



SCREENS > UNCLASSIFIED

# Money Flow Portfolio - 2020 - AllDefense - VALUE



About

Settings

Rules

Hedge Rules

Backtest

Rolling Backtest

Clear Results

Run Screen

## Info

Edit

Money Flow Portfolio - 2020 - AllDefense - VALUE

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

Cyclical & NonCyclical Strategy

## Notes

Add Note

No notes found.

## Performance

Last Updated: May 16, 2020



Portfolio123 | Data provided by S&P Global Market Intelligence and ICE Data.

	Screen	S&P 500 (SPY)
<b>Return</b>		
Annualized	10.83%	5.94%
One Month	-2.24%	-0.13%
Three Month	-1.82%	-14.70%
One Year	13.46%	1.54%
Three Year	49.03%	26.41%
Five Year	103.38%	48.92%
Total	799.93%	242.94%

## Risk

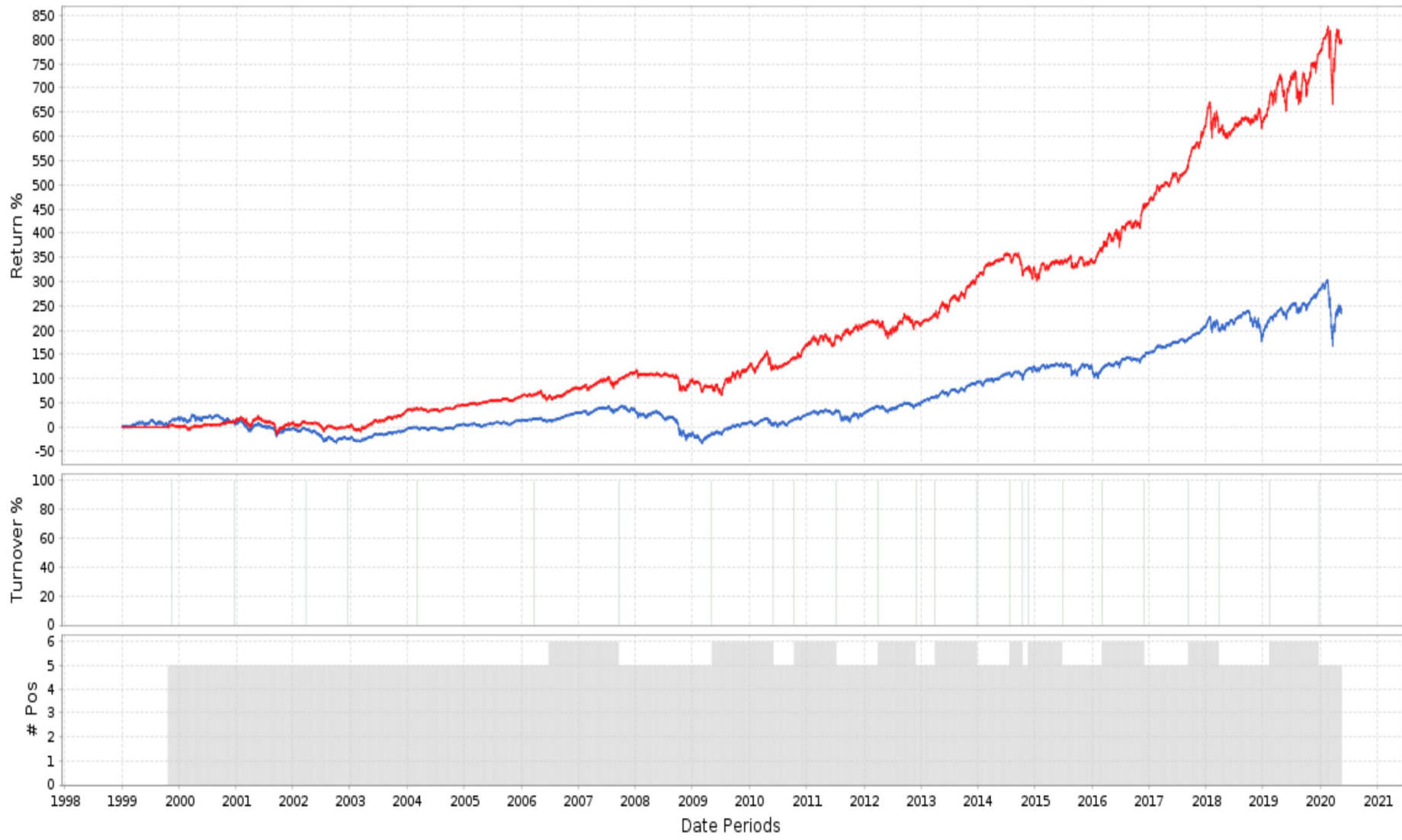
Last Updated: May 16, 2020

Sharpe Ratio	0.81	0.34
Sortino Ratio	1.09	0.45
Max Drawdown	-31.50%	-54.62%
Standard Deviation	11.44%	14.98%
Correlation	0.69	-
R-Squared	0.48	-
Beta	0.53	-
Alpha (annualized)	6.78%	-

**BACKTEST RESULTS****Statistics**

	Total	Annualized	Max	<b>Risk Statistics (MONTHLY Period)</b>						
	Return	Return	Drawdown	Sharpe	Sortino	StdDev	CorrelBench	R-Squared	Beta	Alpha
Screen	799.93%	10.83%	-31.50%	0.81	1.09	11.44%	0.69	0.48	0.53	6.78%
S&P 500 (SPY)	242.94%	5.94%	-54.62%	0.34	0.45	14.98%	-	-	-	-

[Download Chart Data](#)



© Portfolio123 | Data provided by S&P Global Market Intelligence and ICE Data, LLP



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

### 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

Money Flow Portfolio - 2020 - All Defense - VALUE 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%	\$899.9	\$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%	\$899.9	\$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%	\$892.7	\$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%	\$892.5	\$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%	\$898.7	\$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%	\$895.6	\$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%	\$897.5	\$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%	\$893.5	\$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%	\$892.2	\$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%	\$901.4	\$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%	\$894.1	\$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%	\$896.0	\$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%	\$906.3	\$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%	\$917.3	\$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%	\$919.7	\$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%	\$918.1	\$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%	\$913.4	\$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%	\$915.2	\$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%	\$911.4	\$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%	\$903.7	\$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%	\$917.4	\$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%	\$920.5	\$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%	\$913.4	\$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%	\$908.7	\$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%	\$910.7	\$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%	\$895.9	\$328.8	\$0.00	\$-0.0	-1.41%	1.49%	1.18%

## 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

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%	\$899.4	\$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%	\$878.3	\$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%	\$877.3	\$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%	\$870.5	\$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%	\$848.2	\$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%	\$841.2	\$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%	\$835.3	\$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%	\$855.9	\$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%	\$861.5	\$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%	\$848.2	\$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%	\$834.8	\$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%	\$813.7	\$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%	\$798.6	\$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%	\$767.0	\$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%	\$786.7	\$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%	\$798.9	\$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%	\$801.7	\$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%	\$826.2	\$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%	\$811.4	\$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%	\$828.5	\$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%	\$836.7	\$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%	\$880.7	\$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%	\$898.8	\$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%	\$909.2	\$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%	\$917.4	\$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%	\$918.4	\$362.3	\$0.00	\$-0.0	-0.80%	1.52%	0.96%

## 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

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%	\$913.7	\$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%	\$900.6	\$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%	\$884.1	\$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%	\$863.0	\$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%	\$894.4	\$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%	\$906.8	\$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%	\$912.8	\$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%	\$924.5	\$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%	\$927.4	\$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%	\$920.8	\$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%	\$921.2	\$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%	\$920.4	\$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%	\$916.6	\$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%	\$912.3	\$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%	\$909.9	\$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%	\$911.4	\$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%	\$910.1	\$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%	\$909.0	\$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%	\$907.3	\$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%	\$903.0	\$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%	\$902.3	\$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%	\$903.2	\$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%	\$904.5	\$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%	\$904.2	\$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%	\$903.4	\$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%	\$902.6	\$387.9	\$0.00	\$0.0	-0.57%	0.56%	0.45%

## 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

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%	\$902.7	\$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%	\$902.4	\$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%	\$901.5	\$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%	\$900.4	\$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%	\$896.1	\$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%	\$893.1	\$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%	\$892.7	\$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%	\$889.7	\$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%	\$882.4	\$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%	\$881.7	\$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%	\$882.4	\$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%	\$877.7	\$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%	\$878.5	\$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%	\$877.7	\$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%	\$879.8	\$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%	\$876.5	\$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%	\$875.0	\$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%	\$873.6	\$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%	\$873.8	\$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%	\$875.9	\$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%	\$873.8	\$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%	\$871.3	\$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%	\$871.1	\$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%	\$870.5	\$381.9	\$4.35	\$-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%	0.07%	0.11%	-0.04%	\$870.7	\$379.5	\$0.00	\$-0.0	-0.38%	0.50%	0.29%
5,274	12/16/19	12/14/19	12/17/19	12/18/19	6	0	0	0%	-0.02%	0.01%	-0.03%	\$870.1	\$379.1	\$0.00	\$0.0	-0.45%	0.39%	0.35%

## 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

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%	-0.28%	\$870.2	\$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%	0.49%	0.43%	0.06%	\$869.5	\$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%	0.67%	0.40%	0.26%	\$865.3	\$376.1	\$0.00	\$0.0	0.20%	1.02%	0.31%
5,270	12/10/19	12/07/19	12/11/19	12/12/19	6	0	0	0%	0.92%	0.64%	0.28%	\$859.6	\$374.6	\$0.00	\$0.0	0.61%	1.45%	0.28%
5,269	12/09/19	12/07/19	12/10/19	12/11/19	6	0	0	0%	0.16%	0.12%	0.04%	\$851.8	\$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%	-0.10%	-0.26%	0.16%	\$850.4	\$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%	0.02%	-0.07%	0.09%	\$851.3	\$372.7	\$0.00	\$0.0	-0.28%	0.38%	0.23%
5,266	12/04/19	11/30/19	12/05/19	12/06/19	6	0	0	0%	1.19%	1.06%	0.13%	\$851.1	\$373.0	\$0.00	\$-0.0	0.76%	1.73%	0.33%
5,265	12/03/19	11/30/19	12/04/19	12/05/19	6	0	0	0%	0.01%	0.06%	-0.05%	\$841.1	\$369.1	\$0.00	\$-0.0	-0.51%	0.69%	0.42%
5,264	12/02/19	11/30/19	12/03/19	12/04/19	6	0	0	0%	1.06%	0.92%	0.14%	\$841.0	\$368.8	\$0.00	\$0.0	0.82%	1.45%	0.21%
5,263	11/30/19	11/30/19	12/02/19	12/03/19	6	0	0	0%	-1.91%	-1.45%	-0.46%	\$832.2	\$365.5	\$0.00	\$-0.0	-2.53%	-1.46%	0.41%
5,262	11/27/19	11/23/19	11/29/19	12/02/19	6	0	0	0%	-0.48%	-0.53%	0.06%	\$848.4	\$370.8	\$0.00	\$0.0	-0.92%	0.35%	0.49%
5,261	11/26/19	11/23/19	11/27/19	11/29/19	6	0	0	0%	-0.15%	-0.10%	-0.05%	\$852.4	\$372.8	\$0.00	\$0.0	-0.61%	-0.01%	0.24%
5,260	11/25/19	11/23/19	11/26/19	11/27/19	6	0	0	0%	0.23%	0.40%	-0.17%	\$853.7	\$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%	0.26%	0.32%	-0.06%	\$851.7	\$371.7	\$0.00	\$0.0	-0.34%	0.64%	0.38%
5,258	11/21/19	11/16/19	11/22/19	11/25/19	6	0	0	0%	0.49%	0.69%	-0.20%	\$849.5	\$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%	0.30%	0.11%	0.19%	\$845.4	\$368.0	\$0.00	\$0.0	-0.15%	0.78%	0.34%
5,256	11/19/19	11/16/19	11/20/19	11/21/19	6	0	0	0%	0.01%	-0.08%	0.09%	\$842.9	\$367.6	\$0.00	\$-0.0	-0.62%	1.33%	0.69%
5,255	11/18/19	11/16/19	11/19/19	11/20/19	6	0	0	0%	-0.54%	-0.48%	-0.06%	\$842.8	\$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%	-0.13%	0.10%	-0.23%	\$847.4	\$369.7	\$0.00	\$0.0	-1.06%	0.44%	0.57%
5,253	11/14/19	11/09/19	11/15/19	11/18/19	6	0	0	0%	-0.41%	0.19%	-0.60%	\$848.6	\$369.3	\$0.00	\$0.0	-1.03%	0.22%	0.46%
5,252	11/13/19	11/09/19	11/14/19	11/15/19	6	0	0	0%	0.62%	0.71%	-0.08%	\$852.1	\$368.6	\$0.00	\$-0.0	0.43%	0.87%	0.19%
5,251	11/12/19	11/09/19	11/13/19	11/14/19	6	0	0	0%	-0.00%	0.09%	-0.09%	\$846.8	\$366.0	\$0.00	\$0.0	-0.29%	0.27%	0.19%
5,250	11/11/19	11/09/19	11/12/19	11/13/19	6	0	0	0%	-0.54%	-0.15%	-0.39%	\$846.8	\$365.7	\$0.00	\$-0.0	-1.03%	-0.02%	0.37%
5,249	11/09/19	11/09/19	11/11/19	11/12/19	6	0	0	0%	0.33%	0.38%	-0.05%	\$851.4	\$366.3	\$0.00	\$0.0	-0.04%	0.66%	0.29%
5,248	11/07/19	11/02/19	11/08/19	11/11/19	6	0	0	0%	-0.05%	-0.04%	-0.01%	\$848.6	\$364.9	\$0.00	\$0.0	-0.26%	0.35%	0.23%



## 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

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%	-0.35%	-0.21%	-0.15%	\$849.0	\$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%	\$852.0	\$365.8	\$0.00	\$0.0	0.03%	1.23%	0.47%
5,245	11/04/19	11/02/19	11/05/19	11/06/19	6	0	0	0%	-0.50%	-0.19%	-0.31%	\$846.1	\$363.5	\$0.00	\$-0.0	-1.40%	-0.02%	0.51%
5,244	11/02/19	11/02/19	11/04/19	11/05/19	6	0	0	0%	0.63%	-0.05%	0.68%	\$850.3	\$364.2	\$0.00	\$-0.0	-0.12%	1.65%	0.72%
5,243	10/31/19	10/26/19	11/01/19	11/04/19	6	0	0	0%	1.58%	0.66%	0.92%	\$845.0	\$364.4	\$0.00	\$0.0	0.32%	3.19%	1.00%
5,242	10/30/19	10/26/19	10/31/19	11/01/19	6	0	0	0%	1.04%	0.84%	0.21%	\$831.8	\$362.0	\$0.00	\$0.0	0.39%	1.85%	0.54%
5,241	10/29/19	10/26/19	10/30/19	10/31/19	6	0	0	0%	-0.69%	-0.11%	-0.58%	\$823.2	\$359.0	\$0.00	\$-0.0	-1.80%	0.21%	0.85%
5,240	10/28/19	10/26/19	10/29/19	10/30/19	6	0	0	0%	-0.22%	-0.09%	-0.13%	\$829.0	\$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%	-0.13%	0.05%	-0.18%	\$830.8	\$359.7	\$0.00	\$0.0	-0.39%	0.23%	0.24%
5,238	10/24/19	10/19/19	10/25/19	10/28/19	6	0	0	0%	0.94%	0.81%	0.13%	\$831.9	\$359.5	\$0.00	\$-0.0	0.40%	1.65%	0.42%
5,237	10/23/19	10/19/19	10/24/19	10/25/19	6	0	0	0%	0.36%	0.22%	0.14%	\$824.1	\$356.6	\$0.00	\$0.0	-0.65%	0.98%	0.56%
5,236	10/22/19	10/19/19	10/23/19	10/24/19	6	0	0	0%	0.38%	0.35%	0.03%	\$821.1	\$355.8	\$0.00	\$-0.0	-0.10%	1.42%	0.55%
5,235	10/21/19	10/19/19	10/22/19	10/23/19	6	0	0	0%	-0.17%	-0.23%	0.06%	\$818.0	\$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%	0.23%	0.11%	0.12%	\$819.4	\$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%	0.59%	0.46%	0.13%	\$817.5	\$355.0	\$0.00	\$0.0	0.14%	1.78%	0.60%
5,232	10/16/19	10/12/19	10/17/19	10/18/19	6	0	0	0%	-0.37%	-0.40%	0.03%	\$812.7	\$353.4	\$0.00	\$0.0	-0.94%	0.51%	0.52%
5,231	10/15/19	10/12/19	10/16/19	10/17/19	6	0	0	0%	0.07%	0.28%	-0.21%	\$815.7	\$354.8	\$0.00	\$0.0	-0.62%	0.66%	0.54%
5,230	10/14/19	10/12/19	10/15/19	10/16/19	6	0	0	0%	0.10%	0.07%	0.03%	\$815.1	\$353.8	\$0.00	\$0.0	-0.66%	0.55%	0.54%
5,229	10/12/19	10/12/19	10/14/19	10/15/19	6	0	0	0%	0.80%	0.75%	0.05%	\$814.3	\$353.5	\$0.00	\$0.0	0.39%	1.53%	0.39%
5,228	10/10/19	10/05/19	10/11/19	10/14/19	6	0	0	0%	-0.49%	-0.44%	-0.05%	\$807.8	\$350.9	\$0.00	\$-0.0	-0.98%	-0.17%	0.29%
5,227	10/09/19	10/05/19	10/10/19	10/11/19	6	0	0	0%	2.14%	1.65%	0.48%	\$811.8	\$352.5	\$0.00	\$0.0	1.66%	2.79%	0.39%
5,226	10/08/19	10/05/19	10/09/19	10/10/19	6	0	0	0%	0.74%	0.73%	0.00%	\$794.8	\$346.8	\$0.00	\$0.0	0.56%	1.10%	0.22%
5,225	10/07/19	10/05/19	10/08/19	10/09/19	6	0	0	0%	0.31%	0.11%	0.21%	\$789.0	\$344.2	\$0.00	\$-0.0	-0.08%	0.62%	0.23%
5,224	10/05/19	10/05/19	10/07/19	10/08/19	6	0	0	0%	-1.52%	-1.31%	-0.21%	\$786.5	\$343.9	\$0.00	\$0.0	-2.28%	-0.70%	0.52%
5,223	10/03/19	09/28/19	10/04/19	10/07/19	6	0	0	0%	0.40%	0.44%	-0.04%	\$798.7	\$348.4	\$0.00	\$0.0	0.12%	1.05%	0.34%
5,222	10/02/19	09/28/19	10/03/19	10/04/19	6	0	0	0%	1.57%	1.77%	-0.20%	\$795.5	\$346.9	\$0.00	\$0.0	1.19%	2.44%	0.46%

## 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

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%	-0.70%	-0.50%	-0.20%	\$783.2	\$340.9	\$0.00	\$0.0	-1.02%	-0.26%	0.30%
5,220	09/30/19	09/28/19	10/01/19	10/02/19	6	0	0	0%	-2.86%	-2.25%	-0.61%	\$788.7	\$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%	-0.56%	-0.34%	-0.22%	\$811.9	\$350.5	\$0.00	\$0.0	-1.12%	0.34%	0.65%
5,218	09/26/19	09/21/19	09/27/19	09/30/19	6	0	0	0%	0.05%	0.31%	-0.26%	\$816.5	\$351.7	\$0.00	\$-0.0	-0.53%	0.48%	0.44%
5,217	09/25/19	09/21/19	09/26/19	09/27/19	6	0	0	0%	-0.15%	-0.28%	0.13%	\$816.1	\$350.6	\$0.00	\$-0.0	-0.72%	0.57%	0.43%
5,216	09/24/19	09/21/19	09/25/19	09/26/19	6	0	0	0%	0.17%	0.15%	0.02%	\$817.4	\$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%	-0.28%	-0.37%	0.09%	\$816.0	\$351.0	\$0.00	\$-0.0	-0.60%	0.41%	0.39%
5,214	09/21/19	09/21/19	09/23/19	09/24/19	6	0	0	0%	-0.31%	-0.27%	-0.04%	\$818.3	\$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%	-0.55%	-0.30%	-0.25%	\$820.9	\$353.3	\$0.00	\$0.0	-0.80%	-0.19%	0.22%
5,212	09/18/19	09/14/19	09/19/19	09/20/19	6	0	0	0%	-0.56%	-0.41%	-0.15%	\$825.4	\$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%	0.60%	0.65%	-0.05%	\$830.1	\$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%	-0.25%	-0.22%	-0.04%	\$825.1	\$353.6	\$0.00	\$-0.0	-1.04%	0.15%	0.45%
5,209	09/14/19	09/14/19	09/16/19	09/17/19	6	0	0	0%	-0.35%	0.03%	-0.38%	\$827.2	\$354.3	\$0.00	\$-0.0	-0.82%	0.36%	0.43%
5,208	09/12/19	09/07/19	09/13/19	09/16/19	6	0	0	0%	-0.08%	-0.38%	0.30%	\$830.1	\$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%	0.69%	-0.00%	0.70%	\$830.8	\$355.6	\$0.00	\$0.0	-0.69%	1.93%	0.95%
5,206	09/10/19	09/07/19	09/11/19	09/12/19	6	0	0	0%	0.58%	0.80%	-0.22%	\$825.0	\$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%	0.71%	0.66%	0.05%	\$820.3	\$352.8	\$0.00	\$0.0	0.11%	1.13%	0.40%
5,204	09/07/19	09/07/19	09/09/19	09/10/19	6	0	0	0%	0.40%	-0.37%	0.78%	\$814.4	\$350.5	\$0.00	\$-0.0	-1.41%	2.39%	1.54%
5,203	09/05/19	08/31/19	09/06/19	09/09/19	6	0	0	0%	0.68%	0.04%	0.65%	\$811.2	\$351.8	\$0.00	\$0.0	-0.42%	2.02%	1.00%
5,202	09/04/19	08/31/19	09/05/19	09/06/19	6	0	0	0%	0.05%	0.56%	-0.51%	\$805.7	\$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%	1.96%	1.10%	0.86%	\$805.2	\$349.7	\$0.00	\$0.0	0.87%	2.88%	0.72%
5,200	08/31/19	08/31/19	09/03/19	09/04/19	6	0	0	0%	0.86%	0.95%	-0.09%	\$789.8	\$345.8	\$0.00	\$0.0	0.24%	2.09%	0.70%
5,199	08/29/19	08/24/19	08/30/19	09/03/19	6	0	0	0%	-1.24%	-0.82%	-0.42%	\$783.0	\$342.6	\$0.00	\$0.0	-2.19%	-0.72%	0.53%
5,198	08/28/19	08/24/19	08/29/19	08/30/19	6	0	0	0%	0.57%	0.32%	0.25%	\$792.8	\$345.4	\$0.00	\$-0.0	0.04%	1.03%	0.40%
5,197	08/27/19	08/24/19	08/28/19	08/29/19	6	0	0	0%	2.10%	1.65%	0.45%	\$788.3	\$344.3	\$0.00	\$0.0	1.74%	2.37%	0.22%
5,196	08/26/19	08/24/19	08/27/19	08/28/19	6	0	0	0%	-0.10%	-0.29%	0.18%	\$772.1	\$338.7	\$0.00	\$0.0	-0.70%	0.45%	0.37%

## 'Money Flow Portfolio - 2020 - AllDefense - VALUE' Backtest Results

1 - 205 of 205

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%	0.09%	0.42%	-0.33%	\$772.9	\$339.7	\$0.00	\$0.0	-0.38%	0.45%	0.36%
5,194	08/22/19	08/17/19	08/23/19	08/26/19	6	0	0	0%	-0.70%	-0.46%	-0.24%	\$772.2	\$338.3	\$0.00	\$0.0	-1.24%	-0.50%	0.27%
5,193	08/21/19	08/17/19	08/22/19	08/23/19	6	0	0	0%	-1.80%	-1.39%	-0.41%	\$777.7	\$339.9	\$0.00	\$-0.0	-2.64%	-1.41%	0.45%
5,192	08/20/19	08/17/19	08/21/19	08/22/19	6	0	0	0%	0.04%	-0.04%	0.08%	\$791.9	\$344.6	\$0.00	\$0.0	-0.22%	0.39%	0.22%
5,191	08/19/19	08/17/19	08/20/19	08/21/19	6	0	0	0%	0.60%	0.39%	0.21%	\$791.6	\$344.8	\$0.00	\$-0.0	0.05%	1.47%	0.49%
5,190	08/17/19	08/17/19	08/19/19	08/20/19	6	0	0	0%	-0.52%	-0.38%	-0.15%	\$786.9	\$343.5	\$0.00	\$-0.0	-1.57%	0.20%	0.64%
5,189	08/15/19	08/10/19	08/16/19	08/19/19	6	0	0	0%	1.85%	1.82%	0.03%	\$791.1	\$344.8	\$0.00	\$0.0	1.51%	2.39%	0.40%
5,188	08/14/19	08/10/19	08/15/19	08/16/19	6	0	0	0%	1.31%	1.06%	0.26%	\$776.7	\$338.6	\$0.00	\$0.0	0.84%	1.77%	0.35%
5,187	08/13/19	08/10/19	08/14/19	08/15/19	6	0	0	0%	-1.12%	-1.42%	0.30%	\$766.6	\$335.0	\$0.00	\$-0.0	-1.83%	-0.56%	0.42%
5,186	08/12/19	08/10/19	08/13/19	08/14/19	6	0	0	0%	-2.06%	-0.91%	-1.15%	\$775.3	\$339.9	\$0.00	\$0.0	-2.87%	-1.19%	0.59%
5,185	08/10/19	08/10/19	08/12/19	08/13/19	6	0	0	0%	0.56%	0.50%	0.07%	\$791.6	\$343.0	\$0.00	\$0.0	0.12%	1.02%	0.34%
5,184	08/08/19	08/03/19	08/09/19	08/12/19	6	0	0	0%	-1.19%	-0.73%	-0.46%	\$787.1	\$341.3	\$0.00	\$0.0	-1.40%	-0.90%	0.21%
5,183	08/07/19	08/03/19	08/08/19	08/09/19	6	0	0	0%	-0.04%	0.04%	-0.08%	\$796.6	\$343.8	\$0.00	\$0.0	-0.27%	0.67%	0.35%
5,182	08/06/19	08/03/19	08/07/19	08/08/19	6	0	0	0%	2.26%	2.06%	0.20%	\$796.9	\$343.6	\$0.00	\$-0.0	1.95%	2.55%	0.21%
5,181	08/05/19	08/03/19	08/06/19	08/07/19	6	0	0	0%	-0.36%	-0.26%	-0.11%	\$779.3	\$336.7	\$0.00	\$-0.0	-1.41%	0.74%	0.83%
5,180	08/03/19	08/03/19	08/05/19	08/06/19	6	0	0	0%	0.19%	0.42%	-0.23%	\$782.1	\$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%	-2.82%	-2.58%	-0.24%	\$780.6	\$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%	-2.13%	-1.65%	-0.48%	\$803.3	\$345.1	\$0.00	\$0.0	-3.28%	-1.23%	0.76%
5,177	07/30/19	07/27/19	07/31/19	08/01/19	6	0	0	0%	-0.98%	-0.26%	-0.72%	\$820.7	\$350.8	\$0.00	\$-0.0	-2.35%	0.07%	0.98%
Average					5.16		0%	0.04%	0.03%	0.02%					-0.78%	0.87%	0.65%	
Up Markets				2889		5.18		0%	0.43%	0.65%	-0.23%					-0.37%	1.21%	0.62%
Down Markets				2488		5.14		0%	-0.40%	-0.70%	0.30%					-1.25%	0.47%	0.68%

