

SCREENS > UNCLASSIFIED

Money Flow Portfolio - AllDefense



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Money Flow Portfolio - AllDefense

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CategoryUnclassified

Last Updated2020-12-18

Cyclical & Bonds Strategy

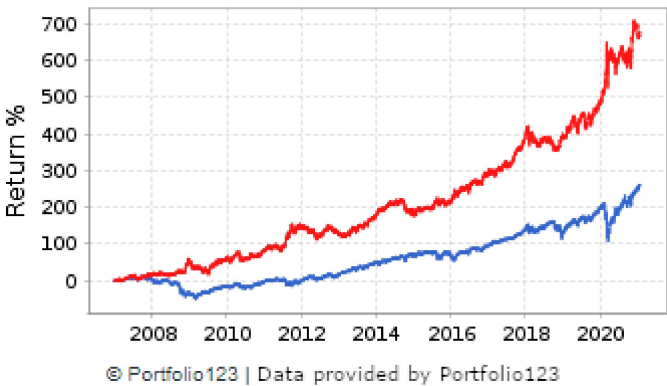
Notes

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No notes found.

Performance

Last Updated: January 26, 2021



	Screen	S&P 500 (SPY)
Return		
Annualized	15.70%	9.54%
One Month	-2.21%	3.28%
Three Month	10.43%	13.74%
One Year	26.73%	19.10%
Three Year	49.35%	41.87%
Five Year	139.02%	125.04%
Total	677.21%	260.13%

Risk


Last Updated: January 26, 2021

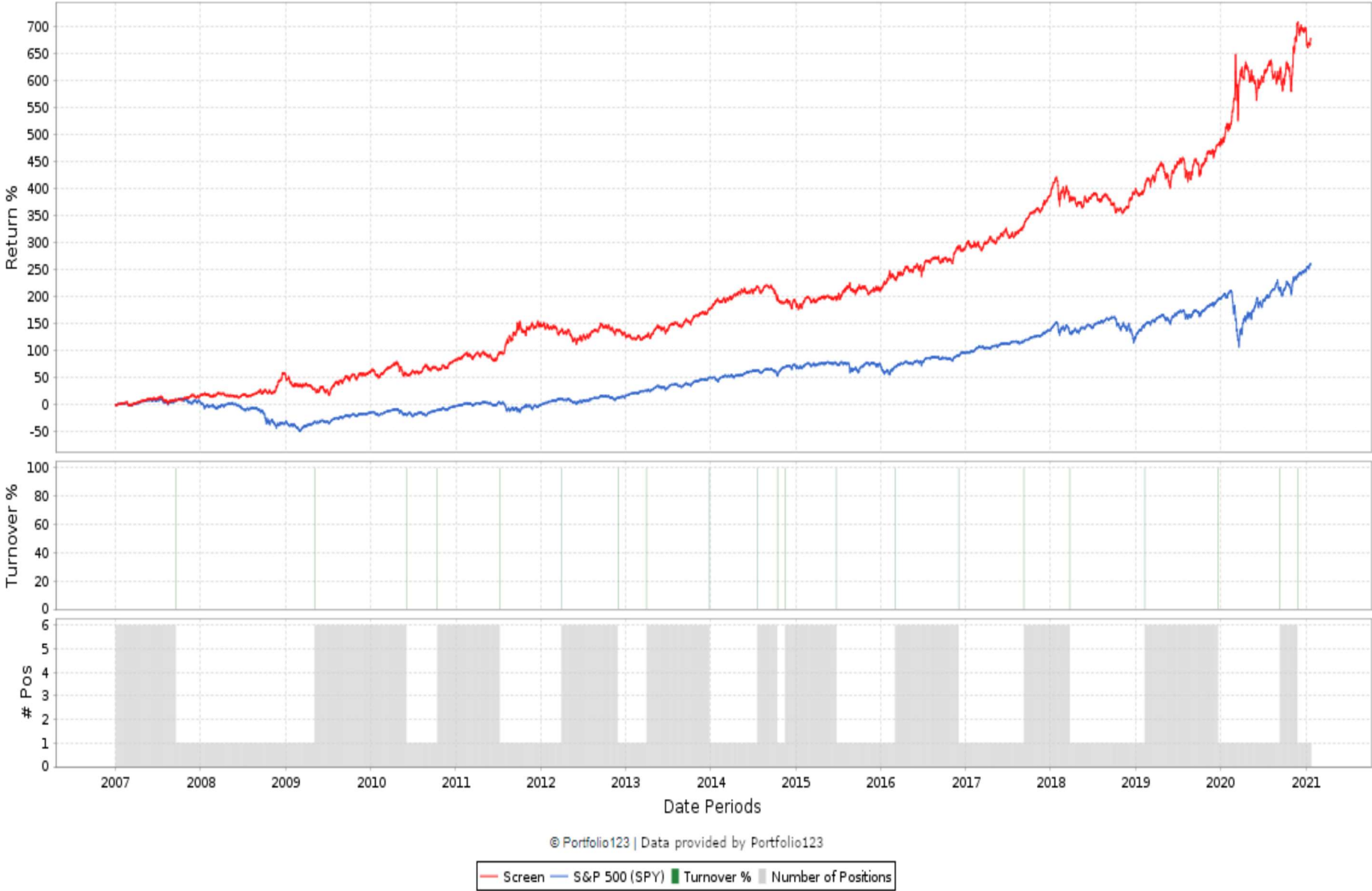
Sharpe Ratio	1.05	0.60
Sortino Ratio	1.56	0.78
Max Drawdown	-25.65%	-54.62%
Standard Deviation	14.31%	15.48%
Correlation	0.13	-
R-Squared	0.02	-
Beta	0.12	-
Alpha (annualized)	14.89%	-

BACKTEST RESULTS

Statistics

	Total	Annualized	Max	Risk Statistics (MONTHLY Period)						
	Return	Return	Drawdown	Sharpe	Sortino	StdDev	CorrelBench	R-Squared	Beta	Alpha
Screen	677.21%	15.70%	-25.65%	1.05	1.56	14.31%	0.13	0.02	0.12	14.89%
S&P 500 (SPY)	260.13%	9.54%	-54.62%	0.60	0.78	15.48%	-	-	-	-

 Download Chart Data



Displaying only first 200 rows - [Click here to view all result data](#)

'Money Flow Portfolio - AllDefense' Backtest Results

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Money Flow Portfolio - All Defense Backtest Results

Money Flow Portfolio - All Defense Backtest Results												\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%		\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
3,540	01/23/21	01/23/21	01/25/21	01/26/21	1	0	0	0%	0.00%	0.00%	0.00%	\$777.2	\$360.1	\$0.00	\$0.0	0.00%	0.00%	0.00%
3,539	01/21/21	01/16/21	01/22/21	01/25/21	1	0	0	0%	1.29%	0.37%	0.92%	\$777.2	\$360.1	\$0.00	\$0.0	1.29%	1.29%	0.00%
3,538	01/20/21	01/16/21	01/21/21	01/22/21	1	0	0	0%	0.19%	-0.29%	0.48%	\$767.3	\$358.8	\$0.00	\$0.0	0.19%	0.19%	0.00%
3,537	01/19/21	01/16/21	01/20/21	01/21/21	1	0	0	0%	-0.47%	0.36%	-0.82%	\$765.9	\$359.9	\$0.00	\$0.0	-0.47%	-0.47%	0.00%
3,536	01/16/21	01/16/21	01/19/21	01/20/21	1	0	0	0%	0.13%	1.26%	-1.12%	\$769.4	\$358.6	\$0.00	\$0.0	0.13%	0.13%	0.00%
3,535	01/14/21	01/09/21	01/15/21	01/19/21	1	0	0	0%	0.01%	0.63%	-0.61%	\$768.4	\$354.1	\$0.00	\$0.0	0.01%	0.01%	0.00%
3,534	01/13/21	01/09/21	01/14/21	01/15/21	1	0	0	0%	0.13%	-1.05%	1.18%	\$768.3	\$351.9	\$0.00	\$0.0	0.13%	0.13%	0.00%
3,533	01/12/21	01/09/21	01/13/21	01/14/21	1	0	0	0%	-0.40%	0.07%	-0.47%	\$767.3	\$355.7	\$0.00	\$0.0	-0.40%	-0.40%	0.00%
3,532	01/11/21	01/09/21	01/12/21	01/13/21	1	0	0	0%	1.18%	0.33%	0.85%	\$770.4	\$355.4	\$0.00	\$0.0	1.18%	1.18%	0.00%
3,531	01/09/21	01/09/21	01/11/21	01/12/21	1	0	0	0%	-0.20%	-0.27%	0.07%	\$761.4	\$354.2	\$0.00	\$0.0	-0.20%	-0.20%	0.00%
3,530	01/07/21	01/02/21	01/08/21	01/11/21	1	0	0	0%	-0.30%	-0.04%	-0.27%	\$762.9	\$355.2	\$0.00	\$0.0	-0.30%	-0.30%	0.00%
3,529	01/06/21	01/02/21	01/07/21	01/08/21	1	0	0	0%	-0.27%	0.37%	-0.63%	\$765.3	\$355.4	\$0.00	\$0.0	-0.27%	-0.27%	0.00%
3,528	01/05/21	01/02/21	01/06/21	01/07/21	1	0	0	0%	-0.89%	1.30%	-2.19%	\$767.3	\$354.1	\$0.00	\$0.0	-0.89%	-0.89%	0.00%
3,527	01/04/21	01/02/21	01/05/21	01/06/21	1	0	0	0%	-2.07%	0.75%	-2.82%	\$774.2	\$349.5	\$0.00	\$0.0	-2.07%	-2.07%	0.00%
3,526	01/02/21	01/02/21	01/04/21	01/05/21	1	0	0	0%	-0.67%	0.04%	-0.71%	\$790.5	\$346.9	\$0.00	\$0.0	-0.67%	-0.67%	0.00%
3,525	12/30/20	12/26/20	12/31/20	01/04/21	1	0	0	0%	-0.26%	-0.75%	0.50%	\$795.9	\$346.8	\$0.00	\$0.0	-0.26%	-0.26%	0.00%
3,524	12/29/20	12/26/20	12/30/20	12/31/20	1	0	0	0%	0.42%	0.16%	0.26%	\$797.9	\$349.4	\$0.00	\$0.0	0.42%	0.42%	0.00%
3,523	12/28/20	12/26/20	12/29/20	12/30/20	1	0	0	0%	0.18%	-0.02%	0.20%	\$794.6	\$348.8	\$0.00	\$0.0	0.18%	0.18%	0.00%
3,522	12/26/20	12/26/20	12/28/20	12/29/20	1	0	0	0%	0.03%	0.16%	-0.12%	\$793.2	\$348.9	\$0.00	\$0.0	0.03%	0.03%	0.00%
3,521	12/23/20	12/19/20	12/24/20	12/28/20	1	0	0	0%	-0.23%	0.97%	-1.21%	\$792.9	\$348.4	\$0.00	\$0.0	-0.23%	-0.23%	0.00%
3,520	12/22/20	12/19/20	12/23/20	12/24/20	1	0	0	0%	0.68%	-0.05%	0.73%	\$794.8	\$345.0	\$0.00	\$0.0	0.68%	0.68%	0.00%
3,519	12/21/20	12/19/20	12/22/20	12/23/20	1	0	0	0%	-0.88%	0.34%	-1.21%	\$789.4	\$345.2	\$0.00	\$0.0	-0.88%	-0.88%	0.00%
3,518	12/19/20	12/19/20	12/21/20	12/22/20	1	0	0	0%	0.36%	-0.83%	1.18%	\$796.4	\$344.0	\$0.00	\$0.0	0.36%	0.36%	0.00%
3,517	12/17/20	12/12/20	12/18/20	12/21/20	1	0	0	0%	0.07%	0.31%	-0.24%	\$793.5	\$346.9	\$0.00	\$0.0	0.07%	0.07%	0.00%
3,516	12/16/20	12/12/20	12/17/20	12/18/20	1	0	0	0%	-0.42%	-0.29%	-0.13%	\$792.9	\$345.8	\$0.00	\$0.0	-0.42%	-0.42%	0.00%
3,515	12/15/20	12/12/20	12/16/20	12/17/20	1	0	0	0%	0.30%	0.47%	-0.17%	\$796.3	\$346.8	\$0.00	\$0.0	0.30%	0.30%	0.00%

'Money Flow Portfolio - AllDefense' Backtest Results

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As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
3,514 12/14/20	12/12/20	12/15/20	12/16/20	1	0	0	0%	-0.45%	0.61%	-1.06%	\$793.9	\$345.2	\$0.00	\$0.0	-0.45%	-0.45%	0.00%
3,513 12/12/20	12/12/20	12/14/20	12/15/20	1	0	0	0%	-0.03%	0.17%	-0.20%	\$797.5	\$343.1	\$0.00	\$0.0	-0.03%	-0.03%	0.00%
3,512 12/10/20	12/05/20	12/11/20	12/14/20	1	0	0	0%	-0.60%	0.58%	-1.19%	\$797.8	\$342.5	\$0.00	\$0.0	-0.60%	-0.60%	0.00%
3,511 12/09/20	12/05/20	12/10/20	12/11/20	1	0	0	0%	0.82%	-0.31%	1.13%	\$802.6	\$340.5	\$0.00	\$0.0	0.82%	0.82%	0.00%
3,510 12/08/20	12/05/20	12/09/20	12/10/20	1	0	0	0%	0.57%	-0.64%	1.21%	\$796.1	\$341.6	\$0.00	\$0.0	0.57%	0.57%	0.00%
3,509 12/07/20	12/05/20	12/08/20	12/09/20	1	0	0	0%	-0.61%	-0.20%	-0.42%	\$791.5	\$343.8	\$0.00	\$0.0	-0.61%	-0.61%	0.00%
3,508 12/05/20	12/05/20	12/07/20	12/08/20	1	0	0	0%	0.71%	0.15%	0.56%	\$796.4	\$344.5	\$0.00	\$0.0	0.71%	0.71%	0.00%
3,507 12/03/20	11/28/20	12/04/20	12/07/20	1	0	0	0%	0.81%	0.04%	0.77%	\$790.8	\$343.9	\$0.00	\$0.0	0.81%	0.81%	0.00%
3,506 12/02/20	11/28/20	12/03/20	12/04/20	1	0	0	0%	-1.22%	0.46%	-1.68%	\$784.5	\$343.8	\$0.00	\$0.0	-1.22%	-1.22%	0.00%
3,505 12/01/20	11/28/20	12/02/20	12/03/20	1	0	0	0%	0.64%	0.35%	0.29%	\$794.2	\$342.2	\$0.00	\$0.0	0.64%	0.64%	0.00%
3,504 11/30/20	11/28/20	12/01/20	12/02/20	1	0	0	0%	-0.95%	-0.20%	-0.76%	\$789.2	\$341.1	\$0.00	\$0.0	-0.95%	-0.95%	0.00%
3,503 11/28/20	11/28/20	11/30/20	12/01/20	1	0	0	0%	-1.42%	1.43%	-2.85%	\$796.8	\$341.7	\$0.00	\$0.0	-1.42%	-1.42%	0.00%
3,502 11/25/20	11/21/20	11/27/20	11/30/20	1	0	0	0%	0.14%	-0.62%	0.75%	\$808.3	\$336.9	\$0.00	\$0.0	0.14%	0.14%	0.00%
3,501 11/24/20	11/21/20	11/25/20	11/27/20	1	0	0	0%	0.41%	0.29%	0.12%	\$807.2	\$339.0	\$0.00	\$0.0	0.41%	0.41%	0.00%
3,500 11/23/20	11/21/20	11/24/20	11/25/20	1	1	6	100%	-0.16%	0.21%	-0.37%	\$803.8	\$338.0	\$0.00	\$0.0	-0.16%	-0.16%	0.00%
3,499 11/21/20	11/21/20	11/23/20	11/24/20	6	0	0	0%	2.56%	1.32%	1.25%	\$805.1	\$337.3	\$0.00	\$0.0	0.56%	6.65%	2.15%
3,498 11/19/20	11/14/20	11/20/20	11/23/20	6	0	0	0%	1.22%	0.10%	1.12%	\$785.0	\$332.9	\$0.00	\$0.0	-0.52%	4.31%	1.63%
3,497 11/18/20	11/14/20	11/19/20	11/20/20	6	0	0	0%	0.34%	0.09%	0.25%	\$775.5	\$332.6	\$0.00	\$0.0	0.05%	1.06%	0.41%
3,496 11/17/20	11/14/20	11/18/20	11/19/20	6	0	0	0%	-1.08%	-0.75%	-0.33%	\$772.9	\$332.3	\$0.00	\$0.0	-2.03%	-0.50%	0.58%
3,495 11/16/20	11/14/20	11/17/20	11/18/20	6	0	0	0%	0.48%	-0.35%	0.83%	\$781.4	\$334.8	\$0.00	\$0.0	-0.46%	0.95%	0.56%
3,494 11/14/20	11/14/20	11/16/20	11/17/20	6	0	0	0%	-0.05%	-0.29%	0.24%	\$777.6	\$336.0	\$0.00	\$0.0	-0.58%	0.84%	0.49%
3,493 11/12/20	11/07/20	11/13/20	11/16/20	6	0	0	0%	2.45%	1.23%	1.23%	\$778.1	\$337.0	\$0.00	\$0.0	0.89%	6.17%	1.90%
3,492 11/11/20	11/07/20	11/12/20	11/13/20	6	0	0	0%	0.96%	0.80%	0.17%	\$759.4	\$332.9	\$0.00	\$0.0	-0.03%	1.50%	0.59%
3,491 11/10/20	11/07/20	11/11/20	11/12/20	6	0	0	0%	-1.52%	-0.65%	-0.87%	\$752.2	\$330.2	\$0.00	\$0.0	-2.98%	0.20%	1.09%
3,490 11/09/20	11/07/20	11/10/20	11/11/20	6	0	0	0%	0.60%	0.98%	-0.38%	\$763.8	\$332.4	\$0.00	\$0.0	-0.72%	1.37%	0.80%
3,489 11/07/20	11/07/20	11/09/20	11/10/20	6	0	0	0%	-0.16%	-1.77%	1.61%	\$759.2	\$329.2	\$0.00	\$0.0	-3.24%	7.02%	3.69%

'Money Flow Portfolio - AllDefense' Backtest Results

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As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
3,488 11/05/20	10/31/20	11/06/20	11/09/20	6	0	0	0%	4.68%	2.76%	1.92%	\$760.4	\$335.1	\$0.00	\$0.0	1.85%	7.79%	2.47%
3,487 11/04/20	10/31/20	11/05/20	11/06/20	6	0	0	0%	-0.15%	-0.27%	0.12%	\$726.4	\$326.1	\$0.00	\$0.0	-1.42%	1.02%	0.82%
3,486 11/03/20	10/31/20	11/04/20	11/05/20	6	0	0	0%	2.09%	1.97%	0.13%	\$727.5	\$327.0	\$0.00	\$0.0	1.05%	3.35%	0.92%
3,485 11/02/20	10/31/20	11/03/20	11/04/20	6	0	0	0%	0.62%	2.84%	-2.22%	\$712.6	\$320.7	\$0.00	\$0.0	-1.28%	3.59%	2.06%
3,484 10/31/20	10/31/20	11/02/20	11/03/20	6	0	0	0%	2.14%	1.36%	0.78%	\$708.2	\$311.8	\$0.00	\$0.0	1.32%	3.21%	0.81%
3,483 10/29/20	10/24/20	10/30/20	11/02/20	6	0	0	0%	1.90%	1.12%	0.78%	\$693.4	\$307.7	\$0.00	\$0.0	0.16%	3.33%	1.36%
3,482 10/28/20	10/24/20	10/29/20	10/30/20	6	0	0	0%	-0.22%	-0.94%	0.72%	\$680.5	\$304.3	\$0.00	\$0.0	-1.99%	2.05%	1.50%
3,481 10/27/20	10/24/20	10/28/20	10/29/20	6	0	0	0%	-0.05%	-0.89%	0.84%	\$682.0	\$307.2	\$0.00	\$0.0	-0.55%	0.61%	0.46%
3,480 10/26/20	10/24/20	10/27/20	10/28/20	6	0	0	0%	-3.05%	-2.02%	-1.03%	\$682.3	\$309.9	\$0.00	\$0.0	-3.77%	-2.45%	0.43%
3,479 10/24/20	10/24/20	10/26/20	10/27/20	6	0	0	0%	-0.68%	-0.07%	-0.61%	\$703.8	\$316.3	\$0.00	\$0.0	-1.34%	0.17%	0.67%
3,478 10/22/20	10/17/20	10/23/20	10/26/20	6	0	0	0%	-2.15%	-1.53%	-0.62%	\$708.6	\$316.5	\$0.00	\$0.0	-3.24%	-1.37%	0.66%
3,477 10/21/20	10/17/20	10/22/20	10/23/20	6	0	0	0%	0.92%	0.47%	0.45%	\$724.2	\$321.4	\$0.00	\$0.0	-0.24%	1.87%	0.71%
3,476 10/20/20	10/17/20	10/21/20	10/22/20	6	0	0	0%	-0.26%	-0.75%	0.49%	\$717.6	\$319.9	\$0.00	\$0.0	-0.98%	0.94%	0.82%
3,475 10/19/20	10/17/20	10/20/20	10/21/20	6	0	0	0%	-0.43%	0.23%	-0.65%	\$719.5	\$322.4	\$0.00	\$0.0	-0.79%	0.01%	0.35%
3,474 10/17/20	10/17/20	10/19/20	10/20/20	6	0	0	0%	-0.08%	-0.12%	0.04%	\$722.6	\$321.6	\$0.00	\$0.0	-0.65%	0.40%	0.43%
3,473 10/15/20	10/10/20	10/16/20	10/19/20	6	0	0	0%	-0.95%	-1.07%	0.12%	\$723.2	\$322.0	\$0.00	\$0.0	-1.70%	-0.43%	0.45%
3,472 10/14/20	10/10/20	10/15/20	10/16/20	6	0	0	0%	1.06%	0.97%	0.09%	\$730.1	\$325.5	\$0.00	\$0.0	0.63%	1.70%	0.39%
3,471 10/13/20	10/10/20	10/14/20	10/15/20	6	0	0	0%	-1.06%	-1.13%	0.07%	\$722.4	\$322.4	\$0.00	\$0.0	-1.62%	-0.59%	0.38%
3,470 10/12/20	10/10/20	10/13/20	10/14/20	6	0	0	0%	-0.21%	-0.35%	0.15%	\$730.2	\$326.1	\$0.00	\$0.0	-1.14%	0.46%	0.66%
3,469 10/10/20	10/10/20	10/12/20	10/13/20	6	0	0	0%	-0.35%	-0.22%	-0.14%	\$731.7	\$327.2	\$0.00	\$0.0	-1.11%	0.27%	0.55%
3,468 10/08/20	10/03/20	10/09/20	10/12/20	6	0	0	0%	0.65%	1.57%	-0.92%	\$734.3	\$328.0	\$0.00	\$0.0	-1.66%	2.72%	1.44%
3,467 10/07/20	10/03/20	10/08/20	10/09/20	6	0	0	0%	0.97%	0.95%	0.01%	\$729.6	\$322.9	\$0.00	\$0.0	0.40%	1.32%	0.34%
3,466 10/06/20	10/03/20	10/07/20	10/08/20	6	0	0	0%	1.32%	0.88%	0.44%	\$722.6	\$319.9	\$0.00	\$0.0	0.73%	2.96%	0.86%
3,465 10/05/20	10/03/20	10/06/20	10/07/20	6	0	0	0%	0.35%	0.47%	-0.12%	\$713.1	\$317.1	\$0.00	\$0.0	-1.08%	0.76%	0.71%
3,464 10/03/20	10/03/20	10/05/20	10/06/20	6	0	0	0%	0.29%	0.09%	0.21%	\$710.7	\$315.6	\$0.00	\$0.0	-0.36%	1.26%	0.54%
3,463 10/01/20	09/26/20	10/02/20	10/05/20	6	0	0	0%	2.14%	1.16%	0.97%	\$708.6	\$315.3	\$0.00	\$0.0	0.78%	3.37%	0.89%

'Money Flow Portfolio - AllDefense' Backtest Results

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As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
3,462 09/30/20	09/26/20	10/01/20	10/02/20	6	0	0	0%	-0.87%	-0.82%	-0.05%	\$693.8	\$311.7	\$0.00	\$0.0	-1.80%	-0.17%	0.64%
3,461 09/29/20	09/26/20	09/30/20	10/01/20	6	0	0	0%	-0.34%	0.38%	-0.73%	\$699.9	\$314.3	\$0.00	\$0.0	-2.97%	0.92%	1.40%
3,460 09/28/20	09/26/20	09/29/20	09/30/20	6	0	0	0%	0.42%	0.72%	-0.30%	\$702.3	\$313.1	\$0.00	\$0.0	-0.36%	1.00%	0.54%
3,459 09/26/20	09/26/20	09/28/20	09/29/20	6	0	0	0%	-0.59%	-0.11%	-0.48%	\$699.4	\$310.8	\$0.00	\$0.0	-2.11%	0.41%	0.87%
3,458 09/24/20	09/19/20	09/25/20	09/28/20	6	0	0	0%	2.80%	2.44%	0.36%	\$703.5	\$311.2	\$0.00	\$0.0	2.47%	3.09%	0.23%
3,457 09/23/20	09/19/20	09/24/20	09/25/20	6	0	0	0%	0.41%	0.71%	-0.31%	\$684.3	\$303.8	\$0.00	\$0.0	-0.31%	1.25%	0.53%
3,456 09/22/20	09/19/20	09/23/20	09/24/20	6	0	0	0%	-1.50%	-1.03%	-0.47%	\$681.6	\$301.6	\$0.00	\$0.0	-2.84%	-0.98%	0.67%
3,455 09/21/20	09/19/20	09/22/20	09/23/20	6	0	0	0%	-0.91%	-0.53%	-0.38%	\$692.0	\$304.7	\$0.00	\$0.0	-3.17%	0.55%	1.31%
3,454 09/19/20	09/19/20	09/21/20	09/22/20	6	0	0	0%	0.73%	1.22%	-0.49%	\$698.3	\$306.3	\$0.00	\$0.0	-0.26%	2.12%	1.10%
3,453 09/17/20	09/12/20	09/18/20	09/21/20	6	0	0	0%	-3.08%	-2.20%	-0.88%	\$693.3	\$302.7	\$0.00	\$0.0	-4.15%	-1.07%	1.11%
3,452 09/16/20	09/12/20	09/17/20	09/18/20	6	0	0	0%	-0.07%	-0.68%	0.61%	\$715.3	\$309.5	\$0.00	\$0.0	-0.84%	0.49%	0.59%
3,451 09/15/20	09/12/20	09/16/20	09/17/20	6	0	0	0%	-1.13%	-1.60%	0.47%	\$715.8	\$311.6	\$0.00	\$0.0	-2.33%	0.10%	0.94%
3,450 09/14/20	09/12/20	09/15/20	09/16/20	6	0	0	0%	0.46%	0.16%	0.30%	\$724.0	\$316.7	\$0.00	\$0.0	-0.55%	1.66%	0.75%
3,449 09/12/20	09/12/20	09/14/20	09/15/20	6	0	0	0%	0.54%	0.87%	-0.34%	\$720.7	\$316.2	\$0.00	\$0.0	-0.64%	1.19%	0.66%
3,448 09/10/20	09/05/20	09/11/20	09/14/20	6	6	1	100%	1.29%	0.99%	0.29%	\$716.9	\$313.4	\$0.00	\$0.0	0.72%	1.60%	0.31%
3,447 09/09/20	09/05/20	09/10/20	09/11/20	1	0	0	0%	0.72%	-1.10%	1.82%	\$707.8	\$310.3	\$0.00	\$0.0	0.72%	0.72%	0.00%
3,446 09/08/20	09/05/20	09/09/20	09/10/20	1	0	0	0%	-0.22%	-0.54%	0.33%	\$702.7	\$313.8	\$0.00	\$0.0	-0.22%	-0.22%	0.00%
3,445 09/05/20	09/05/20	09/08/20	09/09/20	1	0	0	0%	-0.61%	0.53%	-1.13%	\$704.2	\$315.5	\$0.00	\$0.0	-0.61%	-0.61%	0.00%
3,444 09/03/20	08/29/20	09/04/20	09/08/20	1	0	0	0%	0.57%	-1.05%	1.62%	\$708.5	\$313.8	\$0.00	\$0.0	0.57%	0.57%	0.00%
3,443 09/02/20	08/29/20	09/03/20	09/04/20	1	0	0	0%	-1.66%	-2.33%	0.67%	\$704.5	\$317.2	\$0.00	\$0.0	-1.66%	-1.66%	0.00%
3,442 09/01/20	08/29/20	09/02/20	09/03/20	1	0	0	0%	1.10%	-1.85%	2.96%	\$716.5	\$324.7	\$0.00	\$0.0	1.10%	1.10%	0.00%
3,441 08/31/20	08/29/20	09/01/20	09/02/20	1	0	0	0%	1.17%	1.46%	-0.29%	\$708.6	\$330.9	\$0.00	\$0.0	1.17%	1.17%	0.00%
3,440 08/29/20	08/29/20	08/31/20	09/01/20	1	0	0	0%	0.25%	0.23%	0.02%	\$700.5	\$326.1	\$0.00	\$0.0	0.25%	0.25%	0.00%
3,439 08/27/20	08/22/20	08/28/20	08/31/20	1	0	0	0%	0.66%	0.21%	0.44%	\$698.7	\$325.4	\$0.00	\$0.0	0.66%	0.66%	0.00%
3,438 08/26/20	08/22/20	08/27/20	08/28/20	1	0	0	0%	-1.01%	0.35%	-1.36%	\$694.2	\$324.7	\$0.00	\$0.0	-1.01%	-1.01%	0.00%
3,437 08/25/20	08/22/20	08/26/20	08/27/20	1	0	0	0%	-0.50%	0.64%	-1.13%	\$701.2	\$323.6	\$0.00	\$0.0	-0.50%	-0.50%	0.00%

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	As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
3,436	08/24/20	08/22/20	08/25/20	08/26/20	1	0	0	0%	-0.40%	0.81%	-1.21%	\$704.7	\$321.5	\$0.00	\$0.0	-0.40%	-0.40%	0.00%
3,435	08/22/20	08/22/20	08/24/20	08/25/20	1	0	0	0%	-1.17%	0.59%	-1.77%	\$707.6	\$318.9	\$0.00	\$0.0	-1.17%	-1.17%	0.00%
3,434	08/20/20	08/15/20	08/21/20	08/24/20	1	0	0	0%	0.45%	0.76%	-0.32%	\$716.0	\$317.1	\$0.00	\$0.0	0.45%	0.45%	0.00%
3,433	08/19/20	08/15/20	08/20/20	08/21/20	1	0	0	0%	0.23%	0.48%	-0.25%	\$712.8	\$314.7	\$0.00	\$0.0	0.23%	0.23%	0.00%
3,432	08/18/20	08/15/20	08/19/20	08/20/20	1	0	0	0%	0.51%	-0.33%	0.83%	\$711.1	\$313.1	\$0.00	\$0.0	0.51%	0.51%	0.00%
3,431	08/17/20	08/15/20	08/18/20	08/19/20	1	0	0	0%	-0.01%	0.08%	-0.09%	\$707.5	\$314.2	\$0.00	\$0.0	-0.01%	-0.01%	0.00%
3,430	08/15/20	08/15/20	08/17/20	08/18/20	1	0	0	0%	0.32%	0.08%	0.25%	\$707.6	\$313.9	\$0.00	\$0.0	0.32%	0.32%	0.00%
3,429	08/13/20	08/08/20	08/14/20	08/17/20	1	0	0	0%	0.18%	0.32%	-0.14%	\$705.3	\$313.7	\$0.00	\$0.0	0.18%	0.18%	0.00%
3,428	08/12/20	08/08/20	08/13/20	08/14/20	1	0	0	0%	-0.44%	-0.15%	-0.28%	\$704.1	\$312.7	\$0.00	\$0.0	-0.44%	-0.44%	0.00%
3,427	08/11/20	08/08/20	08/12/20	08/13/20	1	0	0	0%	-0.70%	0.44%	-1.14%	\$707.2	\$313.2	\$0.00	\$0.0	-0.70%	-0.70%	0.00%
3,426	08/10/20	08/08/20	08/11/20	08/12/20	1	0	0	0%	-0.69%	0.23%	-0.93%	\$712.2	\$311.8	\$0.00	\$0.0	-0.69%	-0.69%	0.00%
3,425	08/08/20	08/08/20	08/10/20	08/11/20	1	0	0	0%	-1.75%	0.12%	-1.88%	\$717.1	\$311.1	\$0.00	\$0.0	-1.75%	-1.75%	0.00%
3,424	08/06/20	08/01/20	08/07/20	08/10/20	1	0	0	0%	-0.52%	0.23%	-0.75%	\$729.9	\$310.7	\$0.00	\$0.0	-0.52%	-0.52%	0.00%
3,423	08/05/20	08/01/20	08/06/20	08/07/20	1	0	0	0%	-0.52%	0.24%	-0.76%	\$733.7	\$310.0	\$0.00	\$0.0	-0.52%	-0.52%	0.00%
3,422	08/04/20	08/01/20	08/05/20	08/06/20	1	0	0	0%	0.77%	0.30%	0.47%	\$737.6	\$309.2	\$0.00	\$0.0	0.77%	0.77%	0.00%
3,421	08/03/20	08/01/20	08/04/20	08/05/20	1	0	0	0%	-0.60%	0.86%	-1.46%	\$731.9	\$308.3	\$0.00	\$0.0	-0.60%	-0.60%	0.00%
3,420	08/01/20	08/01/20	08/03/20	08/04/20	1	0	0	0%	0.99%	0.09%	0.90%	\$736.3	\$305.7	\$0.00	\$0.0	0.99%	0.99%	0.00%
3,419	07/30/20	07/25/20	07/31/20	08/03/20	1	0	0	0%	-0.60%	1.45%	-2.05%	\$729.2	\$305.4	\$0.00	\$0.0	-0.60%	-0.60%	0.00%
3,418	07/29/20	07/25/20	07/30/20	07/31/20	1	0	0	0%	-0.18%	0.61%	-0.79%	\$733.6	\$301.0	\$0.00	\$0.0	-0.18%	-0.18%	0.00%
3,417	07/28/20	07/25/20	07/29/20	07/30/20	1	0	0	0%	0.78%	-0.58%	1.36%	\$734.9	\$299.2	\$0.00	\$0.0	0.78%	0.78%	0.00%
3,416	07/27/20	07/25/20	07/28/20	07/29/20	1	0	0	0%	-0.12%	0.51%	-0.63%	\$729.2	\$301.0	\$0.00	\$0.0	-0.12%	-0.12%	0.00%
3,415	07/25/20	07/25/20	07/27/20	07/28/20	1	0	0	0%	0.14%	0.05%	0.09%	\$730.1	\$299.4	\$0.00	\$0.0	0.14%	0.14%	0.00%
3,414	07/23/20	07/18/20	07/24/20	07/27/20	1	0	0	0%	0.15%	0.46%	-0.31%	\$729.1	\$299.3	\$0.00	\$0.0	0.15%	0.15%	0.00%
3,413	07/22/20	07/18/20	07/23/20	07/24/20	1	0	0	0%	0.13%	-1.15%	1.28%	\$728.0	\$297.9	\$0.00	\$0.0	0.13%	0.13%	0.00%
3,412	07/21/20	07/18/20	07/22/20	07/23/20	1	0	0	0%	0.66%	-0.46%	1.12%	\$727.1	\$301.4	\$0.00	\$0.0	0.66%	0.66%	0.00%
3,411	07/20/20	07/18/20	07/21/20	07/22/20	1	0	0	0%	0.40%	0.13%	0.28%	\$722.3	\$302.8	\$0.00	\$0.0	0.40%	0.40%	0.00%

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	As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev	
	3,410	07/18/20	07/18/20	07/20/20	07/21/20	1	0	0	0%	0.11%	0.79%	-0.68%	\$719.4	\$302.4	\$0.00	\$0.0	0.11%	0.11%	0.00%
	3,409	07/16/20	07/11/20	07/17/20	07/20/20	1	0	0	0%	0.16%	0.54%	-0.37%	\$718.6	\$300.0	\$0.00	\$0.0	0.16%	0.16%	0.00%
	3,408	07/15/20	07/11/20	07/16/20	07/17/20	1	0	0	0%	-0.28%	0.30%	-0.58%	\$717.4	\$298.4	\$0.00	\$0.0	-0.28%	-0.28%	0.00%
	3,407	07/14/20	07/11/20	07/15/20	07/16/20	1	0	0	0%	0.61%	-0.30%	0.91%	\$719.4	\$297.5	\$0.00	\$0.0	0.61%	0.61%	0.00%
	3,406	07/13/20	07/11/20	07/14/20	07/15/20	1	0	0	0%	-0.70%	1.67%	-2.37%	\$715.1	\$298.4	\$0.00	\$0.0	-0.70%	-0.70%	0.00%
	3,405	07/11/20	07/11/20	07/13/20	07/14/20	1	0	0	0%	0.88%	-0.80%	1.68%	\$720.1	\$293.5	\$0.00	\$0.0	0.88%	0.88%	0.00%
	3,404	07/09/20	07/04/20	07/10/20	07/13/20	1	0	0	0%	-0.65%	0.98%	-1.64%	\$713.8	\$295.9	\$0.00	\$0.0	-0.65%	-0.65%	0.00%
	3,403	07/08/20	07/04/20	07/09/20	07/10/20	1	0	0	0%	0.70%	0.46%	0.24%	\$718.5	\$293.0	\$0.00	\$0.0	0.70%	0.70%	0.00%
	3,402	07/07/20	07/04/20	07/08/20	07/09/20	1	0	0	0%	1.00%	-0.19%	1.20%	\$713.5	\$291.7	\$0.00	\$0.0	1.00%	1.00%	0.00%
	3,401	07/06/20	07/04/20	07/07/20	07/08/20	1	0	0	0%	0.06%	-0.30%	0.36%	\$706.4	\$292.2	\$0.00	\$0.0	0.06%	0.06%	0.00%
	3,400	07/04/20	07/04/20	07/06/20	07/07/20	1	0	0	0%	1.16%	-0.37%	1.53%	\$706.0	\$293.1	\$0.00	\$0.0	1.16%	1.16%	0.00%
	3,399	07/01/20	06/27/20	07/02/20	07/06/20	1	0	0	0%	-0.37%	0.96%	-1.33%	\$697.9	\$294.2	\$0.00	\$0.0	-0.37%	-0.37%	0.00%
	3,398	06/30/20	06/27/20	07/01/20	07/02/20	1	0	0	0%	0.08%	1.01%	-0.92%	\$700.5	\$291.4	\$0.00	\$0.0	0.08%	0.08%	0.00%
	3,397	06/29/20	06/27/20	06/30/20	07/01/20	1	0	0	0%	-0.81%	1.13%	-1.95%	\$699.9	\$288.5	\$0.00	\$0.0	-0.81%	-0.81%	0.00%
	3,396	06/27/20	06/27/20	06/29/20	06/30/20	1	0	0	0%	-0.27%	1.74%	-2.00%	\$705.6	\$285.3	\$0.00	\$0.0	-0.27%	-0.27%	0.00%
	3,395	06/25/20	06/20/20	06/26/20	06/29/20	1	0	0	0%	0.05%	-0.37%	0.42%	\$707.5	\$280.4	\$0.00	\$0.0	0.05%	0.05%	0.00%
	3,394	06/24/20	06/20/20	06/25/20	06/26/20	1	0	0	0%	0.53%	-0.51%	1.04%	\$707.2	\$281.5	\$0.00	\$0.0	0.53%	0.53%	0.00%
	3,393	06/23/20	06/20/20	06/24/20	06/25/20	1	0	0	0%	0.97%	-0.60%	1.57%	\$703.4	\$282.9	\$0.00	\$0.0	0.97%	0.97%	0.00%
	3,392	06/22/20	06/20/20	06/23/20	06/24/20	1	0	0	0%	0.44%	-2.16%	2.60%	\$696.7	\$284.6	\$0.00	\$0.0	0.44%	0.44%	0.00%
	3,391	06/20/20	06/20/20	06/22/20	06/23/20	1	0	0	0%	-0.71%	1.35%	-2.05%	\$693.6	\$290.9	\$0.00	\$0.0	-0.71%	-0.71%	0.00%
	3,390	06/18/20	06/13/20	06/19/20	06/22/20	1	0	0	0%	0.64%	-0.50%	1.14%	\$698.6	\$287.0	\$0.00	\$0.0	0.64%	0.64%	0.00%
	3,389	06/17/20	06/13/20	06/18/20	06/19/20	1	0	0	0%	-0.21%	0.29%	-0.50%	\$694.1	\$288.5	\$0.00	\$0.0	-0.21%	-0.21%	0.00%
	3,388	06/16/20	06/13/20	06/17/20	06/18/20	1	0	0	0%	1.24%	-0.55%	1.79%	\$695.6	\$287.6	\$0.00	\$0.0	1.24%	1.24%	0.00%
	3,387	06/15/20	06/13/20	06/16/20	06/17/20	1	0	0	0%	0.06%	0.31%	-0.26%	\$687.0	\$289.2	\$0.00	\$0.0	0.06%	0.06%	0.00%
	3,386	06/13/20	06/13/20	06/15/20	06/16/20	1	0	0	0%	-1.97%	3.02%	-4.99%	\$686.7	\$288.3	\$0.00	\$0.0	-1.97%	-1.97%	0.00%
	3,385	06/11/20	06/06/20	06/12/20	06/15/20	1	0	0	0%	0.20%	-0.44%	0.64%	\$700.5	\$279.9	\$0.00	\$0.0	0.20%	0.20%	0.00%

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As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
3,384 06/10/20	06/06/20	06/11/20	06/12/20	1	0	0	0%	-0.35%	-0.73%	0.38%	\$699.1	\$281.1	\$0.00	\$0.0	-0.35%	-0.35%	0.00%
3,383 06/09/20	06/06/20	06/10/20	06/11/20	1	0	0	0%	2.16%	-4.44%	6.60%	\$701.5	\$283.2	\$0.00	\$0.0	2.16%	2.16%	0.00%
3,382 06/08/20	06/06/20	06/09/20	06/10/20	1	0	0	0%	0.63%	-0.32%	0.95%	\$686.7	\$296.3	\$0.00	\$0.0	0.63%	0.63%	0.00%
3,381 06/06/20	06/06/20	06/08/20	06/09/20	1	0	0	0%	1.94%	-0.06%	2.00%	\$682.4	\$297.3	\$0.00	\$0.0	1.94%	1.94%	0.00%
3,380 06/04/20	05/30/20	06/05/20	06/08/20	1	0	0	0%	0.83%	0.72%	0.11%	\$669.4	\$297.4	\$0.00	\$0.0	0.83%	0.83%	0.00%
3,379 06/03/20	05/30/20	06/04/20	06/05/20	1	0	0	0%	-2.17%	2.63%	-4.80%	\$663.9	\$295.3	\$0.00	\$0.0	-2.17%	-2.17%	0.00%
3,378 06/02/20	05/30/20	06/03/20	06/04/20	1	0	0	0%	-0.96%	-0.17%	-0.79%	\$678.6	\$287.7	\$0.00	\$0.0	-0.96%	-0.96%	0.00%
3,377 06/01/20	05/30/20	06/02/20	06/03/20	1	0	0	0%	-1.26%	1.62%	-2.88%	\$685.2	\$288.2	\$0.00	\$0.0	-1.26%	-1.26%	0.00%
3,376 05/30/20	05/30/20	06/01/20	06/02/20	1	0	0	0%	-0.24%	0.65%	-0.89%	\$694.0	\$283.7	\$0.00	\$0.0	-0.24%	-0.24%	0.00%
3,375 05/28/20	05/23/20	05/29/20	06/01/20	1	0	0	0%	-0.59%	0.80%	-1.39%	\$695.6	\$281.8	\$0.00	\$0.0	-0.59%	-0.59%	0.00%
3,374 05/27/20	05/23/20	05/28/20	05/29/20	1	0	0	0%	0.68%	-0.76%	1.45%	\$699.7	\$279.6	\$0.00	\$0.0	0.68%	0.68%	0.00%
3,373 05/26/20	05/23/20	05/27/20	05/28/20	1	0	0	0%	-0.70%	1.44%	-2.13%	\$695.0	\$281.7	\$0.00	\$0.0	-0.70%	-0.70%	0.00%
3,372 05/23/20	05/23/20	05/26/20	05/27/20	1	0	0	0%	-0.08%	0.47%	-0.55%	\$699.9	\$277.7	\$0.00	\$0.0	-0.08%	-0.08%	0.00%
3,371 05/21/20	05/16/20	05/22/20	05/26/20	1	0	0	0%	-1.07%	1.50%	-2.56%	\$700.4	\$276.5	\$0.00	\$0.0	-1.07%	-1.07%	0.00%
3,370 05/20/20	05/16/20	05/21/20	05/22/20	1	0	0	0%	0.19%	-0.42%	0.62%	\$708.0	\$272.4	\$0.00	\$0.0	0.19%	0.19%	0.00%
3,369 05/19/20	05/16/20	05/20/20	05/21/20	1	0	0	0%	0.63%	-0.35%	0.98%	\$706.6	\$273.5	\$0.00	\$0.0	0.63%	0.63%	0.00%
3,368 05/18/20	05/16/20	05/19/20	05/20/20	1	0	0	0%	0.43%	0.90%	-0.47%	\$702.2	\$274.5	\$0.00	\$0.0	0.43%	0.43%	0.00%
3,367 05/16/20	05/16/20	05/18/20	05/19/20	1	0	0	0%	-0.40%	-0.22%	-0.18%	\$699.2	\$272.1	\$0.00	\$0.0	-0.40%	-0.40%	0.00%
3,366 05/14/20	05/09/20	05/15/20	05/18/20	1	0	0	0%	-2.19%	3.84%	-6.03%	\$701.9	\$272.7	\$0.00	\$0.0	-2.19%	-2.19%	0.00%
3,365 05/13/20	05/09/20	05/14/20	05/15/20	1	0	0	0%	-0.11%	1.71%	-1.83%	\$717.7	\$262.6	\$0.00	\$0.0	-0.11%	-0.11%	0.00%
3,364 05/12/20	05/09/20	05/13/20	05/14/20	1	0	0	0%	1.23%	-1.42%	2.66%	\$718.5	\$258.2	\$0.00	\$0.0	1.23%	1.23%	0.00%
3,363 05/11/20	05/09/20	05/12/20	05/13/20	1	0	0	0%	0.93%	-2.51%	3.45%	\$709.8	\$261.9	\$0.00	\$0.0	0.93%	0.93%	0.00%
3,362 05/09/20	05/09/20	05/11/20	05/12/20	1	0	0	0%	0.53%	-0.53%	1.07%	\$703.2	\$268.6	\$0.00	\$0.0	0.53%	0.53%	0.00%
3,361 05/07/20	05/02/20	05/08/20	05/11/20	1	0	0	0%	-0.84%	0.18%	-1.02%	\$699.5	\$270.1	\$0.00	\$0.0	-0.84%	-0.84%	0.00%
3,360 05/06/20	05/02/20	05/07/20	05/08/20	1	0	0	0%	-0.19%	1.02%	-1.21%	\$705.4	\$269.6	\$0.00	\$0.0	-0.19%	-0.19%	0.00%
3,359 05/05/20	05/02/20	05/06/20	05/07/20	1	0	0	0%	1.23%	0.82%	0.42%	\$706.7	\$266.9	\$0.00	\$0.0	1.23%	1.23%	0.00%

'Money Flow Portfolio - AllDefense' Backtest Results

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As Of Dt	Rank Dt	Tran Dt	End Dt	#Pos	New Pos	Sold Pos	Turn	Ret%	Bench%	Excess%	\$100 Investment	\$100 in SPY	Costs	Cash	Min % no slip	Max % no slip	StdDev
3,358 05/04/20	05/02/20	05/05/20	05/06/20	1	0	0	0%	-1.76%	-0.13%	-1.64%	\$698.1	\$264.7	\$0.00	\$0.0	-1.76%	-1.76%	0.00%
3,357 05/02/20	05/02/20	05/04/20	05/05/20	1	0	0	0%	-0.78%	1.76%	-2.55%	\$710.7	\$265.0	\$0.00	\$0.0	-0.78%	-0.78%	0.00%
3,356 04/30/20	04/25/20	05/01/20	05/04/20	1	0	0	0%	-0.12%	-1.60%	1.48%	\$716.3	\$260.4	\$0.00	\$0.0	-0.12%	-0.12%	0.00%
3,355 04/29/20	04/25/20	04/30/20	05/01/20	1	0	0	0%	-0.28%	-1.67%	1.39%	\$717.1	\$264.7	\$0.00	\$0.0	-0.28%	-0.28%	0.00%
3,354 04/28/20	04/25/20	04/29/20	04/30/20	1	0	0	0%	-0.67%	-0.58%	-0.10%	\$719.2	\$269.2	\$0.00	\$0.0	-0.67%	-0.67%	0.00%
3,353 04/27/20	04/25/20	04/28/20	04/29/20	1	0	0	0%	-0.02%	1.47%	-1.50%	\$724.0	\$270.7	\$0.00	\$0.0	-0.02%	-0.02%	0.00%
3,352 04/25/20	04/25/20	04/27/20	04/28/20	1	0	0	0%	0.33%	0.68%	-0.35%	\$724.2	\$266.8	\$0.00	\$0.0	0.33%	0.33%	0.00%
3,351 04/23/20	04/18/20	04/24/20	04/27/20	1	0	0	0%	-0.95%	1.90%	-2.85%	\$721.8	\$265.0	\$0.00	\$0.0	-0.95%	-0.95%	0.00%
3,350 04/22/20	04/18/20	04/23/20	04/24/20	1	0	0	0%	-0.04%	-0.09%	0.05%	\$728.7	\$260.1	\$0.00	\$0.0	-0.04%	-0.04%	0.00%
3,349 04/21/20	04/18/20	04/22/20	04/23/20	1	0	0	0%	0.42%	0.86%	-0.43%	\$729.0	\$260.3	\$0.00	\$0.0	0.42%	0.42%	0.00%
3,348 04/20/20	04/18/20	04/21/20	04/22/20	1	0	0	0%	-1.12%	1.43%	-2.55%	\$725.9	\$258.1	\$0.00	\$0.0	-1.12%	-1.12%	0.00%
3,347 04/18/20	04/18/20	04/20/20	04/21/20	1	0	0	0%	1.68%	-3.18%	4.87%	\$734.1	\$254.4	\$0.00	\$0.0	1.68%	1.68%	0.00%
3,346 04/16/20	04/11/20	04/17/20	04/20/20	1	0	0	0%	-0.25%	-0.27%	0.02%	\$722.0	\$262.8	\$0.00	\$0.0	-0.25%	-0.25%	0.00%
3,345 04/15/20	04/11/20	04/16/20	04/17/20	1	0	0	0%	-0.36%	2.50%	-2.86%	\$723.8	\$263.5	\$0.00	\$0.0	-0.36%	-0.36%	0.00%
3,344 04/14/20	04/11/20	04/15/20	04/16/20	1	0	0	0%	1.19%	-0.65%	1.84%	\$726.4	\$257.1	\$0.00	\$0.0	1.19%	1.19%	0.00%
3,343 04/13/20	04/11/20	04/14/20	04/15/20	1	0	0	0%	2.17%	-0.18%	2.35%	\$717.9	\$258.8	\$0.00	\$0.0	2.17%	2.17%	0.00%
3,342 04/11/20	04/11/20	04/13/20	04/14/20	1	0	0	0%	-0.42%	2.09%	-2.51%	\$702.6	\$259.2	\$0.00	\$0.0	-0.42%	-0.42%	0.00%
3,341 04/08/20	04/04/20	04/09/20	04/13/20	1	0	0	0%	0.01%	-1.39%	1.40%	\$705.6	\$253.9	\$0.00	\$0.0	0.01%	0.01%	0.00%
3,340 04/07/20	04/04/20	04/08/20	04/09/20	1	0	0	0%	-0.23%	2.85%	-3.08%	\$705.5	\$257.5	\$0.00	\$0.0	-0.23%	-0.23%	0.00%
Average				3.53			1%	0.06%	0.04%	0.02%					-0.24%	0.37%	0.22%
Up Markets	1957			3.56			1%	0.20%	0.64%	-0.45%					-0.10%	0.50%	0.22%
Down Markets	1583			3.50			1%	-0.11%	-0.70%	0.60%					-0.42%	0.20%	0.23%

