



SCREENS > UNCLASSIFIED

Money Flow Portfolio - 2020 - AllDefense - GROWTH



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Money Flow Portfolio - 2020 - AllDefense - GROWTH

Type **ETF**
 Visibility 
 Category **Unclassified**
 Last Updated

Cyclcial & NonCyclcial Strategy

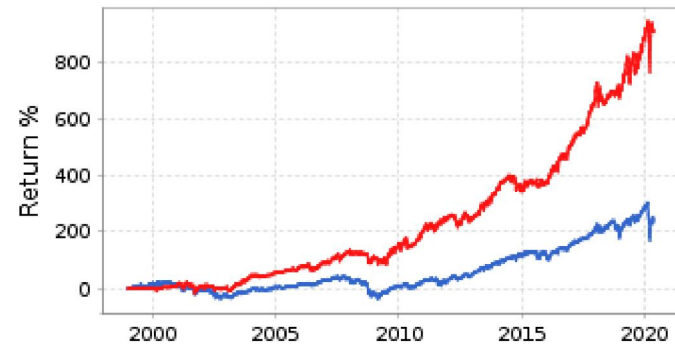
Notes

Add Note

No notes found.

Performance

Last Updated: May 16, 2020



ortfolio123 | Data provided by S&P Global Market Intelligence and ICE Data.

| | Screen | S&P 500 (SPY) |
|---------------|---------|---------------|
| Return | | |
| Annualized | 11.44% | 5.94% |
| One Month | -2.24% | -0.13% |
| Three Month | -1.82% | -14.70% |
| One Year | 16.44% | 1.54% |
| Three Year | 55.68% | 26.41% |
| Five Year | 109.89% | 48.92% |
| Total | 911.58% | 242.94% |

Risk

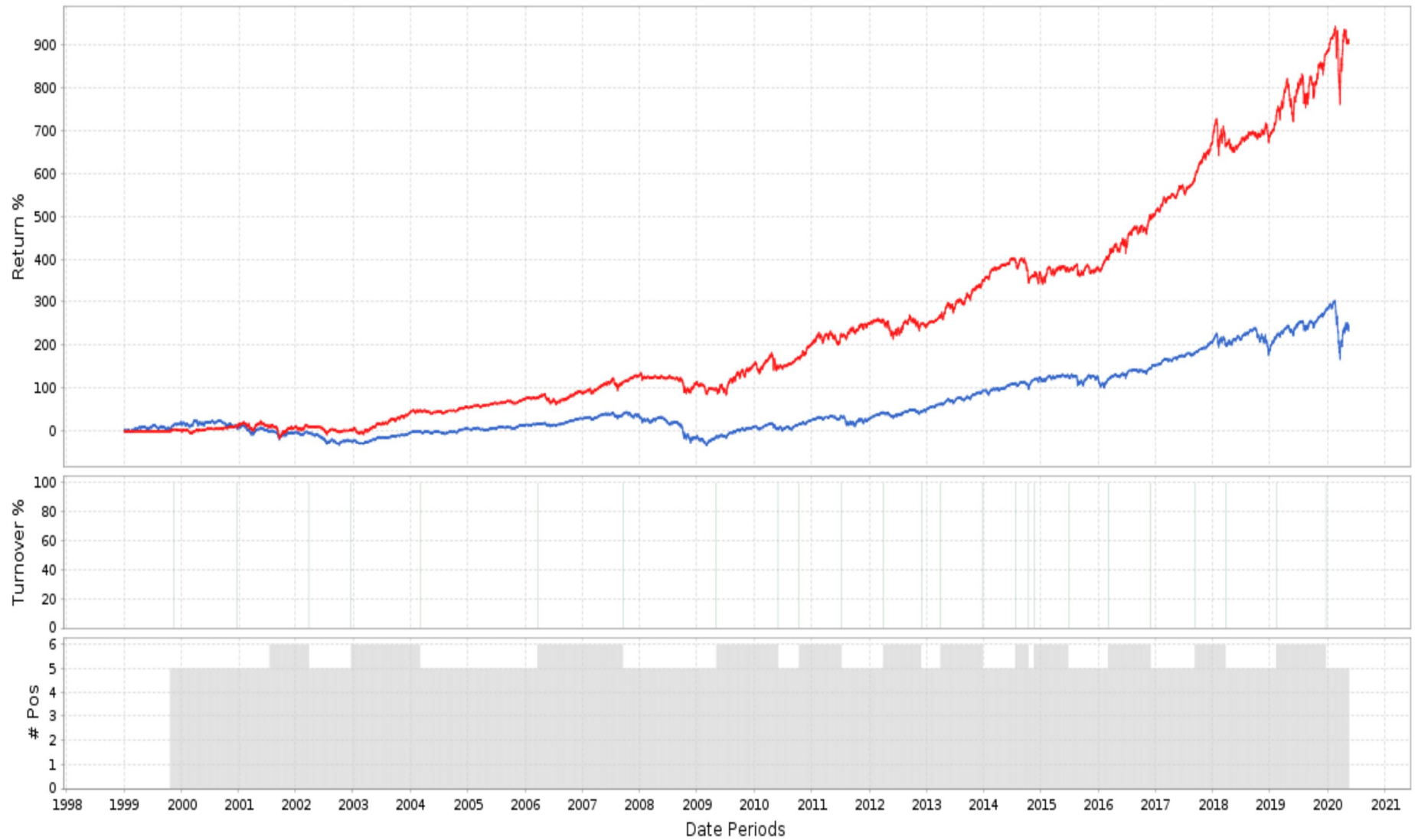
Last Updated: May 16, 2020

| | | |
|--------------------|---------|---------|
| Sharpe Ratio | 0.82 | 0.34 |
| Sortino Ratio | 1.10 | 0.45 |
| Max Drawdown | -32.75% | -54.62% |
| Standard Deviation | 12.02% | 14.98% |
| Correlation | 0.68 | - |
| R-Squared | 0.47 | - |
| Beta | 0.55 | - |
| Alpha (annualized) | 7.34% | - |

BACKTEST RESULTS**Statistics**

| | Total | Annualized | Max | Risk Statistics (MONTHLY Period) | | | | | | |
|---------------|---------|------------|----------|---|---------|--------|-------------|-----------|------|-------|
| | Return | Return | Drawdown | Sharpe | Sortino | StdDev | CorrelBench | R-Squared | Beta | Alpha |
| Screen | 911.58% | 11.44% | -32.75% | 0.82 | 1.10 | 12.02% | 0.68 | 0.47 | 0.55 | 7.34% |
| S&P 500 (SPY) | 242.94% | 5.94% | -54.62% | 0.34 | 0.45 | 14.98% | - | - | - | - |

[Download Chart Data](#)



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

'Money Flow Portfolio - 2020 - AllDefense - GROWTH' Backtest Results

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| 'Money Flow Portfolio - 2020 - All Defense - GROWTH' 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 | 5 | 0 | 0 | 0% | 0.00% | 0.00% | 0.00% | \$1,011.6 | \$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 | 5 | 0 | 0 | 0% | 0.81% | 2.59% | -1.79% | \$1,011.6 | \$342.9 | \$0.00 | \$0.0 | -0.53% | 1.85% | 0.97% |
| 5,375 | 05/12/20 | 05/09/20 | 05/13/20 | 05/14/20 | 5 | 0 | 0 | 0% | 0.03% | -1.42% | 1.45% | \$1,003.5 | \$334.3 | \$0.00 | \$0.0 | -1.30% | 1.23% | 1.01% |
| 5,374 | 05/11/20 | 05/09/20 | 05/12/20 | 05/13/20 | 5 | 0 | 0 | 0% | -0.69% | -2.51% | 1.82% | \$1,003.2 | \$339.1 | \$0.00 | \$0.0 | -1.77% | 0.93% | 1.29% |
| 5,373 | 05/09/20 | 05/09/20 | 05/11/20 | 05/12/20 | 5 | 0 | 0 | 0% | 0.34% | -0.53% | 0.88% | \$1,010.2 | \$347.8 | \$0.00 | \$-0.0 | -0.16% | 0.53% | 0.29% |
| 5,372 | 05/07/20 | 05/02/20 | 05/08/20 | 05/11/20 | 5 | 0 | 0 | 0% | -0.21% | 0.18% | -0.40% | \$1,006.7 | \$349.7 | \$0.00 | \$-0.0 | -0.84% | 0.64% | 0.75% |
| 5,371 | 05/06/20 | 05/02/20 | 05/07/20 | 05/08/20 | 5 | 0 | 0 | 0% | 0.45% | 1.02% | -0.57% | \$1,008.9 | \$349.1 | \$0.00 | \$-0.0 | -0.19% | 1.20% | 0.56% |
| 5,370 | 05/05/20 | 05/02/20 | 05/06/20 | 05/07/20 | 5 | 0 | 0 | 0% | 0.14% | 0.82% | -0.67% | \$1,004.4 | \$345.5 | \$0.00 | \$0.0 | -0.75% | 1.23% | 0.94% |
| 5,369 | 05/04/20 | 05/02/20 | 05/05/20 | 05/06/20 | 5 | 0 | 0 | 0% | -1.01% | -0.13% | -0.89% | \$1,002.9 | \$342.7 | \$0.00 | \$-0.0 | -1.86% | 0.17% | 0.83% |
| 5,368 | 05/02/20 | 05/02/20 | 05/04/20 | 05/05/20 | 5 | 0 | 0 | 0% | 0.82% | 1.76% | -0.95% | \$1,013.2 | \$343.2 | \$0.00 | \$-0.0 | -0.78% | 2.11% | 1.27% |
| 5,367 | 04/30/20 | 04/25/20 | 05/01/20 | 05/04/20 | 5 | 0 | 0 | 0% | -0.22% | -1.60% | 1.38% | \$1,005.0 | \$337.2 | \$0.00 | \$0.0 | -0.92% | 0.82% | 0.65% |
| 5,366 | 04/29/20 | 04/25/20 | 04/30/20 | 05/01/20 | 5 | 0 | 0 | 0% | -1.14% | -1.67% | 0.53% | \$1,007.2 | \$342.7 | \$0.00 | \$0.0 | -2.45% | -0.22% | 1.01% |
| 5,365 | 04/28/20 | 04/25/20 | 04/29/20 | 04/30/20 | 5 | 0 | 0 | 0% | -1.19% | -0.58% | -0.61% | \$1,018.8 | \$348.5 | \$0.00 | \$0.0 | -2.95% | -0.50% | 1.00% |
| 5,364 | 04/27/20 | 04/25/20 | 04/28/20 | 04/29/20 | 5 | 0 | 0 | 0% | -0.26% | 1.47% | -1.74% | \$1,031.1 | \$350.6 | \$0.00 | \$0.0 | -0.64% | 0.46% | 0.47% |
| 5,363 | 04/25/20 | 04/25/20 | 04/27/20 | 04/28/20 | 5 | 0 | 0 | 0% | 0.17% | 0.68% | -0.51% | \$1,033.8 | \$345.5 | \$0.00 | \$-0.0 | -0.70% | 1.12% | 0.79% |
| 5,362 | 04/23/20 | 04/18/20 | 04/24/20 | 04/27/20 | 5 | 0 | 0 | 0% | 0.51% | 1.90% | -1.39% | \$1,032.0 | \$343.1 | \$0.00 | \$0.0 | -0.95% | 1.79% | 1.26% |
| 5,361 | 04/22/20 | 04/18/20 | 04/23/20 | 04/24/20 | 5 | 0 | 0 | 0% | -0.19% | -0.09% | -0.10% | \$1,026.8 | \$336.7 | \$0.00 | \$-0.0 | -0.89% | 0.25% | 0.46% |
| 5,360 | 04/21/20 | 04/18/20 | 04/22/20 | 04/23/20 | 5 | 0 | 0 | 0% | 0.41% | 0.86% | -0.44% | \$1,028.7 | \$337.0 | \$0.00 | \$0.0 | -0.41% | 1.25% | 0.73% |
| 5,359 | 04/20/20 | 04/18/20 | 04/21/20 | 04/22/20 | 5 | 0 | 0 | 0% | 0.85% | 1.43% | -0.58% | \$1,024.5 | \$334.2 | \$0.00 | \$-0.0 | -1.12% | 2.43% | 1.39% |
| 5,358 | 04/18/20 | 04/18/20 | 04/20/20 | 04/21/20 | 5 | 0 | 0 | 0% | -1.49% | -3.18% | 1.69% | \$1,015.9 | \$329.5 | \$0.00 | \$0.0 | -3.12% | 1.68% | 2.00% |
| 5,357 | 04/16/20 | 04/11/20 | 04/17/20 | 04/20/20 | 5 | 0 | 0 | 0% | -0.34% | -0.27% | -0.06% | \$1,031.3 | \$340.3 | \$0.00 | \$0.0 | -1.36% | 0.30% | 0.66% |
| 5,356 | 04/15/20 | 04/11/20 | 04/16/20 | 04/17/20 | 5 | 0 | 0 | 0% | 0.79% | 2.50% | -1.72% | \$1,034.8 | \$341.2 | \$0.00 | \$0.0 | -1.73% | 2.33% | 1.78% |
| 5,355 | 04/14/20 | 04/11/20 | 04/15/20 | 04/16/20 | 5 | 0 | 0 | 0% | 0.51% | -0.65% | 1.16% | \$1,026.7 | \$332.9 | \$0.00 | \$-0.0 | -0.67% | 1.83% | 0.99% |
| 5,354 | 04/13/20 | 04/11/20 | 04/14/20 | 04/15/20 | 5 | 0 | 0 | 0% | -0.22% | -0.18% | -0.04% | \$1,021.4 | \$335.1 | \$0.00 | \$0.0 | -1.94% | 2.17% | 1.51% |
| 5,353 | 04/11/20 | 04/11/20 | 04/13/20 | 04/14/20 | 5 | 0 | 0 | 0% | 1.65% | 2.09% | -0.44% | \$1,023.6 | \$335.7 | \$0.00 | \$0.0 | -0.42% | 2.94% | 1.37% |
| 5,352 | 04/08/20 | 04/04/20 | 04/09/20 | 04/13/20 | 5 | 0 | 0 | 0% | -0.39% | -1.39% | 1.00% | \$1,007.0 | \$328.8 | \$0.00 | \$-0.0 | -1.41% | 1.49% | 1.18% |

'Money Flow Portfolio - 2020 - AllDefense - GROWTH' 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 | 5 | 0 | 0 | 0% | 2.40% | 2.85% | -0.45% | \$1,011.0 | \$333.4 | \$0.00 | \$0.0 | -0.23% | 6.16% | 2.32% |
| 5,350 | 04/06/20 | 04/04/20 | 04/07/20 | 04/08/20 | 5 | 0 | 0 | 0% | 0.11% | 0.25% | -0.13% | \$987.3 | \$324.2 | \$0.00 | \$0.0 | -0.92% | 1.01% | 0.70% |
| 5,349 | 04/04/20 | 04/04/20 | 04/06/20 | 04/07/20 | 5 | 0 | 0 | 0% | 0.78% | 4.80% | -4.02% | \$986.2 | \$323.4 | \$0.00 | \$0.0 | -1.39% | 2.14% | 1.52% |
| 5,348 | 04/02/20 | 03/28/20 | 04/03/20 | 04/06/20 | 5 | 0 | 0 | 0% | 2.63% | 3.34% | -0.71% | \$978.5 | \$308.6 | \$0.00 | \$0.0 | -1.08% | 4.64% | 2.28% |
| 5,347 | 04/01/20 | 03/28/20 | 04/02/20 | 04/03/20 | 5 | 0 | 0 | 0% | 0.84% | 0.26% | 0.58% | \$953.4 | \$298.6 | \$0.00 | \$0.0 | -0.13% | 1.92% | 0.79% |
| 5,346 | 03/31/20 | 03/28/20 | 04/01/20 | 04/02/20 | 5 | 0 | 0 | 0% | 0.71% | -0.86% | 1.56% | \$945.5 | \$297.8 | \$0.00 | \$-0.0 | 0.27% | 1.77% | 0.61% |
| 5,345 | 03/30/20 | 03/28/20 | 03/31/20 | 04/01/20 | 5 | 0 | 0 | 0% | -2.41% | -3.46% | 1.05% | \$938.9 | \$300.4 | \$0.00 | \$0.0 | -6.66% | 1.32% | 3.03% |
| 5,344 | 03/28/20 | 03/28/20 | 03/30/20 | 03/31/20 | 5 | 0 | 0 | 0% | -0.64% | 0.70% | -1.34% | \$962.1 | \$311.2 | \$0.00 | \$0.0 | -1.60% | 0.87% | 1.10% |
| 5,343 | 03/26/20 | 03/21/20 | 03/27/20 | 03/30/20 | 5 | 0 | 0 | 0% | 1.56% | 0.80% | 0.76% | \$968.4 | \$309.0 | \$0.00 | \$-0.0 | -0.29% | 2.60% | 1.22% |
| 5,342 | 03/25/20 | 03/21/20 | 03/26/20 | 03/27/20 | 5 | 0 | 0 | 0% | 1.61% | 0.00% | 1.61% | \$953.4 | \$306.6 | \$0.00 | \$-0.0 | -0.44% | 3.82% | 1.52% |
| 5,341 | 03/24/20 | 03/21/20 | 03/25/20 | 03/26/20 | 5 | 0 | 0 | 0% | 2.59% | 3.17% | -0.58% | \$938.3 | \$306.6 | \$0.00 | \$-0.0 | -0.11% | 5.45% | 2.22% |
| 5,340 | 03/23/20 | 03/21/20 | 03/24/20 | 03/25/20 | 5 | 0 | 0 | 0% | 1.89% | 3.81% | -1.92% | \$914.6 | \$297.1 | \$0.00 | \$0.0 | -1.24% | 5.40% | 2.50% |
| 5,339 | 03/21/20 | 03/21/20 | 03/23/20 | 03/24/20 | 5 | 0 | 0 | 0% | 4.11% | 6.69% | -2.57% | \$897.6 | \$286.2 | \$0.00 | \$-0.0 | 0.80% | 6.40% | 2.35% |
| 5,338 | 03/19/20 | 03/14/20 | 03/20/20 | 03/23/20 | 5 | 0 | 0 | 0% | -2.50% | -5.29% | 2.79% | \$862.2 | \$268.3 | \$0.00 | \$0.0 | -8.38% | 3.76% | 5.59% |
| 5,337 | 03/18/20 | 03/14/20 | 03/19/20 | 03/20/20 | 5 | 0 | 0 | 0% | -1.53% | -0.80% | -0.73% | \$884.3 | \$283.3 | \$0.00 | \$0.0 | -6.34% | 4.30% | 4.20% |
| 5,336 | 03/17/20 | 03/14/20 | 03/18/20 | 03/19/20 | 5 | 0 | 0 | 0% | -0.35% | 0.67% | -1.02% | \$898.0 | \$285.6 | \$0.00 | \$0.0 | -1.46% | 1.89% | 1.42% |
| 5,335 | 03/16/20 | 03/14/20 | 03/17/20 | 03/18/20 | 5 | 0 | 0 | 0% | -2.97% | -3.42% | 0.45% | \$901.2 | \$283.7 | \$0.00 | \$0.0 | -7.91% | -0.74% | 2.86% |
| 5,334 | 03/14/20 | 03/14/20 | 03/16/20 | 03/17/20 | 5 | 0 | 0 | 0% | 1.83% | -0.21% | 2.04% | \$928.7 | \$293.7 | \$0.00 | \$-0.0 | -1.73% | 4.49% | 2.30% |
| 5,333 | 03/12/20 | 03/07/20 | 03/13/20 | 03/16/20 | 5 | 0 | 0 | 0% | -2.07% | -4.95% | 2.88% | \$912.0 | \$294.3 | \$0.00 | \$-0.0 | -4.19% | 4.37% | 3.65% |
| 5,332 | 03/11/20 | 03/07/20 | 03/12/20 | 03/13/20 | 5 | 0 | 0 | 0% | -0.98% | 1.10% | -2.08% | \$931.3 | \$309.6 | \$0.00 | \$0.0 | -3.61% | 1.41% | 2.09% |
| 5,331 | 03/10/20 | 03/07/20 | 03/11/20 | 03/12/20 | 5 | 0 | 0 | 0% | -5.00% | -6.96% | 1.96% | \$940.6 | \$306.3 | \$0.00 | \$0.0 | -8.22% | -0.20% | 3.12% |
| 5,330 | 03/09/20 | 03/07/20 | 03/10/20 | 03/11/20 | 5 | 0 | 0 | 0% | -2.01% | -1.64% | -0.37% | \$990.0 | \$329.2 | \$0.00 | \$0.0 | -3.67% | -0.22% | 1.38% |
| 5,329 | 03/07/20 | 03/07/20 | 03/09/20 | 03/10/20 | 5 | 0 | 0 | 0% | -1.14% | 0.79% | -1.92% | \$1,010.3 | \$334.7 | \$0.00 | \$0.0 | -4.31% | 1.12% | 2.05% |
| 5,328 | 03/05/20 | 02/29/20 | 03/06/20 | 03/09/20 | 5 | 0 | 0 | 0% | -0.89% | -5.33% | 4.43% | \$1,022.0 | \$332.0 | \$0.00 | \$0.0 | -4.07% | 4.98% | 3.73% |
| 5,327 | 03/04/20 | 02/29/20 | 03/05/20 | 03/06/20 | 5 | 0 | 0 | 0% | -0.12% | -3.20% | 3.08% | \$1,031.2 | \$350.7 | \$0.00 | \$0.0 | -2.55% | 5.64% | 3.38% |
| 5,326 | 03/03/20 | 02/29/20 | 03/04/20 | 03/05/20 | 5 | 0 | 0 | 0% | 0.52% | -1.29% | 1.81% | \$1,032.4 | \$362.3 | \$0.00 | \$0.0 | -0.80% | 1.52% | 0.96% |

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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 | 5 | 0 | 0 | 0% | 1.45% | 0.82% | 0.63% | \$1,027.0 | \$367.1 | \$0.00 | \$0.0 | -0.17% | 2.69% | 1.11% |
| 5,324 | 02/29/20 | 02/29/20 | 03/02/20 | 03/03/20 | 5 | 0 | 0 | 0% | 1.87% | 1.29% | 0.58% | \$1,012.3 | \$364.1 | \$0.00 | \$-0.0 | 0.58% | 2.91% | 0.89% |
| 5,323 | 02/27/20 | 02/22/20 | 02/28/20 | 03/02/20 | 5 | 0 | 0 | 0% | 2.44% | 3.46% | -1.02% | \$993.8 | \$359.4 | \$0.00 | \$-0.0 | -0.02% | 4.56% | 2.18% |
| 5,322 | 02/26/20 | 02/22/20 | 02/27/20 | 02/28/20 | 5 | 0 | 0 | 0% | -3.51% | -4.21% | 0.70% | \$970.1 | \$347.4 | \$0.00 | \$0.0 | -6.18% | 2.05% | 3.29% |
| 5,321 | 02/25/20 | 02/22/20 | 02/26/20 | 02/27/20 | 5 | 0 | 0 | 0% | -1.37% | -3.14% | 1.77% | \$1,005.3 | \$362.7 | \$0.00 | \$0.0 | -3.12% | 0.87% | 1.96% |
| 5,320 | 02/24/20 | 02/22/20 | 02/25/20 | 02/26/20 | 5 | 0 | 0 | 0% | -0.65% | -1.18% | 0.52% | \$1,019.3 | \$374.4 | \$0.00 | \$0.0 | -1.17% | -0.20% | 0.42% |
| 5,319 | 02/22/20 | 02/22/20 | 02/24/20 | 02/25/20 | 5 | 0 | 0 | 0% | -1.27% | -2.83% | 1.56% | \$1,026.0 | \$378.9 | \$0.00 | \$0.0 | -1.87% | 0.31% | 0.89% |
| 5,318 | 02/20/20 | 02/15/20 | 02/21/20 | 02/24/20 | 5 | 0 | 0 | 0% | -0.32% | -2.03% | 1.71% | \$1,039.2 | \$389.9 | \$0.00 | \$0.0 | -2.35% | 1.49% | 1.73% |
| 5,317 | 02/19/20 | 02/15/20 | 02/20/20 | 02/21/20 | 5 | 0 | 0 | 0% | 0.72% | -0.58% | 1.30% | \$1,042.5 | \$398.0 | \$0.00 | \$0.0 | -0.09% | 1.52% | 0.65% |
| 5,316 | 02/18/20 | 02/15/20 | 02/19/20 | 02/20/20 | 5 | 0 | 0 | 0% | -0.04% | -0.63% | 0.59% | \$1,035.1 | \$400.3 | \$0.00 | \$0.0 | -0.76% | 0.80% | 0.74% |
| 5,315 | 02/15/20 | 02/15/20 | 02/18/20 | 02/19/20 | 5 | 0 | 0 | 0% | 0.09% | 0.55% | -0.46% | \$1,035.5 | \$402.9 | \$0.00 | \$0.0 | -0.39% | 0.69% | 0.42% |
| 5,314 | 02/13/20 | 02/08/20 | 02/14/20 | 02/18/20 | 5 | 0 | 0 | 0% | 0.42% | -0.16% | 0.58% | \$1,034.6 | \$400.7 | \$0.00 | \$0.0 | -0.09% | 0.94% | 0.49% |
| 5,313 | 02/12/20 | 02/08/20 | 02/13/20 | 02/14/20 | 5 | 0 | 0 | 0% | 0.47% | 0.04% | 0.43% | \$1,030.3 | \$401.3 | \$0.00 | \$0.0 | -0.24% | 0.96% | 0.45% |
| 5,312 | 02/11/20 | 02/08/20 | 02/12/20 | 02/13/20 | 5 | 0 | 0 | 0% | 0.27% | -0.06% | 0.33% | \$1,025.5 | \$401.1 | \$0.00 | \$-0.0 | -0.40% | 0.67% | 0.41% |
| 5,311 | 02/10/20 | 02/08/20 | 02/11/20 | 02/12/20 | 5 | 0 | 0 | 0% | -0.16% | 0.35% | -0.52% | \$1,022.8 | \$401.4 | \$0.00 | \$0.0 | -0.73% | 0.35% | 0.39% |
| 5,310 | 02/08/20 | 02/08/20 | 02/10/20 | 02/11/20 | 5 | 0 | 0 | 0% | 0.14% | 0.87% | -0.72% | \$1,024.5 | \$400.0 | \$0.00 | \$0.0 | -0.44% | 0.91% | 0.62% |
| 5,309 | 02/06/20 | 02/01/20 | 02/07/20 | 02/10/20 | 5 | 0 | 0 | 0% | 0.12% | 0.05% | 0.07% | \$1,023.0 | \$396.5 | \$0.00 | \$-0.0 | -0.32% | 0.46% | 0.37% |
| 5,308 | 02/05/20 | 02/01/20 | 02/06/20 | 02/07/20 | 5 | 0 | 0 | 0% | 0.19% | -0.21% | 0.40% | \$1,021.8 | \$396.3 | \$0.00 | \$0.0 | -0.39% | 1.31% | 0.67% |
| 5,307 | 02/04/20 | 02/01/20 | 02/05/20 | 02/06/20 | 5 | 0 | 0 | 0% | 0.47% | 0.49% | -0.02% | \$1,019.8 | \$397.2 | \$0.00 | \$0.0 | 0.10% | 0.60% | 0.21% |
| 5,306 | 02/03/20 | 02/01/20 | 02/04/20 | 02/05/20 | 5 | 0 | 0 | 0% | 0.08% | 0.92% | -0.84% | \$1,015.1 | \$395.2 | \$0.00 | \$0.0 | -0.91% | 1.43% | 0.89% |
| 5,305 | 02/01/20 | 02/01/20 | 02/03/20 | 02/04/20 | 5 | 0 | 0 | 0% | -0.10% | 1.29% | -1.38% | \$1,014.3 | \$391.6 | \$0.00 | \$0.0 | -1.22% | 1.44% | 1.09% |
| 5,304 | 01/30/20 | 01/25/20 | 01/31/20 | 02/03/20 | 5 | 0 | 0 | 0% | -0.14% | 0.23% | -0.37% | \$1,015.2 | \$386.7 | \$0.00 | \$0.0 | -0.68% | 0.47% | 0.44% |
| 5,303 | 01/29/20 | 01/25/20 | 01/30/20 | 01/31/20 | 5 | 0 | 0 | 0% | 0.03% | -0.54% | 0.58% | \$1,016.7 | \$385.8 | \$0.00 | \$0.0 | -0.92% | 0.39% | 0.55% |
| 5,302 | 01/28/20 | 01/25/20 | 01/29/20 | 01/30/20 | 5 | 0 | 0 | 0% | 0.08% | -0.55% | 0.63% | \$1,016.3 | \$387.9 | \$0.00 | \$0.0 | -1.47% | 0.64% | 0.88% |
| 5,301 | 01/27/20 | 01/25/20 | 01/28/20 | 01/29/20 | 5 | 0 | 0 | 0% | 0.09% | 0.55% | -0.46% | \$1,015.5 | \$390.0 | \$0.00 | \$-0.0 | -0.24% | 0.43% | 0.24% |
| 5,300 | 01/25/20 | 01/25/20 | 01/27/20 | 01/28/20 | 5 | 0 | 0 | 0% | -0.00% | 0.57% | -0.57% | \$1,014.6 | \$387.9 | \$0.00 | \$-0.0 | -0.57% | 0.56% | 0.45% |

'Money Flow Portfolio - 2020 - AllDefense - GROWTH' 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 | |
|----------|----------|----------|----------|----------|---------|----------|------|------|--------|---------|------------------|--------------|---------|--------|---------------|---------------|--------|-------|
| 5,299 | 01/23/20 | 01/18/20 | 01/24/20 | 01/27/20 | 5 | 0 | 0 | 0% | 0.03% | -1.84% | 1.86% | \$1,014.7 | \$385.7 | \$0.00 | \$0.0 | -1.66% | 1.39% | 1.21% |
| 5,298 | 01/22/20 | 01/18/20 | 01/23/20 | 01/24/20 | 5 | 0 | 0 | 0% | 0.11% | -0.26% | 0.36% | \$1,014.4 | \$392.9 | \$0.00 | \$0.0 | -0.77% | 0.60% | 0.60% |
| 5,297 | 01/21/20 | 01/18/20 | 01/22/20 | 01/23/20 | 5 | 0 | 0 | 0% | 0.11% | -0.38% | 0.50% | \$1,013.3 | \$393.9 | \$0.00 | \$0.0 | -0.71% | 0.87% | 0.63% |
| 5,296 | 01/18/20 | 01/18/20 | 01/21/20 | 01/22/20 | 5 | 0 | 0 | 0% | 0.48% | 0.17% | 0.32% | \$1,012.2 | \$395.5 | \$0.00 | \$0.0 | 0.27% | 0.84% | 0.23% |
| 5,295 | 01/16/20 | 01/11/20 | 01/17/20 | 01/21/20 | 5 | 0 | 0 | 0% | 0.33% | -0.01% | 0.34% | \$1,007.3 | \$394.8 | \$0.00 | \$-0.0 | -0.30% | 1.06% | 0.58% |
| 5,294 | 01/15/20 | 01/11/20 | 01/16/20 | 01/17/20 | 5 | 0 | 0 | 0% | 0.05% | 0.40% | -0.35% | \$1,003.9 | \$394.8 | \$0.00 | \$0.0 | -1.00% | 0.50% | 0.60% |
| 5,293 | 01/14/20 | 01/11/20 | 01/15/20 | 01/16/20 | 5 | 0 | 0 | 0% | 0.34% | 0.62% | -0.29% | \$1,003.4 | \$393.2 | \$0.00 | \$0.0 | -0.18% | 0.90% | 0.47% |
| 5,292 | 01/13/20 | 01/11/20 | 01/14/20 | 01/15/20 | 5 | 0 | 0 | 0% | 0.82% | 0.12% | 0.70% | \$1,000.1 | \$390.8 | \$0.00 | \$-0.0 | 0.52% | 1.24% | 0.33% |
| 5,291 | 01/11/20 | 01/11/20 | 01/13/20 | 01/14/20 | 5 | 0 | 0 | 0% | 0.09% | 0.24% | -0.16% | \$991.9 | \$390.3 | \$0.00 | \$-0.0 | -0.43% | 0.54% | 0.36% |
| 5,290 | 01/09/20 | 01/04/20 | 01/10/20 | 01/13/20 | 5 | 0 | 0 | 0% | -0.08% | 0.19% | -0.27% | \$991.1 | \$389.4 | \$0.00 | \$0.0 | -0.42% | 0.35% | 0.35% |
| 5,289 | 01/08/20 | 01/04/20 | 01/09/20 | 01/10/20 | 5 | 0 | 0 | 0% | 0.53% | 0.06% | 0.47% | \$991.9 | \$388.6 | \$0.00 | \$0.0 | 0.23% | 1.01% | 0.31% |
| 5,288 | 01/07/20 | 01/04/20 | 01/08/20 | 01/09/20 | 5 | 0 | 0 | 0% | -0.08% | 0.59% | -0.67% | \$986.6 | \$388.4 | \$0.00 | \$0.0 | -0.98% | 0.49% | 0.63% |
| 5,287 | 01/06/20 | 01/04/20 | 01/07/20 | 01/08/20 | 5 | 0 | 0 | 0% | 0.09% | 0.41% | -0.33% | \$987.4 | \$386.1 | \$0.00 | \$0.0 | -0.54% | 0.79% | 0.52% |
| 5,286 | 01/04/20 | 01/04/20 | 01/06/20 | 01/07/20 | 5 | 0 | 0 | 0% | -0.23% | 0.26% | -0.50% | \$986.6 | \$384.5 | \$0.00 | \$-0.0 | -0.63% | 0.10% | 0.31% |
| 5,285 | 01/02/20 | 12/28/19 | 01/03/20 | 01/06/20 | 5 | 0 | 0 | 0% | 0.37% | -0.10% | 0.47% | \$988.9 | \$383.5 | \$0.00 | \$0.0 | 0.03% | 1.27% | 0.52% |
| 5,284 | 12/31/19 | 12/28/19 | 01/02/20 | 01/03/20 | 5 | 0 | 0 | 0% | 0.18% | -0.41% | 0.59% | \$985.3 | \$383.9 | \$0.00 | \$-0.0 | -0.70% | 1.43% | 0.98% |
| 5,283 | 12/30/19 | 12/28/19 | 12/31/19 | 01/02/20 | 5 | 0 | 0 | 0% | 0.16% | 0.80% | -0.64% | \$983.5 | \$385.5 | \$0.00 | \$0.0 | -0.52% | 0.87% | 0.54% |
| 5,282 | 12/28/19 | 12/28/19 | 12/30/19 | 12/31/19 | 5 | 0 | 0 | 0% | -0.02% | -0.21% | 0.19% | \$982.0 | \$382.4 | \$0.00 | \$0.0 | -0.38% | 0.45% | 0.41% |
| 5,281 | 12/26/19 | 12/21/19 | 12/27/19 | 12/30/19 | 5 | 0 | 0 | 0% | -0.24% | -0.38% | 0.13% | \$982.2 | \$383.3 | \$0.00 | \$0.0 | -0.86% | 0.13% | 0.37% |
| 5,280 | 12/24/19 | 12/21/19 | 12/26/19 | 12/27/19 | 5 | 0 | 0 | 0% | 0.24% | 0.23% | 0.01% | \$984.6 | \$384.7 | \$0.00 | \$-0.0 | 0.02% | 0.43% | 0.16% |
| 5,279 | 12/23/19 | 12/21/19 | 12/24/19 | 12/26/19 | 5 | 0 | 0 | 0% | 0.29% | 0.34% | -0.05% | \$982.2 | \$383.8 | \$0.00 | \$-0.0 | -0.08% | 0.93% | 0.38% |
| 5,278 | 12/21/19 | 12/21/19 | 12/23/19 | 12/24/19 | 5 | 0 | 0 | 0% | 0.02% | -0.05% | 0.07% | \$979.4 | \$382.5 | \$0.00 | \$-0.0 | -0.54% | 0.81% | 0.50% |
| 5,277 | 12/19/19 | 12/14/19 | 12/20/19 | 12/23/19 | 5 | 0 | 0 | 0% | 0.07% | 0.21% | -0.14% | \$979.2 | \$382.7 | \$0.00 | \$-0.0 | -0.40% | 0.36% | 0.32% |
| 5,276 | 12/18/19 | 12/14/19 | 12/19/19 | 12/20/19 | 5 | 5 | 6 | 100% | -0.02% | 0.63% | -0.65% | \$978.5 | \$381.9 | \$4.89 | \$0.0 | -0.00% | 0.84% | 0.43% |
| 5,275 | 12/17/19 | 12/14/19 | 12/18/19 | 12/19/19 | 6 | 0 | 0 | 0% | 0.20% | 0.11% | 0.09% | \$978.7 | \$379.5 | \$0.00 | \$0.0 | 0.01% | 0.50% | 0.21% |
| 5,274 | 12/16/19 | 12/14/19 | 12/17/19 | 12/18/19 | 6 | 0 | 0 | 0% | -0.08% | 0.01% | -0.08% | \$976.7 | \$379.1 | \$0.00 | \$-0.0 | -0.45% | 0.23% | 0.29% |

'Money Flow Portfolio - 2020 - AllDefense - GROWTH' 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 | |
|----------|----------|----------|----------|----------|---------|----------|------|------|--------|---------|------------------|--------------|---------|--------|---------------|---------------|--------|-------|
| 5,273 | 12/14/19 | 12/14/19 | 12/16/19 | 12/17/19 | 6 | 0 | 0 | 0% | 0.04% | 0.36% | -0.32% | \$977.5 | \$379.1 | \$0.00 | \$-0.0 | -0.23% | 0.47% | 0.28% |
| 5,272 | 12/12/19 | 12/07/19 | 12/13/19 | 12/16/19 | 6 | 0 | 0 | 0% | 0.51% | 0.43% | 0.08% | \$977.1 | \$377.7 | \$0.00 | \$0.0 | -0.12% | 1.36% | 0.55% |
| 5,271 | 12/11/19 | 12/07/19 | 12/12/19 | 12/13/19 | 6 | 0 | 0 | 0% | 0.74% | 0.40% | 0.34% | \$972.1 | \$376.1 | \$0.00 | \$0.0 | 0.20% | 1.42% | 0.43% |
| 5,270 | 12/10/19 | 12/07/19 | 12/11/19 | 12/12/19 | 6 | 0 | 0 | 0% | 1.04% | 0.64% | 0.40% | \$964.9 | \$374.6 | \$0.00 | \$-0.0 | 0.61% | 2.22% | 0.59% |
| 5,269 | 12/09/19 | 12/07/19 | 12/10/19 | 12/11/19 | 6 | 0 | 0 | 0% | 0.31% | 0.12% | 0.19% | \$954.9 | \$372.2 | \$0.00 | \$0.0 | -0.10% | 1.06% | 0.40% |
| 5,268 | 12/07/19 | 12/07/19 | 12/09/19 | 12/10/19 | 6 | 0 | 0 | 0% | -0.09% | -0.26% | 0.17% | \$952.0 | \$371.7 | \$0.00 | \$-0.0 | -0.61% | 0.26% | 0.31% |
| 5,267 | 12/05/19 | 11/30/19 | 12/06/19 | 12/09/19 | 6 | 0 | 0 | 0% | 0.06% | -0.07% | 0.13% | \$952.8 | \$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% | 1.13% | 1.06% | 0.07% | \$952.2 | \$373.0 | \$0.00 | \$0.0 | 0.76% | 1.41% | 0.23% |
| 5,265 | 12/03/19 | 11/30/19 | 12/04/19 | 12/05/19 | 6 | 0 | 0 | 0% | -0.03% | 0.06% | -0.10% | \$941.5 | \$369.1 | \$0.00 | \$0.0 | -0.51% | 0.42% | 0.34% |
| 5,264 | 12/02/19 | 11/30/19 | 12/03/19 | 12/04/19 | 6 | 0 | 0 | 0% | 1.18% | 0.92% | 0.26% | \$941.8 | \$368.8 | \$0.00 | \$-0.0 | 0.82% | 2.16% | 0.49% |
| 5,263 | 11/30/19 | 11/30/19 | 12/02/19 | 12/03/19 | 6 | 0 | 0 | 0% | -1.95% | -1.45% | -0.51% | \$930.8 | \$365.5 | \$0.00 | \$0.0 | -2.79% | -1.46% | 0.50% |
| 5,262 | 11/27/19 | 11/23/19 | 11/29/19 | 12/02/19 | 6 | 0 | 0 | 0% | -0.63% | -0.53% | -0.09% | \$949.4 | \$370.8 | \$0.00 | \$0.0 | -1.08% | 0.35% | 0.52% |
| 5,261 | 11/26/19 | 11/23/19 | 11/27/19 | 11/29/19 | 6 | 0 | 0 | 0% | -0.24% | -0.10% | -0.13% | \$955.4 | \$372.8 | \$0.00 | \$-0.0 | -0.61% | -0.01% | 0.28% |
| 5,260 | 11/25/19 | 11/23/19 | 11/26/19 | 11/27/19 | 6 | 0 | 0 | 0% | 0.26% | 0.40% | -0.14% | \$957.6 | \$373.2 | \$0.00 | \$-0.0 | -0.42% | 0.91% | 0.49% |
| 5,259 | 11/23/19 | 11/23/19 | 11/25/19 | 11/26/19 | 6 | 0 | 0 | 0% | 0.31% | 0.32% | -0.01% | \$955.2 | \$371.7 | \$0.00 | \$0.0 | -0.34% | 0.64% | 0.35% |
| 5,258 | 11/21/19 | 11/16/19 | 11/22/19 | 11/25/19 | 6 | 0 | 0 | 0% | 0.62% | 0.69% | -0.07% | \$952.3 | \$370.5 | \$0.00 | \$0.0 | -0.47% | 1.37% | 0.63% |
| 5,257 | 11/20/19 | 11/16/19 | 11/21/19 | 11/22/19 | 6 | 0 | 0 | 0% | 0.21% | 0.11% | 0.10% | \$946.4 | \$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% | -0.20% | -0.08% | -0.11% | \$944.4 | \$367.6 | \$0.00 | \$0.0 | -1.07% | 1.33% | 0.81% |
| 5,255 | 11/18/19 | 11/16/19 | 11/19/19 | 11/20/19 | 6 | 0 | 0 | 0% | -0.67% | -0.48% | -0.18% | \$946.3 | \$367.9 | \$0.00 | \$0.0 | -1.23% | -0.03% | 0.42% |
| 5,254 | 11/16/19 | 11/16/19 | 11/18/19 | 11/19/19 | 6 | 0 | 0 | 0% | -0.24% | 0.10% | -0.33% | \$952.6 | \$369.7 | \$0.00 | \$0.0 | -1.06% | 0.44% | 0.52% |
| 5,253 | 11/14/19 | 11/09/19 | 11/15/19 | 11/18/19 | 6 | 0 | 0 | 0% | -0.34% | 0.19% | -0.53% | \$954.9 | \$369.3 | \$0.00 | \$0.0 | -1.03% | 0.22% | 0.43% |
| 5,252 | 11/13/19 | 11/09/19 | 11/14/19 | 11/15/19 | 6 | 0 | 0 | 0% | 0.79% | 0.71% | 0.08% | \$958.2 | \$368.6 | \$0.00 | \$-0.0 | 0.43% | 1.45% | 0.37% |
| 5,251 | 11/12/19 | 11/09/19 | 11/13/19 | 11/14/19 | 6 | 0 | 0 | 0% | 0.01% | 0.09% | -0.08% | \$950.7 | \$366.0 | \$0.00 | \$0.0 | -0.22% | 0.27% | 0.17% |
| 5,250 | 11/11/19 | 11/09/19 | 11/12/19 | 11/13/19 | 6 | 0 | 0 | 0% | -0.46% | -0.15% | -0.31% | \$950.6 | \$365.7 | \$0.00 | \$0.0 | -0.89% | -0.02% | 0.29% |
| 5,249 | 11/09/19 | 11/09/19 | 11/11/19 | 11/12/19 | 6 | 0 | 0 | 0% | 0.46% | 0.38% | 0.08% | \$955.0 | \$366.3 | \$0.00 | \$-0.0 | 0.06% | 0.73% | 0.26% |
| 5,248 | 11/07/19 | 11/02/19 | 11/08/19 | 11/11/19 | 6 | 0 | 0 | 0% | -0.02% | -0.04% | 0.01% | \$950.6 | \$364.9 | \$0.00 | \$0.0 | -0.26% | 0.35% | 0.22% |

'Money Flow Portfolio - 2020 - AllDefense - GROWTH' 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 | |
|----------|----------|----------|----------|----------|---------|----------|------|------|--------|---------|------------------|--------------|---------|--------|---------------|---------------|--------|-------|
| 5,247 | 11/06/19 | 11/02/19 | 11/07/19 | 11/08/19 | 6 | 0 | 0 | 0% | -0.36% | -0.21% | -0.15% | \$950.8 | \$365.0 | \$0.00 | \$-0.0 | -0.70% | 0.20% | 0.32% |
| 5,246 | 11/05/19 | 11/02/19 | 11/06/19 | 11/07/19 | 6 | 0 | 0 | 0% | 0.70% | 0.63% | 0.07% | \$954.2 | \$365.8 | \$0.00 | \$-0.0 | 0.03% | 1.20% | 0.46% |
| 5,245 | 11/04/19 | 11/02/19 | 11/05/19 | 11/06/19 | 6 | 0 | 0 | 0% | -0.57% | -0.19% | -0.38% | \$947.6 | \$363.5 | \$0.00 | \$-0.0 | -1.40% | -0.02% | 0.57% |
| 5,244 | 11/02/19 | 11/02/19 | 11/04/19 | 11/05/19 | 6 | 0 | 0 | 0% | 0.48% | -0.05% | 0.53% | \$953.0 | \$364.2 | \$0.00 | \$0.0 | -0.12% | 1.30% | 0.53% |
| 5,243 | 10/31/19 | 10/26/19 | 11/01/19 | 11/04/19 | 6 | 0 | 0 | 0% | 1.67% | 0.66% | 1.01% | \$948.5 | \$364.4 | \$0.00 | \$-0.0 | 0.32% | 3.19% | 1.08% |
| 5,242 | 10/30/19 | 10/26/19 | 10/31/19 | 11/01/19 | 6 | 0 | 0 | 0% | 1.14% | 0.84% | 0.30% | \$932.9 | \$362.0 | \$0.00 | \$0.0 | 0.39% | 1.88% | 0.64% |
| 5,241 | 10/29/19 | 10/26/19 | 10/30/19 | 10/31/19 | 6 | 0 | 0 | 0% | -0.60% | -0.11% | -0.48% | \$922.4 | \$359.0 | \$0.00 | \$0.0 | -1.80% | 0.21% | 0.75% |
| 5,240 | 10/28/19 | 10/26/19 | 10/29/19 | 10/30/19 | 6 | 0 | 0 | 0% | -0.30% | -0.09% | -0.21% | \$927.9 | \$359.4 | \$0.00 | \$-0.0 | -0.94% | 0.34% | 0.51% |
| 5,239 | 10/26/19 | 10/26/19 | 10/28/19 | 10/29/19 | 6 | 0 | 0 | 0% | -0.09% | 0.05% | -0.15% | \$930.8 | \$359.7 | \$0.00 | \$-0.0 | -0.39% | 0.43% | 0.30% |
| 5,238 | 10/24/19 | 10/19/19 | 10/25/19 | 10/28/19 | 6 | 0 | 0 | 0% | 1.10% | 0.81% | 0.29% | \$931.6 | \$359.5 | \$0.00 | \$0.0 | 0.40% | 2.11% | 0.64% |
| 5,237 | 10/23/19 | 10/19/19 | 10/24/19 | 10/25/19 | 6 | 0 | 0 | 0% | 0.60% | 0.22% | 0.38% | \$921.5 | \$356.6 | \$0.00 | \$-0.0 | -0.65% | 1.81% | 0.81% |
| 5,236 | 10/22/19 | 10/19/19 | 10/23/19 | 10/24/19 | 6 | 0 | 0 | 0% | 0.69% | 0.35% | 0.34% | \$915.9 | \$355.8 | \$0.00 | \$-0.0 | 0.03% | 1.72% | 0.71% |
| 5,235 | 10/21/19 | 10/19/19 | 10/22/19 | 10/23/19 | 6 | 0 | 0 | 0% | -0.56% | -0.23% | -0.34% | \$909.7 | \$354.6 | \$0.00 | \$-0.0 | -2.36% | 0.54% | 1.11% |
| 5,234 | 10/19/19 | 10/19/19 | 10/21/19 | 10/22/19 | 6 | 0 | 0 | 0% | 0.26% | 0.11% | 0.15% | \$914.8 | \$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% | 0.50% | 0.46% | 0.03% | \$912.5 | \$355.0 | \$0.00 | \$0.0 | 0.14% | 1.19% | 0.37% |
| 5,232 | 10/16/19 | 10/12/19 | 10/17/19 | 10/18/19 | 6 | 0 | 0 | 0% | -0.66% | -0.40% | -0.27% | \$908.0 | \$353.4 | \$0.00 | \$-0.0 | -1.24% | -0.17% | 0.40% |
| 5,231 | 10/15/19 | 10/12/19 | 10/16/19 | 10/17/19 | 6 | 0 | 0 | 0% | 0.16% | 0.28% | -0.13% | \$914.0 | \$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% | -0.02% | 0.07% | -0.08% | \$912.6 | \$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% | 0.81% | 0.75% | 0.07% | \$912.7 | \$353.5 | \$0.00 | \$-0.0 | 0.39% | 1.62% | 0.43% |
| 5,228 | 10/10/19 | 10/05/19 | 10/11/19 | 10/14/19 | 6 | 0 | 0 | 0% | -0.41% | -0.44% | 0.03% | \$905.4 | \$350.9 | \$0.00 | \$0.0 | -0.62% | -0.17% | 0.17% |
| 5,227 | 10/09/19 | 10/05/19 | 10/10/19 | 10/11/19 | 6 | 0 | 0 | 0% | 2.10% | 1.65% | 0.45% | \$909.1 | \$352.5 | \$0.00 | \$0.0 | 1.66% | 2.57% | 0.32% |
| 5,226 | 10/08/19 | 10/05/19 | 10/09/19 | 10/10/19 | 6 | 0 | 0 | 0% | 0.72% | 0.73% | -0.01% | \$890.5 | \$346.8 | \$0.00 | \$-0.0 | 0.56% | 1.02% | 0.19% |
| 5,225 | 10/07/19 | 10/05/19 | 10/08/19 | 10/09/19 | 6 | 0 | 0 | 0% | 0.44% | 0.11% | 0.34% | \$884.1 | \$344.2 | \$0.00 | \$0.0 | 0.26% | 0.68% | 0.18% |
| 5,224 | 10/05/19 | 10/05/19 | 10/07/19 | 10/08/19 | 6 | 0 | 0 | 0% | -1.57% | -1.31% | -0.26% | \$880.2 | \$343.9 | \$0.00 | \$-0.0 | -2.57% | -0.70% | 0.60% |
| 5,223 | 10/03/19 | 09/28/19 | 10/04/19 | 10/07/19 | 6 | 0 | 0 | 0% | 0.30% | 0.44% | -0.14% | \$894.2 | \$348.4 | \$0.00 | \$0.0 | 0.12% | 0.48% | 0.14% |
| 5,222 | 10/02/19 | 09/28/19 | 10/03/19 | 10/04/19 | 6 | 0 | 0 | 0% | 1.76% | 1.77% | -0.01% | \$891.5 | \$346.9 | \$0.00 | \$-0.0 | 1.19% | 2.52% | 0.59% |

'Money Flow Portfolio - 2020 - AllDefense - GROWTH' 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 | |
|----------|----------|----------|----------|----------|---------|----------|------|------|--------|---------|------------------|--------------|---------|--------|---------------|---------------|--------|-------|
| 5,221 | 10/01/19 | 09/28/19 | 10/02/19 | 10/03/19 | 6 | 0 | 0 | 0% | -0.50% | -0.50% | -0.00% | \$876.1 | \$340.9 | \$0.00 | \$0.0 | -1.01% | 0.15% | 0.41% |
| 5,220 | 09/30/19 | 09/28/19 | 10/01/19 | 10/02/19 | 6 | 0 | 0 | 0% | -2.80% | -2.25% | -0.55% | \$880.5 | \$342.6 | \$0.00 | \$0.0 | -3.26% | -2.13% | 0.43% |
| 5,219 | 09/28/19 | 09/28/19 | 09/30/19 | 10/01/19 | 6 | 0 | 0 | 0% | -0.25% | -0.34% | 0.09% | \$905.9 | \$350.5 | \$0.00 | \$0.0 | -1.09% | 0.74% | 0.76% |
| 5,218 | 09/26/19 | 09/21/19 | 09/27/19 | 09/30/19 | 6 | 0 | 0 | 0% | 0.12% | 0.31% | -0.19% | \$908.1 | \$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% | -0.48% | -0.28% | -0.20% | \$907.1 | \$350.6 | \$0.00 | \$0.0 | -1.38% | -0.02% | 0.50% |
| 5,216 | 09/24/19 | 09/21/19 | 09/25/19 | 09/26/19 | 6 | 0 | 0 | 0% | 0.35% | 0.15% | 0.20% | \$911.4 | \$351.6 | \$0.00 | \$0.0 | -0.64% | 1.13% | 0.62% |
| 5,215 | 09/23/19 | 09/21/19 | 09/24/19 | 09/25/19 | 6 | 0 | 0 | 0% | -0.45% | -0.37% | -0.08% | \$908.3 | \$351.0 | \$0.00 | \$-0.0 | -0.63% | -0.05% | 0.22% |
| 5,214 | 09/21/19 | 09/21/19 | 09/23/19 | 09/24/19 | 6 | 0 | 0 | 0% | -0.29% | -0.27% | -0.02% | \$912.4 | \$352.4 | \$0.00 | \$0.0 | -0.92% | -0.02% | 0.33% |
| 5,213 | 09/19/19 | 09/14/19 | 09/20/19 | 09/23/19 | 6 | 0 | 0 | 0% | -0.43% | -0.30% | -0.13% | \$915.0 | \$353.3 | \$0.00 | \$-0.0 | -0.70% | -0.11% | 0.24% |
| 5,212 | 09/18/19 | 09/14/19 | 09/19/19 | 09/20/19 | 6 | 0 | 0 | 0% | -0.71% | -0.41% | -0.29% | \$919.0 | \$354.4 | \$0.00 | \$0.0 | -1.49% | -0.26% | 0.45% |
| 5,211 | 09/17/19 | 09/14/19 | 09/18/19 | 09/19/19 | 6 | 0 | 0 | 0% | 0.62% | 0.65% | -0.03% | \$925.5 | \$355.9 | \$0.00 | \$-0.0 | 0.27% | 1.24% | 0.35% |
| 5,210 | 09/16/19 | 09/14/19 | 09/17/19 | 09/18/19 | 6 | 0 | 0 | 0% | -0.28% | -0.22% | -0.07% | \$919.8 | \$353.6 | \$0.00 | \$-0.0 | -1.04% | 0.15% | 0.43% |
| 5,209 | 09/14/19 | 09/14/19 | 09/16/19 | 09/17/19 | 6 | 0 | 0 | 0% | -0.22% | 0.03% | -0.25% | \$922.4 | \$354.3 | \$0.00 | \$-0.0 | -0.82% | 0.36% | 0.41% |
| 5,208 | 09/12/19 | 09/07/19 | 09/13/19 | 09/16/19 | 6 | 0 | 0 | 0% | -0.14% | -0.38% | 0.24% | \$924.5 | \$354.2 | \$0.00 | \$0.0 | -1.23% | 3.20% | 1.66% |
| 5,207 | 09/11/19 | 09/07/19 | 09/12/19 | 09/13/19 | 6 | 0 | 0 | 0% | 0.31% | -0.00% | 0.31% | \$925.8 | \$355.6 | \$0.00 | \$-0.0 | -0.69% | 1.15% | 0.81% |
| 5,206 | 09/10/19 | 09/07/19 | 09/11/19 | 09/12/19 | 6 | 0 | 0 | 0% | 0.65% | 0.80% | -0.15% | \$922.9 | \$355.6 | \$0.00 | \$-0.0 | -1.34% | 1.28% | 1.00% |
| 5,205 | 09/09/19 | 09/07/19 | 09/10/19 | 09/11/19 | 6 | 0 | 0 | 0% | 0.86% | 0.66% | 0.20% | \$917.0 | \$352.8 | \$0.00 | \$-0.0 | 0.11% | 1.53% | 0.51% |
| 5,204 | 09/07/19 | 09/07/19 | 09/09/19 | 09/10/19 | 6 | 0 | 0 | 0% | -0.09% | -0.37% | 0.29% | \$909.2 | \$350.5 | \$0.00 | \$0.0 | -1.41% | 2.10% | 1.21% |
| 5,203 | 09/05/19 | 08/31/19 | 09/06/19 | 09/09/19 | 6 | 0 | 0 | 0% | 0.51% | 0.04% | 0.48% | \$910.0 | \$351.8 | \$0.00 | \$-0.0 | -0.42% | 2.02% | 0.85% |
| 5,202 | 09/04/19 | 08/31/19 | 09/05/19 | 09/06/19 | 6 | 0 | 0 | 0% | 0.08% | 0.56% | -0.48% | \$905.3 | \$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% | 2.08% | 1.10% | 0.98% | \$904.6 | \$349.7 | \$0.00 | \$0.0 | 0.87% | 3.62% | 0.94% |
| 5,200 | 08/31/19 | 08/31/19 | 09/03/19 | 09/04/19 | 6 | 0 | 0 | 0% | 1.14% | 0.95% | 0.20% | \$886.1 | \$345.8 | \$0.00 | \$0.0 | 0.29% | 2.09% | 0.75% |
| 5,199 | 08/29/19 | 08/24/19 | 08/30/19 | 09/03/19 | 6 | 0 | 0 | 0% | -1.15% | -0.82% | -0.33% | \$876.1 | \$342.6 | \$0.00 | \$-0.0 | -1.69% | -0.72% | 0.37% |
| 5,198 | 08/28/19 | 08/24/19 | 08/29/19 | 08/30/19 | 6 | 0 | 0 | 0% | 0.55% | 0.32% | 0.22% | \$886.3 | \$345.4 | \$0.00 | \$0.0 | 0.04% | 1.03% | 0.37% |
| 5,197 | 08/27/19 | 08/24/19 | 08/28/19 | 08/29/19 | 6 | 0 | 0 | 0% | 2.21% | 1.65% | 0.56% | \$881.5 | \$344.3 | \$0.00 | \$0.0 | 1.74% | 3.03% | 0.44% |
| 5,196 | 08/26/19 | 08/24/19 | 08/27/19 | 08/28/19 | 6 | 0 | 0 | 0% | -0.20% | -0.29% | 0.09% | \$862.5 | \$338.7 | \$0.00 | \$0.0 | -0.70% | 0.45% | 0.44% |

'Money Flow Portfolio - 2020 - AllDefense - GROWTH' 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% | 0.14% | 0.42% | -0.28% | \$864.2 | \$339.7 | \$0.00 | \$-0.0 | -0.38% | 0.45% | 0.32% |
| 5,194 | 08/22/19 | 08/17/19 | 08/23/19 | 08/26/19 | 6 | 0 | 0 | 0% | -0.62% | -0.46% | -0.16% | \$863.0 | \$338.3 | \$0.00 | \$0.0 | -0.77% | -0.50% | 0.10% |
| 5,193 | 08/21/19 | 08/17/19 | 08/22/19 | 08/23/19 | 6 | 0 | 0 | 0% | -1.93% | -1.39% | -0.54% | \$868.4 | \$339.9 | \$0.00 | \$0.0 | -2.64% | -1.41% | 0.49% |
| 5,192 | 08/20/19 | 08/17/19 | 08/21/19 | 08/22/19 | 6 | 0 | 0 | 0% | -0.08% | -0.04% | -0.03% | \$885.4 | \$344.6 | \$0.00 | \$0.0 | -0.28% | 0.17% | 0.16% |
| 5,191 | 08/19/19 | 08/17/19 | 08/20/19 | 08/21/19 | 6 | 0 | 0 | 0% | 0.70% | 0.39% | 0.31% | \$886.1 | \$344.8 | \$0.00 | \$0.0 | 0.05% | 1.47% | 0.46% |
| 5,190 | 08/17/19 | 08/17/19 | 08/19/19 | 08/20/19 | 6 | 0 | 0 | 0% | -0.36% | -0.38% | 0.02% | \$880.0 | \$343.5 | \$0.00 | \$0.0 | -0.88% | 0.20% | 0.40% |
| 5,189 | 08/15/19 | 08/10/19 | 08/16/19 | 08/19/19 | 6 | 0 | 0 | 0% | 1.91% | 1.82% | 0.09% | \$883.1 | \$344.8 | \$0.00 | \$0.0 | 1.51% | 2.74% | 0.50% |
| 5,188 | 08/14/19 | 08/10/19 | 08/15/19 | 08/16/19 | 6 | 0 | 0 | 0% | 1.43% | 1.06% | 0.38% | \$866.6 | \$338.6 | \$0.00 | \$0.0 | 0.84% | 1.93% | 0.42% |
| 5,187 | 08/13/19 | 08/10/19 | 08/14/19 | 08/15/19 | 6 | 0 | 0 | 0% | -1.13% | -1.42% | 0.29% | \$854.3 | \$335.0 | \$0.00 | \$0.0 | -1.83% | -0.64% | 0.40% |
| 5,186 | 08/12/19 | 08/10/19 | 08/13/19 | 08/14/19 | 6 | 0 | 0 | 0% | -1.79% | -0.91% | -0.88% | \$864.1 | \$339.9 | \$0.00 | \$-0.0 | -2.52% | -1.19% | 0.51% |
| 5,185 | 08/10/19 | 08/10/19 | 08/12/19 | 08/13/19 | 6 | 0 | 0 | 0% | 0.66% | 0.50% | 0.17% | \$879.8 | \$343.0 | \$0.00 | \$0.0 | 0.12% | 1.22% | 0.43% |
| 5,184 | 08/08/19 | 08/03/19 | 08/09/19 | 08/12/19 | 6 | 0 | 0 | 0% | -1.15% | -0.73% | -0.42% | \$874.0 | \$341.3 | \$0.00 | \$0.0 | -1.40% | -0.90% | 0.19% |
| 5,183 | 08/07/19 | 08/03/19 | 08/08/19 | 08/09/19 | 6 | 0 | 0 | 0% | -0.05% | 0.04% | -0.09% | \$884.2 | \$343.8 | \$0.00 | \$0.0 | -0.34% | 0.67% | 0.36% |
| 5,182 | 08/06/19 | 08/03/19 | 08/07/19 | 08/08/19 | 6 | 0 | 0 | 0% | 2.28% | 2.06% | 0.22% | \$884.6 | \$343.6 | \$0.00 | \$-0.0 | 1.95% | 2.55% | 0.23% |
| 5,181 | 08/05/19 | 08/03/19 | 08/06/19 | 08/07/19 | 6 | 0 | 0 | 0% | -0.19% | -0.26% | 0.06% | \$864.9 | \$336.7 | \$0.00 | \$0.0 | -1.25% | 0.74% | 0.66% |
| 5,180 | 08/03/19 | 08/03/19 | 08/05/19 | 08/06/19 | 6 | 0 | 0 | 0% | 0.35% | 0.42% | -0.07% | \$866.6 | \$337.6 | \$0.00 | \$-0.0 | -0.66% | 1.04% | 0.75% |
| 5,179 | 08/01/19 | 07/27/19 | 08/02/19 | 08/05/19 | 6 | 0 | 0 | 0% | -3.02% | -2.58% | -0.44% | \$863.6 | \$336.2 | \$0.00 | \$-0.0 | -4.23% | -1.58% | 0.95% |
| 5,178 | 07/31/19 | 07/27/19 | 08/01/19 | 08/02/19 | 6 | 0 | 0 | 0% | -2.08% | -1.65% | -0.43% | \$890.5 | \$345.1 | \$0.00 | \$-0.0 | -3.02% | -1.23% | 0.68% |
| 5,177 | 07/30/19 | 07/27/19 | 07/31/19 | 08/01/19 | 6 | 0 | 0 | 0% | -0.77% | -0.26% | -0.51% | \$909.4 | \$350.8 | \$0.00 | \$-0.0 | -1.93% | 0.07% | 0.73% |
| Average | | | | | 5.26 | | | 0% | 0.05% | 0.03% | 0.02% | | | | -0.80% | 0.90% | 0.66% | |
| Up Markets | | | | 2889 | | | | 0% | 0.45% | 0.65% | -0.21% | | | | -0.36% | 1.27% | 0.63% | |
| Down Markets | | | | 2488 | | | | 0% | -0.42% | -0.70% | 0.28% | | | | -1.30% | 0.47% | 0.70% | |

