

The Russell

3.66 : Average months held

DMS: The I

Month	Trade	Investment	Investment	Return %
Jan 1995				
Feb 1995				
Mar 1995				
Apr 1995				
May 1995				
Jun 1995				
Jul 1995				
Aug 1995				
Sep 1995				
Oct 1995				
Nov 1995				
Dec 1995				
Jan 1996	trade	IWB	Russell 1000	3.23%
Feb 1996		IWB	Russell 1000	1.30%
Mar 1996		IWB	Russell 1000	0.90%
Apr 1996		IWB	Russell 1000	1.52%
May 1996	trade	IWP	Russell Mid-Cap Growth	2.04%
Jun 1996		IWP	Russell Mid-Cap Growth	-3.02%
Jul 1996	trade	IWB	Russell 1000	-4.82%
Aug 1996	trade	UST	2X Intermediate Term Treasuries	-1.23%
Sep 1996		UST	2X Intermediate Term Treasuries	3.34%
Oct 1996	trade	IWP	Russell Mid-Cap Growth	-1.17%
Nov 1996	trade	IWB	Russell 1000	7.38%
Dec 1996		IWB	Russell 1000	-1.62%
Jan 1997	trade	IWS	Russell Mid-Cap Value	3.14%
Feb 1997	trade	IWB	Russell 1000	0.38%
Mar 1997		IWB	Russell 1000	-4.50%
Apr 1997	trade	IWS	Russell Mid-Cap Value	2.52%
May 1997	trade	IWB	Russell 1000	6.40%
Jun 1997		IWB	Russell 1000	4.14%
Jul 1997		IWB	Russell 1000	8.18%
Aug 1997		IWB	Russell 1000	-4.72%
Sep 1997	trade	IWP	Russell Mid-Cap Growth	5.06%
Oct 1997		IWP	Russell Mid-Cap Growth	-5.01%
Nov 1997	trade	IWS	Russell Mid-Cap Value	3.37%
Dec 1997		IWS	Russell Mid-Cap Value	3.83%
Jan 1998		IWS	Russell Mid-Cap Value	-1.94%

Feb 1998		IWS	Russell Mid-Cap Value	6.68%
Mar 1998	trade	IWB	Russell 1000	5.04%
Apr 1998		IWB	Russell 1000	1.03%
May 1998		IWB	Russell 1000	-2.16%
Jun 1998		IWB	Russell 1000	3.70%
Jul 1998		IWB	Russell 1000	-1.20%
Aug 1998		IWB	Russell 1000	-14.95%
Sep 1998	trade	UST	2X Intermediate Term Treasuries	6.83%
Oct 1998		UST	2X Intermediate Term Treasuries	-2.11%
Nov 1998		UST	2X Intermediate Term Treasuries	-1.18%
Dec 1998	trade	SSO	2X S&P 500	12.46%
Jan 1999	trade	IWP	Russell Mid-Cap Growth	3.00%
Feb 1999		IWP	Russell Mid-Cap Growth	-4.89%
Mar 1999		IWP	Russell Mid-Cap Growth	5.57%
Apr 1999		IWP	Russell Mid-Cap Growth	4.56%
May 1999		IWP	Russell Mid-Cap Growth	-1.29%
Jun 1999		IWP	Russell Mid-Cap Growth	6.98%
Jul 1999		IWP	Russell Mid-Cap Growth	-3.18%
Aug 1999	trade	UST	2X Intermediate Term Treasuries	-0.68%
Sep 1999	trade	IWP	Russell Mid-Cap Growth	-0.85%
Oct 1999	trade	UST	2X Intermediate Term Treasuries	-0.26%
Nov 1999	trade	IWP	Russell Mid-Cap Growth	10.36%
Dec 1999		IWP	Russell Mid-Cap Growth	17.32%
Jan 2000		IWP	Russell Mid-Cap Growth	-0.02%
Feb 2000		IWP	Russell Mid-Cap Growth	21.02%
Mar 2000		IWP	Russell Mid-Cap Growth	0.10%
Apr 2000		IWP	Russell Mid-Cap Growth	-9.71%
May 2000		IWP	Russell Mid-Cap Growth	-7.29%
Jun 2000	trade	IWS	Russell Mid-Cap Value	-3.73%
Jul 2000	trade	UST	2X Intermediate Term Treasuries	0.76%
Aug 2000		UST	2X Intermediate Term Treasuries	2.68%
Sep 2000	trade	IWS	Russell Mid-Cap Value	0.96%
Oct 2000	trade	UST	2X Intermediate Term Treasuries	1.27%
Nov 2000		UST	2X Intermediate Term Treasuries	3.81%
Dec 2000		UST	2X Intermediate Term Treasuries	4.34%
Jan 2001		UST	2X Intermediate Term Treasuries	2.11%
Feb 2001		UST	2X Intermediate Term Treasuries	2.06%
Mar 2001		UST	2X Intermediate Term Treasuries	0.47%
Apr 2001		UST	2X Intermediate Term Treasuries	-2.80%
May 2001		UST	2X Intermediate Term Treasuries	-0.11%
Jun 2001		UST	2X Intermediate Term Treasuries	0.28%
Jul 2001		UST	2X Intermediate Term Treasuries	4.81%
Aug 2001		UST	2X Intermediate Term Treasuries	1.67%

Sep 2001		UST	2X Intermediate Term Treasuries	4.45%
Oct 2001		UST	2X Intermediate Term Treasuries	3.90%
Nov 2001		UST	2X Intermediate Term Treasuries	-5.13%
Dec 2001		UST	2X Intermediate Term Treasuries	-2.82%
Jan 2002		UST	2X Intermediate Term Treasuries	0.38%
Feb 2002		UST	2X Intermediate Term Treasuries	2.12%
Mar 2002		UST	2X Intermediate Term Treasuries	-5.03%
Apr 2002	trade	QLD	2X QQQ	-23.81%
May 2002	trade	UST	2X Intermediate Term Treasuries	1.53%
Jun 2002		UST	2X Intermediate Term Treasuries	2.95%
Jul 2002		UST	2X Intermediate Term Treasuries	4.80%
Aug 2002		UST	2X Intermediate Term Treasuries	4.30%
Sep 2002		UST	2X Intermediate Term Treasuries	5.61%
Oct 2002		UST	2X Intermediate Term Treasuries	-1.96%
Nov 2002		UST	2X Intermediate Term Treasuries	-3.42%
Dec 2002		UST	2X Intermediate Term Treasuries	5.06%
Jan 2003		UST	2X Intermediate Term Treasuries	-1.48%
Feb 2003		UST	2X Intermediate Term Treasuries	3.11%
Mar 2003		UST	2X Intermediate Term Treasuries	-0.87%
Apr 2003	trade	QLD	2X QQQ	17.08%
May 2003		QLD	2X QQQ	16.59%
Jun 2003		QLD	2X QQQ	0.16%
Jul 2003		QLD	2X QQQ	11.54%
Aug 2003		QLD	2X QQQ	9.32%
Sep 2003		QLD	2X QQQ	-6.74%
Oct 2003		QLD	2X QQQ	16.64%
Nov 2003		QLD	2X QQQ	0.36%
Dec 2003		QLD	2X QQQ	5.44%
Jan 2004	trade	IWS	Russell Mid-Cap Value	2.57%
Feb 2004		IWS	Russell Mid-Cap Value	2.38%
Mar 2004		IWS	Russell Mid-Cap Value	0.10%
Apr 2004		IWS	Russell Mid-Cap Value	-4.51%
May 2004		IWS	Russell Mid-Cap Value	2.85%
Jun 2004		IWS	Russell Mid-Cap Value	3.66%
Jul 2004		IWS	Russell Mid-Cap Value	-2.91%
Aug 2004	trade	UST	2X Intermediate Term Treasuries	3.63%
Sep 2004		UST	2X Intermediate Term Treasuries	-0.13%
Oct 2004		UST	2X Intermediate Term Treasuries	1.30%
Nov 2004	trade	IWS	Russell Mid-Cap Value	6.75%
Dec 2004		IWS	Russell Mid-Cap Value	3.81%
Jan 2005		IWS	Russell Mid-Cap Value	-2.35%
Feb 2005		IWS	Russell Mid-Cap Value	3.49%
Mar 2005		IWS	Russell Mid-Cap Value	-0.46%

Apr 2005		IWS	Russell Mid-Cap Value	-2.45%
May 2005		IWS	Russell Mid-Cap Value	4.22%
Jun 2005		IWS	Russell Mid-Cap Value	3.28%
Jul 2005	trade	UST	2X Intermediate Term Treasuries	-3.26%
Aug 2005	trade	IWS	Russell Mid-Cap Value	-0.59%
Sep 2005		IWS	Russell Mid-Cap Value	1.15%
Oct 2005	trade	IWP	Russell Mid-Cap Growth	-3.03%
Nov 2005		IWP	Russell Mid-Cap Growth	5.43%
Dec 2005		IWP	Russell Mid-Cap Growth	0.99%
Jan 2006		IWP	Russell Mid-Cap Growth	5.81%
Feb 2006		IWP	Russell Mid-Cap Growth	-0.87%
Mar 2006		IWP	Russell Mid-Cap Growth	3.01%
Apr 2006		IWP	Russell Mid-Cap Growth	-0.01%
May 2006	trade	IWS	Russell Mid-Cap Value	-2.07%
Jun 2006	trade	UST	2X Intermediate Term Treasuries	-0.32%
Jul 2006		UST	2X Intermediate Term Treasuries	2.22%
Aug 2006		UST	2X Intermediate Term Treasuries	2.70%
Sep 2006	trade	IWS	Russell Mid-Cap Value	1.37%
Oct 2006	trade	IWB	Russell 1000	3.25%
Nov 2006	trade	IWS	Russell Mid-Cap Value	3.29%
Dec 2006		IWS	Russell Mid-Cap Value	0.83%
Jan 2007		IWS	Russell Mid-Cap Value	3.14%
Feb 2007		IWS	Russell Mid-Cap Value	0.61%
Mar 2007		IWS	Russell Mid-Cap Value	1.29%
Apr 2007		IWS	Russell Mid-Cap Value	3.00%
May 2007		IWS	Russell Mid-Cap Value	3.32%
Jun 2007		IWS	Russell Mid-Cap Value	-2.91%
Jul 2007	trade	IWP	Russell Mid-Cap Growth	-2.32%
Aug 2007	trade	UST	2X Intermediate Term Treasuries	3.40%
Sep 2007	trade	IWP	Russell Mid-Cap Growth	3.89%
Oct 2007		IWP	Russell Mid-Cap Growth	2.56%
Nov 2007		IWP	Russell Mid-Cap Growth	-4.38%
Dec 2007	trade	UST	2X Intermediate Term Treasuries	0.03%
Jan 2008		UST	2X Intermediate Term Treasuries	5.72%
Feb 2008		UST	2X Intermediate Term Treasuries	2.19%
Mar 2008		UST	2X Intermediate Term Treasuries	1.32%
Apr 2008		UST	2X Intermediate Term Treasuries	-4.76%
May 2008		UST	2X Intermediate Term Treasuries	-3.14%
Jun 2008		UST	2X Intermediate Term Treasuries	1.00%
Jul 2008		UST	2X Intermediate Term Treasuries	0.99%
Aug 2008		UST	2X Intermediate Term Treasuries	1.45%
Sep 2008		UST	2X Intermediate Term Treasuries	0.44%
Oct 2008		UST	2X Intermediate Term Treasuries	-3.27%

Nov 2008		UST	2X Intermediate Term Treasuries	10.91%
Dec 2008		UST	2X Intermediate Term Treasuries	6.82%
Jan 2009		UST	2X Intermediate Term Treasuries	-5.21%
Feb 2009		UST	2X Intermediate Term Treasuries	-1.64%
Mar 2009		UST	2X Intermediate Term Treasuries	5.88%
Apr 2009		UST	2X Intermediate Term Treasuries	-3.99%
May 2009	trade	QLD	2X QQQ	5.80%
Jun 2009		QLD	2X QQQ	5.54%
Jul 2009		QLD	2X QQQ	17.01%
Aug 2009		QLD	2X QQQ	2.67%
Sep 2009	trade	IWS	Russell Mid-Cap Value	5.77%
Oct 2009		IWS	Russell Mid-Cap Value	-5.03%
Nov 2009		IWS	Russell Mid-Cap Value	5.17%
Dec 2009		IWS	Russell Mid-Cap Value	5.13%
Jan 2010		IWS	Russell Mid-Cap Value	-2.76%
Feb 2010		IWS	Russell Mid-Cap Value	4.81%
Mar 2010	trade	IWP	Russell Mid-Cap Growth	6.45%
Apr 2010	trade	IWS	Russell Mid-Cap Value	4.41%
May 2010		IWS	Russell Mid-Cap Value	-7.72%
Jun 2010	trade	UST	2X Intermediate Term Treasuries	5.90%
Jul 2010		UST	2X Intermediate Term Treasuries	2.54%
Aug 2010	trade	IWS	Russell Mid-Cap Value	-4.51%
Sep 2010	trade	UST	2X Intermediate Term Treasuries	0.28%
Oct 2010	trade	QLD	2X QQQ	12.94%
Nov 2010		QLD	2X QQQ	-0.84%
Dec 2010		QLD	2X QQQ	9.68%
Jan 2011		QLD	2X QQQ	5.49%
Feb 2011		QLD	2X QQQ	6.20%
Mar 2011		QLD	2X QQQ	-1.38%
Apr 2011		QLD	2X QQQ	5.77%
May 2011		QLD	2X QQQ	-2.85%
Jun 2011		QLD	2X QQQ	-4.35%
Jul 2011		QLD	2X QQQ	3.03%
Aug 2011	trade	UST	2X Intermediate Term Treasuries	9.84%
Sep 2011		UST	2X Intermediate Term Treasuries	4.24%
Oct 2011		UST	2X Intermediate Term Treasuries	-2.81%
Nov 2011		UST	2X Intermediate Term Treasuries	1.09%
Dec 2011		UST	2X Intermediate Term Treasuries	3.45%
Jan 2012	trade	SSO	2X S&P 500	8.97%
Feb 2012		SSO	2X S&P 500	8.45%
Mar 2012		SSO	2X S&P 500	6.71%
Apr 2012	trade	IWP	Russell Mid-Cap Growth	-0.03%
May 2012	trade	IWB	Russell 1000	-6.10%

Jun 2012		IWB	Russell 1000	3.84%
Jul 2012		IWB	Russell 1000	1.01%
Aug 2012		IWB	Russell 1000	2.46%
Sep 2012		IWB	Russell 1000	2.62%
Oct 2012		IWB	Russell 1000	-1.77%
Nov 2012	trade	IWS	Russell Mid-Cap Value	1.09%
Dec 2012		IWS	Russell Mid-Cap Value	2.68%
Jan 2013		IWS	Russell Mid-Cap Value	7.46%
Feb 2013		IWS	Russell Mid-Cap Value	1.70%
Mar 2013		IWS	Russell Mid-Cap Value	4.19%
Apr 2013		IWS	Russell Mid-Cap Value	1.32%
May 2013		IWS	Russell Mid-Cap Value	1.71%
Jun 2013		IWS	Russell Mid-Cap Value	-1.40%
Jul 2013		IWS	Russell Mid-Cap Value	5.50%
Aug 2013	trade	IWP	Russell Mid-Cap Growth	-2.02%
Sep 2013		IWP	Russell Mid-Cap Growth	5.07%
Oct 2013		IWP	Russell Mid-Cap Growth	2.62%
Nov 2013		IWP	Russell Mid-Cap Growth	2.14%
Dec 2013	trade	IWB	Russell 1000	2.70%
Jan 2014	trade	IWP	Russell Mid-Cap Growth	-2.25%
Feb 2014		IWP	Russell Mid-Cap Growth	6.26%
Mar 2014		IWP	Russell Mid-Cap Growth	-1.84%
Apr 2014	trade	IWS	Russell Mid-Cap Value	0.41%
May 2014		IWS	Russell Mid-Cap Value	1.68%
Jun 2014		IWS	Russell Mid-Cap Value	3.48%
Jul 2014		IWS	Russell Mid-Cap Value	-3.01%
Aug 2014	trade	IWB	Russell 1000	4.07%
Sep 2014	trade	IWS	Russell Mid-Cap Value	-3.81%
Oct 2014	trade	IWB	Russell 1000	2.39%
Nov 2014	trade	IWP	Russell Mid-Cap Growth	3.31%
Dec 2014		IWP	Russell Mid-Cap Growth	-0.30%
Jan 2015	trade	IWB	Russell 1000	-2.69%
Feb 2015	trade	IWP	Russell Mid-Cap Growth	6.86%
Mar 2015		IWP	Russell Mid-Cap Growth	0.17%
Apr 2015		IWP	Russell Mid-Cap Growth	-0.69%
May 2015		IWP	Russell Mid-Cap Growth	1.19%
Jun 2015		IWP	Russell Mid-Cap Growth	-1.59%
Jul 2015		IWP	Russell Mid-Cap Growth	1.60%
Aug 2015		IWP	Russell Mid-Cap Growth	-5.86%
Sep 2015	trade	UST	2X Intermediate Term Treasuries	3.13%
Oct 2015		UST	2X Intermediate Term Treasuries	-1.48%
Nov 2015	trade	IWB	Russell 1000	0.41%
Dec 2015		IWB	Russell 1000	-1.92%

Jan 2016		IWB	Russell 1000	-5.44%
Feb 2016	trade	UST	2X Intermediate Term Treasuries	2.79%
Mar 2016		UST	2X Intermediate Term Treasuries	-0.23%
Apr 2016	trade	IWS	Russell Mid-Cap Value	2.10%
May 2016		IWS	Russell Mid-Cap Value	1.70%
Jun 2016		IWS	Russell Mid-Cap Value	0.87%
Jul 2016		IWS	Russell Mid-Cap Value	4.14%
Aug 2016		IWS	Russell Mid-Cap Value	-0.19%
Sep 2016		IWS	Russell Mid-Cap Value	0.38%
Oct 2016		IWS	Russell Mid-Cap Value	-2.41%
Nov 2016		IWS	Russell Mid-Cap Value	6.25%
Dec 2016		IWS	Russell Mid-Cap Value	1.76%
Jan 2017		IWS	Russell Mid-Cap Value	1.65%
Feb 2017		IWS	Russell Mid-Cap Value	2.75%
Mar 2017	trade	IWB	Russell 1000	0.09%
Apr 2017		IWB	Russell 1000	1.04%
May 2017	trade	IWP	Russell Mid-Cap Growth	2.37%
Jun 2017		IWP	Russell Mid-Cap Growth	0.23%
Jul 2017		IWP	Russell Mid-Cap Growth	1.68%
Aug 2017		IWP	Russell Mid-Cap Growth	0.65%
Sep 2017		IWP	Russell Mid-Cap Growth	2.82%
Oct 2017		IWP	Russell Mid-Cap Growth	2.83%
Nov 2017		IWP	Russell Mid-Cap Growth	3.30%
Dec 2017		IWP	Russell Mid-Cap Growth	0.53%
Jan 2018		IWP	Russell Mid-Cap Growth	5.60%
Feb 2018		IWP	Russell Mid-Cap Growth	-3.15%
Mar 2018		IWP	Russell Mid-Cap Growth	-0.13%
Apr 2018		IWP	Russell Mid-Cap Growth	-0.99%
May 2018		IWP	Russell Mid-Cap Growth	3.77%
Jun 2018		IWP	Russell Mid-Cap Growth	0.32%
Jul 2018		IWP	Russell Mid-Cap Growth	2.14%
Aug 2018		IWP	Russell Mid-Cap Growth	5.75%
Sep 2018		IWP	Russell Mid-Cap Growth	-0.44%
Oct 2018	trade	IWB	Russell 1000	-7.09%
Nov 2018	trade	UST	2X Intermediate Term Treasuries	2.50%
Dec 2018		UST	2X Intermediate Term Treasuries	5.22%
Jan 2019		UST	2X Intermediate Term Treasuries	0.99%
Feb 2019		UST	2X Intermediate Term Treasuries	-1.17%
Mar 2019		UST	2X Intermediate Term Treasuries	5.02%
Apr 2019	trade	IWP	Russell Mid-Cap Growth	4.37%
May 2019		IWP	Russell Mid-Cap Growth	-5.73%
Jun 2019	trade	UST	2X Intermediate Term Treasuries	2.14%
Jul 2019	trade	IWP	Russell Mid-Cap Growth	2.27%

Aug 2019		IWP	Russell Mid-Cap Growth	-1.84%
Sep 2019		IWP	Russell Mid-Cap Growth	-1.13%
Oct 2019	trade	IWB	Russell 1000	2.10%
Nov 2019		IWB	Russell 1000	3.81%
Dec 2019		IWB	Russell 1000	2.80%
Jan 2020		IWB	Russell 1000	0.12%
Feb 2020		IWB	Russell 1000	-8.07%
Mar 2020	trade	UST	2X Intermediate Term Treasuries	7.15%
Apr 2020		UST	2X Intermediate Term Treasuries	0.49%
May 2020		UST	2X Intermediate Term Treasuries	0.38%
Jun 2020	trade	QLD	2X QQQ	12.34%
Jul 2020		QLD	2X QQQ	14.89%
Aug 2020		QLD	2X QQQ	22.77%
Sep 2020	trade	IWB	Russell 1000	-3.69%
Oct 2020	trade	IWP	Russell Mid-Cap Growth	0.12%
Nov 2020		IWP	Russell Mid-Cap Growth	13.33%
Dec 2020		IWP	Russell Mid-Cap Growth	2.20%

Russell

	Return \$	Drawdown	MaxDD	Year End	Annual Gain	Annual Return
\$ 10,000						
\$ 10,323			0.00%			
\$ 10,457			0.00%			
\$ 10,551			0.00%			
\$ 10,712			0.00%			
\$ 10,930			0.00%			
\$ 10,600	-3.02%		-3.02%			
\$ 10,089	-7.69%		-7.69%			
\$ 9,965	-8.83%		-8.83%			
\$ 10,298			-8.83%			
\$ 10,178	-6.89%		-8.83%			
\$ 10,929			-8.83%			
\$ 10,752	-1.63%		-8.83%	1996	\$ 752	7.52%
\$ 11,089			-8.83%			
\$ 11,131			-8.83%			
\$ 10,631	-4.50%		-8.83%			
\$ 10,898			-8.83%			
\$ 11,596			-8.83%			
\$ 12,076			-8.83%			
\$ 13,064			-8.83%			
\$ 12,447	-4.72%		-8.83%			
\$ 13,077			-8.83%			
\$ 12,422	-5.01%		-8.83%			
\$ 12,840			-8.83%			
\$ 13,332			-8.83%	1997	\$ 2,581	24.00%
\$ 13,074	-1.94%		-8.83%			

\$	13,947		-8.83%			
\$	14,650		-8.83%			
\$	14,801		-8.83%			
\$	14,481	-2.16%	-8.83%			
\$	15,017		-8.83%			
\$	14,837	-1.20%	-8.83%			
\$	12,619	-15.97%	-15.97%			
\$	13,481		-15.97%			
\$	13,197	-12.12%	-15.97%			
\$	13,041	-13.16%	-15.97%			
\$	14,665		-15.97%	1998	\$ 1,333	10.00%
\$	15,105		-15.97%			
\$	14,367	-4.89%	-15.97%			
\$	15,167		-15.97%			
\$	15,858		-15.97%			
\$	15,654	-1.29%	-15.97%			
\$	16,746		-15.97%			
\$	16,214	-3.18%	-15.97%			
\$	16,103	-3.84%	-15.97%			
\$	15,966	-4.66%	-15.97%			
\$	15,924	-4.91%	-15.97%			
\$	17,574		-15.97%			
\$	20,618		-15.97%	1999	\$ 5,952	40.59%
\$	20,613	-0.02%	-15.97%			
\$	24,946		-15.97%			
\$	24,971		-15.97%			
\$	22,547	-9.71%	-15.97%			
\$	20,903	-16.29%	-16.29%			
\$	20,123	-19.41%	-19.41%			
\$	20,275		-19.41%			
\$	20,820		-19.41%			
\$	21,019		-19.41%			
\$	21,287		-19.41%			
\$	22,099		-19.41%			
\$	23,057		-19.41%	2000	\$ 2,439	11.83%
\$	23,543		-19.41%			
\$	24,028		-19.41%			
\$	24,142		-19.41%			
\$	23,465	-6.03%	-19.41%			
\$	23,441	-6.13%	-19.41%			
\$	23,507		-19.41%			
\$	24,637		-19.41%			
\$	25,049		-19.41%			

\$	26,164		-19.41%			
\$	27,183		-19.41%			
\$	25,787	-5.13%	-19.41%			
\$	25,061	-7.81%	-19.41%	2001	\$ 2,004	8.69%
\$	25,156		-19.41%			
\$	25,689		-19.41%			
\$	24,398	-10.25%	-19.41%			
\$	18,587	-31.62%	-31.62%			
\$	18,871		-31.62%			
\$	19,428		-31.62%			
\$	20,361		-31.62%			
\$	21,236		-31.62%			
\$	22,428		-31.62%			
\$	21,989	-19.11%	-31.62%			
\$	21,236	-21.88%	-31.62%			
\$	22,310		-31.62%	2002	\$ (2,751)	-10.98%
\$	21,980	-19.14%	-31.62%			
\$	22,664		-31.62%			
\$	22,466	-17.35%	-31.62%			
\$	26,304		-31.62%			
\$	30,669		-31.62%			
\$	30,717		-31.62%			
\$	34,262		-31.62%			
\$	37,457		-31.62%			
\$	34,933	-6.74%	-31.62%			
\$	40,746		-31.62%			
\$	40,892		-31.62%			
\$	43,117		-31.62%	2003	\$ 20,807	93.26%
\$	44,225		-31.62%			
\$	45,278		-31.62%			
\$	45,323		-31.62%			
\$	43,279	-4.51%	-31.62%			
\$	44,512		-31.62%			
\$	46,141		-31.62%			
\$	44,799	-2.91%	-31.62%			
\$	46,425		-31.62%			
\$	46,367	-0.13%	-31.62%			
\$	46,972		-31.62%			
\$	50,142		-31.62%			
\$	52,053		-31.62%	2004	\$ 8,936	20.72%
\$	50,829	-2.35%	-31.62%			
\$	52,603		-31.62%			
\$	52,361	-0.46%	-31.62%			

\$ 51,078	-2.90%	-31.62%			
\$ 53,234		-31.62%			
\$ 54,980		-31.62%			
\$ 53,189	-3.26%	-31.62%			
\$ 52,875	-3.83%	-31.62%			
\$ 53,483		-31.62%			
\$ 51,862	-5.67%	-31.62%			
\$ 54,678		-31.62%			
\$ 55,220		-31.62%	2005	\$ 3,167	6.08%
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\$ 58,428		-31.62%			
\$ 57,920	-0.87%	-31.62%			
\$ 59,663		-31.62%			
\$ 59,657	-0.01%	-31.62%			
\$ 58,422	-2.08%	-31.62%			
\$ 58,233	-2.40%	-31.62%			
\$ 59,528		-31.62%			
\$ 61,134		-31.62%			
\$ 61,971		-31.62%			
\$ 63,986		-31.62%			
\$ 66,091		-31.62%			
\$ 66,639		-31.62%	2006	\$ 11,420	20.68%
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\$ 68,732		-31.62%			
\$ 69,151		-31.62%			
\$ 70,043		-31.62%			
\$ 72,144		-31.62%			
\$ 74,540		-31.62%			
\$ 72,370	-2.91%	-31.62%			
\$ 70,691	-5.16%	-31.62%			
\$ 73,095		-31.62%			
\$ 75,939		-31.62%			
\$ 77,883		-31.62%			
\$ 74,471	-4.38%	-31.62%			
\$ 74,493		-31.62%	2007	\$ 7,854	11.79%
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\$ 78,756		-31.62%			
\$ 80,481		-31.62%			
\$ 81,545		-31.62%			
\$ 77,666	-4.76%	-31.62%			
\$ 75,231	-7.74%	-31.62%			
\$ 75,982		-31.62%			
\$ 76,736		-31.62%			
\$ 77,847		-31.62%			
\$ 78,192		-31.62%			
\$ 75,633	-7.25%	-31.62%			

\$ 83,883		-31.62%			
\$ 89,606		-31.62%	2008	\$ 15,113	20.29%
\$ 84,937	-5.21%	-31.62%			
\$ 83,540	-6.77%	-31.62%			
\$ 88,450		-31.62%			
\$ 84,920	-5.23%	-31.62%			
\$ 89,848		-31.62%			
\$ 94,826		-31.62%			
\$ 110,954		-31.62%			
\$ 113,916		-31.62%			
\$ 120,489		-31.62%			
\$ 114,428	-5.03%	-31.62%			
\$ 120,344		-31.62%			
\$ 126,518		-31.62%	2009	\$ 36,912	41.19%
\$ 123,026	-2.76%	-31.62%			
\$ 128,944		-31.62%			
\$ 137,260		-31.62%			
\$ 143,314		-31.62%			
\$ 132,250	-7.72%	-31.62%			
\$ 140,055		-31.62%			
\$ 143,612		-31.62%			
\$ 137,135	-4.51%	-31.62%			
\$ 137,521		-31.62%			
\$ 155,321		-31.62%			
\$ 154,014	-0.84%	-31.62%			
\$ 168,930		-31.62%	2010	\$ 42,412	33.52%
\$ 178,203		-31.62%			
\$ 189,260		-31.62%			
\$ 186,646	-1.38%	-31.62%			
\$ 197,413		-31.62%			
\$ 191,791	-2.85%	-31.62%			
\$ 183,451	-7.07%	-31.62%			
\$ 189,011		-31.62%			
\$ 207,615		-31.62%			
\$ 216,410		-31.62%			
\$ 210,332	-2.81%	-31.62%			
\$ 212,627		-31.62%			
\$ 219,966		-31.62%	2011	\$ 51,036	30.21%
\$ 239,691		-31.62%			
\$ 259,938		-31.62%			
\$ 277,376		-31.62%			
\$ 277,292	-0.03%	-31.62%			
\$ 260,378	-6.13%	-31.62%			

\$ 270,376		-31.62%			
\$ 273,107		-31.62%			
\$ 279,825		-31.62%			
\$ 287,157		-31.62%			
\$ 282,074	-1.77%	-31.62%			
\$ 285,149		-31.62%			
\$ 292,791		-31.62%	2012	\$ 72,825	33.11%
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\$ 314,633		-31.62%			
\$ 319,982		-31.62%			
\$ 333,389		-31.62%			
\$ 337,790		-31.62%			
\$ 343,566		-31.62%			
\$ 338,756	-1.40%	-31.62%			
\$ 357,387		-31.62%			
\$ 350,168	-2.02%	-31.62%			
\$ 367,922		-31.62%			
\$ 377,561		-31.62%			
\$ 385,641		-31.62%			
\$ 396,053		-31.62%	2013	\$ 103,263	35.27%
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\$ 387,142	-2.25%	-31.62%			
\$ 411,377		-31.62%			
\$ 403,808	-1.84%	-31.62%			
\$ 405,464		-31.62%			
\$ 412,275		-31.62%			
\$ 426,623		-31.62%			
\$ 413,781	-3.01%	-31.62%			
\$ 430,622		-31.62%			
\$ 414,215	-3.81%	-31.62%			
\$ 424,115		-31.62%			
\$ 438,153		-31.62%			
\$ 436,839	-0.30%	-31.62%	2014	\$ 40,786	10.30%
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\$ 425,088	-2.98%	-31.62%			
\$ 454,249		-31.62%			
\$ 455,021		-31.62%			
\$ 451,882	-0.69%	-31.62%			
\$ 457,259		-31.62%			
\$ 449,989	-1.59%	-31.62%			
\$ 457,188		-31.62%			
\$ 430,397	-5.87%	-31.62%			
\$ 443,876		-31.62%			
\$ 437,310	-4.36%	-31.62%			
\$ 439,103		-31.62%			
\$ 430,672	-5.81%	-31.62%	2015	\$ (6,167)	-1.41%

\$ 407,243	-10.94%	-31.62%			
\$ 418,611		-31.62%			
\$ 417,661	-8.66%	-31.62%			
\$ 426,432		-31.62%			
\$ 433,681		-31.62%			
\$ 437,454		-31.62%			
\$ 455,565		-31.62%			
\$ 454,699	-0.56%	-31.62%			
\$ 456,427		-31.62%			
\$ 445,427	-2.59%	-31.62%			
\$ 473,266		-31.62%			
\$ 481,596		-31.62%	2016	\$ 50,924	11.82%
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\$ 489,542		-31.62%			
\$ 503,005		-31.62%			
\$ 503,457		-31.62%			
\$ 508,693		-31.62%			
\$ 520,749		-31.62%			
\$ 521,947		-31.62%			
\$ 530,716		-31.62%			
\$ 534,165		-31.62%			
\$ 549,229		-31.62%			
\$ 564,772		-31.62%			
\$ 583,409		-31.62%			
\$ 586,502		-31.62%	2017	\$ 104,906	21.78%
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\$ 619,346		-31.62%			
\$ 599,836	-3.15%	-31.62%			
\$ 599,056	-3.28%	-31.62%			
\$ 593,126	-4.23%	-31.62%			
\$ 615,487		-31.62%			
\$ 617,456		-31.62%			
\$ 630,670		-31.62%			
\$ 666,933		-31.62%			
\$ 663,999	-0.44%	-31.62%			
\$ 616,921	-7.50%	-31.62%			
\$ 632,327		-31.62%			
\$ 665,335		-31.62%	2018	\$ 78,833	13.44%
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\$ 671,894		-31.62%			
\$ 664,023	-1.17%	-31.62%			
\$ 697,381		-31.62%			
\$ 727,857		-31.62%			
\$ 686,151	-5.73%	-31.62%			
\$ 700,853		-31.62%			
\$ 716,762		-31.62%			

\$ 703,574	-3.34%	-31.62%			
\$ 695,624	-4.43%	-31.62%			
\$ 710,232		-31.62%			
\$ 737,292		-31.62%			
\$ 757,936		-31.62%	2019	\$ 92,601	13.92%
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\$ 758,845		-31.62%			
\$ 697,606	-8.07%	-31.62%			
\$ 747,512		-31.62%			
\$ 751,186		-31.62%			
\$ 754,065		-31.62%			
\$ 847,097		-31.62%			
\$ 973,224		-31.62%			
\$ 1,194,849		-31.62%			
\$ 1,150,760	-3.69%	-31.62%			
\$ 1,152,140		-31.62%			
\$ 1,305,721		-31.62%			
\$ 1,334,447		-31.62%	2020	\$ 576,511	76.06%
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Global Navigi 4.29 : Average months held

Month	Trade	Investment	Investment	Return %
Jan 1995				
Feb 1995				
Mar 1995				
Apr 1995				
May 1995				
Jun 1995				
Jul 1995				
Aug 1995				
Sep 1995				
Oct 1995				
Nov 1995				
Dec 1995				
Jan 1996	trade	VTI	Total US Market	2.66%
Feb 1996		VTI	Total US Market	1.62%
Mar 1996		VTI	Total US Market	1.14%
Apr 1996		VTI	Total US Market	2.41%
May 1996		VTI	Total US Market	2.66%
Jun 1996		VTI	Total US Market	-0.84%
Jul 1996		VTI	Total US Market	-5.37%
Aug 1996	trade	UST	2X Intermediate Term Treasuries	-1.23%
Sep 1996		UST	2X Intermediate Term Treasuries	3.34%
Oct 1996	trade	VTI	Total US Market	1.43%
Nov 1996		VTI	Total US Market	6.81%
Dec 1996		VTI	Total US Market	-1.27%
Jan 1997		VTI	Total US Market	5.46%
Feb 1997		VTI	Total US Market	-0.11%
Mar 1997		VTI	Total US Market	-4.45%
Apr 1997		VTI	Total US Market	4.50%
May 1997		VTI	Total US Market	7.10%
Jun 1997		VTI	Total US Market	4.37%
Jul 1997		VTI	Total US Market	7.77%
Aug 1997		VTI	Total US Market	-3.72%
Sep 1997		VTI	Total US Market	5.77%
Oct 1997		VTI	Total US Market	-3.40%
Nov 1997		VTI	Total US Market	3.33%
Dec 1997		VTI	Total US Market	1.70%
Jan 1998		VTI	Total US Market	0.44%

Feb 1998		VTI	Total US Market	7.34%
Mar 1998		VTI	Total US Market	5.06%
Apr 1998		VTI	Total US Market	1.10%
May 1998		VTI	Total US Market	-2.71%
Jun 1998		VTI	Total US Market	3.54%
Jul 1998		VTI	Total US Market	-2.27%
Aug 1998		VTI	Total US Market	-15.65%
Sep 1998	trade	UST	2X Intermediate Term Treasuries	6.83%
Oct 1998		UST	2X Intermediate Term Treasuries	-2.11%
Nov 1998		UST	2X Intermediate Term Treasuries	-1.18%
Dec 1998	trade	SSO	2X S&P 500	12.46%
Jan 1999		SSO	2X S&P 500	6.27%
Feb 1999		SSO	2X S&P 500	-7.01%
Mar 1999		SSO	2X S&P 500	7.46%
Apr 1999		SSO	2X S&P 500	6.88%
May 1999		SSO	2X S&P 500	-5.24%
Jun 1999		SSO	2X S&P 500	10.60%
Jul 1999		SSO	2X S&P 500	-6.72%
Aug 1999	trade	UST	2X Intermediate Term Treasuries	-0.68%
Sep 1999	trade	ACWX	All Country World ex-US	0.54%
Oct 1999	trade	UST	2X Intermediate Term Treasuries	-0.26%
Nov 1999	trade	ACWX	All Country World ex-US	3.88%
Dec 1999		ACWX	All Country World ex-US	9.42%
Jan 2000		ACWX	All Country World ex-US	-5.54%
Feb 2000		ACWX	All Country World ex-US	2.59%
Mar 2000		ACWX	All Country World ex-US	3.64%
Apr 2000	trade	VTI	Total US Market	-5.21%
May 2000		VTI	Total US Market	-3.41%
Jun 2000	trade	UST	2X Intermediate Term Treasuries	3.91%
Jul 2000		UST	2X Intermediate Term Treasuries	0.76%
Aug 2000		UST	2X Intermediate Term Treasuries	2.68%
Sep 2000	trade	VTI	Total US Market	-4.67%
Oct 2000	trade	UST	2X Intermediate Term Treasuries	1.27%
Nov 2000		UST	2X Intermediate Term Treasuries	3.81%
Dec 2000		UST	2X Intermediate Term Treasuries	4.34%
Jan 2001		UST	2X Intermediate Term Treasuries	2.11%
Feb 2001		UST	2X Intermediate Term Treasuries	2.06%
Mar 2001		UST	2X Intermediate Term Treasuries	0.47%
Apr 2001		UST	2X Intermediate Term Treasuries	-2.80%
May 2001		UST	2X Intermediate Term Treasuries	-0.11%
Jun 2001		UST	2X Intermediate Term Treasuries	0.28%
Jul 2001		UST	2X Intermediate Term Treasuries	4.81%
Aug 2001		UST	2X Intermediate Term Treasuries	1.67%

Sep 2001		UST	2X Intermediate Term Treasuries	4.45%
Oct 2001		UST	2X Intermediate Term Treasuries	3.90%
Nov 2001		UST	2X Intermediate Term Treasuries	-5.13%
Dec 2001		UST	2X Intermediate Term Treasuries	-2.82%
Jan 2002		UST	2X Intermediate Term Treasuries	0.38%
Feb 2002		UST	2X Intermediate Term Treasuries	2.12%
Mar 2002		UST	2X Intermediate Term Treasuries	-5.03%
Apr 2002	trade	SSO	2X S&P 500	-11.98%
May 2002	trade	ACWX	All Country World ex-US	0.69%
Jun 2002	trade	UST	2X Intermediate Term Treasuries	2.95%
Jul 2002		UST	2X Intermediate Term Treasuries	4.80%
Aug 2002		UST	2X Intermediate Term Treasuries	4.30%
Sep 2002		UST	2X Intermediate Term Treasuries	5.61%
Oct 2002		UST	2X Intermediate Term Treasuries	-1.96%
Nov 2002		UST	2X Intermediate Term Treasuries	-3.42%
Dec 2002		UST	2X Intermediate Term Treasuries	5.06%
Jan 2003		UST	2X Intermediate Term Treasuries	-1.48%
Feb 2003		UST	2X Intermediate Term Treasuries	3.11%
Mar 2003		UST	2X Intermediate Term Treasuries	-0.87%
Apr 2003	trade	SSO	2X S&P 500	16.70%
May 2003		SSO	2X S&P 500	10.49%
Jun 2003		SSO	2X S&P 500	1.44%
Jul 2003		SSO	2X S&P 500	2.89%
Aug 2003		SSO	2X S&P 500	3.53%
Sep 2003		SSO	2X S&P 500	-2.81%
Oct 2003	trade	ACWX	All Country World ex-US	6.40%
Nov 2003		ACWX	All Country World ex-US	2.02%
Dec 2003		ACWX	All Country World ex-US	7.57%
Jan 2004		ACWX	All Country World ex-US	1.53%
Feb 2004		ACWX	All Country World ex-US	2.40%
Mar 2004		ACWX	All Country World ex-US	0.19%
Apr 2004		ACWX	All Country World ex-US	-3.46%
May 2004		ACWX	All Country World ex-US	-0.15%
Jun 2004		ACWX	All Country World ex-US	1.93%
Jul 2004	trade	VTI	Total US Market	-3.80%
Aug 2004	trade	UST	2X Intermediate Term Treasuries	3.63%
Sep 2004		UST	2X Intermediate Term Treasuries	-0.13%
Oct 2004		UST	2X Intermediate Term Treasuries	1.30%
Nov 2004	trade	EFO	2X All Country World ex-US	12.47%
Dec 2004		EFO	2X All Country World ex-US	7.80%
Jan 2005		EFO	2X All Country World ex-US	-3.51%
Feb 2005		EFO	2X All Country World ex-US	8.76%
Mar 2005		EFO	2X All Country World ex-US	-6.03%

Apr 2005		EFO	2X All Country World ex-US	-5.69%
May 2005	trade	UST	2X Intermediate Term Treasuries	1.88%
Jun 2005	trade	SSO	2X S&P 500	-0.27%
Jul 2005	trade	UST	2X Intermediate Term Treasuries	-3.26%
Aug 2005	trade	VTI	Total US Market	-0.94%
Sep 2005	trade	ACWX	All Country World ex-US	4.95%
Oct 2005		ACWX	All Country World ex-US	-3.70%
Nov 2005		ACWX	All Country World ex-US	3.16%
Dec 2005		ACWX	All Country World ex-US	4.74%
Jan 2006		ACWX	All Country World ex-US	6.89%
Feb 2006		ACWX	All Country World ex-US	-0.42%
Mar 2006		ACWX	All Country World ex-US	2.50%
Apr 2006		ACWX	All Country World ex-US	4.84%
May 2006		ACWX	All Country World ex-US	-5.15%
Jun 2006	trade	UST	2X Intermediate Term Treasuries	-0.32%
Jul 2006		UST	2X Intermediate Term Treasuries	2.22%
Aug 2006		UST	2X Intermediate Term Treasuries	2.70%
Sep 2006	trade	ACWX	All Country World ex-US	-0.12%
Oct 2006	trade	VTI	Total US Market	3.53%
Nov 2006		VTI	Total US Market	2.23%
Dec 2006	trade	ACWX	All Country World ex-US	3.04%
Jan 2007		ACWX	All Country World ex-US	0.30%
Feb 2007	trade	VTI	Total US Market	-1.61%
Mar 2007	trade	ACWX	All Country World ex-US	2.41%
Apr 2007		ACWX	All Country World ex-US	4.25%
May 2007		ACWX	All Country World ex-US	2.16%
Jun 2007		ACWX	All Country World ex-US	0.64%
Jul 2007		ACWX	All Country World ex-US	-0.40%
Aug 2007	trade	UST	2X Intermediate Term Treasuries	3.40%
Sep 2007	trade	ACWX	All Country World ex-US	6.42%
Oct 2007		ACWX	All Country World ex-US	5.47%
Nov 2007		ACWX	All Country World ex-US	-4.66%
Dec 2007	trade	UST	2X Intermediate Term Treasuries	0.03%
Jan 2008		UST	2X Intermediate Term Treasuries	5.72%
Feb 2008		UST	2X Intermediate Term Treasuries	2.19%
Mar 2008		UST	2X Intermediate Term Treasuries	1.32%
Apr 2008		UST	2X Intermediate Term Treasuries	-4.76%
May 2008		UST	2X Intermediate Term Treasuries	-3.14%
Jun 2008		UST	2X Intermediate Term Treasuries	1.00%
Jul 2008		UST	2X Intermediate Term Treasuries	0.99%
Aug 2008		UST	2X Intermediate Term Treasuries	1.45%
Sep 2008		UST	2X Intermediate Term Treasuries	0.44%
Oct 2008		UST	2X Intermediate Term Treasuries	-3.27%

Nov 2008		UST	2X Intermediate Term Treasuries	10.91%
Dec 2008		UST	2X Intermediate Term Treasuries	6.82%
Jan 2009		UST	2X Intermediate Term Treasuries	-5.21%
Feb 2009		UST	2X Intermediate Term Treasuries	-1.64%
Mar 2009		UST	2X Intermediate Term Treasuries	5.88%
Apr 2009		UST	2X Intermediate Term Treasuries	-3.99%
May 2009	trade	EFO	2X All Country World ex-US	26.34%
Jun 2009		EFO	2X All Country World ex-US	-4.02%
Jul 2009		EFO	2X All Country World ex-US	17.04%
Aug 2009		EFO	2X All Country World ex-US	8.51%
Sep 2009		EFO	2X All Country World ex-US	8.57%
Oct 2009		EFO	2X All Country World ex-US	-5.76%
Nov 2009		EFO	2X All Country World ex-US	7.04%
Dec 2009	trade	VTI	Total US Market	2.86%
Jan 2010		VTI	Total US Market	-3.50%
Feb 2010		VTI	Total US Market	3.36%
Mar 2010		VTI	Total US Market	6.27%
Apr 2010		VTI	Total US Market	2.17%
May 2010		VTI	Total US Market	-8.00%
Jun 2010	trade	UST	2X Intermediate Term Treasuries	5.90%
Jul 2010		UST	2X Intermediate Term Treasuries	2.54%
Aug 2010	trade	EFO	2X All Country World ex-US	-8.80%
Sep 2010	trade	UST	2X Intermediate Term Treasuries	0.28%
Oct 2010	trade	EFO	2X All Country World ex-US	7.08%
Nov 2010		EFO	2X All Country World ex-US	-7.13%
Dec 2010		EFO	2X All Country World ex-US	14.90%
Jan 2011		EFO	2X All Country World ex-US	3.57%
Feb 2011	trade	VTI	Total US Market	3.60%
Mar 2011		VTI	Total US Market	0.45%
Apr 2011		VTI	Total US Market	2.99%
May 2011		VTI	Total US Market	-1.16%
Jun 2011		VTI	Total US Market	-1.79%
Jul 2011		VTI	Total US Market	-2.28%
Aug 2011	trade	UST	2X Intermediate Term Treasuries	9.84%
Sep 2011		UST	2X Intermediate Term Treasuries	4.24%
Oct 2011		UST	2X Intermediate Term Treasuries	-2.81%
Nov 2011		UST	2X Intermediate Term Treasuries	1.09%
Dec 2011		UST	2X Intermediate Term Treasuries	3.45%
Jan 2012	trade	SSO	2X S&P 500	8.97%
Feb 2012		SSO	2X S&P 500	8.45%
Mar 2012		SSO	2X S&P 500	6.71%
Apr 2012		SSO	2X S&P 500	-1.61%
May 2012		SSO	2X S&P 500	-11.37%

Jun 2012		SSO	2X S&P 500	7.27%
Jul 2012		SSO	2X S&P 500	2.53%
Aug 2012		SSO	2X S&P 500	4.61%
Sep 2012		SSO	2X S&P 500	4.86%
Oct 2012		SSO	2X S&P 500	-4.15%
Nov 2012	trade	ACWX	All Country World ex-US	2.40%
Dec 2012		ACWX	All Country World ex-US	4.18%
Jan 2013		ACWX	All Country World ex-US	2.82%
Feb 2013		ACWX	All Country World ex-US	-1.18%
Mar 2013		ACWX	All Country World ex-US	0.73%
Apr 2013	trade	VTI	Total US Market	1.70%
May 2013		VTI	Total US Market	2.32%
Jun 2013		VTI	Total US Market	-1.27%
Jul 2013		VTI	Total US Market	5.49%
Aug 2013		VTI	Total US Market	-2.82%
Sep 2013		VTI	Total US Market	3.66%
Oct 2013	trade	ACWX	All Country World ex-US	3.53%
Nov 2013	trade	VTI	Total US Market	2.88%
Dec 2013		VTI	Total US Market	2.63%
Jan 2014		VTI	Total US Market	-3.11%
Feb 2014		VTI	Total US Market	4.73%
Mar 2014		VTI	Total US Market	0.51%
Apr 2014		VTI	Total US Market	0.06%
May 2014		VTI	Total US Market	2.17%
Jun 2014		VTI	Total US Market	2.54%
Jul 2014		VTI	Total US Market	-1.98%
Aug 2014	trade	ACWX	All Country World ex-US	1.06%
Sep 2014	trade	VTI	Total US Market	-2.14%
Oct 2014		VTI	Total US Market	2.74%
Nov 2014		VTI	Total US Market	2.41%
Dec 2014		VTI	Total US Market	-0.01%
Jan 2015		VTI	Total US Market	-2.77%
Feb 2015		VTI	Total US Market	5.76%
Mar 2015		VTI	Total US Market	-1.04%
Apr 2015		VTI	Total US Market	0.42%
May 2015	trade	ACWX	All Country World ex-US	-1.13%
Jun 2015	trade	VTI	Total US Market	-1.71%
Jul 2015	trade	ACWX	All Country World ex-US	-0.23%
Aug 2015	trade	VTI	Total US Market	-6.03%
Sep 2015	trade	UST	2X Intermediate Term Treasuries	3.13%
Oct 2015		UST	2X Intermediate Term Treasuries	-1.48%
Nov 2015	trade	VTI	Total US Market	0.54%
Dec 2015		VTI	Total US Market	-2.03%

Jan 2016		VTI	Total US Market	-5.67%
Feb 2016	trade	UST	2X Intermediate Term Treasuries	2.79%
Mar 2016		UST	2X Intermediate Term Treasuries	-0.23%
Apr 2016	trade	VTI	Total US Market	0.63%
May 2016		VTI	Total US Market	1.79%
Jun 2016		VTI	Total US Market	0.23%
Jul 2016		VTI	Total US Market	3.95%
Aug 2016		VTI	Total US Market	0.26%
Sep 2016		VTI	Total US Market	0.15%
Oct 2016	trade	ACWX	All Country World ex-US	-1.76%
Nov 2016	trade	VTI	Total US Market	4.44%
Dec 2016		VTI	Total US Market	1.92%
Jan 2017		VTI	Total US Market	1.91%
Feb 2017		VTI	Total US Market	3.71%
Mar 2017		VTI	Total US Market	0.07%
Apr 2017		VTI	Total US Market	1.05%
May 2017		VTI	Total US Market	1.01%
Jun 2017	trade	ACWX	All Country World ex-US	0.73%
Jul 2017		ACWX	All Country World ex-US	3.51%
Aug 2017		ACWX	All Country World ex-US	0.42%
Sep 2017		ACWX	All Country World ex-US	2.03%
Oct 2017		ACWX	All Country World ex-US	1.92%
Nov 2017		ACWX	All Country World ex-US	0.43%
Dec 2017	trade	VTI	Total US Market	0.99%
Jan 2018		VTI	Total US Market	5.31%
Feb 2018		VTI	Total US Market	-3.72%
Mar 2018		VTI	Total US Market	-1.99%
Apr 2018		VTI	Total US Market	0.38%
May 2018		VTI	Total US Market	2.79%
Jun 2018		VTI	Total US Market	0.68%
Jul 2018		VTI	Total US Market	3.34%
Aug 2018		VTI	Total US Market	3.44%
Sep 2018		VTI	Total US Market	0.16%
Oct 2018		VTI	Total US Market	-7.40%
Nov 2018	trade	UST	2X Intermediate Term Treasuries	2.50%
Dec 2018		UST	2X Intermediate Term Treasuries	5.22%
Jan 2019		UST	2X Intermediate Term Treasuries	0.99%
Feb 2019		UST	2X Intermediate Term Treasuries	-1.17%
Mar 2019		UST	2X Intermediate Term Treasuries	5.02%
Apr 2019	trade	VTI	Total US Market	3.98%
May 2019		VTI	Total US Market	-6.45%
Jun 2019	trade	UST	2X Intermediate Term Treasuries	2.14%
Jul 2019	trade	VTI	Total US Market	1.44%

Aug 2019		VTI	Total US Market	-2.03%
Sep 2019		VTI	Total US Market	1.70%
Oct 2019		VTI	Total US Market	2.10%
Nov 2019		VTI	Total US Market	3.77%
Dec 2019		VTI	Total US Market	2.85%
Jan 2020		VTI	Total US Market	-0.08%
Feb 2020		VTI	Total US Market	-8.18%
Mar 2020	trade	UST	2X Intermediate Term Treasuries	7.15%
Apr 2020		UST	2X Intermediate Term Treasuries	0.49%
May 2020		UST	2X Intermediate Term Treasuries	0.38%
Jun 2020	trade	SSO	2X S&P 500	2.95%
Jul 2020		SSO	2X S&P 500	11.69%
Aug 2020		SSO	2X S&P 500	14.29%
Sep 2020		SSO	2X S&P 500	-7.97%
Oct 2020		SSO	2X S&P 500	-5.38%
Nov 2020		SSO	2X S&P 500	22.51%
Dec 2020	trade	ACWX	All Country World ex-US	3.35%

Return \$	Drawdown	MaxDD	Year End	Annual Gain	Annual Return
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\$ 10,000					
\$ 10,266		0.00%			
\$ 10,432		0.00%			
\$ 10,551		0.00%			
\$ 10,806		0.00%			
\$ 11,093		0.00%			
\$ 11,000	-0.84%	-0.84%			
\$ 10,409	-6.16%	-6.16%			
\$ 10,281	-7.32%	-7.32%			
\$ 10,625		-7.32%			
\$ 10,777		-7.32%			
\$ 11,510		-7.32%			
\$ 11,364	-1.27%	-7.32%	1996	\$ 1,364	13.64%
\$ 11,985		-7.32%			
\$ 11,972	-0.11%	-7.32%			
\$ 11,439	-4.56%	-7.32%			
\$ 11,954		-7.32%			
\$ 12,802		-7.32%			
\$ 13,362		-7.32%			
\$ 14,400		-7.32%			
\$ 13,864	-3.72%	-7.32%			
\$ 14,664		-7.32%			
\$ 14,166	-3.40%	-7.32%			
\$ 14,637		-7.32%			
\$ 14,886		-7.32%	1997	\$ 3,522	30.99%
\$ 14,952		-7.32%			

\$ 16,049		-7.32%			
\$ 16,861		-7.32%			
\$ 17,047		-7.32%			
\$ 16,585	-2.71%	-7.32%			
\$ 17,172		-7.32%			
\$ 16,782	-2.27%	-7.32%			
\$ 14,156	-17.56%	-17.56%			
\$ 15,123		-17.56%			
\$ 14,804	-13.79%	-17.56%			
\$ 14,629	-14.81%	-17.56%			
\$ 16,452		-17.56%	1998	\$ 1,565	10.52%
\$ 17,483		-17.56%			
\$ 16,257	-7.01%	-17.56%			
\$ 17,470		-17.56%			
\$ 18,672		-17.56%			
\$ 17,694	-5.24%	-17.56%			
\$ 19,568		-17.56%			
\$ 18,254	-6.72%	-17.56%			
\$ 18,129	-7.35%	-17.56%			
\$ 18,227		-17.56%			
\$ 18,179	-7.10%	-17.56%			
\$ 18,884		-17.56%			
\$ 20,662		-17.56%	1999	\$ 4,211	25.60%
\$ 19,517	-5.54%	-17.56%			
\$ 20,023		-17.56%			
\$ 20,752		-17.56%			
\$ 19,670	-5.21%	-17.56%			
\$ 19,000	-8.44%	-17.56%			
\$ 19,742		-17.56%			
\$ 19,891		-17.56%			
\$ 20,425		-17.56%			
\$ 19,471	-6.17%	-17.56%			
\$ 19,719		-17.56%			
\$ 20,471		-17.56%			
\$ 21,358		-17.56%	2000	\$ 696	3.37%
\$ 21,808		-17.56%			
\$ 22,258		-17.56%			
\$ 22,363		-17.56%			
\$ 21,737	-2.80%	-17.56%			
\$ 21,714	-2.90%	-17.56%			
\$ 21,775		-17.56%			
\$ 22,822		-17.56%			
\$ 23,204		-17.56%			

\$ 24,236		-17.56%			
\$ 25,180		-17.56%			
\$ 23,888	-5.13%	-17.56%			
\$ 23,214	-7.81%	-17.56%	2001	\$ 1,856	8.69%
\$ 23,303		-17.56%			
\$ 23,796		-17.56%			
\$ 22,600	-10.25%	-17.56%			
\$ 19,892	-21.00%	-21.00%			
\$ 20,029		-21.00%			
\$ 20,621		-21.00%			
\$ 21,611		-21.00%			
\$ 22,540		-21.00%			
\$ 23,805		-21.00%			
\$ 23,339	-7.31%	-21.00%			
\$ 22,540	-10.49%	-21.00%			
\$ 23,680		-21.00%	2002	\$ 465	2.01%
\$ 23,330	-7.35%	-21.00%			
\$ 24,056		-21.00%			
\$ 23,845	-5.30%	-21.00%			
\$ 27,827		-21.00%			
\$ 30,746		-21.00%			
\$ 31,189		-21.00%			
\$ 32,089		-21.00%			
\$ 33,222		-21.00%			
\$ 32,288	-2.81%	-21.00%			
\$ 34,354		-21.00%			
\$ 35,047		-21.00%			
\$ 37,702		-21.00%	2003	\$ 14,022	59.21%
\$ 38,278		-21.00%			
\$ 39,198		-21.00%			
\$ 39,273		-21.00%			
\$ 37,914	-3.46%	-21.00%			
\$ 37,857	-3.61%	-21.00%			
\$ 38,588		-21.00%			
\$ 37,122	-5.48%	-21.00%			
\$ 38,470		-21.00%			
\$ 38,421	-2.17%	-21.00%			
\$ 38,922		-21.00%			
\$ 43,774		-21.00%			
\$ 47,187		-21.00%	2004	\$ 9,485	25.16%
\$ 45,529	-3.51%	-21.00%			
\$ 49,515		-21.00%			
\$ 46,529	-6.03%	-21.00%			

\$ 43,880	-11.38%	-21.00%			
\$ 44,705		-21.00%			
\$ 44,582	-9.96%	-21.00%			
\$ 43,129	-12.90%	-21.00%			
\$ 42,724	-13.72%	-21.00%			
\$ 44,841		-21.00%			
\$ 43,182	-12.79%	-21.00%			
\$ 44,544		-21.00%			
\$ 46,654		-21.00%	2005	\$ (533)	-1.13%
\$ 49,868		-21.00%			
\$ 49,657	-0.42%	-21.00%			
\$ 50,898		-21.00%			
\$ 53,362		-21.00%			
\$ 50,616	-5.15%	-21.00%			
\$ 50,451	-5.45%	-21.00%			
\$ 51,574		-21.00%			
\$ 52,965		-21.00%			
\$ 52,900	-0.87%	-21.00%			
\$ 54,768		-21.00%			
\$ 55,989		-21.00%			
\$ 57,694		-21.00%	2006	\$ 11,040	23.66%
\$ 57,866		-21.00%			
\$ 56,935	-1.61%	-21.00%			
\$ 58,307		-21.00%			
\$ 60,783		-21.00%			
\$ 62,099		-21.00%			
\$ 62,494		-21.00%			
\$ 62,244	-0.40%	-21.00%			
\$ 64,361		-21.00%			
\$ 68,493		-21.00%			
\$ 72,242		-21.00%			
\$ 68,878	-4.66%	-21.00%			
\$ 68,898		-21.00%	2007	\$ 11,205	19.42%
\$ 72,841		-21.00%			
\$ 74,437		-21.00%			
\$ 75,421		-21.00%			
\$ 71,833	-4.76%	-21.00%			
\$ 69,581	-7.74%	-21.00%			
\$ 70,276		-21.00%			
\$ 70,973		-21.00%			
\$ 72,001		-21.00%			
\$ 72,319		-21.00%			
\$ 69,953	-7.25%	-21.00%			

\$ 77,584		-21.00%			
\$ 82,876		-21.00%	2008	\$ 13,978	20.29%
\$ 78,558	-5.21%	-21.00%			
\$ 77,266	-6.77%	-21.00%			
\$ 81,807		-21.00%			
\$ 78,543	-5.23%	-21.00%			
\$ 99,234		-21.00%			
\$ 95,248	-4.02%	-21.00%			
\$ 111,478		-21.00%			
\$ 120,965		-21.00%			
\$ 131,332		-21.00%			
\$ 123,767	-5.76%	-21.00%			
\$ 132,480		-21.00%			
\$ 136,269		-21.00%	2009	\$ 53,393	64.42%
\$ 131,500	-3.50%	-21.00%			
\$ 135,918		-21.00%			
\$ 144,440		-21.00%			
\$ 147,574		-21.00%			
\$ 135,769	-8.00%	-21.00%			
\$ 143,781		-21.00%			
\$ 147,433		-21.00%			
\$ 134,459	-8.89%	-21.00%			
\$ 134,837		-21.00%			
\$ 144,384		-21.00%			
\$ 134,089	-9.14%	-21.00%			
\$ 154,069		-21.00%	2010	\$ 17,800	13.06%
\$ 159,569		-21.00%			
\$ 165,313		-21.00%			
\$ 166,057		-21.00%			
\$ 171,022		-21.00%			
\$ 169,039	-1.16%	-21.00%			
\$ 166,013	-2.93%	-21.00%			
\$ 162,228	-5.14%	-21.00%			
\$ 178,195		-21.00%			
\$ 185,744		-21.00%			
\$ 180,527	-2.81%	-21.00%			
\$ 182,497		-21.00%			
\$ 188,796		-21.00%	2011	\$ 34,727	22.54%
\$ 205,726		-21.00%			
\$ 223,104		-21.00%			
\$ 238,071		-21.00%			
\$ 234,236	-1.61%	-21.00%			
\$ 207,598	-12.80%	-21.00%			

\$ 222,684		-21.00%			
\$ 228,320		-21.00%			
\$ 238,856		-21.00%			
\$ 250,475		-21.00%			
\$ 240,083	-4.15%	-21.00%			
\$ 245,845		-21.00%			
\$ 256,121		-21.00%	2012	\$ 67,325	35.66%
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\$ 263,344		-21.00%			
\$ 260,237	-1.18%	-21.00%			
\$ 262,136		-21.00%			
\$ 266,593		-21.00%			
\$ 272,778		-21.00%			
\$ 269,313	-1.27%	-21.00%			
\$ 284,099		-21.00%			
\$ 276,087	-2.82%	-21.00%			
\$ 286,192		-21.00%			
\$ 296,294		-21.00%			
\$ 304,828		-21.00%			
\$ 312,845		-21.00%	2013	\$ 56,723	22.15%
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\$ 303,115	-3.11%	-21.00%			
\$ 317,453		-21.00%			
\$ 319,072		-21.00%			
\$ 319,263		-21.00%			
\$ 326,191		-21.00%			
\$ 334,476		-21.00%			
\$ 327,854	-1.98%	-21.00%			
\$ 331,329		-21.00%			
\$ 324,238	-3.06%	-21.00%			
\$ 333,123		-21.00%			
\$ 341,151		-21.00%			
\$ 341,117	-0.01%	-21.00%	2014	\$ 28,272	9.04%
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\$ 331,668	-2.78%	-21.00%			
\$ 350,772		-21.00%			
\$ 347,124	-1.04%	-21.00%			
\$ 348,582		-21.00%			
\$ 344,643	-1.75%	-21.00%			
\$ 338,749	-3.43%	-21.00%			
\$ 337,970	-3.65%	-21.00%			
\$ 317,591	-9.46%	-21.00%			
\$ 327,536		-21.00%			
\$ 322,692	-8.01%	-21.00%			
\$ 324,434		-21.00%			
\$ 317,848	-9.39%	-21.00%	2015	\$ (23,269)	-6.82%

\$ 299,826	-14.52%	-21.00%			
\$ 308,195		-21.00%			
\$ 307,496	-12.34%	-21.00%			
\$ 309,433		-21.00%			
\$ 314,972		-21.00%			
\$ 315,696		-21.00%			
\$ 328,166		-21.00%			
\$ 329,019		-21.00%			
\$ 329,513		-21.00%			
\$ 323,714	-7.71%	-21.00%			
\$ 338,086		-21.00%			
\$ 344,578		-21.00%	2016	\$ 26,730	8.41%
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\$ 351,159		-21.00%			
\$ 364,187		-21.00%			
\$ 364,442		-21.00%			
\$ 368,269		-21.00%			
\$ 371,988		-21.00%			
\$ 374,704		-21.00%			
\$ 387,856		-21.00%			
\$ 389,485		-21.00%			
\$ 397,391		-21.00%			
\$ 405,021		-21.00%			
\$ 406,763		-21.00%			
\$ 410,790		-21.00%	2017	\$ 66,212	19.22%
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\$ 432,603		-21.00%			
\$ 416,510	-3.72%	-21.00%			
\$ 408,221	-5.64%	-21.00%			
\$ 409,773		-21.00%			
\$ 421,205		-21.00%			
\$ 424,069		-21.00%			
\$ 438,233		-21.00%			
\$ 453,309		-21.00%			
\$ 454,034		-21.00%			
\$ 420,435	-7.40%	-21.00%			
\$ 430,934		-21.00%			
\$ 453,430		-21.00%	2018	\$ 42,640	10.38%
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\$ 457,900		-21.00%			
\$ 452,536	-1.17%	-21.00%			
\$ 475,269		-21.00%			
\$ 494,185		-21.00%			
\$ 462,310	-6.45%	-21.00%			
\$ 472,216		-21.00%			
\$ 479,016		-21.00%			

\$ 469,292	-5.04%	-21.00%			
\$ 477,270		-21.00%			
\$ 487,293		-21.00%			
\$ 505,664		-21.00%			
\$ 520,075		-21.00%	2019	\$ 66,646	14.70%
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\$ 519,659	-0.08%	-21.00%			
\$ 477,151	-8.25%	-21.00%			
\$ 511,285		-21.00%			
\$ 513,798		-21.00%			
\$ 515,768		-21.00%			
\$ 531,009		-21.00%			
\$ 593,076		-21.00%			
\$ 677,813		-21.00%			
\$ 623,812	-7.97%	-21.00%			
\$ 590,251	-12.92%	-21.00%			
\$ 723,116		-21.00%			
\$ 747,341		-21.00%	2020	\$ 227,266	43.70%
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