

SCREENS > UNCLASSIFIED
Money Flow Portfolio - 2020 - bonds



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Money Flow Portfolio - 2020 - bonds

Type **ETF**

Visibility

Category **Unclassified**

Last Updated **2020-05-16**

Cyclcial & Bonds

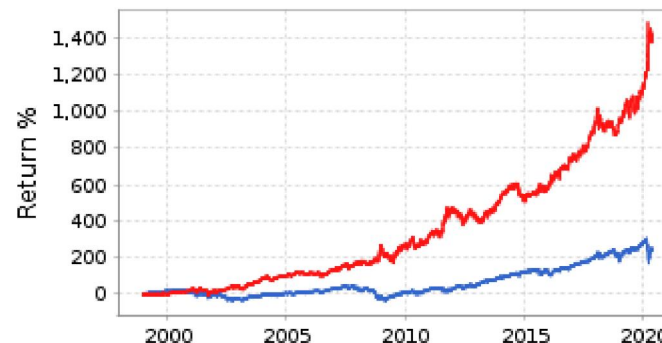
Notes

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No notes found.

Performance

Last Updated: May 16, 2020



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	Screen	S&P 500 (SPY)
Return		
Annualized	13.54%	5.94%
One Month	-1.26%	-0.13%
Three Month	15.65%	-14.70%
One Year	35.10%	1.54%
Three Year	71.32%	26.41%
Five Year	129.64%	48.92%
Total	1,408.08%	242.94%

Risk

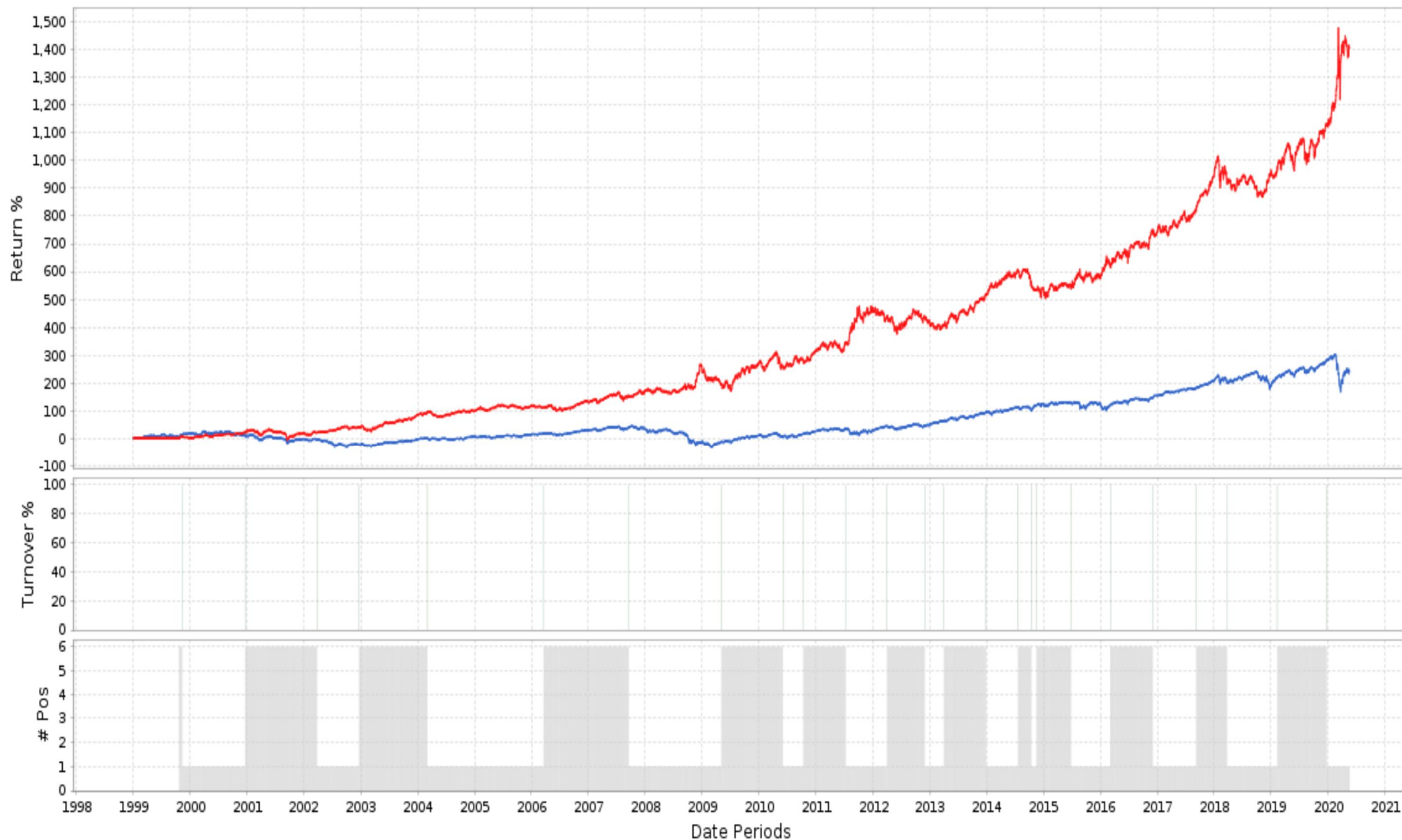
Last Updated: May 16, 2020

Sharpe Ratio	0.91	0.34
Sortino Ratio	1.28	0.45
Max Drawdown	-30.33%	-54.62%
Standard Deviation	13.06%	14.98%
Correlation	0.19	-
R-Squared	0.04	-
Beta	0.17	-
Alpha (annualized)	11.66%	-

BACKTEST RESULTS**Statistics**

	Total	Annualized	Max	Risk Statistics (MONTHLY Period)						
	Return	Return	Drawdown	Sharpe	Sortino	StdDev	CorrelBench	R-Squared	Beta	Alpha
Screen	1,408.08%	13.54%	-30.33%	0.91	1.28	13.06%	0.19	0.04	0.17	11.66%
S&P 500 (SPY)	242.94%	5.94%	-54.62%	0.34	0.45	14.98%	-	-	-	-

[Download Chart Data](#)



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— Screen — S&P 500 (SPY) ■ Turnover % ■ Number of Positions

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

'Money Flow Portfolio - 2020 - bonds' Backtest Results

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Money Flow Portfolio - 2020 - bonds' 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	
5,377	05/14/20	05/09/20	05/15/20	05/18/20	1	0	0	0%	0.00%	0.00%	0.00%	\$1,508.1	\$342.9	\$0.00	\$-0.0	0.00%	0.00%	0.00%
5,376	05/13/20	05/09/20	05/14/20	05/15/20	1	0	0	0%	-0.53%	2.59%	-3.12%	\$1,508.1	\$342.9	\$0.00	\$-0.0	-0.53%	-0.53%	0.00%
5,375	05/12/20	05/09/20	05/13/20	05/14/20	1	0	0	0%	1.23%	-1.42%	2.66%	\$1,516.1	\$334.3	\$0.00	\$-0.0	1.23%	1.23%	0.00%
5,374	05/11/20	05/09/20	05/12/20	05/13/20	1	0	0	0%	0.93%	-2.51%	3.45%	\$1,497.7	\$339.1	\$0.00	\$-0.0	0.93%	0.93%	0.00%
5,373	05/09/20	05/09/20	05/11/20	05/12/20	1	0	0	0%	0.53%	-0.53%	1.07%	\$1,483.8	\$347.8	\$0.00	\$-0.0	0.53%	0.53%	0.00%
5,372	05/07/20	05/02/20	05/08/20	05/11/20	1	0	0	0%	-0.84%	0.18%	-1.02%	\$1,475.9	\$349.7	\$0.00	\$0.0	-0.84%	-0.84%	0.00%
5,371	05/06/20	05/02/20	05/07/20	05/08/20	1	0	0	0%	-0.19%	1.02%	-1.21%	\$1,488.4	\$349.1	\$0.00	\$-0.0	-0.19%	-0.19%	0.00%
5,370	05/05/20	05/02/20	05/06/20	05/07/20	1	0	0	0%	1.23%	0.82%	0.42%	\$1,491.3	\$345.5	\$0.00	\$-0.0	1.23%	1.23%	0.00%
5,369	05/04/20	05/02/20	05/05/20	05/06/20	1	0	0	0%	-1.76%	-0.13%	-1.64%	\$1,473.1	\$342.7	\$0.00	\$-0.0	-1.76%	-1.76%	0.00%
5,368	05/02/20	05/02/20	05/04/20	05/05/20	1	0	0	0%	-0.78%	1.76%	-2.55%	\$1,499.6	\$343.2	\$0.00	\$-0.0	-0.78%	-0.78%	0.00%
5,367	04/30/20	04/25/20	05/01/20	05/04/20	1	0	0	0%	-0.12%	-1.60%	1.48%	\$1,511.4	\$337.2	\$0.00	\$0.0	-0.12%	-0.12%	0.00%
5,366	04/29/20	04/25/20	04/30/20	05/01/20	1	0	0	0%	-0.28%	-1.67%	1.39%	\$1,513.2	\$342.7	\$0.00	\$-0.0	-0.28%	-0.28%	0.00%
5,365	04/28/20	04/25/20	04/29/20	04/30/20	1	0	0	0%	-0.67%	-0.58%	-0.10%	\$1,517.5	\$348.5	\$0.00	\$-0.0	-0.67%	-0.67%	0.00%
5,364	04/27/20	04/25/20	04/28/20	04/29/20	1	0	0	0%	-0.02%	1.47%	-1.50%	\$1,527.8	\$350.6	\$0.00	\$-0.0	-0.02%	-0.02%	0.00%
5,363	04/25/20	04/25/20	04/27/20	04/28/20	1	0	0	0%	0.33%	0.68%	-0.35%	\$1,528.2	\$345.5	\$0.00	\$-0.0	0.33%	0.33%	0.00%
5,362	04/23/20	04/18/20	04/24/20	04/27/20	1	0	0	0%	-0.95%	1.90%	-2.85%	\$1,523.2	\$343.1	\$0.00	\$-0.0	-0.95%	-0.95%	0.00%
5,361	04/22/20	04/18/20	04/23/20	04/24/20	1	0	0	0%	-0.04%	-0.09%	0.05%	\$1,537.7	\$336.7	\$0.00	\$-0.0	-0.04%	-0.04%	0.00%
5,360	04/21/20	04/18/20	04/22/20	04/23/20	1	0	0	0%	0.42%	0.86%	-0.43%	\$1,538.3	\$337.0	\$0.00	\$-0.0	0.42%	0.42%	0.00%
5,359	04/20/20	04/18/20	04/21/20	04/22/20	1	0	0	0%	-1.12%	1.43%	-2.55%	\$1,531.8	\$334.2	\$0.00	\$-0.0	-1.12%	-1.12%	0.00%
5,358	04/18/20	04/18/20	04/20/20	04/21/20	1	0	0	0%	1.68%	-3.18%	4.87%	\$1,549.1	\$329.5	\$0.00	\$-0.0	1.68%	1.68%	0.00%
5,357	04/16/20	04/11/20	04/17/20	04/20/20	1	0	0	0%	-0.25%	-0.27%	0.02%	\$1,523.4	\$340.3	\$0.00	\$-0.0	-0.25%	-0.25%	0.00%
5,356	04/15/20	04/11/20	04/16/20	04/17/20	1	0	0	0%	-0.36%	2.50%	-2.86%	\$1,527.3	\$341.2	\$0.00	\$-0.0	-0.36%	-0.36%	0.00%
5,355	04/14/20	04/11/20	04/15/20	04/16/20	1	0	0	0%	1.19%	-0.65%	1.84%	\$1,532.8	\$332.9	\$0.00	\$-0.0	1.19%	1.19%	0.00%
5,354	04/13/20	04/11/20	04/14/20	04/15/20	1	0	0	0%	2.17%	-0.18%	2.35%	\$1,514.8	\$335.1	\$0.00	\$-0.0	2.17%	2.17%	0.00%
5,353	04/11/20	04/11/20	04/13/20	04/14/20	1	0	0	0%	-0.42%	2.09%	-2.51%	\$1,482.6	\$335.7	\$0.00	\$-0.0	-0.42%	-0.42%	0.00%
5,352	04/08/20	04/04/20	04/09/20	04/13/20	1	0	0	0%	0.01%	-1.39%	1.40%	\$1,488.8	\$328.8	\$0.00	\$-0.0	0.01%	0.01%	0.00%

'Money Flow Portfolio - 2020 - bonds' 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	
5,351	04/07/20	04/04/20	04/08/20	04/09/20	1	0	0	0%	-0.23%	2.85%	-3.08%	\$1,488.7	\$333.4	\$0.00	\$-0.0	-0.23%	-0.23%	0.00%
5,350	04/06/20	04/04/20	04/07/20	04/08/20	1	0	0	0%	0.06%	0.25%	-0.19%	\$1,492.1	\$324.2	\$0.00	\$-0.0	0.06%	0.06%	0.00%
5,349	04/04/20	04/04/20	04/06/20	04/07/20	1	0	0	0%	-1.39%	4.80%	-6.20%	\$1,491.3	\$323.4	\$0.00	\$-0.0	-1.39%	-1.39%	0.00%
5,348	04/02/20	03/28/20	04/03/20	04/06/20	1	0	0	0%	-1.08%	3.34%	-4.42%	\$1,512.4	\$308.6	\$0.00	\$-0.0	-1.08%	-1.08%	0.00%
5,347	04/01/20	03/28/20	04/02/20	04/03/20	1	0	0	0%	0.59%	0.26%	0.34%	\$1,528.9	\$298.6	\$0.00	\$-0.0	0.59%	0.59%	0.00%
5,346	03/31/20	03/28/20	04/01/20	04/02/20	1	0	0	0%	0.33%	-0.86%	1.19%	\$1,519.9	\$297.8	\$0.00	\$-0.0	0.33%	0.33%	0.00%
5,345	03/30/20	03/28/20	03/31/20	04/01/20	1	0	0	0%	1.32%	-3.46%	4.78%	\$1,514.9	\$300.4	\$0.00	\$-0.0	1.32%	1.32%	0.00%
5,344	03/28/20	03/28/20	03/30/20	03/31/20	1	0	0	0%	-1.36%	0.70%	-2.06%	\$1,495.2	\$311.2	\$0.00	\$-0.0	-1.36%	-1.36%	0.00%
5,343	03/26/20	03/21/20	03/27/20	03/30/20	1	0	0	0%	0.96%	0.80%	0.16%	\$1,515.8	\$309.0	\$0.00	\$-0.0	0.96%	0.96%	0.00%
5,342	03/25/20	03/21/20	03/26/20	03/27/20	1	0	0	0%	1.49%	0.00%	1.49%	\$1,501.3	\$306.6	\$0.00	\$-0.0	1.49%	1.49%	0.00%
5,341	03/24/20	03/21/20	03/25/20	03/26/20	1	0	0	0%	-0.11%	3.17%	-3.28%	\$1,479.3	\$306.6	\$0.00	\$-0.0	-0.11%	-0.11%	0.00%
5,340	03/23/20	03/21/20	03/24/20	03/25/20	1	0	0	0%	0.75%	3.81%	-3.06%	\$1,480.9	\$297.1	\$0.00	\$-0.0	0.75%	0.75%	0.00%
5,339	03/21/20	03/21/20	03/23/20	03/24/20	1	0	0	0%	0.80%	6.69%	-5.88%	\$1,469.8	\$286.2	\$0.00	\$-0.0	0.80%	0.80%	0.00%
5,338	03/19/20	03/14/20	03/20/20	03/23/20	1	0	0	0%	3.76%	-5.29%	9.05%	\$1,458.1	\$268.3	\$0.00	\$-0.0	3.76%	3.76%	0.00%
5,337	03/18/20	03/14/20	03/19/20	03/20/20	1	0	0	0%	4.30%	-0.80%	5.10%	\$1,405.3	\$283.3	\$0.00	\$-0.0	4.30%	4.30%	0.00%
5,336	03/17/20	03/14/20	03/18/20	03/19/20	1	0	0	0%	1.89%	0.67%	1.22%	\$1,347.3	\$285.6	\$0.00	\$-0.0	1.89%	1.89%	0.00%
5,335	03/16/20	03/14/20	03/17/20	03/18/20	1	0	0	0%	-7.91%	-3.42%	-4.50%	\$1,322.3	\$283.7	\$0.00	\$-0.0	-7.91%	-7.91%	0.00%
5,334	03/14/20	03/14/20	03/16/20	03/17/20	1	0	0	0%	-1.73%	-0.21%	-1.53%	\$1,435.9	\$293.7	\$0.00	\$-0.0	-1.73%	-1.73%	0.00%
5,333	03/12/20	03/07/20	03/13/20	03/16/20	1	0	0	0%	4.37%	-4.95%	9.32%	\$1,461.3	\$294.3	\$0.00	\$-0.0	4.37%	4.37%	0.00%
5,332	03/11/20	03/07/20	03/12/20	03/13/20	1	0	0	0%	-3.61%	1.10%	-4.71%	\$1,400.1	\$309.6	\$0.00	\$-0.0	-3.61%	-3.61%	0.00%
5,331	03/10/20	03/07/20	03/11/20	03/12/20	1	0	0	0%	-0.20%	-6.96%	6.76%	\$1,452.5	\$306.3	\$0.00	\$-0.0	-0.20%	-0.20%	0.00%
5,330	03/09/20	03/07/20	03/10/20	03/11/20	1	0	0	0%	-3.67%	-1.64%	-2.04%	\$1,455.4	\$329.2	\$0.00	\$-0.0	-3.67%	-3.67%	0.00%
5,329	03/07/20	03/07/20	03/09/20	03/10/20	1	0	0	0%	-4.31%	0.79%	-5.09%	\$1,510.9	\$334.7	\$0.00	\$-0.0	-4.31%	-4.31%	0.00%
5,328	03/05/20	02/29/20	03/06/20	03/09/20	1	0	0	0%	4.98%	-5.33%	10.30%	\$1,578.9	\$332.0	\$0.00	\$0.0	4.98%	4.98%	0.00%
5,327	03/04/20	02/29/20	03/05/20	03/06/20	1	0	0	0%	5.64%	-3.20%	8.84%	\$1,504.0	\$350.7	\$0.00	\$-0.0	5.64%	5.64%	0.00%
5,326	03/03/20	02/29/20	03/04/20	03/05/20	1	0	0	0%	1.31%	-1.29%	2.60%	\$1,423.7	\$362.3	\$0.00	\$-0.0	1.31%	1.31%	0.00%

'Money Flow Portfolio - 2020 - bonds' 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	
5,325	03/02/20	02/29/20	03/03/20	03/04/20	1	0	0	0%	-0.17%	0.82%	-0.99%	\$1,405.3	\$367.1	\$0.00	\$-0.0	-0.17%	-0.17%	0.00%
5,324	02/29/20	02/29/20	03/02/20	03/03/20	1	0	0	0%	0.58%	1.29%	-0.71%	\$1,407.6	\$364.1	\$0.00	\$-0.0	0.58%	0.58%	0.00%
5,323	02/27/20	02/22/20	02/28/20	03/02/20	1	0	0	0%	0.19%	3.46%	-3.27%	\$1,399.5	\$359.4	\$0.00	\$-0.0	0.19%	0.19%	0.00%
5,322	02/26/20	02/22/20	02/27/20	02/28/20	1	0	0	0%	2.05%	-4.21%	6.26%	\$1,396.9	\$347.4	\$0.00	\$-0.0	2.05%	2.05%	0.00%
5,321	02/25/20	02/22/20	02/26/20	02/27/20	1	0	0	0%	0.87%	-3.14%	4.00%	\$1,368.8	\$362.7	\$0.00	\$-0.0	0.87%	0.87%	0.00%
5,320	02/24/20	02/22/20	02/25/20	02/26/20	1	0	0	0%	-0.20%	-1.18%	0.98%	\$1,357.1	\$374.4	\$0.00	\$-0.0	-0.20%	-0.20%	0.00%
5,319	02/22/20	02/22/20	02/24/20	02/25/20	1	0	0	0%	0.31%	-2.83%	3.14%	\$1,359.7	\$378.9	\$0.00	\$0.0	0.31%	0.31%	0.00%
5,318	02/20/20	02/15/20	02/21/20	02/24/20	1	0	0	0%	1.49%	-2.03%	3.53%	\$1,355.5	\$389.9	\$0.00	\$-0.0	1.49%	1.49%	0.00%
5,317	02/19/20	02/15/20	02/20/20	02/21/20	1	0	0	0%	1.23%	-0.58%	1.81%	\$1,335.6	\$398.0	\$0.00	\$0.0	1.23%	1.23%	0.00%
5,316	02/18/20	02/15/20	02/19/20	02/20/20	1	0	0	0%	0.80%	-0.63%	1.43%	\$1,319.4	\$400.3	\$0.00	\$0.0	0.80%	0.80%	0.00%
5,315	02/15/20	02/15/20	02/18/20	02/19/20	1	0	0	0%	-0.13%	0.55%	-0.67%	\$1,308.9	\$402.9	\$0.00	\$0.0	-0.13%	-0.13%	0.00%
5,314	02/13/20	02/08/20	02/14/20	02/18/20	1	0	0	0%	0.50%	-0.16%	0.65%	\$1,310.5	\$400.7	\$0.00	\$0.0	0.50%	0.50%	0.00%
5,313	02/12/20	02/08/20	02/13/20	02/14/20	1	0	0	0%	0.72%	0.04%	0.68%	\$1,304.0	\$401.3	\$0.00	\$0.0	0.72%	0.72%	0.00%
5,312	02/11/20	02/08/20	02/12/20	02/13/20	1	0	0	0%	0.32%	-0.06%	0.38%	\$1,294.8	\$401.1	\$0.00	\$0.0	0.32%	0.32%	0.00%
5,311	02/10/20	02/08/20	02/11/20	02/12/20	1	0	0	0%	-0.73%	0.35%	-1.09%	\$1,290.6	\$401.4	\$0.00	\$0.0	-0.73%	-0.73%	0.00%
5,310	02/08/20	02/08/20	02/10/20	02/11/20	1	0	0	0%	-0.44%	0.87%	-1.30%	\$1,300.1	\$400.0	\$0.00	\$0.0	-0.44%	-0.44%	0.00%
5,309	02/06/20	02/01/20	02/07/20	02/10/20	1	0	0	0%	0.46%	0.05%	0.41%	\$1,305.9	\$396.5	\$0.00	\$0.0	0.46%	0.46%	0.00%
5,308	02/05/20	02/01/20	02/06/20	02/07/20	1	0	0	0%	1.31%	-0.21%	1.52%	\$1,299.9	\$396.3	\$0.00	\$0.0	1.31%	1.31%	0.00%
5,307	02/04/20	02/01/20	02/05/20	02/06/20	1	0	0	0%	0.10%	0.49%	-0.39%	\$1,283.1	\$397.2	\$0.00	\$0.0	0.10%	0.10%	0.00%
5,306	02/03/20	02/01/20	02/04/20	02/05/20	1	0	0	0%	-0.91%	0.92%	-1.82%	\$1,281.8	\$395.2	\$0.00	\$0.0	-0.91%	-0.91%	0.00%
5,305	02/01/20	02/01/20	02/03/20	02/04/20	1	0	0	0%	-0.92%	1.29%	-2.21%	\$1,293.6	\$391.6	\$0.00	\$0.0	-0.92%	-0.92%	0.00%
5,304	01/30/20	01/25/20	01/31/20	02/03/20	1	0	0	0%	-0.25%	0.23%	-0.48%	\$1,305.6	\$386.7	\$0.00	\$0.0	-0.25%	-0.25%	0.00%
5,303	01/29/20	01/25/20	01/30/20	01/31/20	1	0	0	0%	0.39%	-0.54%	0.93%	\$1,308.9	\$385.8	\$0.00	\$0.0	0.39%	0.39%	0.00%
5,302	01/28/20	01/25/20	01/29/20	01/30/20	1	0	0	0%	0.64%	-0.55%	1.18%	\$1,303.8	\$387.9	\$0.00	\$0.0	0.64%	0.64%	0.00%
5,301	01/27/20	01/25/20	01/28/20	01/29/20	1	0	0	0%	0.43%	0.55%	-0.12%	\$1,295.6	\$390.0	\$0.00	\$0.0	0.43%	0.43%	0.00%
5,300	01/25/20	01/25/20	01/27/20	01/28/20	1	0	0	0%	-0.31%	0.57%	-0.87%	\$1,290.1	\$387.9	\$0.00	\$0.0	-0.31%	-0.31%	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	
5,299	01/23/20	01/18/20	01/24/20	01/27/20	1	0	0	0%	1.39%	-1.84%	3.22%	\$1,294.1	\$385.7	\$0.00	\$0.0	1.39%	1.39%	0.00%
5,298	01/22/20	01/18/20	01/23/20	01/24/20	1	0	0	0%	0.60%	-0.26%	0.85%	\$1,276.3	\$392.9	\$0.00	\$0.0	0.60%	0.60%	0.00%
5,297	01/21/20	01/18/20	01/22/20	01/23/20	1	0	0	0%	0.87%	-0.38%	1.25%	\$1,268.7	\$393.9	\$0.00	\$0.0	0.87%	0.87%	0.00%
5,296	01/18/20	01/18/20	01/21/20	01/22/20	1	0	0	0%	0.47%	0.17%	0.30%	\$1,257.8	\$395.5	\$0.00	\$0.0	0.47%	0.47%	0.00%
5,295	01/16/20	01/11/20	01/17/20	01/21/20	1	0	0	0%	1.06%	-0.01%	1.06%	\$1,251.9	\$394.8	\$0.00	\$0.0	1.06%	1.06%	0.00%
5,294	01/15/20	01/11/20	01/16/20	01/17/20	1	0	0	0%	-1.00%	0.40%	-1.40%	\$1,238.8	\$394.8	\$0.00	\$0.0	-1.00%	-1.00%	0.00%
5,293	01/14/20	01/11/20	01/15/20	01/16/20	1	0	0	0%	-0.18%	0.62%	-0.81%	\$1,251.3	\$393.2	\$0.00	\$0.0	-0.18%	-0.18%	0.00%
5,292	01/13/20	01/11/20	01/14/20	01/15/20	1	0	0	0%	0.66%	0.12%	0.53%	\$1,253.5	\$390.8	\$0.00	\$0.0	0.66%	0.66%	0.00%
5,291	01/11/20	01/11/20	01/13/20	01/14/20	1	0	0	0%	0.54%	0.24%	0.29%	\$1,245.3	\$390.3	\$0.00	\$0.0	0.54%	0.54%	0.00%
5,290	01/09/20	01/04/20	01/10/20	01/13/20	1	0	0	0%	-0.22%	0.19%	-0.41%	\$1,238.7	\$389.4	\$0.00	\$0.0	-0.22%	-0.22%	0.00%
5,289	01/08/20	01/04/20	01/09/20	01/10/20	1	0	0	0%	1.01%	0.06%	0.95%	\$1,241.5	\$388.6	\$0.00	\$0.0	1.01%	1.01%	0.00%
5,288	01/07/20	01/04/20	01/08/20	01/09/20	1	0	0	0%	-0.47%	0.59%	-1.06%	\$1,229.1	\$388.4	\$0.00	\$0.0	-0.47%	-0.47%	0.00%
5,287	01/06/20	01/04/20	01/07/20	01/08/20	1	0	0	0%	-0.54%	0.41%	-0.95%	\$1,234.9	\$386.1	\$0.00	\$0.0	-0.54%	-0.54%	0.00%
5,286	01/04/20	01/04/20	01/06/20	01/07/20	1	0	0	0%	-0.63%	0.26%	-0.89%	\$1,241.5	\$384.5	\$0.00	\$0.0	-0.63%	-0.63%	0.00%
5,285	01/02/20	12/28/19	01/03/20	01/06/20	1	0	0	0%	0.30%	-0.10%	0.40%	\$1,249.4	\$383.5	\$0.00	\$0.0	0.30%	0.30%	0.00%
5,284	12/31/19	12/28/19	01/02/20	01/03/20	1	0	0	0%	1.04%	-0.41%	1.45%	\$1,245.7	\$383.9	\$0.00	\$0.0	1.04%	1.04%	0.00%
5,283	12/30/19	12/28/19	12/31/19	01/02/20	1	0	0	0%	0.87%	0.80%	0.07%	\$1,232.9	\$385.5	\$0.00	\$0.0	0.87%	0.87%	0.00%
5,282	12/28/19	12/28/19	12/30/19	12/31/19	1	0	0	0%	-0.26%	-0.21%	-0.05%	\$1,222.3	\$382.4	\$0.00	\$0.0	-0.26%	-0.26%	0.00%
5,281	12/26/19	12/21/19	12/27/19	12/30/19	1	0	0	0%	-0.86%	-0.38%	-0.48%	\$1,225.6	\$383.3	\$0.00	\$0.0	-0.86%	-0.86%	0.00%
5,280	12/24/19	12/21/19	12/26/19	12/27/19	1	0	0	0%	0.43%	0.23%	0.20%	\$1,236.2	\$384.7	\$0.00	\$0.0	0.43%	0.43%	0.00%
5,279	12/23/19	12/21/19	12/24/19	12/26/19	1	0	0	0%	0.29%	0.34%	-0.05%	\$1,230.8	\$383.8	\$0.00	\$0.0	0.29%	0.29%	0.00%
5,278	12/21/19	12/21/19	12/23/19	12/24/19	1	0	0	0%	-0.01%	-0.05%	0.04%	\$1,227.3	\$382.5	\$0.00	\$0.0	-0.01%	-0.01%	0.00%
5,277	12/19/19	12/14/19	12/20/19	12/23/19	1	0	0	0%	0.13%	0.21%	-0.08%	\$1,227.4	\$382.7	\$0.00	\$0.0	0.13%	0.13%	0.00%
5,276	12/18/19	12/14/19	12/19/19	12/20/19	1	1	6	100%	-0.50%	0.63%	-1.13%	\$1,225.8	\$381.9	\$6.15	\$0.0	-0.00%	-0.00%	0.00%
5,275	12/17/19	12/14/19	12/18/19	12/19/19	6	0	0	0%	0.08%	0.11%	-0.03%	\$1,232.0	\$379.5	\$0.00	\$-0.0	-0.31%	0.50%	0.27%
5,274	12/16/19	12/14/19	12/17/19	12/18/19	6	0	0	0%	-0.09%	0.01%	-0.10%	\$1,231.0	\$379.1	\$0.00	\$0.0	-0.45%	0.23%	0.28%

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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	
5,273	12/14/19	12/14/19	12/16/19	12/17/19	6	0	0	0%	0.08%	0.36%	-0.29%	\$1,232.1	\$379.1	\$0.00	\$-0.0	-0.23%	0.47%	0.27%
5,272	12/12/19	12/07/19	12/13/19	12/16/19	6	0	0	0%	0.46%	0.43%	0.03%	\$1,231.2	\$377.7	\$0.00	\$0.0	-0.12%	1.36%	0.53%
5,271	12/11/19	12/07/19	12/12/19	12/13/19	6	0	0	0%	0.60%	0.40%	0.20%	\$1,225.5	\$376.1	\$0.00	\$0.0	0.20%	1.02%	0.28%
5,270	12/10/19	12/07/19	12/11/19	12/12/19	6	0	0	0%	0.84%	0.64%	0.20%	\$1,218.2	\$374.6	\$0.00	\$0.0	0.61%	1.02%	0.13%
5,269	12/09/19	12/07/19	12/10/19	12/11/19	6	0	0	0%	0.15%	0.12%	0.02%	\$1,208.0	\$372.2	\$0.00	\$-0.0	-0.10%	0.36%	0.16%
5,268	12/07/19	12/07/19	12/09/19	12/10/19	6	0	0	0%	-0.17%	-0.26%	0.08%	\$1,206.2	\$371.7	\$0.00	\$-0.0	-0.61%	0.26%	0.29%
5,267	12/05/19	11/30/19	12/06/19	12/09/19	6	0	0	0%	0.06%	-0.07%	0.13%	\$1,208.3	\$372.7	\$0.00	\$-0.0	-0.16%	0.38%	0.19%
5,266	12/04/19	11/30/19	12/05/19	12/06/19	6	0	0	0%	1.15%	1.06%	0.09%	\$1,207.7	\$373.0	\$0.00	\$-0.0	0.76%	1.50%	0.26%
5,265	12/03/19	11/30/19	12/04/19	12/05/19	6	0	0	0%	0.01%	0.06%	-0.06%	\$1,194.0	\$369.1	\$0.00	\$-0.0	-0.51%	0.66%	0.41%
5,264	12/02/19	11/30/19	12/03/19	12/04/19	6	0	0	0%	0.96%	0.92%	0.04%	\$1,193.9	\$368.8	\$0.00	\$0.0	0.81%	1.13%	0.12%
5,263	11/30/19	11/30/19	12/02/19	12/03/19	6	0	0	0%	-1.83%	-1.45%	-0.38%	\$1,182.5	\$365.5	\$0.00	\$0.0	-2.25%	-1.46%	0.30%
5,262	11/27/19	11/23/19	11/29/19	12/02/19	6	0	0	0%	-0.48%	-0.53%	0.05%	\$1,204.5	\$370.8	\$0.00	\$-0.0	-0.92%	0.35%	0.48%
5,261	11/26/19	11/23/19	11/27/19	11/29/19	6	0	0	0%	-0.13%	-0.10%	-0.02%	\$1,210.4	\$372.8	\$0.00	\$-0.0	-0.61%	0.09%	0.26%
5,260	11/25/19	11/23/19	11/26/19	11/27/19	6	0	0	0%	0.23%	0.40%	-0.17%	\$1,212.0	\$373.2	\$0.00	\$0.0	-0.42%	0.91%	0.47%
5,259	11/23/19	11/23/19	11/25/19	11/26/19	6	0	0	0%	0.25%	0.32%	-0.07%	\$1,209.2	\$371.7	\$0.00	\$0.0	-0.34%	0.64%	0.39%
5,258	11/21/19	11/16/19	11/22/19	11/25/19	6	0	0	0%	0.50%	0.69%	-0.18%	\$1,206.2	\$370.5	\$0.00	\$0.0	-0.47%	0.87%	0.52%
5,257	11/20/19	11/16/19	11/21/19	11/22/19	6	0	0	0%	0.28%	0.11%	0.17%	\$1,200.1	\$368.0	\$0.00	\$-0.0	-0.15%	0.78%	0.32%
5,256	11/19/19	11/16/19	11/20/19	11/21/19	6	0	0	0%	0.01%	-0.08%	0.09%	\$1,196.8	\$367.6	\$0.00	\$-0.0	-0.62%	1.33%	0.70%
5,255	11/18/19	11/16/19	11/19/19	11/20/19	6	0	0	0%	-0.58%	-0.48%	-0.10%	\$1,196.7	\$367.9	\$0.00	\$0.0	-0.94%	-0.03%	0.32%
5,254	11/16/19	11/16/19	11/18/19	11/19/19	6	0	0	0%	-0.11%	0.10%	-0.21%	\$1,203.6	\$369.7	\$0.00	\$-0.0	-1.06%	0.48%	0.59%
5,253	11/14/19	11/09/19	11/15/19	11/18/19	6	0	0	0%	-0.27%	0.19%	-0.47%	\$1,205.0	\$369.3	\$0.00	\$0.0	-1.03%	0.22%	0.45%
5,252	11/13/19	11/09/19	11/14/19	11/15/19	6	0	0	0%	0.64%	0.71%	-0.07%	\$1,208.3	\$368.6	\$0.00	\$-0.0	0.43%	0.87%	0.18%
5,251	11/12/19	11/09/19	11/13/19	11/14/19	6	0	0	0%	0.04%	0.09%	-0.04%	\$1,200.7	\$366.0	\$0.00	\$-0.0	-0.08%	0.27%	0.14%
5,250	11/11/19	11/09/19	11/12/19	11/13/19	6	0	0	0%	-0.49%	-0.15%	-0.34%	\$1,200.2	\$365.7	\$0.00	\$-0.0	-0.89%	-0.02%	0.30%
5,249	11/09/19	11/09/19	11/11/19	11/12/19	6	0	0	0%	0.38%	0.38%	-0.00%	\$1,206.1	\$366.3	\$0.00	\$-0.0	0.06%	0.66%	0.23%
5,248	11/07/19	11/02/19	11/08/19	11/11/19	6	0	0	0%	-0.03%	-0.04%	0.01%	\$1,201.6	\$364.9	\$0.00	\$0.0	-0.26%	0.35%	0.22%

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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	
5,247	11/06/19	11/02/19	11/07/19	11/08/19	6	0	0	0%	-0.34%	-0.21%	-0.14%	\$1,201.9	\$365.0	\$0.00	\$-0.0	-0.70%	0.20%	0.31%
5,246	11/05/19	11/02/19	11/06/19	11/07/19	6	0	0	0%	0.70%	0.63%	0.07%	\$1,206.1	\$365.8	\$0.00	\$-0.0	0.03%	1.22%	0.47%
5,245	11/04/19	11/02/19	11/05/19	11/06/19	6	0	0	0%	-0.36%	-0.19%	-0.17%	\$1,197.7	\$363.5	\$0.00	\$0.0	-1.40%	0.03%	0.53%
5,244	11/02/19	11/02/19	11/04/19	11/05/19	6	0	0	0%	0.44%	-0.05%	0.50%	\$1,202.1	\$364.2	\$0.00	\$0.0	-0.12%	1.30%	0.51%
5,243	10/31/19	10/26/19	11/01/19	11/04/19	6	0	0	0%	1.42%	0.66%	0.76%	\$1,196.8	\$364.4	\$0.00	\$0.0	0.32%	3.19%	0.97%
5,242	10/30/19	10/26/19	10/31/19	11/01/19	6	0	0	0%	1.05%	0.84%	0.22%	\$1,180.0	\$362.0	\$0.00	\$0.0	0.39%	1.85%	0.55%
5,241	10/29/19	10/26/19	10/30/19	10/31/19	6	0	0	0%	-0.52%	-0.11%	-0.41%	\$1,167.7	\$359.0	\$0.00	\$0.0	-1.80%	0.21%	0.72%
5,240	10/28/19	10/26/19	10/29/19	10/30/19	6	0	0	0%	-0.21%	-0.09%	-0.12%	\$1,173.8	\$359.4	\$0.00	\$0.0	-0.94%	0.34%	0.44%
5,239	10/26/19	10/26/19	10/28/19	10/29/19	6	0	0	0%	-0.15%	0.05%	-0.21%	\$1,176.2	\$359.7	\$0.00	\$-0.0	-0.39%	0.11%	0.20%
5,238	10/24/19	10/19/19	10/25/19	10/28/19	6	0	0	0%	0.96%	0.81%	0.15%	\$1,178.0	\$359.5	\$0.00	\$0.0	0.40%	1.65%	0.43%
5,237	10/23/19	10/19/19	10/24/19	10/25/19	6	0	0	0%	0.29%	0.22%	0.06%	\$1,166.9	\$356.6	\$0.00	\$-0.0	-0.65%	0.98%	0.59%
5,236	10/22/19	10/19/19	10/23/19	10/24/19	6	0	0	0%	0.44%	0.35%	0.09%	\$1,163.5	\$355.8	\$0.00	\$0.0	0.03%	1.42%	0.50%
5,235	10/21/19	10/19/19	10/22/19	10/23/19	6	0	0	0%	-0.19%	-0.23%	0.04%	\$1,158.5	\$354.6	\$0.00	\$0.0	-1.12%	0.54%	0.68%
5,234	10/19/19	10/19/19	10/21/19	10/22/19	6	0	0	0%	0.22%	0.11%	0.11%	\$1,160.6	\$355.4	\$0.00	\$0.0	-0.83%	2.04%	1.00%
5,233	10/17/19	10/12/19	10/18/19	10/21/19	6	0	0	0%	0.51%	0.46%	0.04%	\$1,158.1	\$355.0	\$0.00	\$-0.0	0.14%	1.25%	0.40%
5,232	10/16/19	10/12/19	10/17/19	10/18/19	6	0	0	0%	-0.47%	-0.40%	-0.07%	\$1,152.3	\$353.4	\$0.00	\$0.0	-0.94%	-0.08%	0.35%
5,231	10/15/19	10/12/19	10/16/19	10/17/19	6	0	0	0%	0.19%	0.28%	-0.09%	\$1,157.7	\$354.8	\$0.00	\$-0.0	-0.62%	0.66%	0.46%
5,230	10/14/19	10/12/19	10/15/19	10/16/19	6	0	0	0%	0.04%	0.07%	-0.03%	\$1,155.5	\$353.8	\$0.00	\$-0.0	-0.66%	0.46%	0.50%
5,229	10/12/19	10/12/19	10/14/19	10/15/19	6	0	0	0%	0.76%	0.75%	0.01%	\$1,155.0	\$353.5	\$0.00	\$0.0	0.39%	1.30%	0.31%
5,228	10/10/19	10/05/19	10/11/19	10/14/19	6	0	0	0%	-0.43%	-0.44%	0.01%	\$1,146.3	\$350.9	\$0.00	\$-0.0	-0.63%	-0.17%	0.19%
5,227	10/09/19	10/05/19	10/10/19	10/11/19	6	0	0	0%	1.98%	1.65%	0.33%	\$1,151.3	\$352.5	\$0.00	\$-0.0	1.66%	2.30%	0.23%
5,226	10/08/19	10/05/19	10/09/19	10/10/19	6	0	0	0%	0.72%	0.73%	-0.02%	\$1,128.9	\$346.8	\$0.00	\$0.0	0.56%	0.98%	0.18%
5,225	10/07/19	10/05/19	10/08/19	10/09/19	6	0	0	0%	0.41%	0.11%	0.30%	\$1,120.9	\$344.2	\$0.00	\$-0.0	0.26%	0.62%	0.14%
5,224	10/05/19	10/05/19	10/07/19	10/08/19	6	0	0	0%	-1.45%	-1.31%	-0.15%	\$1,116.3	\$343.9	\$0.00	\$-0.0	-1.90%	-0.70%	0.41%
5,223	10/03/19	09/28/19	10/04/19	10/07/19	6	0	0	0%	0.35%	0.44%	-0.09%	\$1,132.8	\$348.4	\$0.00	\$-0.0	0.12%	0.75%	0.23%
5,222	10/02/19	09/28/19	10/03/19	10/04/19	6	0	0	0%	1.66%	1.77%	-0.11%	\$1,128.8	\$346.9	\$0.00	\$0.0	1.19%	2.44%	0.47%

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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	
5,221	10/01/19	09/28/19	10/02/19	10/03/19	6	0	0	0%	-0.72%	-0.50%	-0.22%	\$1,110.4	\$340.9	\$0.00	\$0.0	-1.17%	-0.26%	0.34%
5,220	09/30/19	09/28/19	10/01/19	10/02/19	6	0	0	0%	-2.82%	-2.25%	-0.57%	\$1,118.4	\$342.6	\$0.00	\$0.0	-3.26%	-2.13%	0.42%
5,219	09/28/19	09/28/19	09/30/19	10/01/19	6	0	0	0%	-0.55%	-0.34%	-0.21%	\$1,150.9	\$350.5	\$0.00	\$0.0	-1.09%	0.34%	0.64%
5,218	09/26/19	09/21/19	09/27/19	09/30/19	6	0	0	0%	0.12%	0.31%	-0.19%	\$1,157.3	\$351.7	\$0.00	\$0.0	-0.47%	0.48%	0.35%
5,217	09/25/19	09/21/19	09/26/19	09/27/19	6	0	0	0%	-0.19%	-0.28%	0.09%	\$1,155.9	\$350.6	\$0.00	\$-0.0	-0.72%	0.37%	0.37%
5,216	09/24/19	09/21/19	09/25/19	09/26/19	6	0	0	0%	0.18%	0.15%	0.03%	\$1,158.1	\$351.6	\$0.00	\$-0.0	-0.64%	0.88%	0.49%
5,215	09/23/19	09/21/19	09/24/19	09/25/19	6	0	0	0%	-0.38%	-0.37%	-0.00%	\$1,156.0	\$351.0	\$0.00	\$0.0	-0.60%	-0.05%	0.22%
5,214	09/21/19	09/21/19	09/23/19	09/24/19	6	0	0	0%	-0.25%	-0.27%	0.02%	\$1,160.4	\$352.4	\$0.00	\$0.0	-0.92%	-0.02%	0.34%
5,213	09/19/19	09/14/19	09/20/19	09/23/19	6	0	0	0%	-0.52%	-0.30%	-0.22%	\$1,163.3	\$353.3	\$0.00	\$0.0	-0.70%	-0.19%	0.19%
5,212	09/18/19	09/14/19	09/19/19	09/20/19	6	0	0	0%	-0.54%	-0.41%	-0.13%	\$1,169.4	\$354.4	\$0.00	\$0.0	-0.90%	-0.26%	0.23%
5,211	09/17/19	09/14/19	09/18/19	09/19/19	6	0	0	0%	0.58%	0.65%	-0.07%	\$1,175.8	\$355.9	\$0.00	\$0.0	0.27%	1.24%	0.36%
5,210	09/16/19	09/14/19	09/17/19	09/18/19	6	0	0	0%	-0.20%	-0.22%	0.01%	\$1,169.0	\$353.6	\$0.00	\$0.0	-1.04%	0.37%	0.50%
5,209	09/14/19	09/14/19	09/16/19	09/17/19	6	0	0	0%	-0.24%	0.03%	-0.27%	\$1,171.4	\$354.3	\$0.00	\$0.0	-0.82%	0.36%	0.40%
5,208	09/12/19	09/07/19	09/13/19	09/16/19	6	0	0	0%	-0.08%	-0.38%	0.30%	\$1,174.2	\$354.2	\$0.00	\$0.0	-1.23%	3.20%	1.63%
5,207	09/11/19	09/07/19	09/12/19	09/13/19	6	0	0	0%	0.56%	-0.00%	0.56%	\$1,175.0	\$355.6	\$0.00	\$0.0	-0.69%	1.15%	0.78%
5,206	09/10/19	09/07/19	09/11/19	09/12/19	6	0	0	0%	0.58%	0.80%	-0.22%	\$1,168.5	\$355.6	\$0.00	\$-0.0	-1.34%	1.28%	0.97%
5,205	09/09/19	09/07/19	09/10/19	09/11/19	6	0	0	0%	0.64%	0.66%	-0.02%	\$1,161.7	\$352.8	\$0.00	\$0.0	0.11%	1.13%	0.46%
5,204	09/07/19	09/07/19	09/09/19	09/10/19	6	0	0	0%	0.07%	-0.37%	0.45%	\$1,154.4	\$350.5	\$0.00	\$-0.0	-1.41%	2.10%	1.20%
5,203	09/05/19	08/31/19	09/06/19	09/09/19	6	0	0	0%	0.58%	0.04%	0.54%	\$1,153.5	\$351.8	\$0.00	\$-0.0	-0.42%	2.02%	0.88%
5,202	09/04/19	08/31/19	09/05/19	09/06/19	6	0	0	0%	0.05%	0.56%	-0.51%	\$1,146.9	\$351.6	\$0.00	\$0.0	-0.35%	0.64%	0.35%
5,201	09/03/19	08/31/19	09/04/19	09/05/19	6	0	0	0%	1.86%	1.10%	0.76%	\$1,146.3	\$349.7	\$0.00	\$0.0	0.87%	2.43%	0.59%
5,200	08/31/19	08/31/19	09/03/19	09/04/19	6	0	0	0%	1.01%	0.95%	0.06%	\$1,125.4	\$345.8	\$0.00	\$0.0	0.29%	2.09%	0.64%
5,199	08/29/19	08/24/19	08/30/19	09/03/19	6	0	0	0%	-1.10%	-0.82%	-0.28%	\$1,114.2	\$342.6	\$0.00	\$-0.0	-1.42%	-0.72%	0.29%
5,198	08/28/19	08/24/19	08/29/19	08/30/19	6	0	0	0%	0.51%	0.32%	0.19%	\$1,126.6	\$345.4	\$0.00	\$-0.0	0.04%	1.03%	0.35%
5,197	08/27/19	08/24/19	08/28/19	08/29/19	6	0	0	0%	2.03%	1.65%	0.39%	\$1,120.8	\$344.3	\$0.00	\$-0.0	1.74%	2.29%	0.18%
5,196	08/26/19	08/24/19	08/27/19	08/28/19	6	0	0	0%	-0.11%	-0.29%	0.18%	\$1,098.5	\$338.7	\$0.00	\$-0.0	-0.70%	0.45%	0.37%

'Money Flow Portfolio - 2020 - bonds' 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	
5,195	08/24/19	08/24/19	08/26/19	08/27/19	6	0	0	0%	0.17%	0.42%	-0.25%	\$1,099.7	\$339.7	\$0.00	\$0.0	-0.38%	0.45%	0.31%
5,194	08/22/19	08/17/19	08/23/19	08/26/19	6	0	0	0%	-0.56%	-0.46%	-0.10%	\$1,097.8	\$338.3	\$0.00	\$0.0	-0.69%	-0.44%	0.09%
5,193	08/21/19	08/17/19	08/22/19	08/23/19	6	0	0	0%	-1.76%	-1.39%	-0.37%	\$1,104.0	\$339.9	\$0.00	\$0.0	-2.64%	-1.33%	0.49%
5,192	08/20/19	08/17/19	08/21/19	08/22/19	6	0	0	0%	0.03%	-0.04%	0.07%	\$1,123.8	\$344.6	\$0.00	\$-0.0	-0.22%	0.38%	0.21%
5,191	08/19/19	08/17/19	08/20/19	08/21/19	6	0	0	0%	0.57%	0.39%	0.18%	\$1,123.4	\$344.8	\$0.00	\$-0.0	0.05%	1.47%	0.52%
5,190	08/17/19	08/17/19	08/19/19	08/20/19	6	0	0	0%	-0.46%	-0.38%	-0.08%	\$1,117.1	\$343.5	\$0.00	\$-0.0	-1.16%	0.20%	0.52%
5,189	08/15/19	08/10/19	08/16/19	08/19/19	6	0	0	0%	1.75%	1.82%	-0.07%	\$1,122.2	\$344.8	\$0.00	\$0.0	1.51%	2.31%	0.30%
5,188	08/14/19	08/10/19	08/15/19	08/16/19	6	0	0	0%	1.33%	1.06%	0.27%	\$1,102.9	\$338.6	\$0.00	\$0.0	0.84%	1.77%	0.34%
5,187	08/13/19	08/10/19	08/14/19	08/15/19	6	0	0	0%	-1.12%	-1.42%	0.30%	\$1,088.4	\$335.0	\$0.00	\$-0.0	-1.83%	-0.55%	0.42%
5,186	08/12/19	08/10/19	08/13/19	08/14/19	6	0	0	0%	-1.95%	-0.91%	-1.04%	\$1,100.7	\$339.9	\$0.00	\$0.0	-2.52%	-1.19%	0.45%
5,185	08/10/19	08/10/19	08/12/19	08/13/19	6	0	0	0%	0.51%	0.50%	0.01%	\$1,122.6	\$343.0	\$0.00	\$0.0	0.12%	1.02%	0.36%
5,184	08/08/19	08/03/19	08/09/19	08/12/19	6	0	0	0%	-1.17%	-0.73%	-0.44%	\$1,116.9	\$341.3	\$0.00	\$0.0	-1.40%	-0.90%	0.20%
5,183	08/07/19	08/03/19	08/08/19	08/09/19	6	0	0	0%	0.05%	0.04%	0.01%	\$1,130.2	\$343.8	\$0.00	\$-0.0	-0.20%	0.67%	0.35%
5,182	08/06/19	08/03/19	08/07/19	08/08/19	6	0	0	0%	2.16%	2.06%	0.10%	\$1,129.5	\$343.6	\$0.00	\$0.0	1.79%	2.55%	0.27%
5,181	08/05/19	08/03/19	08/06/19	08/07/19	6	0	0	0%	-0.32%	-0.26%	-0.06%	\$1,105.7	\$336.7	\$0.00	\$0.0	-1.25%	0.74%	0.77%
5,180	08/03/19	08/03/19	08/05/19	08/06/19	6	0	0	0%	0.22%	0.42%	-0.20%	\$1,109.2	\$337.6	\$0.00	\$0.0	-0.66%	0.81%	0.67%
5,179	08/01/19	07/27/19	08/02/19	08/05/19	6	0	0	0%	-2.73%	-2.58%	-0.15%	\$1,106.8	\$336.2	\$0.00	\$0.0	-3.72%	-1.58%	0.74%
5,178	07/31/19	07/27/19	08/01/19	08/02/19	6	0	0	0%	-1.88%	-1.65%	-0.24%	\$1,137.9	\$345.1	\$0.00	\$-0.0	-2.77%	-1.23%	0.50%
5,177	07/30/19	07/27/19	07/31/19	08/01/19	6	0	0	0%	-0.81%	-0.26%	-0.54%	\$1,159.7	\$350.8	\$0.00	\$0.0	-1.93%	0.07%	0.76%
Average					3.35			0%	0.05%	0.03%	0.03%					-0.29%	0.40%	0.25%
Up Markets				2889		3.40		0%	0.23%	0.65%	-0.42%					-0.11%	0.58%	0.25%
Down Markets				2488		3.30		0%	-0.15%	-0.70%	0.55%					-0.50%	0.19%	0.25%

