Jan	110.3	111.8	1.36%	-0.37%
	3 Short	18-Jan	111.8	111.5	0.27%	-0.11%
	4 Long	26-Jan	111.5	112.3	0.72%	0.61%
	5 Short	31-Jan	112.3	112.0	0.27%	0.88%
	6 Long	1-Feb	112.0	111.5	-0.45%	0.43%
	7 Short	2-Feb	111.5	111.3	0.18%	0.61%
	8 Long	14-Feb	111.3	112.3	0.90%	1.51%
	9 Short	29-Feb	112.3	112.6	-0.27%	1.24%
	10 Long	1-Mar	112.6	112.5	-0.09%	1.15%
	11 Short	6-Mar	112.5	112.5	0.00%	1.15%
	12 Long	10-Mar	112.5	113.9	1.24%	2.40%
	13 Short	28-Mar	113.9	114.2	-0.26%	2.14%
	14 Long	4-Apr	114.2	114.2	0.00%	2.14%
	15 Short	7-Apr	114.2	114.0	0.18%	2.31%
	16 Long	18-Apr	114.0	114.6	0.53%	2.84%
	17 Short	1-May	114.6	115.1	-0.44%	2.40%
	18 Long	2-May	115.1	115.4	0.26%	2.66%
	19 Short	11-May	115.4	112.6	2.43%	5.09%
	20 Long	26-May	112.6	112.2	-0.36%	4.73%
	21 Short	29-May	112.2	112.5	-0.27%	4.46%
	22 Long	2-Jun	112.5	112.3	-0.18%	4.29%
	23 Short	5-Jun	112.3	110.5	1.60%	5.89%
	24 Long	15-Jun	110.5	109.9	-0.54%	5.35%
	25 Short	27-Jun	109.9	110.6	-0.64%	4.71%
	26 Long	29-Jun	110.6	111.1	0.45%	5.16%
	27 Short	12-Jul	111.1	110.6	0.45%	5.61%
	28 Long	19-Jul	110.6	110.0	-0.54%	5.07%
	29 Short	21-Jul	110.0	110.5	-0.45%	4.62%
	30 Long	24-Jul	110.5	112.1	1.45%	6.06%
	31 Short	9-Aug	112.1	113.1	-0.89%	5.17%
	32 Long	15-Aug	113.1	114.8	1.50%	6.67%
	33 Short	7-Sep	114.8	115.2	-0.35%	6.33%
	34 Long	12-Sep	115.2	121.5	5.47%	11.79%
	35 Short	1-Nov	121.5	121.7	-0.16%	11.63%
	36 Long	6-Nov	121.7	123.6	1.56%	13.19%
	37 Short	27-Nov	123.6	123.8	-0.16%	13.03%
	38 Long	29-Nov	123.8	125.9	1.70%	14.73%
	39 Short	22-Dec	125.9	126.6	-0.56%	14.17%

2006	40 Long	27-Dec	126.6	125.6	-0.79%	13.38%
2007	1 Long	29-Dec	125.6	126.0	0.32%	0.32%
	2 Short	2-Jan	126.0	126.1	-0.08%	0.24%
	3 Long	10-Jan	126.1	126.9	0.63%	0.87%
	4 Short	26-Jan	126.9	127.2	-0.24%	0.64%
	5 Long	30-Jan	127.2	128.3	0.86%	1.50%
	6 Short	9-Feb	128.3	128.5	-0.16%	1.35%
	7 Long	13-Feb	128.5	128.0	-0.39%	0.96%
	8 Short	27-Feb	128.0	125.5	1.95%	2.91%
	9 Long	19-Mar	125.5	135.2	7.73%	10.64%
	10 Short	24-May	135.2	136.2	-0.74%	9.90%
	11 Long	29-May	136.2	136.0	-0.15%	9.75%
	12 Short	6-Jun	136.0	136.0	0.00%	9.75%
	13 Long	13-Jun	136.0	135.9	-0.07%	9.68%
	14 Short	21-Jun	135.9	136.3	-0.29%	9.38%
	15 Long	2-Jul	136.3	136.0	-0.22%	9.16%
	16 Short	10-Jul	136.0	137.4	-1.03%	8.14%
	17 Long	13-Jul	137.4	137.5	0.07%	8.21%
	18 Short	20-Jul	137.5	133.5	2.91%	11.12%
	19 Long	8-Aug	133.5	132.0	-1.12%	9.99%
	20 Short	9-Aug	132.0	131.5	0.38%	10.37%
	21 Long	22-Aug	131.5	131.0	-0.38%	9.99%
	22 Short	28-Aug	131.0	131.8	-0.61%	9.38%
	23 Long	29-Aug	131.8	131.5	-0.23%	9.15%
	24 Short	7-Sep	131.5	132.0	-0.38%	8.77%
	25 Long	11-Sep	132.0	138.8	5.15%	13.93%
	26 Short	16-Oct	138.8	138.5	0.22%	14.14%
	27 Long	26-Oct	138.5	137.5	-0.72%	13.42%
	28 Short	3-Nov	137.5	131.5	4.36%	17.78%
	29 Long	28-Nov	131.5	133.5	1.52%	19.30%
	30 Short	11-Dec	133.5	134.0	-0.37%	18.93%
	31 Long	21-Dec	134.0	133.5	-0.37%	18.56%
2007	32 Short	27-Dec	133.5	132.2	0.95%	19.51%
2008	1 Short	31-Dec	132.2	124.1	6.15%	6.15%
	2 Long	31-Jan	124.1	123.5	-0.48%	5.66%
	3 Short	5-Feb	123.5	123.4	0.08%	5.75%
	4 Long	13-Feb	123.4	122.3	-0.89%	4.85%
	5 Short	21-Feb	122.3	123.1	-0.65%	4.20%
	6 Long	22-Feb	123.1	123.0	-0.08%	4.12%
	7 Short	29-Feb	123.0	120.0	2.44%	6.56%
	8 Long	18-Mar	120.0	120.5	0.42%	6.97%
	9 Short	28-Mar	120.5	122.1	-1.33%	5.65%
	10 Long	1-Apr	122.1	122.8	0.57%	6.22%
	11 Short	11-Apr	122.8	123.2	-0.33%	5.89%
	12 Long	16-Apr	123.2	126.9	3.00%	8.90%
	13 Short	8-May	126.9	127.5	-0.47%	8.42%
	14 Long	12-May	127.5	128.0	0.39%	8.82%

	15 Short	21-May	128.0	128.0	0.00%	8.82%
	16 Long	29-May	128.0	127.0	-0.78%	8.04%
	17 Short	2-Jun	127.0	127.8	-0.63%	7.41%
	18 Long	5-Jun	127.8	126.0	-1.41%	6.00%
	19 Short	6-Jun	126.0	115.8	8.10%	14.09%
	20 Long	18-Jul	115.8	115.2	-0.52%	13.57%
	21 Short	24-Jul	115.2	115.9	-0.61%	12.97%
	22 Long	29-Jul	115.9	115.0	-0.78%	12.19%
	23 Short	1-Aug	115.0	116.0	-0.87%	11.32%
	24 Long	5-Aug	116.0	117.4	1.21%	12.53%
	25 Short	18-Aug	117.4	118.5	-0.94%	11.59%
	26 Long	22-Aug	118.5	117.0	-1.27%	10.32%
	27 Short	25-Aug	117.0	117.5	-0.43%	9.90%
	28 Long	27-Aug	117.5	117.5	0.00%	9.90%
	29 Short	2-Sep	117.5	116.0	1.28%	11.17%
	30 Long	19-Sep	116.0	111.0	-4.31%	6.86%
	31 Short	23-Sep	111.0	88.5	20.27%	27.13%
	32 Long	30-Oct	88.5	87.5	-1.13%	26.00%
	33 Short	6-Nov	87.5	80.0	8.57%	34.58%
	34 Long	26-Nov	80.0	78.5	-1.88%	32.70%
	35 Short	1-Dec	78.5	80.0	-1.91%	30.79%
	36 Long	3-Dec	80.0	78.8	-1.50%	29.29%
	37 Short	4-Dec	78.8	80.5	-2.16%	27.13%
	38 Long	5-Dec	80.5	81.0	0.62%	27.75%
	39 Short	15-Dec	81.0	82.5	-1.85%	25.90%
	40 Long	16-Dec	82.5	82.5	0.00%	25.90%
	41 Short	19-Dec	82.5	82.0	0.61%	26.51%
2008	42 Long	30-Dec	82.0	83.5	1.79%	28.30%
2009	1 Long	31-Dec	83.5	82.5	-1.16%	-1.16%
	2 Short	9-Jan	82.5	80.5	2.42%	1.26%
	3 Long	28-Jan	80.5	78.5	-2.48%	-1.22%
	4 Short	30-Jan	78.5	79.0	-0.64%	-1.86%
	5 Long	5-Feb	79.0	78.5	-0.63%	-2.49%
	6 Short	10-Feb	78.5	68.5	12.74%	10.25%
	7 Long	12-Mar	68.5	73.5	7.30%	17.55%
	8 Short	30-Mar	73.5	77.5	-5.44%	12.10%
	9 Long	2-Apr	77.5	78.0	0.65%	12.75%
	10 Short	20-Apr	78.0	81.0	-3.85%	8.90%
	11 Long	24-Apr	81.0	83.0	2.47%	11.37%
	12 Short	13-May	83.0	84.0	-1.20%	10.17%
	13 Long	18-May	84.0	83.5	-0.60%	9.57%
	14 Short	21-May	83.5	84.5	-1.20%	8.37%
	15 Long	26-May	84.5	83.5	-1.18%	7.19%
	16 Short	27-May	83.5	85.0	-1.80%	5.39%
	17 Long	28-May	85.0	87.0	2.35%	7.75%
	18 Short	15-Jun	87.0	87.0	0.00%	7.75%
	19 Long	25-Jun	87.0	86.0	-1.15%	6.60%



	20 Short	3-Jul	86.0	85.0	1.16%	7.76%
	21 Long	13-Jul	85.0	93.0	9.41%	17.17%
	22 Short	17-Aug	93.0	94.5	-1.61%	15.56%
	23 Long	20-Aug	94.5	95.5	1.06%	16.62%
	24 Short	30-Aug	95.5	96.0	-0.52%	16.09%
	25 Long	5-Sep	96.0	99.0	3.13%	19.22%
	26 Short	24-Sep	99.0	100.0	-1.01%	18.21%
	27 Long	28-Sep	100.0	99.0	-1.00%	17.21%
	28 Short	1-Oct	99.0	99.5	-0.51%	16.70%
	29 Long	6-Oct	99.5	101.5	2.01%	18.71%
	30 Short	26-Oct	101.5	101.0	0.49%	19.21%
	31 Long	4-Nov	101.0	103.5	2.48%	21.68%
	32 Short	26-Nov	103.5	105.0	-1.45%	20.23%
	33 Long	1-Dec	105.0	104.0	-0.95%	19.28%
	34 Short	8-Dec	104.0	105.0	-0.96%	18.32%
	35 Long	10-Dec	105.0	104.5	-0.48%	17.84%
	36 Short	17-Dec	104.5	105.5	-0.96%	16.89%
2009	37 Long	21-Dec	105.5	106.0	0.47%	17.36%
2010	1 Short	31-Dec	106.0	105.5	0.50%	0.50%
	2 Long	4-Jan	105.5	107.5	1.92%	2.42%
	3 Short	21-Jan	107.5	103.3	3.91%	6.33%
	4 Long	16-Feb	103.3	114.6	10.94%	17.27%
	5 Short	27-Apr	114.6	115.1	-0.44%	16.83%
	6 Long	29-Apr	115.1	114.3	-0.70%	16.14%
	7 Short	30-Apr	114.3	114.7	-0.35%	15.79%
	8 Long	3-May	114.7	113.6	-0.96%	14.83%
	9 Short	4-May	113.6	112.0	1.41%	16.24%
	10 Long	12-May	112.0	110.0	-1.79%	14.45%
	11 Short	14-May	110.0	105.8	3.82%	18.27%
	12 Long	3-Jun	105.8	103.9	-1.80%	16.48%
	13 Short	4-Jun	103.9	104.0	-0.10%	16.38%
	14 Long	10-Jun	104.0	104.8	0.77%	17.15%
	15 Short	22-Jun	104.8	101.9	2.77%	19.92%
	16 Long	7-Jul	101.9	103.0	1.08%	21.00%
	17 Short	16-Jul	103.0	104.2	-1.17%	19.83%
	18 Long	22-Jul	104.2	106.0	1.73%	21.56%
	19 Short	11-Aug	106.0	103.8	2.08%	23.63%
	20 Long	2-Sep	103.8	115.5	11.27%	34.90%
	21 Short	12-Nov	115.5	116.3	-0.69%	34.21%
	22 Long	18-Nov	116.3	114.0	-1.98%	32.23%
	23 Short	23-Nov	114.0	117.0	-2.63%	29.60%
2010	24 Long	1-Dec	117.0	121.4	3.72%	33.32%
2011	1 Long	31-Dec	121.4	124.0	2.18%	2.18%
	2 Short	28-Jan	124.0	125.2	-0.97%	1.22%
	3 Long	1-Feb	125.2	127.6	1.92%	3.13%
	4 Short	22-Feb	127.6	127.7	-0.08%	3.05%
	5 Long	25-Feb	127.7	127.3	-0.31%	2.74%

	6 Short	1-Mar	127.3	128.0	-0.55%	2.19%	
	7 Long	3-Mar	128.0	127.2	-0.62%	1.57%	
	8 Short	7-Mar	127.2	128.0	-0.63%	0.94%	
	9 Long	8-Mar	128.0	126.4	-1.25%	-0.31%	
	10 Short	10-Mar	126.4	125.5	0.71%	0.40%	
	11 Long	21-Mar	125.5	127.5	1.59%	1.99%	
	12 Short	12-Apr	127.5	128.9	-1.10%	0.90%	
	13 Long	20-Apr	128.9	130.0	0.85%	1.75%	
	14 Short	5-May	130.0	131.0	-0.77%	0.98%	
	15 Long	10-May	131.0	130.3	-0.53%	0.44%	
	16 Short	11-May	130.3	130.2	0.08%	0.52%	
	17 Long	18-May	130.2	129.7	-0.38%	0.14%	
	18 Short	20-May	129.7	129.5	0.15%	0.29%	
	19 Long	27-May	129.5	129.0	-0.39%	-0.09%	
	20 Short	31-May	129.0	125.2	2.95%	2.85%	
	21 Long	21-Jun	125.2	124.8	-0.32%	2.53%	
	22 Short	24-Jun	124.8	125.2	-0.32%	2.21%	
	23 Long	28-Jun	125.2	128.3	2.48%	4.69%	
	24 Short	12-Jul	128.3	128.5	-0.16%	4.53%	
	25 Long	19-Jul	128.5	128.5	0.00%	4.53%	
	26 Short	27-Jul	128.5	115.0	10.51%	15.04%	
	27 Long	24-Aug	115.0	115.5	0.43%	15.47%	
	28 Short	2-Sep	115.5	116.5	-0.87%	14.61%	
	29 Long	6-Sep	116.5	116.0	-0.43%	14.18%	
	30 Short	7-Sep	116.0	116.0	0.00%	14.18%	
	31 Long	14-Sep	116.0	116.1	0.09%	14.26%	
	32 Short	21-Sep	116.1	116.3	-0.17%	14.09%	
	33 Long	27-Sep	116.3	113.5	-2.41%	11.68%	
	34 Short	28-Sep	113.5	113.0	0.44%	12.12%	
	35 Long	6-Oct	113.0	119.5	5.75%	17.88%	
	36 Short	1-Nov	119.5	122.5	-2.51%	15.37%	
	37 Long	3-Nov	122.5	122.0	-0.41%	14.96%	
	38 Short	9-Nov	122.0	123.5	-1.23%	13.73%	
	39 Long	11-Nov	123.5	122.0	-1.21%	12.51%	
	40 Short	16-Nov	122.0	121.0	0.82%	13.33%	
	41 Long	30-Nov	121.0	121.0	0.00%	13.33%	
	42 Short	13-Dec	121.0	121.5	-0.41%	12.92%	
2011	43 Long	20-Dec	121.5	123.7	1.77%	14.69%	236.10%
2012	1 Long	30-Dec	123.7	133.0	7.56%	7.56%	243.66%
	2 Short	6-Mar	133.0	134.3	-0.98%	6.58%	242.68%
	3 Long	8-Mar	134.3	138.4	3.05%	9.64%	245.74%
	4 Short	5-Apr	138.4	137.4	0.72%	10.36%	246.46%
	5 Long	16-Apr	137.4	135.0	-1.75%	8.61%	244.71%
	6 Short	23-Apr	135.0	137.2	-1.63%	6.98%	243.08%
	7 Long	25-Apr	137.2	137.8	0.44%	7.42%	243.52%
	8 Short	3-May	137.8	132.1	4.14%	11.56%	247.66%
	9 Long	29-May	132.1	130.0	-1.59%	9.97%	246.07%

	10 Short	31-May	130.0	130.3	-0.23%	9.74%	245.84%
	11 Long	6-Jun	130.3	132.0	1.30%	11.04%	247.14%
	12 Short	21-Jun	132.0	132.2	-0.15%	10.89%	246.99%
	13 Long	27-Jun	132.2	133.5	0.98%	11.87%	247.97%
	14 Short	10-Jul	133.5	134.4	-0.67%	11.20%	247.30%
	15 Long	13-Jul	134.4	133.8	-0.45%	10.75%	246.85%
	16 Short	23-Jul	133.8	135.3	-1.12%	9.63%	245.73%
	17 Long	26-Jul	135.3	140.0	3.47%	13.11%	249.21%
	18 Short	23-Aug	140.0	141.5	-1.07%	12.03%	248.13%
	19 Long	6-Sep	141.5	144.7	2.26%	14.30%	250.40%
	20 Short	25-Sep	144.7	145.2	-0.35%	13.95%	250.05%
	21 Long	1-Oct	145.2	144.3	-0.62%	13.33%	249.43%
	22 Short	9-Oct	144.3	144.7	-0.28%	13.05%	249.15%
	23 Long	16-Oct	144.7	144.2	-0.35%	12.71%	248.81%
	24 Short	19-Oct	144.2	142.5	1.18%	13.89%	249.99%
	25 Long	6-Nov	142.5	141.4	-0.77%	13.11%	249.21%
	26 Short	7-Nov	141.4	138.8	1.87%	14.99%	251.09%
	27 Long	19-Nov	138.8	142.0	2.34%	17.33%	253.43%
	28 Short	26-Dec	142.0	142.0	0.00%	17.33%	253.43%
2012	29 Long	31-Dec	142.0	142.2	0.14%	17.47%	253.57%
2013	1 Long	31-Dec	142.2	150.8	6.05%	6.05%	259.62%
	2 Short	21-Feb	150.8	151.5	-0.46%	5.58%	259.16%
	3 Long	27-Feb	151.5	155.5	2.64%	8.22%	261.80%
	4 Short	3-Apr	155.5	156.0	-0.32%	7.90%	261.47%
	5 Long	8-Apr	156.0	155.5	-0.32%	7.58%	261.15%
	6 Short	15-Apr	155.5	156.0	-0.32%	7.26%	260.83%
	7 Long	23-Apr	156.0	162.6	4.23%	11.49%	265.06%
	8 Short	31-May	162.6	163.8	-0.74%	10.75%	264.32%
	9 Long	7-Jun	163.8	162.4	-0.85%	9.90%	263.47%
	10 Short	12-Jun	162.4	162.7	-0.18%	9.71%	263.29%
	11 Long	13-Jun	162.7	161.3	-0.86%	8.85%	262.42%
	12 Short	20-Jun	161.3	161.3	0.00%	8.85%	262.42%
	13 Long	27-Jun	161.3	169.0	4.77%	13.63%	267.20%
	14 Short	14-Aug	169.0	165.6	2.01%	15.64%	269.21%
	15 Long	4-Sep	165.6	169.0	2.05%	17.69%	271.26%
	16 Short	27-Sep	169.0	167.4	0.95%	18.64%	272.21%
	17 Long	10-Oct	167.4	175.0	4.54%	23.18%	276.75%
	18 Short	7-Nov	175.0	176.0	-0.57%	22.61%	276.18%
	19 Long	8-Nov	176.0	179.7	2.10%	24.71%	278.28%
	20 Short	4-Dec	179.7	180.3	-0.33%	24.38%	277.95%
	21 Long	7-Dec	180.3	179.7	-0.33%	24.04%	277.61%
	22 Short	11-Dec	179.7	179.0	0.39%	24.43%	278.00%
2013	23 Long	18-Dec	179.0	184.7	3.18%	27.61%	281.18%
2014	1 Long	31-Dec	184.7	182.5	-1.19%	-1.19%	280.00%
	2 Short	13-Jan	182.5	183.2	-0.38%	-1.57%	279.61%
	3 Long	14-Jan	183.2	182.7	-0.27%	-1.84%	279.34%
	4 Short	23-Jan	182.7	178.5	2.30%	0.46%	281.64%

	5 Long	7-Feb	178.5	186.0	4.20%	4.66%	285.84%
	6 Short	13-Mar	186.0	186.6	-0.32%	4.34%	285.52%
	7 Long	18-Mar	186.6	186.2	-0.21%	4.12%	285.30%
	8 Short	4-Apr	186.2	186.3	-0.05%	4.07%	285.25%
	9 Long	9-Apr	186.3	185.5	-0.43%	3.64%	284.82%
	10 Short	10-Apr	185.5	185.1	0.22%	3.85%	285.04%
	11 Long	16-Apr	185.1	186.0	0.49%	4.34%	285.52%
	12 Short	25-Apr	186.0	187.0	-0.54%	3.80%	284.98%
	13 Long	28-Apr	187.0	188.0	0.51%	4.32%	285.50%
	14 Short	15-May	188.0	188.5	-0.27%	4.05%	285.23%
	15 Long	21-May	188.5	196.5	4.24%	8.29%	289.48%
	16 Short	17-Jul	196.6	196.8	-0.10%	8.19%	289.37%
	17 Long	18-Jul	196.8	196.4	-0.20%	7.99%	289.17%
	18 Short	30-Jul	196.4	194.4	1.02%	9.01%	290.19%
	19 Long	13-Aug	194.4	198.6	2.16%	11.17%	292.35%
	20 Short	12-Sep	198.6	199.2	-0.30%	10.87%	292.05%
	21 Long	16-Sep	199.2	199.0	-0.10%	10.77%	291.95%
	22 Short	22-Sep	199.0	192.0	3.52%	14.28%	295.47%
	23 Long	21-Oct	192.0	205.8	7.19%	21.47%	302.65%
	24 Short	9-Dec	205.8	204.4	0.68%	22.15%	303.33%
	25 Long	18-Dec	204.4	206.0	0.78%	22.93%	304.12%
2014	26 Short	31-Dec	206.0	205.5	0.22%	23.16%	304.34%
2015	1 Short	31-Dec	205.5	204.5	0.49%	0.49%	304.83%
	2 Long	8-Jan	204.5	203.9	-0.29%	0.19%	304.53%
	3 Short	12-Jan	203.9	202.9	0.49%	0.68%	305.02%
	4 Long	21-Jan	202.9	203.0	0.05%	0.73%	305.07%
	5 Short	27-Jan	203.0	202.9	0.05%	0.78%	305.12%
	6 Long	3-Feb	202.9	208.5	2.76%	3.54%	307.88%
	7 Short	6-Mar	208.5	207.0	0.72%	4.26%	308.60%
	8 Long	16-Mar	207.0	208.1	0.53%	4.79%	309.13%
	9 Short	25-Mar	208.1	207.5	0.29%	5.08%	309.42%
	10 Long	30-Mar	207.5	207.4	-0.05%	5.03%	309.37%
	11 Short	31-Mar	207.4	207.2	0.10%	5.13%	309.47%
	12 Long	6-Apr	207.2	208.6	0.68%	5.81%	310.14%
	13 Short	17-Apr	208.6	209.1	-0.24%	5.57%	309.90%
	14 Long	20-Apr	209.1	209.9	0.38%	5.95%	310.29%
	15 Short	30-May	209.9	210.1	-0.10%	5.85%	310.19%
	16 Long	3-May	210.1	209.0	-0.52%	5.33%	309.67%
	17 Short	5-May	209.0	209.8	-0.38%	4.95%	309.29%
	18 Long	8-May	209.8	209.0	-0.38%	4.57%	308.90%
	19 Short	12-May	209.0	210.0	-0.48%	4.09%	308.43%
	20 Long	14-May	210.0	210.7	0.33%	4.42%	308.76%
	21 Short	26-May	210.7	210.7	0.00%	4.42%	308.76%
	22 Long	3-Jun	210.7	210.4	-0.14%	4.28%	308.62%
	23 Short	4-Jun	210.4	209.7	0.33%	4.61%	308.95%
	24 Long	10-Jun	209.7	208.3	-0.67%	3.94%	308.28%
	25 Short	15-Jun	208.3	209.5	-0.58%	3.37%	307.71%

	26 Long	17-Jun	209.5	210.3	0.38%	3.75%	308.09%
	27 Short	24-Jun	210.3	207.5	1.33%	5.08%	309.42%
	28 Long	10-Jul	207.5	210.1	1.25%	6.33%	310.67%
	29 Short	23-Jul	210.1	209.8	0.14%	6.48%	310.81%
	30 Long	29-Jul	209.8	209.9	0.05%	6.52%	310.86%
	31 Short	3-Aug	209.9	210.0	-0.05%	6.48%	310.81%
	32 Long	5-Aug	210.0	209.6	-0.19%	6.29%	310.62%
	33 Short	6-Aug	209.6	210	-0.19%	6.09%	310.43%
	34 Long	10-Aug	210.0	208.4	-0.76%	5.33%	309.67%
	35 Short	11-Aug	208.4	209.2	-0.38%	4.95%	309.29%
	36 Long	14-Aug	209.2	209.0	-0.10%	4.85%	309.19%
	37 Short	18-Aug	209.0	196.2	6.12%	10.98%	315.32%
	38 Long	8-Sep	196.2	196.3	0.05%	11.03%	315.37%
	39 Short	18-Sep	196.3	193.3	1.53%	12.56%	316.90%
	40 Long	2-Oct	193.3	207.7	7.45%	20.01%	324.35%
	41 Short	11-Nov	207.7	207.0	0.34%	20.34%	324.68%
	42 Long	18-Nov	207.0	208.4	0.68%	21.02%	325.36%
	43 Short	3-Dec	208.4	208.6	-0.10%	20.92%	325.26%
	44 Long	4-Dec	208.6	207.2	-0.67%	20.25%	324.59%
	45 Short	7-Dec	207.2	205.2	0.97%	21.22%	325.56%
	46 Long	16-Dec	205.2	202.8	-1.17%	20.05%	324.39%
	45 Short	18-Dec	202.8	204.8	-0.99%	19.06%	323.40%
2015	46 Long	23-Dec	204.8	203.9	-0.45%	18.61%	322.95%
2016	1 Short	31-Dec	203.9	191.2	6.21%	6.21%	329.16%
	2 Long	29-Jan	191.2	191.0	-0.10%	6.11%	329.06%
	3 Short	2-Feb	191.0	191.3	-0.16%	5.95%	328.90%
	4 Long	3-Feb	191.3	190.5	-0.42%	5.53%	328.48%
	5 Short	5-Feb	190.5	188.2	1.21%	6.74%	329.69%
	6 Long	16-Feb	188.2	204.0	8.40%	15.14%	338.08%
	7 Short	7-Apr	204.0	205.0	-0.49%	14.65%	337.59%
	8 Long	12-Apr	205.0	207.8	1.37%	16.01%	338.96%
	9 Short	28-Apr	207.8	208.0	-0.10%	15.92%	338.86%
	10 Long	2-May	208.0	206.5	-0.72%	15.20%	338.14%
	11 Short	3-May	206.5	207.0	-0.24%	14.95%	337.90%
	12 Long	10-May	207.0	206.2	-0.39%	14.57%	337.51%
	13 Short	13-May	206.2	206.6	-0.19%	14.37%	337.32%
	14 Long	16-May	206.6	206.0	-0.29%	14.08%	337.03%
	15 Short	17-May	206.0	206.4	-0.19%	13.89%	336.84%
	16 Long	24-May	206.4	210.5	1.99%	15.88%	338.82%
	17 Short	10-Jun	210.5	208.2	1.09%	16.97%	339.91%
	18 Long	21-Jun	208.2	206.5	-0.82%	16.15%	339.10%
	19 Short	24-Jun	206.5	205.2	0.63%	16.78%	339.73%
	20 Long	29-Jun	205.2	215.5	5.02%	21.80%	344.75%
	21 Short	2-Aug	215.5	217.4	-0.88%	20.92%	343.87%
	22 Long	5-Aug	217.4	217.7	0.14%	21.06%	344.00%
	23 Short	24-Aug	217.7	218.2	-0.23%	20.83%	343.77%
	24 Long	29-Aug	218.2	217.6	-0.27%	20.55%	343.50%

	25 Short	31-Aug	217.6	218.4	-0.37%	20.18%	343.13%
	26 Long	2-Sep	218.4	216.0	-1.10%	19.09%	342.03%
	27 Short	9-Sep	216.0	215.9	0.05%	19.13%	342.08%
	28 Long	21-Sep	215.9	214.8	-0.51%	18.62%	341.57%
	29 Short	26-Sep	214.8	215.4	-0.28%	18.34%	341.29%
	30 Long	27-Sep	215.4	215.0	-0.19%	18.16%	341.10%
	31 Short	29-Sep	215.0	215.7	-0.33%	17.83%	340.78%
	32 Long	30-Sep	215.7	215.1	-0.28%	17.55%	340.50%
	33 Short	4-Oct	215.1	215.5	-0.19%	17.37%	340.31%
	34 Long	5-Oct	215.5	215.2	-0.14%	17.23%	340.18%
	35 Short	7-Oct	215.2	216.2	-0.46%	16.76%	339.71%
	36 Long	10-Oct	216.2	215.0	-0.56%	16.21%	339.16%
	37 Short	11-Oct	215.0	214.2	0.37%	16.58%	339.53%
	38 Long	19-Oct	214.2	213.9	-0.14%	16.44%	339.39%
	39 Short	26-Oct	213.9	212.4	0.70%	17.14%	340.09%
	40 Long	7-Nov	212.4	224.4	5.65%	22.79%	345.74%
2016	41 Short	28-Dec	224.4	223.5	0.39%	23.18%	346.13%
2017	1 Short	30-Dec	223.5	225.0	-0.66%	-0.66%	345.47%
	2 Long	3-Jan	225.0	226.3	0.58%	-0.08%	346.05%
	3 Short	19-Jan	226.3	226.4	-0.04%	-0.12%	346.00%
	4 Long	20-Jan	226.4	226.2	-0.09%	-0.21%	345.91%
	5 Short	23-Jan	226.2	226.5	-0.13%	-0.35%	345.78%
	6 Long	24-Jan	226.5	235.8	4.11%	3.76%	349.89%
	7 Short	21-Mar	235.8	235.2	0.25%	4.02%	350.14%
	8 Long	28-Mar	235.2	235.1	-0.04%	3.97%	350.10%
	9 Short	5-Apr	235.1	235.4	-0.13%	3.85%	349.97%
	10 Long	6-Apr	235.4	234.8	-0.25%	3.59%	349.72%
	11 Short	12-Apr	234.8	234.6	0.09%	3.68%	349.80%
	12 Long	20-Apr	234.6	238.3	1.58%	5.25%	351.38%
	13 Short	17-May	238.3	237.7	0.25%	5.50%	351.63%
	14 Long	22-May	237.7	242.5	2.02%	7.52%	353.65%
	15 Short	27-Jun	242.5	242.8	-0.12%	7.40%	353.53%
	16 Long	28-Jun	242.8	242.4	-0.16%	7.24%	353.36%
	17 Short	29-Jun	242.4	242.5	-0.04%	7.19%	353.32%
	18 Long	5-Jul	242.5	241.9	-0.25%	6.95%	353.07%
	19 Short	6-Jul	241.9	242.2	-0.12%	6.82%	352.95%
	20 Long	10-Jan	242.2	246.0	1.57%	8.39%	354.52%
	21 Short	10-Aug	246.0	246.4	-0.14%	8.25%	354.38%
	22 Long	14-Aug	246.4	245.8	-0.24%	8.01%	354.13%
	23 Short	17-Aug	245.8	245.3	0.20%	8.21%	354.34%
	24 Long	22-Aug	245.3	257.6	5.04%	13.24%	359.37%
	25 Short	14-Nov	257.6	257.8	-0.08%	13.17%	359.29%
2017	26 Long	16-Nov	257.8	266.9	3.51%	16.68%	362.81%
2018	1 Long	29-Dec	266.9	279.6	4.77%	4.77%	367.58%
	2 Short	2-Feb	279.6	270.0	3.43%	8.21%	371.02%
	3 Long	15-Feb	270	270.4	0.15%	8.36%	371.16%
	4 Short	28-Feb	270.4	271.0	-0.22%	8.13%	370.94%

	5 Long	5-Mar	271.0	272.4	0.52%	8.65%	371.46%	
	6 Short	19-Mar	272.4	264.7	2.83%	11.48%	374.29%	
	7 Long	5-Apr	264.7	262.5	-0.83%	10.65%	373.45%	
	8 Short	6-Apr	262.5	260.9	0.61%	11.26%	374.06%	
	9 Long	10-Apr	260.9	267.0	2.34%	13.59%	376.40%	
	10 Short	24-Apr	267.0	266.0	0.37%	13.97%	376.78%	
	11 Long	26-Apr	266.0	265.6	-0.15%	13.82%	376.63%	
	12 Short	30-Apr	265.6	265.4	0.08%	13.89%	376.70%	
	13 Long	4-May	265.4	269.7	1.62%	15.51%	378.32%	
	14 Short	29-May	269.7	270.3	-0.22%	15.29%	378.10%	
	15 Long	30-May	270.3	275.3	1.85%	17.14%	379.95%	
	16 Short	18-Jun	275.3	272.0	1.20%	18.34%	381.15%	
	17 Long	6-Jul	272.0	278.9	2.54%	20.88%	383.68%	
	18 Short	30-Jul	278.9	279.5	-0.22%	20.66%	383.47%	
	19 Long	3-Aug	279.5	281.2	0.61%	21.27%	384.08%	
	20 Short	13-Aug	281.2	282.2	-0.36%	20.91%	383.72%	
	21 Long	16-Aug	282.2	286.8	1.63%	22.54%	385.35%	
	22 Short	6-Sep	286.8	287.4	-0.21%	22.33%	385.14%	
	23 Long	13-Sep	287.4	290.1	0.94%	23.27%	386.08%	
	24 Short	4-Oct	290.1	272.8	5.96%	29.24%	392.05%	
	25 Long	1-Nov	272.8	273.0	0.07%	29.31%	392.12%	
	26 Short	12-Nov	273.0	271.1	0.70%	30.01%	392.81%	
	27 Long	28-Nov	271.1	270.9	-0.07%	29.93%	392.74%	
2018	28 Short	4-Dec	270.9	249.9	7.74%	37.68%	400.49%	end Dec 31
2019	Short	4-Jan	249.9	249.9	0.00%	0.05%	400.49%	
	1 Long	4-Jan	249.9	276.4	10.60%	10.65%	411.09%	
	2 Short	7-Mar	276.4	276.3	0.04%	10.69%	411.13%	
	3 Long	11-Mar	276.3	279.6	1.19%	11.88%	412.32%	
	4 Short	22-Mar	279.6	282.0	-0.86%	11.02%	411.46%	
	5 Long	26-Mar	282.0	279.7	-0.82%	10.21%	410.65%	
	6 Short	27-Mar	279.7	281.5	-0.64%	9.57%	410.00%	
	7 Long	29-Mar	281.5	291.0	3.37%	12.94%	413.38%	
	8 Short	2-May	291.0	292.2	-0.41%	12.53%	412.96%	
	9 Long	3-May	292.2	291.2	-0.34%	12.19%	412.62%	
	10 Short	6-May	291.2	280.7	3.61%	15.80%	416.24%	
	11 Long	16-May	287.6	283.0	-1.60%	14.20%	414.64%	
	12 Short	23-May	283.0	281.1	0.67%	14.87%	415.31%	
	13 Long	5-Jun	281.1	298.5	6.18%	21.05%	421.48%	
	14 Short	31-Jul	299.2	291.7	2.51%	23.55%	423.99%	
	15 Long	19-Aug	291.7	289.7	-0.69%	22.87%	423.30%	
	16 Short	23-Aug	289.7	290.9	-0.41%	22.45%	422.89%	
	17 Long	29-Aug	290.9	300.3	3.23%	25.68%	426.12%	
	18 Short	24-Sep	296.7	287.1	3.22%	28.91%	429.34%	
	19 Long	11-Oct	296.3	309.2	4.35%	33.26%	433.70%	
	20 Short	3-Dec	309.2	314.6	-1.75%	31.51%	431.95%	
2019	21 Long	6-Dec	314.6	321.9	2.31%	33.82%	434.26%	
2020	1 Long	1-Jan	321.9	324.5	0.82%	3.45%	435.08%	

	2 Short	27-Jan	324.5	328.4	-1.20%	2.25%	433.88%
	3 Long	4-Feb	328.4	333.7	1.61%	3.86%	435.49%
	4 Short	21-Feb	333.7	254.9	23.61%	27.48%	459.10%
	5 Long	26-Mar	254.9	250.1	-1.87%	25.61%	457.24%
	6 Short	1-Apr	250.1	259.1	-3.61%	21.99%	453.62%
	7 Long	6-Apr	259.1	284.8	9.91%	31.90%	463.53%
	8 Short	13-May	284.8	293.2	-2.95%	28.95%	460.58%
	9 Long	18-May	293.2	307.9	5.00%	33.95%	465.58%
	10 Short	11-Jun	307.9	314.2	-2.07%	31.88%	463.51%
	11 Long	16-Jun	314.2	307.1	-2.27%	29.62%	461.24%
	12 Short	24-Jun	307.1	308.6	-0.49%	29.12%	460.75%
	13 Long	1-Jul	308.6	344.0	11.46%	40.58%	472.21%
	14 Short	3-Sep	344.0	341.4	0.75%	41.33%	472.96%
	15 Long	16-Sep	341.4	334.1	-2.15%	39.18%	470.80%
	16 Short	17-Sep	334.1	334.5	-0.13%	39.04%	470.67%
	17 Long	30-Sep	334.5	341.6	2.13%	41.17%	472.80%
	18 Short	26-Oct	341.6	340.9	0.20%	41.37%	473.00%
2021	1 Long	4-Nov	340.9	368.1	7.98%	7.98%	480.98%
	2 Short	4-Jan	368.1	372.4	-1.17%	6.81%	479.81%
	3 Long	6-Jan	372.4	377.3	1.33%	8.14%	481.13%
	4 Short	27-Jan	377.3	380.1	-0.75%	7.38%	480.38%
	5 Long	2-Feb	380.1	382.2	0.55%	7.93%	480.93%
	6 Short	23-Feb	382.2	389.0	-1.78%	6.15%	479.14%
	7 Long	24-Feb	389.0	385.8	-0.83%	5.32%	478.31%
	8 Short	25-Feb	385.8	388.6	-0.74%	4.58%	477.57%
	9 Long	1-Mar	388.6	384.0	-1.18%	3.39%	476.39%
	10 Short	3-Mar	384.0	385.8	-0.47%	2.92%	475.92%
	11 Long	9-Mar	385.8	389.5	0.97%	3.89%	476.89%
	12 Short	24-Mar	389.5	391.6	-0.54%	3.35%	476.35%
	13 Long	26-Mar	391.6	413.6	5.62%	8.97%	481.97%
	14 Short	11-May	413.6	416.7	-0.75%	8.22%	481.22%
	15 Long	14-May	416.7	410.1	-1.59%	6.63%	479.63%
	16 Short	19-May	410.1	414.7	-1.12%	5.51%	478.51%
	17 Long	20-May	414.7	417.1	0.58%	6.09%	479.09%
	18 Short	18-Jun	417.1	423.1	-1.44%	4.65%	477.65%
	19 Long	22-Jun	423.1	423.8	0.17%	4.82%	477.81%
	20 Short	19-Jul	423.8	433.9	-2.38%	2.43%	475.43%
	21 Long	21-Jul	433.9	439.5	1.29%	3.72%	476.72%
	22 Short	19-Aug	439.5	442.9	-0.79%	2.94%	475.93%
	23 Long	20-Aug	442.9	448.7	1.32%	4.25%	477.25%
	24 Short	10-Sep	448.7	443.6	1.15%	5.40%	478.40%
	25 Long	23-Sep	443.6	439.2	-0.99%	4.41%	477.41%
	26 Short	28-Sep	439.2	439.1	0.02%	4.43%	477.43%
	27 Long	14-Oct	439.1	462.3	5.29%	9.73%	482.72%
	28 Short	26-Nov	462.3	463.3	-0.20%	9.53%	482.52%
	29 Long	7-Dec	463.3	462.8	-0.11%	9.42%	482.42%
	30 Short	17-Dec	462.8	465.2	-0.53%	8.89%	481.89%



1 Long	22-Dec	465.2	471.5	1.34%	1.34%	483.22%
2 Short	5-Jan	471.5	448.9	4.78%	6.12%	488.01%
3 Long	1-Feb	448.9	446.4	-0.57%	5.56%	487.44%
4 Short	11-Feb	446.4	431.3	3.39%	8.94%	490.83%
5 Long	16-Mar	431.3	447.6	3.79%	12.74%	494.62%
6 Short	6-Apr	447.6	405.1	9.50%	22.23%	504.12%
7 Long	26-May	405.1	404.6	-0.12%	22.11%	503.99%
8 Short	9-Jun	404.6	385.1	4.83%	26.94%	508.82%
9 Long	24-Jun	385.1	371.2	-3.61%	23.33%	505.21%
10 Short	30-Jun	371.2	382.2	-2.97%	20.36%	502.24%
11 Long	7-Jul	382.2	379.4	-0.73%	19.63%	501.51%
12 Short	12-Jul	379.4	384.47	-1.34%	18.29%	500.17%
13 Long	15-Jul	384.47	415.8	8.15%	26.44%	508.32%
14 Short	22-Aug	415.8	405.3	2.52%	28.96%	504.36%
15 Long	9-Sep	405.3	397.7	-1.88%	27.08%	502.47%
16 Short	13-Sep	397.7	375.2	5.66%	32.74%	508.13%
17 Long	4-Oct	375.2	365.2	-2.65%	30.09%	505.49%
18 Short	7-Oct	365.2	369.7	-1.23%	28.86%	504.26%
19 Long	18-Oct	369.7	370.7	0.28%	29.14%	504.54%
20 Short	3-Nov	370.7	392.2	-5.79%	23.36%	498.75%
21 Long	10-Nov	392.2	399.9	1.97%	25.33%	500.72%

### QQQ

YEAR	Trade	Position	Date	Open	Close	Difference	YTD Return
2005		1 Short	3-Jan	38.75	36.30	6.32%	6.32%
		2 Long	1-Feb	36.30	36.20	-0.28%	6.05%
		3 Short	9-Feb	36.20	36.30	-0.28%	5.77%
		4 Long	11-Feb	36.30	36.30	0.00%	5.77%
		5 Short	17-Feb	36.30	36.30	0.00%	5.77%
		6 Long	25-Feb	36.30	36.20	-0.28%	5.50%
		7 Short	26-Feb	36.20	36.20	0.00%	5.50%
		8 Long	1-Mar	36.20	36.20	0.00%	5.50%
		9 Short	3-Mar	36.20	36.40	-0.55%	4.94%
		10 Long	4-Mar	36.40	36.30	-0.27%	4.67%
		11 Short	10-Mar	36.30	35.40	2.48%	7.15%
		12 Long	30-Mar	35.40	35.30	-0.28%	6.87%
		13 Short	1-Apr	35.30	35.40	-0.28%	6.58%
		14 Long	5-Apr	35.40	35.30	-0.28%	6.30%
		15 Short	11-Apr	35.30	35.50	-0.57%	5.73%
		16 Long	12-Apr	35.50	35.20	-0.85%	4.89%
		17 Short	13-Apr	35.20	34.30	2.56%	7.44%
		18 Long	3-May	34.30	36.50	6.41%	13.86%
		19 Short	7-Jun	36.50	36.60	-0.27%	13.58%

	20 Long	16-Jun	36.60	36.40	-0.55%	13.04%
	21 Short	23-Jun	36.40	36.20	0.55%	13.59%
	22 Long	8-Jul	36.30	38.20	5.23%	18.82%
	23 Short	5-Aug	38.20	38.10	0.26%	19.08%
	24 Long	11-Aug	38.10	37.80	-0.79%	18.30%
	25 Short	16-Aug	37.80	37.70	0.26%	18.56%
	26 Long	31-Aug	37.70	37.90	0.53%	19.09%
	27 Short	14-Sep	37.90	37.80	0.26%	19.35%
	28 Long	29-Sep	37.80	37.60	-0.53%	18.83%
	29 Short	5-Oct	37.60	37.20	1.06%	19.89%
	30 Long	19-Oct	37.20	37.20	0.00%	19.89%
	31 Short	27-Oct	37.20	37.50	-0.81%	19.08%
	32 Long	31-Oct	37.50	40.20	7.20%	26.28%
	33 Short	8-Dec	40.20	40.50	-0.75%	25.54%
	34 Long	12-Dec	40.50	40.30	-0.49%	25.04%
2005	35 Short	16-Dec	40.30	39.01	3.20%	28.24%
2006	1 Short	30-Dec	39.01	40.00	-2.54%	-2.54%
	2 Long	3-Jan	40.00	40.85	2.13%	-0.41%
	3 Short	18-Jan	40.85	40.60	0.61%	0.20%
	4 Long	27-Jan	40.60	40.35	-0.62%	-0.42%
	5 Short	2-Feb	40.35	39.80	1.36%	0.95%
	6 Long	15-Feb	39.80	39.75	-0.13%	0.82%
	7 Short	21-Feb	39.75	39.85	-0.25%	0.57%
	8 Long	22-Feb	39.85	39.80	-0.13%	0.44%
	9 Short	29-Feb	39.80	40.00	-0.50%	-0.06%
	10 Long	1-Mar	40.00	39.90	-0.25%	-0.31%
	11 Short	6-Mar	39.90	39.80	0.25%	-0.06%
	12 Long	14-Mar	39.80	39.80	0.00%	-0.06%
	13 Short	21-Mar	39.80	40.00	-0.50%	-0.56%
	14 Long	24-Mar	40.00	39.85	-0.37%	-0.94%
	15 Short	28-Mar	39.85	40.10	-0.63%	-1.56%
	16 Long	29-Mar	40.10	40.60	1.25%	-0.32%
	17 Short	11-Apr	40.60	40.80	-0.49%	-0.81%
	18 Long	18-Apr	40.80	40.65	-0.37%	-1.18%
	19 Short	21-Apr	40.65	40.80	-0.37%	-1.55%
	20 Long	27-Apr	40.80	40.65	-0.37%	-1.91%
	21 Short	28-Apr	40.65	40.80	-0.37%	-2.28%
	22 Long	5-May	40.80	40.5	-0.74%	-3.02%
	23 Short	10-May	40.5	38.30	5.43%	2.41%
	24 Long	2-Jun	38.30	38.10	-0.52%	1.89%
	25 Short	5-Jun	38.10	37.25	2.23%	4.12%
	26 Long	15-Jun	37.25	37.10	-0.40%	3.72%
	27 Short	22-Jun	37.10	37.20	-0.27%	3.45%
	28 Long	29-Jun	37.20	37.20	0.00%	3.45%
	29 Short	5-Jul	37.20	35.65	4.17%	7.62%
	30 Long	31-Jul	35.65	35.50	-0.42%	7.20%
	31 Short	1-Aug	35.50	35.70	-0.56%	6.63%

	32 Long	2-Aug	35.70	35.55	-0.42%	6.21%
	33 Short	7-Aug	35.55	35.70	-0.42%	5.79%
	34 Long	10-Aug	35.70	35.50	-0.56%	5.23%
	35 Short	11-Aug	35.50	35.70	-0.56%	4.67%
	36 Long	14-Aug	35.70	37.20	4.20%	8.87%
	37 Short	7-Sep	37.20	37.80	-1.61%	7.26%
	38 Long	12-Sep	37.80	39.00	3.17%	10.43%
	39 Short	2-Oct	39.00	39.25	-0.64%	9.79%
	40 Long	4-Oct	39.25	40.85	4.08%	13.87%
	41 Short	1-Nov	40.85	41.00	-0.37%	13.50%
	42 Long	6-Nov	41.00	42.50	3.66%	17.16%
	43 Short	27-Nov	42.50	42.65	-0.35%	16.81%
	44 Long	4-Dec	42.65	42.60	-0.12%	16.69%
	45 Short	7-Dec	42.60	42.75	-0.35%	16.34%
	46 Long	11-Dec	42.75	42.55	-0.47%	15.87%
	47 Short	12-Dec	42.55	42.75	-0.47%	15.40%
	48 Long	14-Dec	42.75	42.65	-0.23%	15.16%
2006	49 Short	18-Dec	42.65	41.80	1.99%	17.16%
2007	1 Short	29-Dec	41.80	42.30	-1.20%	-1.20%
	2 Long	4-Jan	42.30	43.00	1.65%	0.46%
	3 Short	18-Jan	43.00	43.00	0.00%	0.46%
	4 Long	24-Jan	43.00	42.70	-0.70%	-0.24%
	5 Short	25-Jan	42.70	42.80	-0.23%	-0.47%
	6 Long	31-Jan	42.80	42.70	-0.23%	-0.71%
	7 Short	9-Feb	42.70	43.00	-0.70%	-1.41%
	8 Long	14-Feb	43.00	43.10	0.23%	-1.18%
	9 Short	26-Feb	43.10	42.10	2.32%	1.14%
	10 Long	19-Mar	42.10	42.40	0.71%	1.86%
	11 Short	28-Mar	42.40	42.70	-0.71%	1.15%
	12 Long	3-Apr	42.70	44.90	5.15%	6.30%
	13 Short	10-May	44.90	45.10	-0.45%	5.86%
	14 Long	16-May	45.10	45.00	-0.22%	5.63%
	15 Short	17-May	45.00	45.30	-0.67%	4.97%
	16 Long	18-May	45.30	45.20	-0.22%	4.75%
	17 Short	24-May	45.20	45.30	-0.22%	4.52%
	18 Long	29-May	45.30	45.50	0.44%	4.97%
	19 Short	8-Jun	45.50	45.70	-0.44%	4.53%
	20 Long	13-Jun	45.70	45.90	0.44%	4.96%
	21 Short	22-Jun	45.90	46.10	-0.44%	4.53%
	22 Long	27-Jun	46.10	48.00	4.12%	8.65%
	23 Short	24-Jul	48.00	47.20	1.67%	10.32%
	24 Long	7-Aug	47.20	46.80	-0.85%	9.47%
	25 Short	8-Aug	46.80	46.20	1.28%	10.75%
	26 Long	22-Aug	46.20	45.60	-1.30%	9.45%
	27 Short	28-Aug	45.60	46.50	-1.97%	7.48%
	28 Long	29-Aug	46.50	46.90	0.86%	8.34%
	29 Short	6-Sep	46.90	47.80	-1.92%	6.42%

	30 Long	13-Sep	47.80	51.20	7.11%	13.53%
	31 Short	19-Oct	51.20	52.20	-1.95%	11.58%
	32 Long	23-Oct	52.20	51.50	-1.34%	10.24%
	33 Short	25-Oct	51.50	52.50	-1.94%	8.30%
	34 Long	26-Oct	52.50	52.00	-0.95%	7.34%
	35 Short	7-Nov	52.00	49.30	5.19%	12.54%
	36 Long	27-Nov	49.30	49.10	-0.41%	12.13%
	37 Short	4-Dec	49.10	50.00	-1.83%	10.30%
	38 Long	5-Dec	50.00	50.00	0.00%	10.30%
	39 Short	11-Dec	50.00	49.40	1.20%	11.50%
	40 Long	20-Dec	49.40	50.00	1.21%	12.71%
2007	41 Short	31-Dec	50.00	49.75	0.50%	13.21%
2008	1 Short	1-Jan	49.75	44.50	10.55%	10.55%
	2 Long	1-Feb	44.50	43.20	-2.92%	7.63%
	3 Short	3-Feb	43.20	43.40	-0.46%	7.17%
	4 Long	13-Feb	43.40	42.60	-1.84%	5.33%
	5 Short	15-Feb	42.60	43.00	-0.94%	4.39%
	6 Long	26-Feb	43.00	42.60	-0.93%	3.46%
	7 Short	29-Feb	42.60	41.90	1.64%	5.10%
	8 Long	13-Mar	41.90	41.50	-0.95%	4.14%
	9 Short	14-Mar	41.50	41.60	-0.24%	3.90%
	10 Long	18-Mar	41.60	41.40	-0.48%	3.42%
	11 Short	19-Mar	41.40	41.80	-0.97%	2.46%
	12 Long	20-Mar	41.80	43.50	4.07%	6.52%
	13 Short	11-Apr	43.50	43.70	-0.46%	6.06%
	14 Long	16-Apr	43.70	47.40	8.47%	14.53%
	15 Short	21-May	47.40	47.70	-0.63%	13.90%
	16 Long	27-May	47.70	47.60	-0.21%	13.69%
	17 Short	3-Jun	47.60	48.20	-1.26%	12.43%
	18 Long	4-Jun	48.20	47.90	-0.62%	11.81%
	19 Short	6-Jun	47.90	47.60	0.63%	12.43%
	20 Long	16-Jun	47.60	47.00	-1.26%	11.17%
	21 Short	18-Jun	47.00	47.50	-1.06%	10.11%
	22 Long	19-Jun	47.50	46.70	-1.68%	8.42%
	23 Short	20-Jun	46.70	44.10	5.57%	13.99%
	24 Long	16-Jul	44.10	43.80	-0.68%	13.31%
	25 Short	18-Jul	43.80	44.30	-1.14%	12.17%
	26 Long	23-Jul	44.30	43.70	-1.35%	10.81%
	27 Short	24-Jul	43.70	44.00	-0.69%	10.13%
	28 Long	25-Jul	44.00	43.70	-0.68%	9.45%
	29 Short	28-Jul	43.70	44.20	-1.14%	8.30%
	30 Long	29-Jul	44.20	43.80	-0.90%	7.40%
	31 Short	1-Aug	43.80	44.30	-1.14%	6.26%
	32 Long	5-Aug	44.30	45.90	3.61%	9.87%
	33 Short	19-Aug	45.90	46.00	-0.22%	9.65%
	34 Long	28-Aug	46.00	45.20	-1.74%	7.91%
	35 Short	29-Aug	45.20	31.00	31.42%	39.33%

	36 Long	28-Oct	31.00	31.20	0.65%	39.97%
	37 Short	5-Nov	31.20	28.10	9.94%	49.91%
	38 Long	26-Nov	28.10	27.60	-1.78%	48.13%
	39 Short	1-Dec	27.60	28.00	-1.45%	46.68%
	40 Long	3-Dec	28.00	27.30	-2.50%	44.18%
	41 Short	4-Dec	27.30	28.00	-2.56%	41.61%
	42 Long	5-Dec	28.00	28.40	1.43%	43.04%
	43 Short	22-Dec	28.40	28.80	-1.41%	41.63%
2008	44 Long	30-Dec	28.80	28.97	0.59%	42.22%
2009	1 Long	31-Dec	28.97	29.30	1.14%	1.14%
	2 Short	9-Jan	29.30	28.60	2.39%	3.53%
	3 Long	27-Jan	28.60	28.50	-0.35%	3.18%
	4 Short	30-Jan	28.50	28.80	-1.05%	2.13%
	5 Long	2-Feb	28.80	28.80	0.00%	2.13%
	6 Short	17-Feb	28.80	27.10	5.90%	8.03%
	7 Long	11-Mar	27.10	33.00	21.77%	29.80%
	8 Short	12-May	33.00	33.20	-0.61%	29.19%
	9 Long	18-May	33.20	33.00	-0.60%	28.59%
	10 Short	21-May	33.00	33.50	-1.52%	27.08%
	11 Long	26-May	33.50	35.20	5.07%	32.15%
	12 Short	15-Jun	35.20	35.30	-0.28%	31.87%
	13 Long	19-Jun	35.30	34.80	-1.42%	30.45%
	14 Short	22-Jun	34.80	35.20	-1.15%	29.30%
	15 Long	25-Jun	35.20	35.10	-0.28%	29.02%
	16 Short	3-Jul	35.10	34.90	0.57%	29.59%
	17 Long	13-Jul	34.90	38.40	10.03%	39.62%
	18 Short	11-Aug	38.40	38.60	-0.52%	39.09%
	19 Long	12-Aug	38.60	38.00	-1.55%	37.54%
	20 Short	17-Aug	38.00	38.50	-1.32%	36.22%
	21 Long	19-Aug	38.50	38.80	0.78%	37.00%
	22 Short	1-Sep	38.80	39.20	-1.03%	35.97%
	23 Long	5-Sep	39.20	41.00	4.59%	40.56%
	24 Short	25-Sep	41.00	41.00	0.00%	40.56%
	25 Long	6-Oct	41.00	41.80	1.95%	42.52%
	26 Short	27-Oct	41.80	41.30	1.20%	43.71%
	27 Long	5-Nov	41.30	42.50	2.91%	46.62%
	28 Short	20-Nov	42.50	43.00	-1.18%	45.44%
	29 Long	1-Dec	43.00	42.80	-0.47%	44.98%
	30 Short	8-Dec	42.80	43.20	-0.93%	44.04%
	31 Long	9-Dec	43.20	43.00	-0.46%	43.58%
	32 Short	17-Dec	43.00	43.50	-1.16%	42.42%
2009	33 Long	18-Dec	43.50	44.82	3.03%	45.45%
2010	1 Long	31-Dec	44.82	44.90	0.18%	0.18%
	2 Short	12-Jan	44.90	45.40	-1.11%	-0.94%
	3 Long	19-Jan	45.40	45.00	-0.88%	-1.82%
	4 Short	20-Jan	45.00	42.90	4.67%	2.85%
	5 Long	11-Feb	42.90	43.30	0.93%	3.78%

	6 Short	23-Feb	43.30	44.20	-2.08%	1.70%
	7 Long	1-Mar	44.20	48.50	9.73%	11.43%
	8 Short	27-Apr	48.50	49.00	-1.03%	10.40%
	9 Long	29-Apr	49.00	48.40	-1.22%	9.18%
	10 Short	30-Apr	48.40	49.00	-1.24%	7.94%
	11 Long	3-May	49.00	48.40	-1.22%	6.71%
	12 Short	4-May	48.40	47.60	1.65%	8.37%
	13 Long	12-May	47.60	46.50	-2.31%	6.06%
	14 Short	14-May	46.50	45.30	2.58%	8.64%
	15 Long	2-Jun	45.30	44.70	-1.32%	7.31%
	16 Short	4-Jun	44.70	44.60	0.22%	7.54%
	17 Long	12-Jun	44.60	45.20	1.35%	8.88%
	18 Short	23-Jun	45.20	43.60	3.54%	12.42%
	19 Long	7-Jul	43.60	43.90	0.69%	13.11%
	20 Short	16-Jul	43.90	44.20	-0.68%	12.42%
	21 Long	20-Jul	44.20	44.00	-0.45%	11.97%
	22 Short	21-Jul	44.00	44.60	-1.36%	10.61%
	23 Long	22-Jul	44.60	45.00	0.90%	11.51%
	24 Short	11-Aug	45.00	44.00	2.22%	13.73%
	25 Long	2-Sep	44.00	47.80	8.64%	22.36%
	26 Short	4-Oct	47.80	48.50	-1.46%	20.90%
	27 Long	5-Oct	48.50	52.00	7.22%	28.12%
	28 Short	12-Oct	52.00	51.90	0.19%	28.31%
	29 Long	19-Oct	51.90	51.50	-0.77%	27.54%
	30 Short	23-Oct	51.50	52.20	-1.36%	26.18%
	31 Long	24-Oct	52.20	51.40	-1.53%	24.65%
	32 Short	30-Oct	51.40	52.40	-1.95%	22.70%
2010	33 Long	1-Dec	52.40	53.63	2.35%	25.05%
2011	1 Short	31-Dec	53.63	54.50	-1.62%	-1.62%
	2 Long	3-Jan	54.50	55.30	1.47%	-0.15%
	3 Short	20-Jan	55.30	55.50	-0.36%	-0.52%
	4 Long	25-Jan	55.50	55.40	-0.18%	-0.70%
	5 Short	28-Jan	55.40	55.70	-0.54%	-1.24%
	6 Long	1-Feb	55.70	56.90	2.15%	0.92%
	7 Short	22-Feb	56.90	56.30	1.05%	1.97%
	8 Long	25-Feb	56.30	56.50	0.36%	2.33%
	9 Short	1-Mar	56.50	56.80	-0.53%	1.80%
	10 Long	4-Mar	56.80	56.70	-0.18%	1.62%
	11 Short	7-Mar	56.70	55.40	2.29%	3.91%
	12 Long	24-Mar	55.40	55.90	0.90%	4.81%
	13 Short	11-Apr	55.90	56.30	-0.72%	4.10%
	14 Long	20-Apr	56.30	57.40	1.95%	6.05%
	15 Short	5-May	57.40	58.10	-1.22%	4.83%
	16 Long	10-May	58.10	57.60	-0.86%	3.97%
	17 Short	13-May	57.60	57.20	0.69%	4.67%
	18 Long	30-May	57.20	56.60	-1.05%	3.62%
	19 Short	1-Jun	56.60	54.50	3.71%	7.33%

	20 Long	21-Jun	54.50	54.20	-0.55%	6.78%	
	21 Short	24-Jun	54.20	54.50	-0.55%	6.22%	
	22 Long	27-Jun	54.50	56.60	3.85%	10.08%	
	23 Short	14-Jul	56.60	57.60	-1.77%	8.31%	
	24 Long	19-Jul	57.60	57.60	0.00%	8.31%	
	25 Short	27-Jul	57.60	52.20	9.38%	17.69%	
	26 Long	26-Aug	52.20	52.90	1.34%	19.03%	
	27 Short	5-Sep	52.90	53.50	-1.13%	17.89%	
	28 Long	7-Sep	53.50	53.00	-0.93%	16.96%	
	29 Short	9-Sep	53.00	53.50	-0.94%	16.01%	
	30 Long	13-Sep	53.50	53.50	0.00%	16.01%	
	31 Short	22-Sep	53.50	55.10	-2.99%	13.02%	
	32 Long	27-Sep	55.10	54.00	-2.00%	11.03%	
	33 Short	28-Sep	54.00	53.40	1.11%	12.14%	
	34 Long	6-Oct	53.40	56.60	5.99%	18.13%	
	35 Short	1-Nov	56.60	57.00	-0.71%	17.42%	
	36 Long	3-Nov	57.00	56.90	-0.18%	17.25%	
	37 Short	9-Nov	56.90	57.10	-0.35%	16.90%	
	38 Long	11-Nov	57.10	56.90	-0.35%	16.55%	
	39 Short	14-Nov	56.90	57.10	-0.35%	16.20%	
	40 Long	15-Nov	57.10	56.80	-0.53%	15.67%	
	41 Short	16-Nov	56.80	55.30	2.64%	18.31%	
	42 Long	30-Nov	55.30	55.60	0.54%	18.85%	
	43 Short	8-Dec	55.60	56.00	-0.72%	18.13%	
	44 Long	9-Dec	56.00	55.50	-0.89%	17.24%	
	45 Short	13-Dec	55.50	55.20	0.54%	17.78%	
	46 Long	20-Dec	55.20	55.10	-0.18%	17.60%	
	47 Short	28-Dec	55.10	55.30	-0.36%	17.24%	
2011	48 Long	29-Dec	55.30	55.45	0.27%	17.51%	344.20%
2012	1 Long	30-Dec	55.45	63.00	13.62%	13.62%	357.82%
	2 Short	6-Mar	63.00	64.00	-1.59%	12.03%	356.23%
	3 Long	8-Mar	64.00	66.80	4.38%	16.40%	360.60%
	4 Short	5-Apr	66.80	66.90	-0.15%	16.25%	360.45%
	5 Long	12-Apr	66.90	66.30	-0.90%	15.36%	359.56%
	6 Short	13-Apr	66.30	66.50	-0.30%	15.06%	359.26%
	7 Long	17-Apr	66.50	66.00	-0.75%	14.30%	358.50%
	8 Short	19-Apr	66.00	66.00	0.00%	14.30%	358.50%
	9 Long	25-Apr	66.00	65.90	-0.15%	14.15%	358.35%
	10 Short	3-May	65.90	62.00	5.92%	20.07%	364.27%
	11 Long	6-Jun	62.00	61.50	-0.81%	19.26%	363.46%
	12 Short	11-Jun	61.50	62.00	-0.81%	18.45%	362.65%
	13 Long	12-Jun	62.00	61.60	-0.65%	17.81%	362.01%
	14 Short	13-Jun	61.60	62.10	-0.81%	16.99%	361.19%
	15 Long	14-Jun	62.10	62.50	0.64%	17.64%	361.84%
	16 Short	21-Jun	62.50	63.30	-1.28%	16.36%	360.56%
	17 Long	29-Jun	63.30	63.10	-0.32%	16.04%	360.24%
	18 Short	10-Jul	63.10	63.30	-0.32%	15.72%	359.92%

	19 Long	17-Jul	63.30	62.80	-0.79%	14.94%	359.14%
	20 Short	23-Jul	62.80	63.90	-1.75%	13.18%	357.38%
	21 Long	27-Jul	63.90	67.40	5.48%	18.66%	362.86%
	22 Short	30-Aug	67.40	68.40	-1.48%	17.18%	361.38%
	23 Long	6-Sep	68.40	69.10	1.02%	18.20%	362.40%
	24 Short	25-Sep	69.10	69.10	0.00%	18.20%	362.40%
	25 Long	1-Oct	69.10	68.60	-0.72%	17.48%	361.68%
	26 Short	8-Oct	68.60	67.30	1.90%	19.37%	363.57%
	27 Long	16-Oct	67.30	67.50	0.30%	19.67%	363.87%
	28 Short	18-Oct	67.50	65.80	2.52%	22.19%	366.39%
	29 Long	6-Nov	65.80	65.20	-0.91%	21.28%	365.48%
	30 Short	7-Nov	65.20	63.65	2.38%	23.65%	367.85%
	31 Long	19-Nov	63.65	64.90	1.96%	25.62%	369.82%
	32 Short	21-Dec	64.90	65.00	-0.15%	25.46%	369.66%
2012	33 Long	31-Dec	65.00	65.13	0.20%	25.66%	369.86%
2013	1 Long	31-Dec	65.13	66.70	2.41%	2.41%	372.27%
	2 Short	24-Jan	66.70	67.00	-0.45%	1.96%	371.82%
	3 Long	25-Jan	67.00	67.30	0.45%	2.41%	372.27%
	4 Short	20-Feb	67.30	67.10	0.30%	2.71%	372.57%
	5 Long	27-Feb	67.10	68.20	1.64%	4.35%	374.21%
	6 Short	3-Apr	68.20	68.50	-0.44%	3.91%	373.77%
	7 Long	9-Apr	68.50	68.40	-0.15%	3.76%	373.62%
	8 Short	17-Apr	68.40	68.70	-0.44%	3.32%	373.18%
	9 Long	22-Apr	68.70	72.80	5.97%	9.29%	379.15%
	10 Short	3-Jun	72.80	73.00	-0.27%	9.01%	378.88%
	11 Long	7-Jun	73.00	72.40	-0.82%	8.19%	378.05%
	12 Short	11-Jun	72.40	72.60	-0.28%	7.92%	377.78%
	13 Long	14-Jun	72.60	71.60	-1.38%	6.54%	376.40%
	14 Short	20-Jun	71.60	71.80	-0.28%	6.26%	376.12%
	15 Long	1-Jul	71.80	75.90	5.71%	11.97%	381.83%
	16 Short	15-Aug	75.90	76.00	-0.13%	11.84%	381.70%
	17 Long	22-Aug	76.00	75.90	-0.13%	11.71%	381.57%
	18 Short	27-Aug	75.90	75.47	0.57%	12.27%	382.14%
	19 Long	2-Sep	75.47	78.80	4.41%	16.68%	386.55%
	20 Short	30-Sep	78.80	78.00	1.02%	17.70%	387.56%
	21 Long	10-Oct	78.00	82.00	5.13%	22.83%	392.69%
	22 Short	7-Nov	82.00	82.80	-0.98%	21.85%	391.72%
	23 Long	13-Nov	82.80	82.90	0.12%	21.97%	391.84%
	24 Short	19-Nov	82.90	83.10	-0.24%	21.73%	391.59%
	25 Long	21-Nov	83.10	85.00	2.29%	24.02%	393.88%
	26 Short	12-Dec	85.00	85.00	0.00%	24.02%	393.88%
2013	27 Long	18-Dec	85.00	87.96	3.48%	27.50%	397.36%
2014	1 Long	31-Dec	87.96	86.75	-1.38%	-1.38%	395.99%
	2 Short	3-Jan	86.75	87.10	-0.40%	-1.78%	395.58%
	3 Long	8-Jan	87.10	86.60	-0.57%	-2.35%	395.01%
	4 Short	13-Jan	86.60	87.10	-0.58%	-2.93%	394.43%
	5 Long	14-Jan	87.10	87.40	0.34%	-2.59%	394.78%



	6 Short	24-Jan	87.40	86.20	1.37%	-1.21%	396.15%
	7 Long	7-Feb	86.20	89.80	4.18%	2.96%	400.33%
	8 Short	13-Mar	89.80	89.80	0.00%	2.96%	400.33%
	9 Long	18-Mar	89.80	89.50	-0.33%	2.63%	399.99%
	10 Short	21-Mar	89.50	88.50	1.12%	3.75%	401.11%
	11 Long	2-Apr	88.50	88.00	-0.56%	3.18%	400.55%
	12 Short	4-Apr	88.00	87.70	0.34%	3.52%	400.89%
	13 Long	9-Apr	87.70	87.30	-0.46%	3.07%	400.43%
	14 Short	10-Apr	87.30	87.00	0.34%	3.41%	400.77%
	15 Long	22-Apr	87.00	86.50	-0.57%	2.84%	400.20%
	16 Short	25-Apr	86.50	86.80	-0.35%	2.49%	399.85%
	17 Long	29-Apr	86.80	87.00	0.23%	2.72%	400.08%
	18 Short	6-May	87.00	87.30	-0.34%	2.37%	399.74%
	19 Long	12-May	87.30	87.60	0.34%	2.72%	400.08%
	20 Short	15-May	87.60	87.80	-0.23%	2.49%	399.85%
	21 Long	19-May	87.80	94.80	7.97%	10.46%	407.83%
	22 Short	17-Jul	94.80	95.20	-0.42%	10.04%	407.40%
	23 Long	18-Jul	95.20	96.00	0.84%	10.88%	408.24%
	24 Short	31-Jul	96.00	95.50	0.52%	11.40%	408.77%
	25 Long	11-Aug	95.50	99.00	3.66%	15.07%	412.43%
	26 Short	15-Sep	99.00	99.50	-0.51%	14.56%	411.92%
	27 Long	17-Sep	99.50	99.20	-0.30%	14.26%	411.62%
	28 Short	22-Sep	99.20	95.60	3.63%	17.89%	415.25%
	29 Long	21-Oct	96.50	104.00	7.77%	25.66%	423.02%
	30 Short	10-Dec	104.00	103.00	0.96%	26.62%	423.99%
	31 Long	18-Dec	103.00	103.60	0.58%	27.20%	424.57%
2014	32 Short	31-Dec	103.60	103.25	0.34%	27.54%	424.91%
2015	1 Short	31-Dec	103.25	103.00	0.24%	0.24%	425.15%
	2 Long	8-Jan	103.00	102.40	-0.58%	-0.34%	424.57%
	3 Short	12-Jan	102.40	101.80	0.59%	0.25%	425.15%
	4 Long	21-Jan	101.80	102.30	0.49%	0.74%	425.64%
	5 Short	27-Jan	102.30	102.30	0.00%	0.74%	425.64%
	6 Long	3-Feb	102.30	107.60	5.18%	5.92%	430.82%
	7 Short	6-Mar	107.60	106.60	0.93%	6.85%	431.75%
	8 Long	17-Mar	106.60	107.20	0.56%	7.41%	432.32%
	9 Short	25-Mar	107.20	106.70	0.47%	7.88%	432.78%
	10 Long	30-Mar	106.70	106.40	-0.28%	7.60%	432.50%
	11 Short	31-Mar	106.40	106.20	0.19%	7.78%	432.69%
	12 Long	8-Apr	106.20	106.50	0.28%	8.07%	432.97%
	13 Short	17-Apr	106.50	107.00	-0.47%	7.60%	432.50%
	14 Long	20-Apr	107.00	108.40	1.31%	8.90%	433.81%
	15 Short	30-Apr	108.40	108.10	0.28%	9.18%	434.09%
	16 Long	8-May	108.10	107.80	-0.28%	8.90%	433.81%
	17 Short	12-May	107.80	108.60	-0.74%	8.16%	433.07%
	18 Long	14-May	108.60	109.20	0.55%	8.71%	433.62%
	19 Short	26-May	109.20	109.60	-0.37%	8.35%	433.25%
	20 Long	27-May	109.60	109.50	-0.09%	8.26%	433.16%

	21 Short	5-Jun	109.50	109.20	0.27%	8.53%	433.44%
	22 Long	10-Jun	109.20	108.90	-0.27%	8.26%	433.16%
	23 Short	12-Jun	108.90	109.30	-0.37%	7.89%	432.79%
	24 Long	19-Jun	109.30	109.60	0.27%	8.16%	433.07%
	25 Short	26-Jun	109.60	108.60	0.91%	9.08%	433.98%
	26 Long	13-Jul	108.60	111.10	2.30%	11.38%	436.28%
	27 Short	24-Jul	111.10	111.30	-0.18%	11.20%	436.10%
	28 Long	30-Jul	111.30	111.40	0.09%	11.29%	436.19%
	29 Short	4-Aug	111.40	112.00	-0.54%	10.75%	435.65%
	30 Long	5-Aug	112.00	111.30	-0.63%	10.12%	435.03%
	31 Short	6-Aug	111.30	111.20	0.09%	10.21%	435.12%
	32 Long	10-Aug	111.20	111.00	-0.18%	10.03%	434.94%
	33 Short	11-Aug	111.00	111.00	0.00%	10.03%	434.94%
	34 Long	17-Aug	111.00	110.20	-0.72%	9.31%	434.22%
	35 Short	19-Aug	110.20	104.20	5.44%	14.76%	439.66%
	36 Long	8-Sep	104.20	104.20	0.00%	14.76%	439.66%
	37 Short	22-Sep	104.20	103.40	0.77%	15.53%	440.43%
	38 Long	2-Oct	103.40	112.70	8.99%	24.52%	449.43%
	39 Short	12-Nov	112.70	112.60	0.09%	24.61%	449.51%
	40 Long	18-Nov	112.60	113.60	0.89%	25.50%	450.40%
	41 Short	3-Dec	113.60	114.00	-0.35%	25.14%	450.05%
	42 Long	4-Dec	114.00	113.50	-0.44%	24.71%	449.61%
	43 Short	9-Dec	113.50	112.80	0.62%	25.32%	450.23%
	44 Long	16-Dec	112.80	112.50	-0.27%	25.06%	449.96%
	45 Short	17-Dec	112.50	112.30	0.18%	25.23%	450.14%
2015	46 Long	23-Dec	112.30	111.86	-0.39%	24.84%	449.75%
2016	1 Short	31-Dec	111.86	103.30	7.65%	7.65%	457.40%
	2 Long	29-Jan	103.30	103.00	-0.29%	7.36%	457.11%
	3 Short	2-Feb	103.00	99.70	3.20%	10.57%	460.31%
	4 Long	16-Feb	99.70	108.60	8.93%	19.49%	469.24%
	5 Short	11-Apr	108.60	110.40	-1.66%	17.84%	467.58%
	6 Long	13-Apr	110.40	109.50	-0.82%	17.02%	466.77%
	7 Short	22-Apr	109.50	106.90	2.37%	19.39%	469.14%
	8 Long	10-May	106.90	106.00	-0.84%	18.55%	468.30%
	9 Short	17-May	106.00	106.50	-0.47%	18.08%	467.83%
	10 Long	20-May	106.50	109.25	2.58%	20.66%	470.41%
	11 Short	10-Jun	109.25	108.00	1.14%	21.81%	471.56%
	12 Long	23-Jun	108.00	106.30	-1.57%	20.23%	469.98%
	13 Short	24-Jun	106.30	106.70	-0.38%	19.86%	469.61%
	14 Long	30-Jun	106.70	116.70	9.37%	29.23%	478.98%
	15 Short	24-Aug	116.70	117.00	-0.26%	28.97%	478.72%
	16 Long	29-Aug	117.00	116.50	-0.43%	28.54%	478.29%
	17 Short	30-Aug	116.50	117.20	-0.60%	27.94%	477.69%
	18 Long	2-Sep	117.20	116.00	-1.02%	26.92%	476.67%
	19 Short	9-Sep	116.00	116.50	-0.43%	26.49%	476.24%
	20 Long	15-Sep	116.50	118.10	1.37%	27.86%	477.61%
	21 Short	11-Oct	118.10	118.00	0.08%	27.95%	477.70%

	22 Long	18-Oct	118.00	118.00	0.00%	27.95%	477.70%
	23 Short	27-Oct	118.00	116.70	1.10%	29.05%	478.80%
	24 Long	8-Nov	116.70	116.10	-0.51%	28.53%	478.28%
	25 Short	10-Nov	116.10	116.50	-0.34%	28.19%	477.94%
	26 Long	15-Nov	116.50	117.50	0.86%	29.05%	478.80%
	27 Short	30-Nov	117.50	117.60	-0.09%	28.96%	478.71%
	28 Long	7-Dec	117.60	119.50	1.62%	30.58%	480.33%
2016	29 Short	29-Dec	119.50	118.48	0.85%	31.43%	481.18%
2017	1 Short	30-Dec	118.48	119.80	-1.11%	-1.11%	480.07%
	2 Long	4-Jan	119.80	130.60	9.02%	7.90%	489.08%
	3 Short	21-Mar	130.60	130.90	-0.23%	7.67%	488.85%
	4 Long	27-Mar	130.90	131.60	0.53%	8.21%	489.39%
	5 Short	11-Apr	131.60	131.50	0.08%	8.28%	489.46%
	6 Long	16-Apr	131.50	137.30	4.41%	12.69%	493.87%
	7 Short	17-May	137.30	138.20	-0.66%	12.04%	493.22%
	8 Long	22-May	138.20	140.80	1.88%	13.92%	495.10%
	9 Short	9-Jun	140.80	140.20	0.43%	14.34%	495.53%
	10 Long	19-Jun	140.20	139.80	-0.29%	14.06%	495.24%
	11 Short	27-Jun	139.80	140.00	-0.14%	13.92%	495.10%
	12 Long	28-Jun	140.00	139.30	-0.50%	13.42%	494.60%
	13 Short	29-Jun	139.30	138.30	0.72%	14.13%	495.31%
	14 Long	10-Jul	138.30	143.00	3.40%	17.53%	498.71%
	15 Short	10-Aug	143.00	143.50	-0.35%	17.18%	498.36%
	16 Long	14-Aug	143.50	143.00	-0.35%	16.83%	498.02%
	17 Short	17-Aug	143.00	142.60	0.28%	17.11%	498.29%
	18 Long	22-Aug	142.60	144.20	1.12%	18.24%	499.42%
	19 Short	8-Sep	144.20	145.35	-0.80%	17.44%	498.62%
	20 Long	11-Sep	145.35	144.80	-0.38%	17.06%	498.24%
	21 Short	21-Sep	144.80	143.90	0.62%	17.68%	498.86%
	22 Long	27-Sep	143.90	147.70	2.64%	20.32%	501.50%
	23 Short	23-Oct	147.70	149.30	-1.08%	19.24%	500.42%
	24 Long	27-Oct	149.30	152.50	2.14%	21.38%	502.56%
	25 Short	15-Nov	152.50	153.50	-0.66%	20.73%	501.91%

	26 Long	16-Nov	153.50	154.20	0.46%	21.18%	502.36%
	27 Short	29-Nov	154.20	154.20	0.00%	21.18%	502.36%
	28 Long	8-Dec	154.20	156.20	1.30%	22.48%	503.66%
2017	29 Short	29-Dec	156.20	155.76	0.28%	22.76%	503.94%
2018	1 Short	29-Dec	155.76	157.00	-0.80%	-0.80%	503.15%
	2 Long	2-Jan	157.00	166.50	6.05%	5.25%	509.20%
	3 Short	2-Feb	166.50	162.00	2.70%	7.96%	511.90%
	4 Long	14-Feb	162.00	164.2	1.36%	9.32%	513.26%
	5 Short	1-Mar	164.20	166.30	-1.28%	8.04%	511.98%
	6 Long	5-Mar	166.30	168.20	1.14%	9.18%	513.12%
	7 Short	19-Mar	168.2	160.90	4.34%	13.52%	517.46%
	8 Long	10-Apr	160.90	162.60	1.06%	14.58%	518.52%
	9 Short	20-Apr	162.60	161.80	0.49%	15.07%	519.01%
	10 Long	26-Apr	161.80	161.50	-0.19%	14.88%	518.82%
	11 Short	30-Apr	161.50	161.90	-0.25%	14.63%	518.58%
	12 Long	1-May	161.90	173.70	7.29%	21.92%	525.87%
	13 Short	25-Jun	173.70	173.50	0.12%	22.04%	525.98%
	14 Long	6-Jul	173.50	179.50	3.46%	25.50%	529.44%
	15 Short	27-Jul	178.30	178.30	0.00%	25.50%	529.44%
	16 Long	2-Aug	178.30	179.70	0.79%	26.28%	530.22%
	17 Short	15-Aug	179.70	180.1	-0.22%	26.06%	530.00%
	18 Long	21-Aug	180.10	183.2	1.72%	27.78%	531.72%
	19 Short	5-Sep	183.20	182.6	0.33%	28.11%	532.05%
	20 Long	11-Sep	182.60	182.5	-0.05%	28.05%	532.00%
	21 Short	17-Sep	182.50	183.4	-0.49%	27.56%	531.50%
	22 Long	20-Sep	183.40	184.0	0.33%	27.89%	531.83%
	23 Short	4-Oct	184.00	171.4	6.85%	34.73%	538.68%
	24 Long	1-Nov	171.40	169.8	-0.93%	33.80%	537.74%
	25 Short	12-Nov	169.80	165.9	2.30%	36.10%	540.04%
2018	26 Long	28-Nov	165.90	165.8	-0.06%	36.04%	539.98%
2019	27 Short	4-Dec	165.80	154.3	6.96%	43.00%	546.94% end Dec 31
	Short	2-Jan	154.80	154.3	0.32%	0.03%	547.26%
	1 Long	4-Jan	154.80	172.2	11.24%	11.27%	558.50%
	2 Short	7-Mar	172.20	172.9	-0.41%	10.87%	558.10%
	3 Long	11-Mar	172.90	188.0	8.73%	19.60%	566.83%
	4 Short	2-May	188.00	188.7	-0.37%	19.23%	566.46%
	5 Long	3-May	188.70	188.1	-0.32%	18.91%	566.14%
	6 Short	6-May	188.10	178.6	5.08%	23.99%	571.22%
	7 Long	6-Jun	177.80	191.1	7.45%	31.44%	578.67%
	8 Short	31-Jul	192.30	187.8	2.34%	33.78%	581.01%
	9 Long	19-Aug	187.80	185.9	-1.01%	32.77%	580.00%
	10 Short	23-Aug	185.90	187.0	-0.59%	32.17%	579.41%
	11 Long	29-Aug	187.00	190.3	1.76%	33.94%	581.17%
	12 Short	20-Sep	190.30	183.2	3.72%	37.65%	584.89%
	13 Long	10-Oct	188.30	202.5	7.54%	45.20%	592.43%
	14 Short	3-Dec	202.50	204.7	-1.09%	44.11%	591.34%
2019	15 Long	6-Dec	204.70	212.6	3.86%	47.97%	595.21%

2020	1 Long	1-Jan	212.61	218.5	2.77%	5.90%	597.98%
	2 Short	27-Jan	218.50	221.9	-1.56%	4.34%	596.42%
	3 Long	3-Feb	221.90	230.7	3.97%	8.31%	600.39%
	4 Short	21-Feb	230.70	186.2	19.29%	27.60%	619.67%
	5 Long	26-Mar	186.20	186.9	0.38%	27.97%	620.05%
	6 Short	1-Apr	186.90	190.4	-1.87%	26.10%	618.18%
	7 Long	6-Apr	190.40	218.4	14.68%	40.79%	632.86%
	8 Short	13-May	218.36	226.1	-3.53%	37.26%	629.34%
	9 Long	18-May	226.06	240.2	6.25%	43.52%	635.59%
	10 Short	11-Jun	240.20	243.3	-1.27%	42.25%	634.32%
	11 Long	16-Jun	243.30	245.1	0.75%	43.00%	635.07%
	12 Short	24-Jun	245.13	247.2	-0.84%	42.15%	634.23%
	13 Long	1-Jul	247.20	286.1	15.72%	57.88%	649.95%
	14 Short	3-Sep	286.07	277.7	2.93%	60.80%	652.88%
	15 Long	16-Sep	277.70	267.93	-3.52%	57.29%	649.36%
	16 Short	17-Sep	267.93	277.1	-3.43%	53.86%	645.93%
	17 Long	30-Sep	277.12	283.5	2.30%	56.16%	648.23%
	18 Short	26-Oct	283.50	283.3	0.09%	56.25%	648.32%
2021	1 Long	4-Nov	283.25	308.7	8.97%	8.97%	657.29%
	2 Short	4-Jan	308.70	308.2	0.17%	9.14%	657.46%
	3 Long	6-Jan	308.18	320.3	3.95%	13.08%	661.40%
	4 Short	27-Jan	320.34	320.2	0.05%	13.13%	661.45%
	5 Long	2-Feb	320.19	316.4	-1.19%	11.94%	660.26%
	6 Short	23-Feb	316.38	323.5	-2.25%	9.69%	658.01%
	7 Long	24-Feb	323.50	316.0	-2.31%	7.38%	655.70%
	8 Short	25-Feb	316.04	321.0	-1.56%	5.82%	654.14%
	9 Long	1-Mar	320.97	311.3	-3.03%	2.80%	651.12%
	10 Short	3-Mar	311.26	307.1	1.35%	4.15%	652.46%
	11 Long	9-Mar	307.07	313.9	2.22%	6.37%	654.69%
	12 Short	24-Mar	313.9	313.3	0.19%	6.56%	654.88%
	13 Long	26-Mar	313.30	326.59	4.24%	10.80%	659.12%
	14 Short	11-May	326.59	326.56	0.01%	10.81%	659.13%
	15 Long	14-May	326.56	322.0	-1.39%	9.42%	657.74%
	16 Short	19-May	322.03	327.31	-1.64%	7.79%	656.10%
	17 Long	20-May	327.31	344.04	5.11%	12.90%	661.22%
	18 Short	18-Jun	344.04	347.44	-0.99%	11.91%	660.23%
	19 Long	22-Jun	347.44	353.10	1.63%	13.54%	661.86%
	20 Short	19-Jul	353.10	359.05	-1.69%	11.85%	660.17%
	21 Long	21-Jul	359.05	364.59	1.54%	13.40%	661.71%
	22 Short	19-Aug	364.59	366.80	-0.61%	12.79%	661.11%
	23 Long	20-Aug	366.80	379.81	3.55%	16.34%	664.65%
	24 Short	10-Sep	379.81	372.04	2.05%	18.38%	666.70%
	25 Long	23-Sep	372.04	365.07	-1.87%	16.51%	664.83%
	26 Short	28-Sep	365.07	363.72	0.37%	16.88%	665.20%
	27 Long	14-Oct	363.72	396.11	8.91%	25.78%	674.10%
	28 Short	26-Nov	396.11	393.55	0.65%	26.43%	674.75%
	29 Long	7-Dec	393.55	386.53	-1.78%	24.65%	672.96%

30 Short	17-Dec	386.53	391.38	-1.25%	23.39%	671.71%
1 Long	22-Dec	391.38	392.73	0.34%	0.34%	672.05%
2 Short	5-Jan	392.73	363.52	7.44%	7.78%	679.49%
3 Long	1-Feb	363.52	355.45	-2.22%	5.56%	677.27%
4 Short	11-Feb	355.45	335.89	5.50%	11.06%	682.78%
5 Long	16-Mar	335.89	354.23	5.46%	16.52%	688.24%
6 Short	6-Apr	354.23	299.11	15.56%	32.08%	703.80%
7 Long	26-May	299.11	301.72	0.87%	32.95%	704.67%
8 Short	9-Jun	301.72	289.61	4.01%	36.97%	708.68%
9 Long	24-Jun	289.61	274.91	-5.08%	31.89%	703.61%
10 Short	30-Jun	274.91	292.13	-6.26%	25.63%	697.34%
11 Long	7-Jul	292.13	284.94	-2.46%	23.17%	694.88%
12 Short	12-Jul	284.94	291.27	-2.22%	20.95%	692.66%
13 Long	15-Jul	291.27	316.69	8.73%	29.67%	701.39%
14 Short	22-Aug	316.69	305.87	3.42%	33.09%	704.80%
15 Long	9-Sep	305.87	297.81	-2.64%	30.45%	702.17%
16 Short	13-Sep	297.81	279.8	6.05%	36.50%	708.22%
17 Long	4-Oct	279.8	271.24	-3.06%	33.44%	705.16%
18 Short	7-Oct	271.24	270.33	0.34%	33.78%	705.49%
19 Long	18-Oct	270.33	262.33	-2.96%	30.82%	702.53%
20 Short	3-Nov	262.33	280.1	-6.77%	24.04%	695.76%
21 Long	10-Nov	280.1	285.95	2.09%	26.13%	697.85%