

QQQ AGGRESSIVE MODEL (avg. 33.0 signals per year)

Year	Signal	Trade Date	Trade		Percentage Dollars		Compounded Returns	Yearly Buy-&-Hold		
			Price \$/sh		Gain / Loss	Gain / Loss		Return	Return	CAGR
2005	1 Short	1/3/05	36.10	-1			100000			
	2 Long	2/1/05	33.90	1	6.09	6094	106094			
	3 Short	2/9/05	33.70	-1	-0.59	-626	105468			
	4 Long	2/11/05	33.90	1	-0.59	-626	104842			
	5 Short	2/17/05	33.80	-1	-0.29	-309	104533			
	6 Long	2/25/05	33.80	1	0.00	0	104533			
	7 Short	2/28/05	33.60	-1	-0.59	-619	103915			
	8 Long	3/1/05	33.80	1	-0.60	-619	103296			
	9 Short	3/3/05	33.60	-1	-0.59	-611	102685			
	10 Long	3/4/05	33.90	1	-0.89	-917	101768			
	11 Short	3/10/05	33.70	-1	-0.59	-600	101168			
	12 Long	3/30/05	33.10	1	1.78	1801	102969			
	13 Short	4/3/05	32.80	-1	-0.91	-933	102035			
	14 Long	4/5/05	33.00	1	-0.61	-622	101413			
	15 Short	4/11/05	32.85	-1	-0.45	-461	100952			
	16 Long	4/12/05	33.00	1	-0.46	-461	100491			
	17 Short	4/13/05	32.80	-1	-0.61	-609	99882			
	18 Long	5/3/05	31.90	1	2.74	2741	102623			
	19 Short	6/7/05	34.10	-1	6.90	7077	109700			
	20 Long	6/16/05	34.10	1	0.00	0	109700			
	21 Short	6/23/05	33.90	-1	-0.59	-643	109057			
	22 Long	7/8/05	33.70	1	0.59	643	109700			
	23 Short	8/5/05	35.50	-1	5.34	5859	115560			
	24 Long	8/11/05	35.45	1	0.14	163	115723			
	25 Short	8/12/05	35.30	-1	-0.42	-490	115233			
	26 Long	8/15/05	35.50	1	-0.57	-653	114580			
	27 Short	8/16/05	35.30	-1	-0.56	-646	113935			
	28 Long	8/31/05	35.10	1	0.57	646	114580			
	29 Short	9/14/05	35.35	-1	0.71	816	115396			
	30 Long	9/29/05	35.20	1	0.42	490	115886			
	31 Short	10/5/05	35.10	-1	-0.28	-329	115557			
	32 Long	10/19/05	34.60	1	1.42	1646	117203			
	33 Short	10/27/05	34.70	-1	0.29	339	117541			
	34 Long	10/29/05	35.00	1	-0.86	-1016	116525			
	35 Short	12/8/05	37.30	-1	6.57	7657	124183			
	36 Long	12/12/05	37.70	1	-1.07	-1332	122851			
	37 Short	12/16/05	37.50	-1	-0.53	-652	122199			
	EOY Close	12/30/06	36.44	-1	2.83	3454	125653	25.7	0.9	25.7
2006	1 Long	1/3/06	37.25	1	-2.22	-2793	122860			
	2 Short	1/18/06	38.10	-1	2.28	2804	125664			

3 Long	1/27/06	37.90	1	0.52	660	126323			
4 Short	2/2/06	37.60	-1	-0.79	-1000	125324			
5 Long	2/15/06	37.20	1	1.06	1333	126657			
6 Short	2/21/06	37.00	-1	-0.54	-681	125976			
7 Long	3/1/06	37.30	1	-0.81	-1021	124954			
8 Short	3/6/06	37.20	-1	-0.27	-335	124619			
9 Long	3/14/06	37.15	1	0.13	167	124787			
10 Short	4/11/06	37.80	-1	1.75	2183	126970			
11 Long	4/18/06	38.00	1	-0.53	-672	126298			
12 Short	4/21/06	37.90	-1	-0.26	-332	125966			
13 Long	5/5/06	37.90	1	0.00	0	125966			
14 Short	5/10/06	37.60	-1	-0.79	-997	124969			
15 Long	6/1/06	35.75	1	4.92	6149	131118			
16 Short	6/5/06	35.40	-1	-0.98	-1284	129834			
17 Long	6/15/06	34.75	1	1.84	2384	132218			
18 Short	6/22/06	34.50	-1	-0.72	-951	131267			
19 Long	6/29/06	34.70	1	-0.58	-761	130506			
20 Short	7/5/06	34.55	-1	-0.43	-564	129942			
21 Long	7/28/06	33.25	1	3.76	4889	134831			
22 Short	8/1/06	33.00	-1	-0.75	-1014	133817			
23 Long	8/2/06	33.30	1	-0.91	-1217	132601			
24 Short	8/7/06	33.15	-1	-0.45	-597	132003			
25 Long	8/14/06	33.35	1	-0.60	-796	131207			
26 Short	9/7/06	34.75	-1	4.20	5508	136715			
27 Long	9/12/06	35.35	1	-1.73	-2361	134354			
28 Short	10/2/06	36.25	-1	2.55	3421	137775			
29 Long	10/4/06	36.70	1	-1.24	-1710	136065			
30 Short	11/1/06	38.00	-1	3.54	4820	140884			
31 Long	11/6/06	38.25	1	-0.66	-927	139958			
32 Short	11/27/06	39.50	-1	3.27	4574	144531			
33 Long	12/4/06	39.80	1	-0.76	-1098	143434			
34 Short	12/7/06	39.55	-1	-0.63	-901	142533			
35 Long	12/14/06	39.85	1	-0.76	-1081	141451			
36 Short	12/18/06	39.65	-1	-0.50	-710	140742			
EOY Close	12/29/06	39.04	-1	1.54	2165	142907	13.7	7.1	19.5
2007									
1 Long	1/4/07	39.45	1	-1.05	-1501	141406			
2 Short	1/18/07	40.05	-1	1.52	2151	143557			
3 Long	1/24/07	40.00	1	0.12	179	143736			
4 Short	1/25/07	39.80	-1	-0.50	-719	143017			
5 Long	1/31/07	39.80	1	0.00	0	143017			
6 Short	2/9/07	39.80	-1	0.00	0	143017			
7 Long	2/14/07	39.95	1	-0.38	-539	142478			
8 Short	2/27/07	40.00	-1	0.13	178	142656			
9 Long	3/19/07	39.10	1	2.25	3210	145866			
10 Short	3/28/07	39.40	-1	0.77	1119	146985			
11 Long	4/3/07	39.80	1	-1.02	-1492	145493			
12 Short	5/10/07	41.80	-1	5.03	7311	152804			

13	Long	5/18/07	42.10	1	-0.72	-1097	151708			
14	Short	5/24/07	42.05	-1	-0.12	-180	151528			
15	Long	5/29/07	42.25	1	-0.48	-721	150807			
16	Short	6/7/07	42.40	-1	0.36	535	151342			
17	Long	6/13/07	42.50	1	-0.24	-357	150985			
18	Short	6/22/07	42.70	-1	0.47	711	151696			
19	Long	6/27/07	42.90	1	-0.47	-711	150985			
20	Short	7/24/07	44.60	-1	3.96	5983	156968			
21	Long	8/8/07	44.30	1	0.67	1056	158024			
22	Short	8/9/07	43.50	-1	-1.81	-2854	155171			
23	Long	8/22/07	43.00	1	1.15	1784	156954			
24	Short	8/28/07	42.70	-1	-0.70	-1095	155859			
25	Long	8/29/07	43.40	1	-1.64	-2555	153304			
26	Short	9/7/07	43.60	-1	0.46	706	154011			
27	Long	9/13/07	44.60	1	-2.29	-3532	150478			
28	Short	10/19/07	47.55	-1	6.61	9953	160431			
29	Long	10/23/07	48.60	1	-2.21	-3543	156889			
30	Short	11/7/07	48.50	-1	-0.21	-323	156566			
31	Long	11/28/07	46.20	1	4.74	7425	163991			
32	Short	12/4/07	45.80	-1	-0.87	-1420	162571			
33	Long	12/5/07	46.70	1	-1.97	-3195	159376			
34	Short	12/11/07	46.50	-1	-0.43	-683	158694			
35	Long	12/20/07	46.20	1	0.65	1024	159717			
36	Short	12/31/07	46.55	-1	0.76	1210	160927			
	EOY Close	12/31/07	46.47	-1	0.17	277	161204	12.8	19.0	17.3
2008	1	Long	2/1/08	41.30	1	11.13	17935	179139		
	2	Short	2/5/08	40.00	-1	-3.15	-5639	173500		
	3	Long	2/13/08	40.40	1	-1.00	-1735	171765		
	4	Short	2/15/08	39.70	-1	-1.73	-2976	168789		
	5	Long	2/26/08	40.00	1	-0.76	-1275	167513		
	6	Short	2/29/08	39.40	-1	-1.50	-2513	165001		
	7	Long	3/13/08	39.10	1	0.76	1256	166257		
	8	Short	3/14/08	38.60	-1	-1.28	-2126	164131		
	9	Long	3/18/08	39.00	1	-1.04	-1701	162430		
	10	Short	4/11/08	40.50	-1	3.85	6247	168677		
	11	Long	4/16/08	40.85	1	-0.86	-1458	167220		
	12	Short	5/21/08	44.00	-1	7.71	12895	180114		
	13	Long	5/27/08	44.40	1	-0.91	-1637	178477		
	14	Short	6/6/08	44.55	-1	0.34	603	179080		
	15	Long	6/16/08	44.30	1	0.56	1005	180085		
	16	Short	6/18/08	43.60	-1	-1.58	-2846	177239		
	17	Long	6/19/08	44.25	1	-1.49	-2642	174597		
	18	Short	6/20/08	43.50	-1	-1.69	-2959	171638		
	19	Long	7/16/08	41.15	1	5.40	9272	180910		
	20	Short	7/18/08	40.75	-1	-0.97	-1759	179151		
	21	Long	7/23/08	41.25	1	-1.23	-2198	176953		
	22	Short	7/24/08	40.60	-1	-1.58	-2788	174165		

	23 Long	7/25/08	41.10	1	-1.23	-2145	172020			
	24 Short	8/1/08	40.80	-1	-0.73	-1256	170764			
	25 Long	8/5/08	41.20	1	-0.98	-1674	169090			
	26 Short	8/19/08	42.50	-1	3.16	5335	174426			
	27 Long	8/28/08	42.70	1	-0.47	-821	173605			
	28 Short	8/29/08	41.70	-1	-2.34	-4066	169539			
	29 Long	10/29/08	29.00	1	30.46	51634	221173			
	30 Short	11/5/08	29.10	-1	0.34	763	221936			
	31 Long	11/26/08	26.30	1	9.62	21355	243291			
	32 Short	12/1/08	25.50	-1	-3.04	-7400	235890			
	33 Long	12/3/08	25.95	1	-1.76	-4163	231727			
	34 Short	12/4/08	25.50	-1	-1.73	-4018	227709			
	35 Long	12/5/08	26.10	1	-2.35	-5358	222351			
	36 Short	12/22/08	26.50	-1	1.53	3408	225759			
	37 Long	12/30/08	26.80	1	-1.13	-2556	223203			
	EOY Close	12/31/08	27.06	1	0.97	2165	225368	39.8	-41.8	22.5
2009	1 Short	1/9/09	27.30	-1	0.89	1999	227367			
	2 Long	1/27/09	26.70	1	2.20	4997	232364			
	3 Short	1/30/09	26.60	-1	-0.37	-870	231494			
	4 Long	2/2/09	26.90	1	-1.13	-2611	228883			
	5 Short	2/17/09	26.80	-1	-0.37	-851	228032			
	6 Long	3/11/09	25.25	1	5.78	13188	241221			
	7 Short	5/12/09	30.75	-1	21.78	52543	293764			
	8 Long	5/18/09	31.00	1	-0.81	-2388	291376			
	9 Short	5/21/09	30.80	-1	-0.65	-1880	289496			
	10 Long	5/26/09	31.20	1	-1.30	-3760	285736			
	11 Short	6/15/09	32.80	-1	5.13	14653	300389			
	12 Long	6/19/09	33.00	1	-0.61	-1832	298558			
	13 Short	6/22/09	32.60	-1	-1.21	-3619	294939			
	14 Long	6/25/09	32.80	1	-0.61	-1809	293129			
	15 Short	7/2/09	32.70	-1	-0.30	-894	292236			
	16 Long	7/13/09	32.40	1	0.92	2681	294917			
	17 Short	8/11/09	35.70	-1	10.19	30038	324954			
	18 Long	8/12/09	36.20	1	-1.40	-4551	320403			
	19 Short	8/17/09	35.50	-1	-1.93	-6196	314208			
	20 Long	8/19/09	35.90	1	-1.13	-3540	310667			
	21 Short	9/1/09	36.25	-1	0.97	3029	313696			
	22 Long	9/4/09	36.50	1	-0.69	-2163	311533			
	23 Short	9/25/09	38.10	-1	4.38	13656	325189			
	24 Long	10/6/09	38.20	1	-0.26	-854	324335			
	25 Short	10/27/09	38.80	-1	1.57	5094	329430			
	26 Long	11/5/09	38.40	1	1.03	3396	332826			
	27 Short	11/20/09	39.60	-1	3.13	10401	343227			
	28 Long	12/1/09	40.20	1	-1.52	-5200	338026			
	29 Short	12/8/09	39.90	-1	-0.75	-2523	335504			
	30 Long	12/9/09	40.20	1	-0.75	-2523	332981			
	31 Short	12/17/09	40.20	-1	0.00	0	332981			

	32 Long	12/18/09	40.50	1	-0.75	-2485	330496			
	EOY Close	12/31/09	41.86	1	3.36	11098	341594	51.6	54.7	27.9
2010	1 Short	1/12/10	41.90	-1	0.10	326	341921			
	2 Long	1/19/10	42.30	1	-0.95	-3264	338656			
	3 Short	1/20/10	42.00	-1	-0.71	-2402	336255			
	4 Long	2/11/10	39.90	1	5.00	16813	353067			
	5 Short	2/23/10	40.70	-1	2.01	7079	360146			
	6 Long	3/1/10	41.25	1	-1.35	-4867	355280			
	7 Short	4/27/10	45.10	-1	9.33	33159	388439			
	8 Long	4/29/10	45.70	1	-1.33	-5168	383271			
	9 Short	4/30/10	45.10	-1	-1.31	-5032	378239			
	10 Long	5/1/10	45.70	1	-1.33	-5032	373207			
	11 Short	5/4/10	44.60	-1	-2.41	-8983	364224			
	12 Long	5/12/10	44.40	1	0.45	1633	365857			
	13 Short	5/14/10	43.40	-1	-2.25	-8240	357617			
	14 Long	6/2/10	42.20	1	2.76	9888	367505			
	15 Short	6/4/10	41.70	-1	-1.18	-4354	363151			
	16 Long	6/11/10	41.60	1	0.24	871	364022			
	17 Short	6/23/10	42.00	-1	0.96	3500	367522			
	18 Long	7/8/10	40.70	1	3.10	11376	378898			
	19 Short	7/16/10	40.80	-1	0.25	931	379829			
	20 Long	7/20/10	41.25	1	-1.10	-4189	375640			
	21 Short	7/21/10	41.00	-1	-0.61	-2277	373363			
	22 Long	7/22/10	41.75	1	-1.83	-6830	366533			
	23 Short	8/11/10	41.80	-1	0.12	439	366972			
	24 Long	9/1/10	41.00	1	1.91	7023	373995			
	25 Short	10/4/10	44.50	-1	8.54	31926	405922			
	26 Long	10/5/10	45.25	1	-1.69	-6841	399081			
	27 Short	11/12/10	48.20	-1	6.52	26017	425098			
	28 Long	11/19/10	48.30	1	-0.21	-882	424216			
	29 Short	11/23/10	48.00	-1	-0.62	-2635	421581			
	30 Long	11/24/10	48.50	1	-1.04	-4391	417190			
	31 Short	11/30/10	48.00	-1	-1.03	-4301	412889			
	32 Long	12/1/10	48.80	1	-1.67	-6881	406007			
	33 Short	12/31/10	50.10	-1	2.66	10816	416823			
	EOY Close	12/31/10	50.19	-1	-0.18	-749	416074	21.8	19.9	26.8
2011	1 Long	1/1/11	50.80	1	-1.22	-5057	411017			
	2 Short	1/20/11	51.60	-1	1.57	6473	417490			
	3 Long	1/25/11	51.90	1	-0.58	-2427	415063			
	4 Short	1/28/11	51.80	-1	-0.19	-800	414263			
	5 Long	2/1/11	52.10	1	-0.58	-2399	411864			
	6 Short	2/22/11	53.20	-1	2.11	8696	420560			
	7 Long	2/25/11	53.20	1	0.00	0	420560			
	8 Short	3/7/11	52.90	-1	-0.56	-2372	418188			
	9 Long	3/24/11	51.75	1	2.17	9091	427279			
	10 Short	4/11/11	52.40	-1	1.26	5367	432646			
	11 Long	4/20/11	52.70	1	-0.57	-2477	430169			

12	Short	5/5/11	53.70	-1	1.90	8163	438331			
13	Long	5/10/11	54.30	1	-1.12	-4898	433434			
14	Short	5/13/11	53.90	-1	-0.74	-3193	430241			
15	Long	5/31/11	53.30	1	1.11	4789	435030			
16	Short	6/1/11	52.70	-1	-1.13	-4897	430133			
17	Long	6/21/11	51.00	1	3.23	13875	444008			
18	Short	7/14/11	52.90	-1	3.73	16541	460550			
19	Long	7/19/11	54.00	1	-2.08	-9577	450973			
20	Short	7/27/11	53.60	-1	-0.74	-3341	447633			
21	Long	8/26/11	49.00	1	8.58	38416	486049			
22	Short	9/2/11	49.30	-1	0.61	2976	489025			
23	Long	9/7/11	50.00	1	-1.42	-6944	482081			
24	Short	9/22/11	50.30	-1	0.60	2892	484974			
25	Long	9/27/11	51.20	1	-1.79	-8677	476296			
26	Short	9/28/11	50.50	-1	-1.37	-6512	469784			
27	Long	10/6/11	50.00	1	0.99	4651	474436			
28	Short	11/1/11	52.80	-1	5.60	26568	501004			
29	Long	11/3/11	53.30	1	-0.95	-4744	496260			
30	Short	11/9/11	53.20	-1	-0.19	-931	495329			
31	Long	11/11/11	53.50	1	-0.56	-2793	492536			
32	Short	11/14/11	53.20	-1	-0.56	-2762	489774			
33	Long	11/15/11	53.50	1	-0.56	-2762	487012			
34	Short	11/16/11	53.00	-1	-0.93	-4552	482460			
35	Long	11/30/11	51.80	1	2.26	10924	493384			
36	Short	12/13/11	51.80	-1	0.00	0	493384			
37	Long	12/20/11	51.70	1	0.19	952	494336			
	EOY Close	12/30/11	51.89	1	0.37	1817	496153	19.2	3.4	25.7
2012	1	Short	3/6/12	59.10	-1	13.89	68939	565092		
	2	Long	3/8/12	60.00	1	-1.52	-8605	556487		
	3	Short	4/4/12	62.60	-1	4.33	24114	580601		
	4	Long	4/12/12	62.55	1	0.08	464	581065		
	5	Short	4/13/12	62.00	-1	-0.88	-5109	575956		
	6	Long	4/17/12	62.25	1	-0.40	-2322	573633		
	7	Short	4/19/12	61.75	-1	-0.80	-4607	569026		
	8	Long	4/25/12	61.70	1	0.08	461	569487		
	9	Short	5/3/12	61.75	-1	0.08	461	569948		
	10	Long	6/6/12	58.00	1	6.07	34612	604560		
	11	Short	6/11/12	57.75	-1	-0.43	-2606	601955		
	12	Long	6/12/12	58.00	1	-0.43	-2606	599349		
	13	Short	6/13/12	57.75	-1	-0.43	-2583	596765		
	14	Long	6/14/12	58.00	1	-0.43	-2583	594182		
	15	Short	6/21/12	58.50	-1	0.86	5122	599304		
	16	Long	6/29/12	59.20	1	-1.20	-7171	592133		
	17	Short	7/10/12	59.25	-1	0.08	500	592633		
	18	Long	7/17/12	59.30	1	-0.08	-500	592133		
	19	Short	7/23/12	59.20	-1	-0.17	-999	591134		
	20	Long	7/27/12	59.60	1	-0.68	-3994	587140		

	21 Short	8/30/12	63.20	-1	6.04	35465	622605			
	22 Long	9/6/12	64.00	1	-1.27	-7881	614724			
	23 Short	9/25/12	64.75	-1	1.17	7204	621928			
	24 Long	10/3/12	64.65	1	0.15	961	622888			
	25 Short	10/8/12	64.10	-1	-0.85	-5299	617589			
	26 Long	10/16/12	63.60	1	0.78	4817	622407			
	27 Short	10/19/12	62.70	-1	-1.42	-8808	613599			
	28 Long	11/19/12	59.20	1	5.58	34252	647851			
	29 Short	12/5/12	60.60	-1	2.36	15321	663172			
	30 Long	12/11/12	61.60	1	-1.65	-10943	652228			
	31 Short	12/14/12	60.70	-1	-1.46	-9529	642699			
	32 Long	12/17/12	61.20	1	-0.82	-5294	637405			
	33 Short	12/21/12	61.15	-1	-0.08	-521	636884			
	34 Long	12/31/12	61.20	1	-0.08	-521	636363			
	EOY Close	12/31/12	61.29	1	0.15	936	637299	28.4	18.1	26.1
2013	1 Short	1/24/13	62.80	-1	2.46	15701	653000			
	2 Long	2/1/13	63.30	1	-0.80	-5199	647801			
	3 Short	2/4/13	62.80	-1	-0.79	-5117	642684			
	4 Long	2/5/13	63.20	1	-0.64	-4094	638591			
	5 Short	2/20/13	63.50	-1	0.47	3031	641622			
	6 Long	2/27/13	63.30	1	0.31	2021	643643			
	7 Short	3/21/13	64.20	-1	1.42	9151	652794			
	8 Long	3/22/13	64.50	1	-0.47	-3050	649744			
	9 Short	4/1/13	64.50	-1	0.00	0	649744			
	10 Long	4/2/13	65.00	1	-0.78	-5037	644707			
	11 Short	4/3/13	64.60	-1	-0.62	-3967	640740			
	12 Long	4/9/13	64.75	1	-0.23	-1488	639252			
	13 Short	4/15/13	64.80	-1	0.08	494	639746			
	14 Long	4/16/13	65.25	1	-0.69	-4443	635303			
	15 Short	4/17/13	64.60	-1	-1.00	-6329	628974			
	16 Long	4/22/13	65.00	1	-0.62	-3895	625080			
	17 Short	5/31/13	69.10	-1	6.31	39428	664508			
	18 Long	6/7/13	69.00	1	0.14	962	665469			
	19 Short	6/11/13	68.55	-1	-0.65	-4340	661129			
	20 Long	6/17/13	68.80	1	-0.36	-2411	658718			
	21 Short	6/20/13	67.70	-1	-1.60	-10532	648186			
	22 Long	7/1/13	67.85	1	-0.22	-1436	646750			
	23 Short	7/23/13	70.25	-1	3.54	22877	669627			
	24 Long	7/26/13	70.80	1	-0.78	-5243	664385			
	25 Short	8/15/13	71.60	-1	1.13	7507	671892			
	26 Long	8/22/13	72.00	1	-0.56	-3754	668138			
	27 Short	8/27/13	71.70	-1	-0.42	-2784	665354			
	28 Long	9/1/13	72.00	1	-0.42	-2784	662570			
	29 Short	10/3/13	74.50	-1	3.47	23006	685576			
	30 Long	10/10/13	74.55	1	-0.07	-460	685116			
	31 Short	11/7/13	77.90	-1	4.49	30787	715903			
	32 Long	11/13/13	78.50	1	-0.77	-5514	710389			

	33	Short	11/19/13	78.55	-1	0.06	452	710841			
	34	Long	11/21/13	79.00	1	-0.57	-4072	706769			
	35	Short	12/11/13	80.80	-1	2.28	16104	722872			
	36	Long	12/18/13	81.20	1	-0.50	-3579	719294			
	EOY	Close	12/31/13	83.74	1	3.13	22500	741794	16.4	36.6	24.9
2014	1	Short	1/3/14	82.50	-1	-1.48	-10984	730810			
	2	Long	1/8/14	83.00	1	-0.61	-4429	726381			
	3	Short	1/13/14	82.40	-1	-0.72	-5251	721130			
	4	Long	1/14/14	82.90	1	-0.61	-4376	716754			
	5	Short	1/24/14	83.20	-1	0.36	2594	719348			
	6	Long	2/7/14	82.50	1	0.84	6052	725400			
	7	Short	3/13/14	85.75	-1	3.94	28576	753976			
	8	Long	3/18/14	86.20	1	-0.52	-3957	750019			
	9	Short	3/21/14	85.75	-1	-0.52	-3915	746104			
	10	Long	4/1/14	85.00	1	0.87	6526	752630			
	11	Short	4/4/14	84.25	-1	-0.88	-6641	745989			
	12	Long	4/9/14	84.10	1	0.18	1328	747317			
	13	Short	4/10/14	83.30	-1	-0.95	-7109	740208			
	14	Long	4/21/14	83.00	1	0.36	2666	742874			
	15	Short	4/25/14	82.70	-1	-0.36	-2685	740189			
	16	Long	4/29/14	83.30	1	-0.73	-5370	734819			
	17	Short	5/6/14	83.25	-1	-0.06	-441	734378			
	18	Long	5/12/14	83.80	1	-0.66	-4852	729526			
	19	Short	5/15/14	83.50	-1	-0.36	-2612	726914			
	20	Long	5/19/14	84.00	1	-0.60	-4353	722561			
	21	Short	7/17/14	91.00	-1	8.33	60213	782775			
	22	Long	7/18/14	91.50	1	-0.55	-4301	778474			
	23	Short	7/31/14	92.00	-1	0.55	4254	782728			
	24	Long	8/11/14	91.80	1	0.22	1702	784430			
	25	Short	9/15/14	95.25	-1	3.76	29480	813910			
	26	Long	9/17/14	95.60	1	-0.37	-2991	810919			
	27	Short	9/22/14	95.40	-1	-0.21	-1696	809222			
	28	Long	9/24/14	95.80	1	-0.42	-3393	805830			
	29	Short	9/25/14	95.20	-1	-0.63	-5047	800783			
	30	Long	10/8/14	94.80	1	0.42	3365	804147			
	31	Short	10/9/14	94.00	-1	-0.84	-6786	797361			
	32	Long	10/21/14	92.20	1	1.91	15269	812630			
	33	Short	12/10/14	100.25	-1	8.73	70951	883581			
	34	Long	12/18/14	99.75	1	0.50	4407	887988			
	35	Short	12/31/14	100.10	-1	0.35	3116	891103			
	EOY	Close	12/31/14	99.80	-1	0.30	2671	893774	20.5	19.2	24.5
2015	1	Long	1/8/15	99.50	1	0.30	2687	896461			
	2	Short	1/12/15	98.80	-1	-0.70	-6307	890154			
	3	Long	1/21/15	98.70	1	0.10	901	891055			
	4	Short	1/27/15	98.80	-1	0.10	903	891958			
	5	Long	2/3/15	99.00	1	-0.20	-1806	890152			
	6	Short	3/6/15	104.10	-1	5.15	45856	936008			

7 Long	3/17/15	103.40	1	0.67	6294	942302			
8 Short	3/25/15	103.50	-1	0.10	911	943214			
9 Long	4/8/15	103.00	1	0.48	4557	947770			
10 Short	4/30/15	105.00	-1	1.94	18403	966174			
11 Long	5/8/15	105.00	1	0.00	0	966174			
12 Short	5/12/15	104.30	-1	-0.67	-6441	959732			
13 Long	5/14/15	105.30	1	-0.96	-9202	950531			
14 Short	6/4/15	106.25	-1	0.90	8576	959106			
15 Long	6/10/15	106.10	1	0.14	1354	960460			
16 Short	6/12/15	105.60	-1	-0.47	-4526	955934			
17 Long	6/18/15	106.15	1	-0.52	-4979	950955			
18 Short	6/26/15	106.20	-1	0.05	448	951403			
19 Long	7/13/15	106.00	1	0.19	1792	953195			
20 Short	7/24/15	107.80	-1	1.70	16186	969381			
21 Long	7/30/15	108.30	1	-0.46	-4496	964885			
22 Short	8/11/15	107.30	-1	-0.92	-8909	955976			
23 Long	8/17/15	108.00	1	-0.65	-6237	949739			
24 Short	8/19/15	107.00	-1	-0.93	-8794	940945			
25 Long	9/8/15	101.50	1	5.14	48366	989312			
26 Short	9/22/15	101.60	-1	0.10	975	990286			
27 Long	10/2/15	101.10	1	0.49	4873	995160			
28 Short	11/12/15	109.50	-1	8.31	82684	1077844			
29 Long	11/18/15	110.00	1	-0.46	-4922	1072922			
30 Short	12/3/15	110.50	-1	0.45	4877	1077799			
31 Long	12/4/15	111.00	1	-0.45	-4877	1072922			
32 Short	12/9/15	110.50	-1	-0.45	-4833	1068089			
33 Long	12/16/15	110.50	1	0.00	0	1068089			
34 Short	12/17/15	109.50	-1	-0.90	-9666	1058423			
35 Long	12/23/15	109.70	1	-0.18	-1933	1056490			
36 Short	12/31/15	109.50	-1	-0.18	-1926	1054564			
EOY Close	12/31/15	109.22	-1	0.26	2697	1057260	18.3	9.4	23.9
2016									
1 Long	1/29/16	101.30	1	7.25	76666	1133927			
2 Short	2/2/16	100.30	-1	-0.99	-11194	1122733			
3 Long	2/16/16	97.50	1	2.79	31342	1154075			
4 Short	4/11/16	106.40	-1	9.13	105346	1259422			
5 Long	4/13/16	108.20	1	-1.69	-21306	1238116			
6 Short	4/22/16	107.00	-1	-1.11	-13731	1224384			
7 Long	5/10/16	104.50	1	2.34	28607	1252991			
8 Short	5/17/16	104.00	-1	-0.48	-5995	1246996			
9 Long	5/20/16	104.30	1	-0.29	-3597	1243399			
10 Short	6/10/16	106.80	-1	2.40	29803	1273203			
11 Long	6/23/16	106.10	1	0.66	8345	1281548			
12 Short	6/24/16	104.00	-1	-1.98	-25365	1256182			
13 Long	6/30/16	104.75	1	-0.72	-9059	1247123			
14 Short	8/24/16	114.50	-1	9.31	116081	1363204			
15 Long	8/29/16	114.70	1	-0.17	-2381	1360823			
16 Short	8/30/16	114.50	-1	-0.17	-2373	1358450			

	17 Long	9/1/16	114.50	1	0.00	0	1358450			
	18 Short	9/9/16	114.00	-1	-0.44	-5932	1352518			
	19 Long	9/15/16	114.75	1	-0.66	-8898	1343620			
	20 Short	10/11/16	116.20	-1	1.26	16978	1360598			
	21 Long	10/19/16	116.10	1	0.09	1171	1361769			
	22 Short	10/27/16	116.00	-1	-0.09	-1173	1360596			
	23 Long	11/8/16	115.00	1	0.86	11729	1372325			
	24 Short	11/10/16	114.30	-1	-0.61	-8353	1363972			
	25 Long	11/15/16	114.60	1	-0.26	-3580	1360392			
	26 Short	11/30/16	115.75	-1	1.00	13651	1374043			
	27 Long	12/7/16	115.80	1	-0.04	-594	1373450			
	28 Short	12/29/16	118.00	-1	1.90	26093	1399543			
	EOY Close	12/30/16	116.97	-1	0.87	12216	1411759	33.5	7.1	24.7
2017	1 Long	1/4/17	118.50	1	-1.31	-18466	1393293			
	2 Short	3/21/17	129.25	-1	9.07	126396	1519689			
	3 Long	3/27/17	129.50	1	-0.19	-2939	1516750			
	4 Short	4/11/17	130.10	-1	0.46	7027	1523777			
	5 Long	4/17/17	130.05	1	0.04	586	1524363			
	6 Short	5/17/17	135.80	-1	4.42	67398	1591760			
	7 Long	5/22/17	137.00	1	-0.88	-14066	1577695			
	8 Short	6/9/17	139.70	-1	1.97	31093	1608788			
	9 Long	6/19/17	139.15	1	0.39	6334	1615122			
	10 Short	6/27/17	138.60	-1	-0.40	-6384	1608738			
	11 Long	6/28/17	138.80	1	-0.14	-2321	1606417			
	12 Short	6/29/17	138.00	-1	-0.58	-9259	1597158			
	13 Long	7/10/17	137.60	1	0.29	4629	1601787			
	14 Short	8/10/17	142.00	-1	3.20	51220	1653007			
	15 Long	8/14/17	142.50	1	-0.35	-5820	1647187			
	16 Short	8/17/17	141.70	-1	-0.56	-9247	1637939			
	17 Long	8/22/17	141.60	1	0.07	1156	1639095			
	18 Short	9/8/17	143.00	-1	0.99	16206	1655301			
	19 Long	9/11/17	144.40	1	-0.98	-16206	1639095			
	20 Short	9/21/17	143.50	-1	-0.62	-10216	1628879			
	21 Long	9/27/17	143.70	1	-0.14	-2270	1626609			
	22 Short	10/23/17	146.80	-1	2.16	35090	1661699			
	23 Long	10/27/17	149.00	1	-1.50	-24903	1636796			
	24 Short	11/15/17	151.50	-1	1.68	27463	1664260			
	25 Long	11/16/17	152.70	1	-0.79	-13182	1651077			
	26 Short	11/29/17	153.50	-1	0.52	8650	1659727			
	27 Long	12/8/17	153.80	1	-0.20	-3244	1656484			
	28 Short	12/29/17	155.60	-1	1.17	19387	1675870			
	EOY Close	12/29/17	155.18	-1	0.27	4524	1680394	19.0	32.7	24.2
2018	1 Long	1/2/18	156.50	1	-0.85	-14294	1666100			
	2 Short	2/2/18	165.00	-1	5.43	90491	1756591			
	3 Long	2/14/18	161.40	1	2.18	38326	1794917			
	4 Short	3/1/18	164.20	-1	1.73	31139	1826055			
	5 Long	3/5/18	165.80	1	-0.97	-17793	1808262			

6 Short	3/19/18	168.00	-1	1.33	23994	1832256			
7 Long	4/10/18	160.40	1	4.52	82888	1915143			
8 Short	4/20/18	161.80	-1	0.87	16716	1931859			
9 Long	4/26/18	161.50	1	0.19	3582	1935441			
10 Short	4/30/18	160.80	-1	-0.43	-8389	1927052			
11 Long	5/1/18	162.00	1	-0.75	-14381	1912671			
12 Short	6/25/18	173.00	-1	6.79	129873	2042544			
13 Long	7/5/18	172.80	1	0.12	2361	2044905			
14 Short	7/27/18	178.00	-1	3.01	61536	2106442			
15 Long	8/2/18	178.50	1	-0.28	-5917	2100525			
16 Short	8/15/18	179.60	-1	0.62	12944	2113469			
17 Long	8/21/18	180.50	1	-0.50	-10591	2102878			
18 Short	9/5/18	183.50	-1	1.66	34951	2137829			
19 Long	9/11/18	182.55	1	0.52	11068	2148897			
20 Short	9/17/18	182.50	-1	-0.03	-589	2148308			
21 Long	9/20/18	184.10	1	-0.88	-18834	2129474			
22 Short	10/4/18	183.45	-1	-0.35	-7519	2121955			
23 Long	10/31/18	170.35	1	7.14	151527	2273482			
24 Short	11/9/18	170.50	-1	0.09	2002	2275484			
25 Long	11/28/18	164.50	1	3.52	80076	2355560			
26 Short	12/6/18	162.50	-1	-1.22	-28639	2326921			
27 Long	12/12/18	166.50	1	-2.46	-57278	2269643			
28 Short	12/14/18	162.50	-1	-2.40	-54526	2215117			
EOY Close	12/31/18	154.26	-1	5.07	112323	2327440	38.5	-0.6	25.2
2019									
1 Long	1/2/19	155.20	1	-0.61	-14183	2313258			
2 Short	1/29/19	161.15	-1	3.83	88685	2401942			
3 Long	1/30/19	165.00	1	-2.39	-57384	2344558			
4 Short	3/7/19	172.00	-1	4.24	99466	2444024			
5 Long	3/11/19	172.60	1	-0.35	-8526	2435499			
6 Short	3/27/19	177.50	-1	2.84	69142	2504641			
7 Long	3/29/19	179.00	1	-0.85	-21166	2483475			
8 Short	5/2/19	187.80	-1	4.92	122093	2605567			
9 Long	5/3/19	189.50	1	-0.91	-23586	2581981			
10 Short	5/7/19	187.00	-1	-1.32	-34063	2547918			
11 Long	5/15/19	185.00	1	1.07	27250	2575169			
12 Short	5/20/19	180.00	-1	-2.70	-69599	2505570			
13 Long	6/5/19	175.70	1	2.39	59855	2565425			
14 Short	7/18/19	191.00	-1	8.71	223398	2788823			
15 Long	7/19/19	193.10	1	-1.10	-30662	2758160			
16 Short	7/31/19	192.00	-1	-0.57	-15712	2742448			
17 Long	8/1/19	194.20	1	-1.15	-31424	2711024			
18 Short	8/1/19	191.00	-1	-1.65	-44672	2666353			
19 Long	8/21/19	188.20	1	1.47	39088	2705440			
20 Short	8/23/19	185.20	-1	-1.59	-43126	2662314			
21 Long	8/29/19	188.00	1	-1.51	-40251	2622063			
22 Short	9/3/19	186.00	-1	-1.06	-27894	2594169			
23 Long	9/5/19	190.50	1	-2.42	-62762	2531407			

	24 Short	9/20/19	191.30	-1	0.42	10631	2542038			
	25 Long	10/1/19	190.00	1	0.68	17275	2559312			
	26 Short	10/2/19	185.50	-1	-2.37	-60615	2498697			
	27 Long	10/11/19	192.00	1	-3.50	-87555	2411142			
	28 Short	12/2/19	202.00	-1	5.21	125580	2536722			
	29 Long	12/6/19	205.00	1	-1.49	-37674	2499048			
	EOY Close	12/31/19	212.61	1	3.71	92770	2591817	11.4	37.8	24.2
2020	1 Short	1/27/20	218.80	-1	2.91	75459	2667276			
	2 Long	2/3/20	222.00	1	-1.46	-39010	2628267			
	3 Short	2/21/20	231.85	-1	4.44	116615	2744881			
	4 Long	2/24/20	222.50	1	4.03	110695	2855576			
	5 Short	2/26/20	216.67	-1	-2.62	-74823	2780754			
	6 Long	3/25/20	184.80	1	14.71	409021	3189775			
	7 Short	3/27/20	186.93	-1	1.15	36765	3226540			
	8 Long	3/31/20	193.40	1	-3.46	-111677	3114864			
	9 Short	4/1/20	187.35	-1	-3.13	-97440	3017423			
	10 Long	4/6/20	192.30	1	-2.64	-79724	2937700			
	11 Short	5/1/20	213.10	-1	10.82	317754	3255454			
	12 Long	5/6/20	220.50	1	-3.47	-113047	3142407			
	13 Short	5/13/20	223.50	-1	1.36	42754	3185161			
	14 Long	5/18/20	226.00	1	-1.12	-35628	3149532			
	15 Short	5/29/20	230.30	-1	1.90	59925	3209457			
	16 Long	6/5/20	237.50	1	-3.13	-100339	3109118			
	17 Short	6/11/20	242.29	-1	2.02	62706	3171824			
	18 Long	6/30/20	242.80	1	-0.21	-6676	3165148			
	19 Short	7/23/20	257.55	-1	6.07	192281	3357429			
	20 Long	7/27/20	259.40	1	-0.72	-24117	3333312			
	21 Short	9/4/20	282.00	-1	8.71	290412	3623724			
	22 Long	9/22/20	272.95	1	3.21	116293	3740018			
	23 Short	10/19/20	285.10	-1	4.45	166482	3906500			
	24 Long	11/3/20	275.30	1	3.44	134282	4040781			
	25 Short	12/11/20	299.60	-1	8.83	356669	4397450			
	26 Long	12/14/20	305.80	1	-2.07	-91002	4306448			
	EOY Close	12/31/20	313.74	1	2.60	111816	4418264	70.5	47.6	26.7
2021	1 Short	1/4/21	310.25	-1	-1.11	-49148	4369116			
	2 Long	1/6/21	311.20	1	-0.31	-13378	4355737			
	3 Short	1/27/21	324.40	-1	4.24	184755	4540492			
	4 Long	2/1/21	323.20	1	0.37	16796	4557288			
	5 Short	2/18/21	329.00	-1	1.79	81783	4639071			
	6 Long	2/24/21	321.90	1	2.16	100114	4739185			
	7 Short	3/4/21	307.00	-1	-4.63	-219366	4519819			
	8 Long	3/5/21	299.10	1	2.57	116308	4636127			
	9 Short	3/19/21	311.40	-1	4.11	190653	4826780			
	10 Long	3/22/21	316.20	1	-1.54	-74401	4752379			
	11 Short	3/25/21	308.90	-1	-2.31	-109717	4642662			
	12 Long	3/26/21	312.50	1	-1.17	-54107	4588556			
	13 Short	5/4/21	332.70	-1	6.46	296604	4885160			

	14 Long	5/7/21	335.40	1	-0.81	-39645	4845515			
	15 Short	5/11/21	322.00	-1	-4.00	-193589	4651925			
	16 Long	5/20/21	326.80	1	-1.49	-69345	4582580			
	17 Short	7/19/21	353.75	-1	8.25	377909	4960488			
	18 Long	7/21/21	359.50	1	-1.63	-80630	4879859			
	19 Short	8/11/21	365.70	-1	1.72	84159	4964017			
	20 Long	8/20/21	366.00	1	-0.08	-4072	4959945			
	21 Short	9/8/21	379.50	-1	3.69	182949	5142894			
	22 Long	9/23/21	372.40	1	1.87	96218	5239112			
	23 Short	9/28/21	364.20	-1	-2.20	-115362	5123750			
	24 Long	10/5/21	356.80	1	2.03	104107	5227857			
	25 Short	11/26/21	394.40	-1	10.54	550918	5778774			
	26 Long	11/29/21	399.80	1	-1.37	-79121	5699653			
	27 Short	12/3/21	384.80	-1	-3.75	-213844	5485809			
	28 Long	12/7/21	395.90	1	-2.88	-158244	5327565			
	29 Short	12/17/21	387.00	-1	-2.25	-119766	5207799			
	30 Long	12/23/21	395.25	1	-2.13	-111019	5096780			
	EOY Close	12/31/21	397.85	1	0.66	33527	5130307	16.1	26.8	26.1
2022	1 Short	1/5/22	393.50	-1	-1.09	-56094	5074214			
	2 Long	1/12/22	388.30	1	1.32	67054	5141268			
	3 Short	1/18/22	374.30	-1	-3.61	-185366	4955902			
	4 Long	1/31/22	360.00	1	3.82	189338	5145240			
	5 Short	2/14/22	347.20	-1	-3.56	-182942	4962298			
	6 Long	3/9/22	335.30	1	3.43	170079	5132377			
	7 Short	4/8/22	349.20	-1	4.15	212765	5345142			
	8 Long	4/20/22	347.09	1	0.60	32297	5377439			
	9 Short	5/5/22	314.00	-1	-9.53	-512661	4864778			
	10 Long	5/17/22	306.00	1	2.55	123943	4988722			
	11 Short	6/10/22	290.80	-1	-4.97	-247806	4740916			
	12 Long	6/24/22	289.00	1	0.62	29345	4770261			
	13 Short	6/30/22	280.75	-1	-2.85	-136175	4634086			
	14 Long	7/7/22	291.75	1	-3.92	-181567	4452519			
	15 Short	7/12/22	286.10	-1	-1.94	-86227	4366292			
	16 Long	7/18/22	294.72	1	-3.01	-131553	4234739			
	17 Short	8/19/22	323.55	-1	9.78	414249	4648988			
	18 Long	8/26/22	314.60	1	2.77	128600	4777587			
	19 Short	8/29/22	304.70	-1	-3.15	-150344	4627244			
	20 Long	9/9/22	306.00	1	-0.43	-19742	4607502			
	21 Short	9/13/22	300.00	-1	-1.96	-90343	4517159			
	22 Long	10/4/22	282.25	1	5.92	267265	4784424			
	23 Short	10/10/22	267.00	-1	-5.40	-258503	4525921			
	24 Long	10/17/22	267.30	1	-0.11	-5085	4520835			
	25 Short	10/19/22	269.10	-1	0.67	30443	4551279			
	26 Long	10/25/22	282.30	1	-4.91	-223251	4328028			
	27 Short	11/3/22	261.85	-1	-7.24	-313525	4014502			
	28 Long	11/8/22	272.30	1	-3.99	-160212	3854290			
	29 Short	12/6/22	283.75	-1	4.20	162070	4016360			

	30 Long	12/13/22	296.65	1	-4.55	-182594	3833766			
	31 Short	12/16/22	275.35	-1	-7.18	-275271	3558495			
	EOY Close	12/30/22	266.28	-1	3.29	117216	3675711	-28.4	-33.1	22.2
2023	1 Long	1/9/23	273.58	1	-2.74	-100769	3574943			
	2 Short	3/9/23	295.95	-1	8.18	292315	3867257			
	3 Long	3/16/23	304.50	1	-2.89	-111725	3755532			
	4 Short	3/28/23	306.14	-1	0.54	20227	3775759			
	5 Long	3/29/23	311.55	1	-1.77	-66724	3709035			
	6 Short	4/21/23	314.73	-1	1.02	37858	3746893			
	7 Long	4/28/23	320.85	1	-1.94	-72859	3674034			
	8 Short	8/2/23	376.00	-1	17.19	631519	4305554			
	9 Long	8/10/23	371.84	1	1.11	47636	4353189			
	10 Short	8/17/23	361.23	-1	-2.85	-124213	4228977			
	11 Long	8/23/23	368.67	1	-2.06	-87101	4141875			
	12 Short	9/7/23	370.70	-1	0.55	22806	4164682			
	13 Long	9/11/23	374.70	1	-1.08	-44939	4119743			
	14 Short	9/15/23	373.20	-1	-0.40	-16492	4103251			
	15 Long	9/28/23	359.00	1	3.80	156126	4259377			
	16 Short	10/26/23	348.00	-1	-3.06	-130510	4128867			
	17 Long	10/31/23	347.50	1	0.14	5932	4134799			
	EOY Close	12/29/23	409.52	1	17.85	737957	4872756	32.6	53.8	22.7
2024	1 Short	1/2/2024	405.00	-1	-1.10	-53782	4818974			
	2 Long	1/8/2024	398.70	1	1.56	74962	4893936			
	3 Short	1/16/2024	410.00	-1	2.83	138704	5032640			
	4 Long	1/19/2024	414.90	1	-1.20	-60146	4972494			
	5 Short	1/31/2024	420.90	-1	1.45	71909	5044403			
	6 Long	2/2/2024	428.00	1	-1.69	-85092	4959311			
	7 Short	2/20/2024	427.20	-1	-0.19	-9270	4950041			
	8 Long	2/22/2024	434.40	1	-1.69	-83428	4866614			
	9 Short	3/28/2024	442.00	-1	1.75	85143	4951757			
	10 Long	4/22/2024	417.10	1	5.63	278956	5230713			
	11 Short	4/25/2024	421.25	-1	0.99	52044	5282757			
	12 Long	4/26/2024	427.80	1	-1.55	-82141	5200616			
	13 Short	5/1/2024	424.59	-1	-0.75	-39023	5161593			
	14 Long	5/3/24	434.00	1	-2.22	-114394	5047199			
	15 Short	5/30/24	454.40	-1	4.70	237242	5284440			
	16 Long	6/5/24	457.90	1	-0.77	-40703	5243737			
	17 Short	7/18/24	483.00	-1	5.48	287438	5531175			
	18 Long	8/13/24	456.00	1	5.59	309196	5840371			
	19 Short	9/6/24	459.00	-1	0.66	38423	5878795			
	20 Long	9/13/24	473.60	1	-3.18	-186994	5691800			
	21 Short	12/31/24	513.00	-1	8.32	473515	6165316			
	EOY Close	12/31/24	511.23		0.35	21272	6186588	27.0	24.8	

2025

Last Updated: 12/31/24

(final-initial)/initial * 100

Long Positions

-1.1

Short Positions

1.56

2.83	-1.20
1.45	-1.69
-0.19	-1.69
1.75	5.63
0.99	-1.55
-0.75	-2.22
4.70	-0.77
5.48	5.59
0.66	-3.18
8.32	0.35

Sums	24.14	0.83
Arithmetic Totals		24.97

QQQ AGGRESSIVE MODEL RESULTS

Years	Year End % Returns		Year End \$ Compounded Rate of Return			
	Our Returns (%)	Buy & Hold (%)	Our Returns \$100,000	B&H Returns \$100,000	No. of Signals	CAGR
1 2005	25.7	0.9	125653	100900	37	25.7
2 2006	13.7	7.1	142907	108064	36	19.5
3 2007	12.8	19.0	161204	128596	36	17.3
4 2008	39.8	-41.8	225368	74843	37	22.5
5 2009	51.6	54.7	341594	115782	32	27.9
6 2010	21.8	19.9	416074	138823	33	26.8
7 2011	19.2	3.4	496153	143543	37	25.7
8 2012	28.4	18.1	637299	169524	34	26.1
9 2013	16.4	36.6	741794	231569	36	24.9
10 2014	20.5	19.2	893774	276031	35	24.5
11 2015	18.3	9.4	1057260	301978	36	23.9
12 2016	33.5	7.1	1411759	323418	28	24.7
13 2017	19.0	32.7	1680394	429176	28	24.2
14 2018	38.5	-0.6	2327440	426601	28	25.2
15 2019	11.4	37.8	2591817	587856	29	24.2
16 2020	70.5	47.6	4418264	867675	26	26.7
17 2021	16.1	26.8	5130307	1100212	30	26.1
18 2022	-28.4	-33.1	3675711	736042	31	22.2
19 2023	32.6	53.8	4872756	1132032	17	22.7
20 2024	27.0	24.8	6186588	1412776	21	22.9
AVG	24.4	17.2				

Our Returns	Buy & Hold		
initial: 100000	initial: 100000	22.9	14.2
present: 6186588	present: 1412776		
years: 20	EOY 2024		

Compounded Annual Growth Rate: 22.9%

Outperformed the market 13 of 20 years

Reference: http://www.moneychimp.com/calculator/discount_rate_calculator.htm

QQQ MODERATE MODEL (avg. 6.9 signals per year)

Year	Signal	Trade Date	Trade		Percentage	Dollars	Compound	Yearly	Buy-&-Hold	
			Price \$/sh		Gain / Loss	Gain / Loss	Returns	Return	Return	CAGR
2005	1 Short	1/3/05	36.10	-1			100000			
	2 Long	5/9/05	32.75	1	9.28	9280	109280			
	3 Short	6/20/05	33.35	-1	1.83	2002	111282			
	4 Long	7/5/05	33.60	1	-0.75	-834	110448			
	5 Short	10/3/05	34.75	-1	3.42	3780	114228			
	6 Long	10/31/05	34.20	1	1.58	1808	116036			
	7 Short	12/27/05	36.50	-1	6.73	7804	123839			
	EOY Close	12/30/05	36.44	-1	0.16	204	124043	24.0	0.9	24.0
2006	1 Long	1/3/06	37.00	1	-1.54	-1906	122137			
	2 Short	1/30/06	36.80	-1	-0.54	-660	121476			
	3 Long	2/27/06	37.40	1	-1.63	-1981	119496			
	4 Short	3/6/06	36.80	-1	-1.60	-1917	117579			
	5 Long	3/13/06	37.30	1	-1.36	-1598	115981			
	6 Short	5/8/06	37.20	-1	-0.27	-311	115670			
	7 Long	8/14/06	34.50	1	7.26	8395	124066			
	EOY Close	12/29/06	39.04	1	13.16	16326	140392	13.2	7.1	18.5
2007	1 Short	2/26/07	39.30	-1	0.67	935	141327			
	2 Long	3/19/07	39.70	1	-1.02	-1438	139889			
	3 Short	7/30/07	42.90	-1	8.06	11276	151164			
	4 Long	8/20/07	43.30	1	-0.93	-1409	149755			
	5 Short	11/5/07	46.00	-1	6.24	9338	159093			
	6 Long	12/3/07	46.70	1	-1.52	-2421	156672			
	7 Short	12/10/07	46.20	-1	-1.07	-1677	154995			
	8 Long	12/17/07	46.60	1	-0.87	-1342	153653			
	9 Short	12/31/07	46.50	-1	-0.21	-330	153323			
	EOY Close	12/31/07	46.47	-1	0.06	99	153422	9.3	19.0	15.3
2008	1 Long	3/31/08	41.40	1	10.91	16739	170160			
	2 Short	6/16/08	43.00	-1	3.86	6576	176737			
	3 Long	8/4/08	42.50	1	1.16	2055	178792			
	4 Short	8/25/08	42.00	-1	-1.18	-2103	176688			
	EOY Close	12/31/08	27.06	-1	35.57	62851	239539	56.1	-41.8	24.4
2009	1 Long	2/2/2009	28.40	1	-4.95	-11862	227677			
	2 Short	2/17/09	26.50	-1	-6.69	-15232	212445			
	3 Long	3/23/09	27.40	1	-3.40	-7215	205230			
	EOY Close	12/31/09	41.86	1	52.77	108308	313538	30.9	54.7	25.7
2010	1 Short	1/19/2010	40.40	-1	-3.49	-10936	302602			
	2 Long	2/16/10	40.50	1	-0.25	-749	301853			
	3 Short	5/3/10	43.00	-1	6.17	18633	320486			
	4 Long	6/14/10	42.80	1	0.47	1491	321976			
	5 Short	6/21/10	41.70	-1	-2.57	-8275	313701			

	6 Long	7/19/10	42.00	1	-0.72	-2257	311445			
	7 Short	8/9/10	41.30	-1	-1.67	-5191	306254			
	8 Long	8/30/10	42.00	1	-1.69	-5191	301063			
	EOY Close	12/31/10	50.19	1	19.50	58707	359770	14.7	19.9	23.8
2011	1 Short	3/14/11	51.50	-1	2.61	9390	369161			
	2 Long	3/28/11	52.30	1	-1.55	-5735	363426			
	3 Short	5/23/11	52.80	-1	0.96	3474	366901			
	4 Long	6/27/11	52.60	1	0.38	1390	368290			
	5 Short	8/1/11	52.40	-1	-0.38	-1400	366890			
	6 Long	9/12/11	51.00	1	2.67	9802	376692			
	7 Short	9/26/11	50.50	-1	-0.98	-3693	372999			
	8 Long	10/10/11	51.30	1	-1.58	-5909	367090			
	9 Short	11/14/11	51.60	-1	0.58	2147	369237			
	10 Long	11/28/11	52.00	1	-0.78	-2862	366375			
	11 Short	12/12/11	51.70	-1	-0.58	-2114	364261			
	12 Long	12/19/11	51.80	1	-0.19	-705	363557			
	EOY Close	12/30/11	51.89	1	0.17	632	364188	1.2	3.4	20.3
2012	1 Short	4/30/12	60.30	-1	16.21	59025	423214			
	2 Long	6/18/12	59.20	1	1.82	7720	430934			
	3 Short	10/8/12	62.50	-1	5.57	24022	454956			
	4 Long	11/26/12	61.50	1	1.60	7279	462235			
	5 Short	12/24/12	60.30	-1	-1.95	-9019	453216			
	6 Long	12/31/12	61.10	1	-1.33	-6013	447203			
	EOY Close	12/31/12	61.29	1	0.31	1391	448593	23.2	18.1	20.6
2013	1 Short	6/17/13	66.40	-1	8.34	37401	485995			
	2 Long	7/1/13	68.40	1	-3.01	-14638	471356			
	EOY Close	12/31/13	83.74	1	22.43	105711	577067	28.6	36.6	21.5
2014	1 Short	3/24/14	83.20	-1	-0.64	-3721	573345			
	2 Long	4/28/14	83.80	1	-0.72	-4135	569211			
	3 Short	10/6/14	92.00	-1	9.79	55698	624909			
	4 Long	10/20/14	94.50	1	-2.72	-16981	607928			
	EOY Close	12/31/14	99.80	1	5.61	34095	642023	11.3	19.2	20.4
2015	1 Short	1/12/15	98.00	-1	-1.80	-11580	630444			
	2 Long	1/20/15	99.50	1	-1.53	-9650	620794			
	3 Short	1/26/15	98.00	-1	-1.51	-9359	611435			
	4 Long	2/2/15	99.60	1	-1.63	-9983	601453			
	5 Short	3/30/15	101.50	-1	1.91	11473	612926			
	6 Long	4/6/15	103.00	1	-1.48	-9058	603868			
	7 Short	6/29/15	105.00	-1	1.94	11726	615594			
	8 Long	7/13/15	106.50	1	-1.43	-8794	606800			
	9 Short	8/17/15	105.00	-1	-1.41	-8546	598253			
	10 Long	10/5/15	103.20	1	1.71	10256	608509			
	11 Short	12/7/15	107.90	-1	4.55	27713	636222			
	EOY Close	12/31/15	109.22	-1	-1.22	-7783	628439	-2.1	9.4	18.2
2016	1 Long	2/29/16	102.50	1	6.15	38666	667105			
	2 Short	4/25/16	104.20	-1	1.66	11064	678169			
	3 Long	5/23/16	105.50	1	-1.25	-8461	669708			

	4 Short	6/13/16	104.60	-1	-0.85	-5713	663995			
	5 Long	6/27/16	106.00	1	-1.34	-8887	655108			
	6 Short	10/31/16	113.80	-1	7.36	48206	703314			
	7 Long	11/14/16	115.00	1	-1.05	-7416	695898			
	8 Short	11/28/16	114.00	-1	-0.87	-6051	689846			
	9 Long	12/5/16	115.50	1	-1.32	-9077	680770			
	EOY Close	12/30/16	116.97	1	1.27	8664	689434	9.7	7.1	17.5
2017	1 Short	7/3/17	135.80	-1	16.10	110986	800420			
	2 Long	7/17/17	137.50	1	-1.25	-10020	790400			
	EOY Close	12/29/17	155.18	1	12.86	101631	892031	29.4	32.7	18.3
2018	1 Short	2/5/18	158.60	-1	2.20	19659	911690			
	2 Long	2/20/18	164.00	1	-3.40	-31041	880649			
	3 Short	3/19/18	162.50	-1	-0.91	-8055	872595			
	4 Long	4/16/18	162.60	1	-0.06	-537	872058			
	5 Short	10/10/18	177.15	-1	8.95	78035	950092			
	6 Long	11/6/18	169.80	1	4.15	39420	989512			
	7 Short	11/12/18	168.90	-1	-0.53	-5245	984267			
	8 Long	12/3/18	172.50	1	-2.13	-20979	963288			
	9 Short	12/6/18	162.50	-1	-5.80	-55843	907445			
	EOY Close	12/31/18	154.26	-1	5.07	46014	953460	6.9	-0.6	17.5
2019	1 Long	1/17/19	163.00	1	-5.67	-54021	899439			
	2 Short	5/13/19	179.50	-1	10.12	91048	990486			
	3 Long	5/15/19	185.00	1	-3.06	-30349	960137			
	4 Short	5/20/19	180.00	-1	-2.70	-25950	934188			
	5 Long	6/10/19	183.50	1	-1.94	-18165	916023			
	6 Short	8/5/19	183.50	-1	0.00	0	916023			
	7 Long	8/19/19	188.20	1	-2.56	-23462	892561			
	8 Short	8/23/19	185.20	-1	-1.59	-14228	878333			
	9 Long	8/29/19	188.00	1	-1.51	-13279	865054			
	10 Short	9/3/19	186.00	-1	-1.06	-9203	855851			
	11 Long	9/5/19	190.50	1	-2.42	-20706	835145			
	12 Short	9/25/19	187.80	-1	-1.42	-11837	823308			
	13 Long	10/1/19	190.00	1	-1.17	-9645	813663			
	14 Short	10/2/19	185.50	-1	-2.37	-19271	794392			
	15 Long	10/11/19	192.00	1	-3.50	-27836	766557			
	EOY Close	12/31/19	212.61	1	10.73	82285	848842	-11.0	37.8	15.3
2020	1 Short	2/26/20	216.67	-1	1.91	16209	865051			
	2 Long	4/14/20	208.00	1	4.00	34615	899666			
	EOY Close	12/31/20	313.74	1	50.84	457359	1357025	59.9	47.6	17.7
2021	1 Short	9/20/21	364.50	-1	16.18	219553	1576578			
	2 Long	9/23/21	372.40	1	-2.17	-34170	1542408			
	EOY Close	12/31/21	397.85	1	6.83	105409	1647817	21.4	26.8	17.9
2022	1 Short	1/20/22	380.20	-1	-4.44	-73103	1574714			
	2 Long	3/31/22	366.00	1	3.73	58814	1633528			
	3 Short	5/5/22	314.00	-1	-14.21	-232086	1401442			
	4 Long	7/22/22	305.60	1	2.68	37491	1438932			
	5 Short	8/30/22	300.00	-1	-1.83	-26368	1412565			

	6 Long	11/10/22	281.80	1	6.07	85696	1498260			
	7 Short	12/6/22	283.75	-1	0.69	10368	1508628			
	8 Long	12/13/22	296.65	1	-4.55	-68586	1440042			
	9 Short	12/16/22	275.35	-1	-7.18	-103398	1336644			
	EOY Close	12/30/22	266.28	-1	3.29	44029	1380673	-16.2	-33.1	15.7
2023	1 Long	1/13/2023	278.50	1	-4.59	-63361	1317312			
	2 Short	3/9/23	295.95	-1	6.27	82539	1399851			
	3 Long	3/16/23	304.50	1	-2.89	-40442	1359409			
	4 Short	8/17/23	361.23	-1	18.63	253265	1612674			
	5 Long	8/23/23	368.67	1	-2.06	-33215	1579459			
	6 Short	10/26/23	348.00	-1	-5.61	-88555	1490905			
	7 Long	10/31/23	347.50	1	0.14	2142	1493047			
	EOY Close	12/29/23	409.52	1	17.85	266471	1759518	27.4	53.8	16.3
2024	1 Short	4/25/24	424.50	-1	3.66	64362	1823880			
	2 Long	5/3/24	434.00	1	-2.24	-40817	1783063			
	3 Short	7/24/24	470.00	-1	8.29	147904	1930967			
	4 Long	8/13/24	456.00	1	2.98	57518	1988485			
	5 Short	9/6/24	459.00	-1	0.66	13082	2001567			
	6 Long	9/13/24	473.60	1	-3.18	-63666	1937901			
	7 Short	12/31/24	513.00	-1	8.32	161219	2099120			
	EOY Close	12/31/24	511.23		0.35	7243	2106362	19.7	24.8	

Last Updated: 12/31/24

(final-initial)/initial * 100

	Long Positions	Short Positions
	3.66	-2.24
	8.29	2.98
	0.66	-3.18
	8.32	0.35
Sums	20.93	-2.09
Arithmetic Totals		18.84

QQQ MODERATE MODEL RESULTS

Years	Year End % Returns		Year End \$ Compounded Rate of Return				
	Our Returns (%)	Buy & Hold (%)	Our Return: \$100,000	B&H Return: \$100,000	No. of Signals	CAGR	
1	2005	24.0	0.9	124043	100900	7	24.0
2	2006	13.2	7.1	140392	108064	7	18.5
3	2007	9.3	19.0	153422	128596	9	15.3
4	2008	56.1	-41.8	239539	74843	4	24.4
5	2009	30.9	54.7	313538	115782	3	25.7
6	2010	14.7	19.9	359770	138823	8	23.8
7	2011	1.2	3.4	364188	143543	12	20.3
8	2012	23.2	18.1	448593	169524	6	20.6
9	2013	28.6	36.6	577067	231569	2	21.5
10	2014	11.3	19.2	642023	276031	4	20.4
11	2015	-2.1	9.4	628439	301978	11	18.2
12	2016	9.7	7.1	689434	323418	9	17.5
13	2017	29.4	32.7	892031	429176	2	18.3
14	2018	6.9	-0.6	953460	426601	9	17.5
15	2019	-11.0	37.8	848842	587856	15	15.3
16	2020	59.9	47.6	1357025	867675	2	17.7
17	2021	21.4	26.8	1647817	1100212	2	17.9
18	2022	-16.2	-33.1	1380673	736042	10	15.7
19	2023	27.4	53.8	1759518	1132032	7	16.3
20	2024	19.7	24.8	2106362	1412776	7	16.5
AVG		17.9	17.2				

Our Returns	Buy & Hold		
initial: 100000	initial: 100000	16.5	14.2
present: 2106362	present: 1412776		
years: 20	EOY 2024		

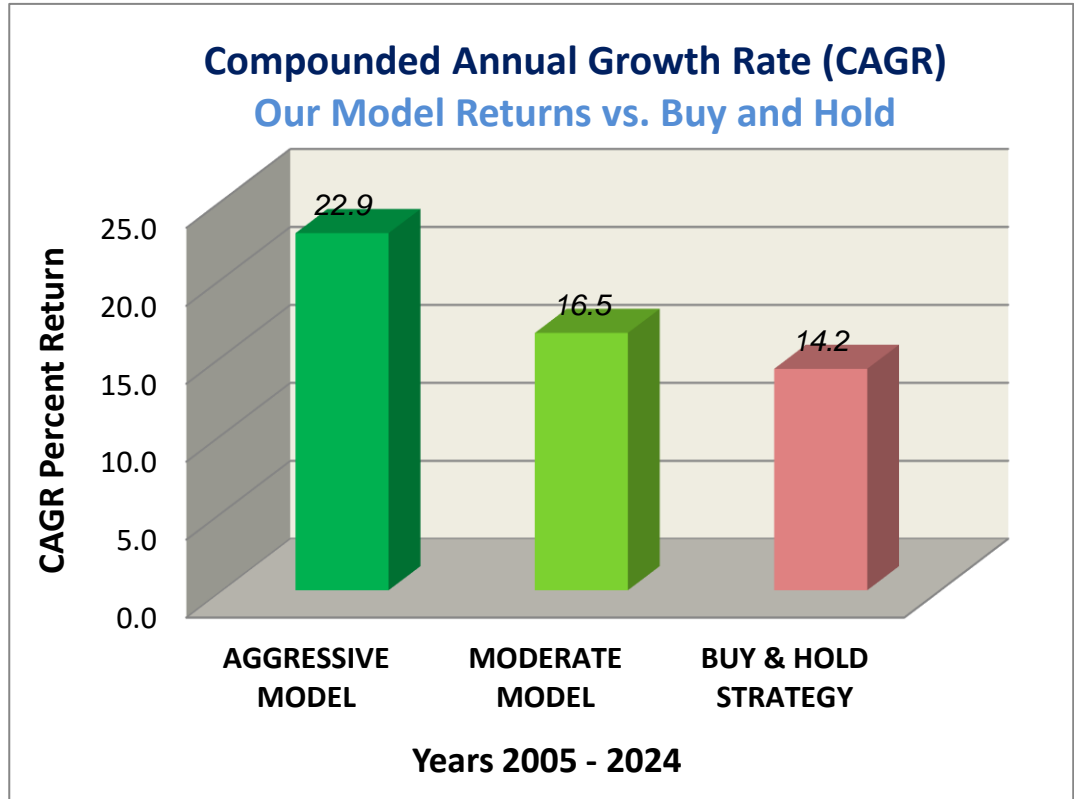
Compounded Annual Growth Rate: 16.5%

Outperformed the market 8 of 20 years

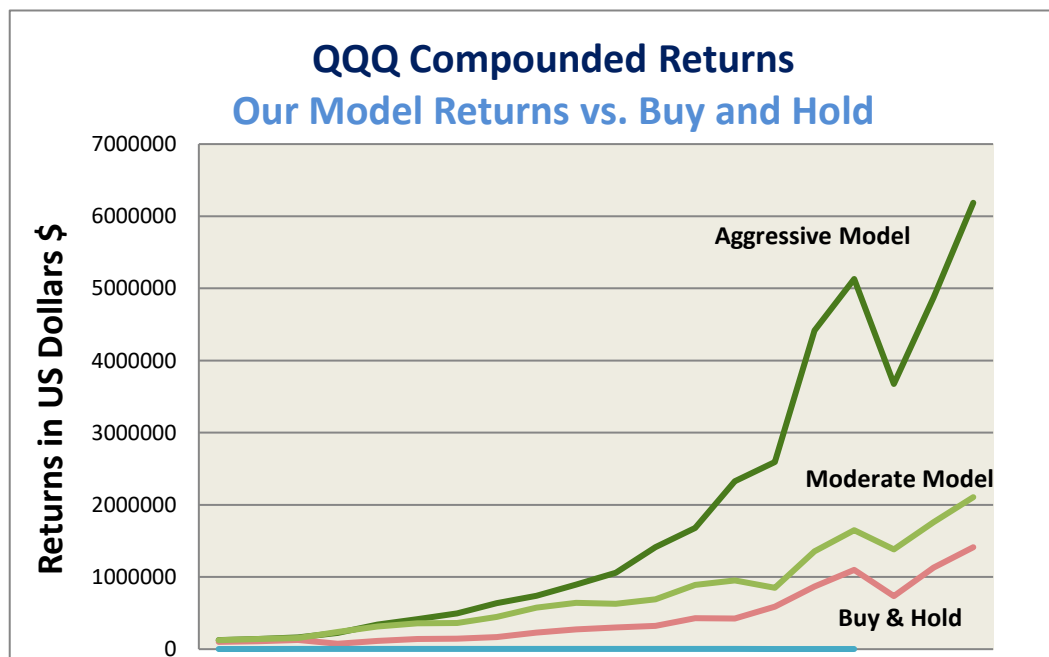
Reference: http://www.moneychimp.com/calculator/discount_rate_calculator.htm

**Compounded Annual Growth Rate
Our Models vs. Buy and Hold**

	AGGRESSIVE MODEL	MODERATE MODEL	BUY & HOLD STRATEGY
	Our Trading Return	Our Trading Return	Buy & Hold
CAGR	22.9	16.5	14.2



ETF: QQQ		AGGRESSIVE MODEL	MODERATE MODEL	End of Year Compounded Rate of Return	
Buy & Hold (%)		Aggressive Model \$100,000	Moderate Model \$100,000	B&H Returns \$100,000	Years
1	0.9	125653	124043	100900	2005
2	7.1	142907	140392	108064	2006
3	19.0	161204	153422	128596	2007
4	-41.8	225368	239539	74843	2008
5	54.7	341594	313538	115782	2009
6	19.9	416074	359770	138823	2010
7	3.4	496153	364188	143543	2011
8	18.1	637299	448593	169524	2012
9	36.6	741794	577067	231569	2013
10	19.2	893774	642023	276031	2014
11	9.4	1057260	628439	301978	2015
12	7.1	1411759	689434	323418	2016
13	32.7	1680394	892031	429176	2017
14	-0.6	2327440	953460	426601	2018
15	37.8	2591817	848842	587856	2019
16	47.6	4418264	1357025	867675	2020
17	15.1	5130307	1647817	1100212	2021
18	-33.1	3675711	1380673	736042	2022
19	53.8	4872756	1759518	1132032	2023
20	24.8	6186588	2106362	1412776	2024



2005
2006
2007
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2020
2021
2022
2023
2024

Years 2005 - 2024