

PortfolioAnalyst



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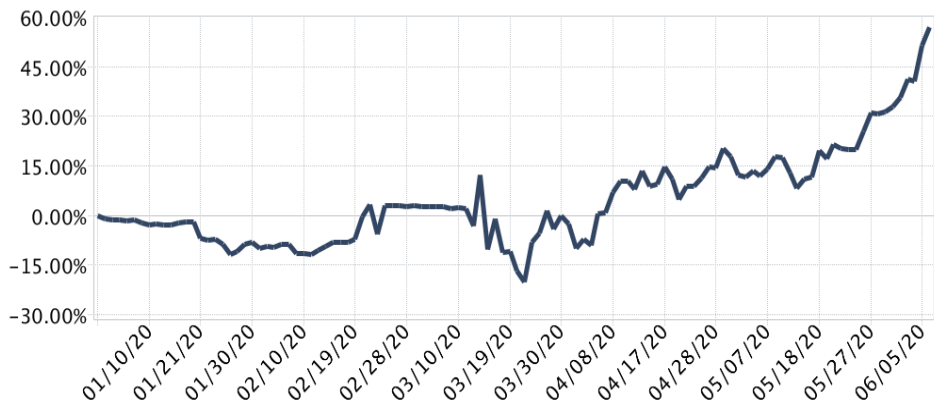
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Introduction

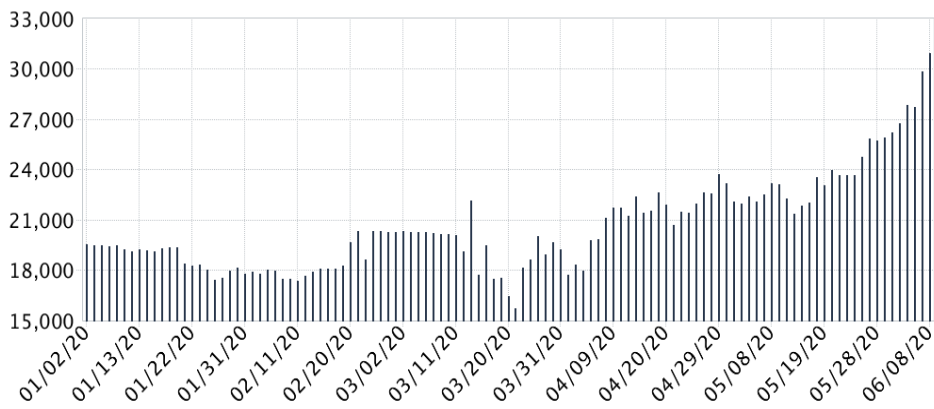
Name:	Ney J Torres
Account:	U1459543
Alias:	ney123456789
Base Currency:	USD
Account Type:	Individual
Analysis Period:	January 2, 2020 to June 8, 2020 (Daily)
Performance Measure:	TWR

Account Overview

Cumulative Return



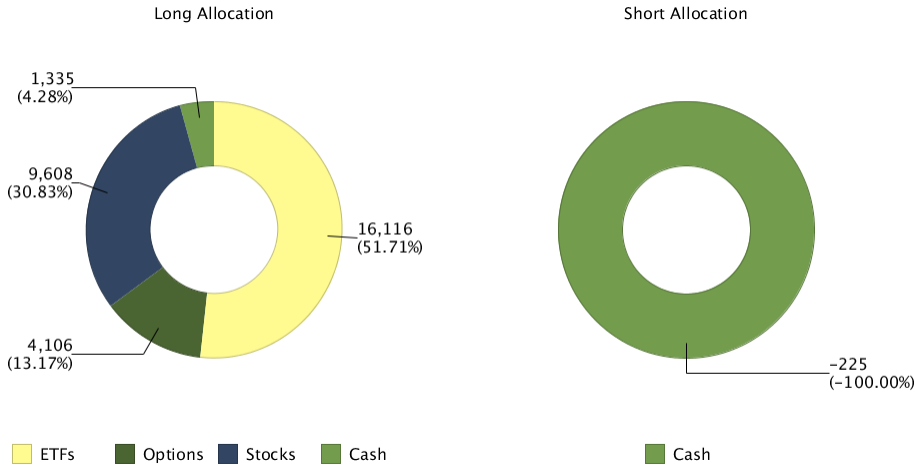
Net Asset Value



Key Statistics

Beginning NAV:	19,718.78
Ending NAV:	30,939.87
Cumulative Return:	56.91%
5 Day Return:	18.17% (06/02/20 - 06/08/20)
10 Day Return:	30.80% (05/26/20 - 06/08/20)
Best Return:	15.97% (03/13/20)
Worst Return:	-20.01% (03/16/20)
Deposits/Withdrawals:	0.00

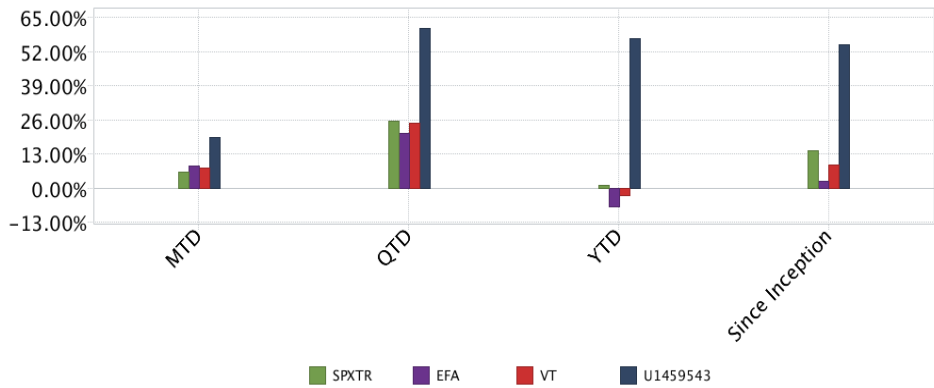
Financial Instrument Allocation



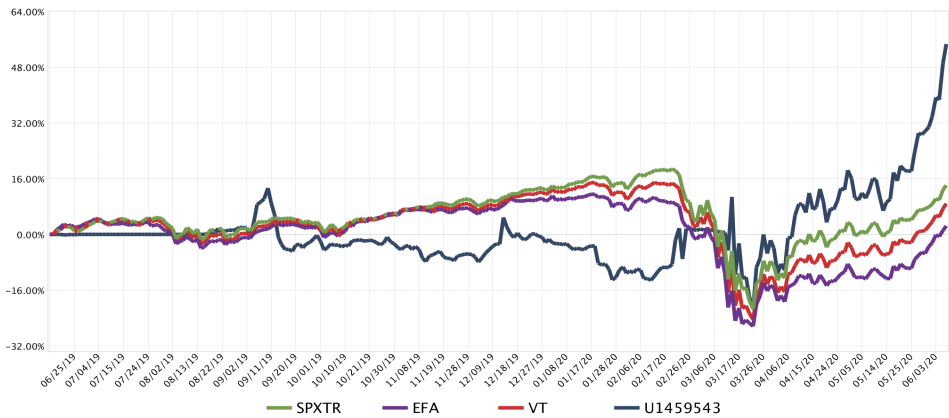
Historical Performance Benchmark Comparison

Since Inception: June 17, 2019 to June 8, 2020

History



Since Inception



	MTD	QTD	YTD	Since Inception
SPXTR	6.22%	25.55%	0.94%	14.14%
EFA	8.40%	20.93%	-6.90%	2.49%
VT	7.56%	24.89%	-2.77%	8.84%
U1459543	19.38%	60.92%	56.91%	54.67%

Historical Performance **Benchmark Comparison** (Cont.)

Monthly

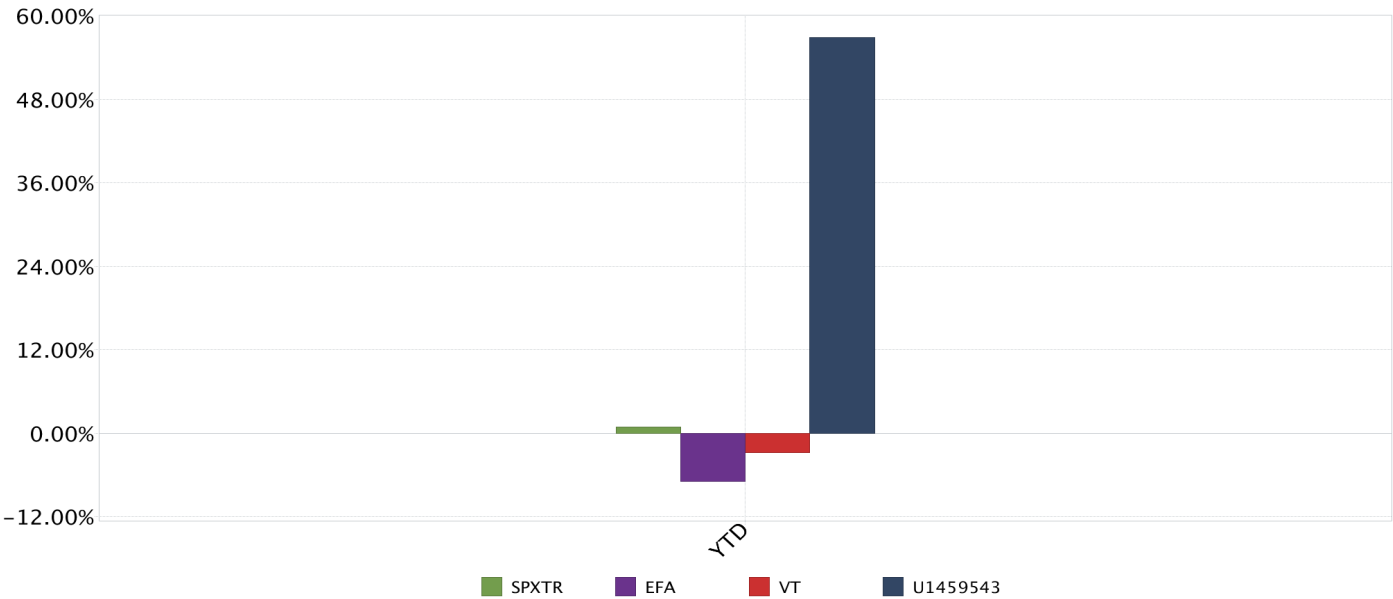
2019				
%	SPXTR	EFA	VT	U14..
Jan	N/A	N/A	N/A	N/A
Feb	N/A	N/A	N/A	N/A
Mar	N/A	N/A	N/A	N/A
Apr	N/A	N/A	N/A	N/A
May	N/A	N/A	N/A	N/A
Jun	N/A	N/A	N/A	N/A
Jul	1.44	-1.95	0.00	0.03
Aug	-1.58	-1.92	-2.10	1.90
Sep	1.87	3.16	2.28	-2.08
Oct	2.17	3.39	2.79	-3.68
Nov	3.63	1.13	2.56	-1.92
Dec	3.02	2.98	3.45	4.53

Historical Performance Benchmark Comparison (Cont.)

Quarterly

2019				
%	SPXTR	EFA	VT	U14..
Q1	N/A	N/A	N/A	N/A
Q2	N/A	N/A	N/A	N/A
Q3	1.70	-0.79	0.13	-0.20
Q4	9.07	7.67	9.07	-1.25

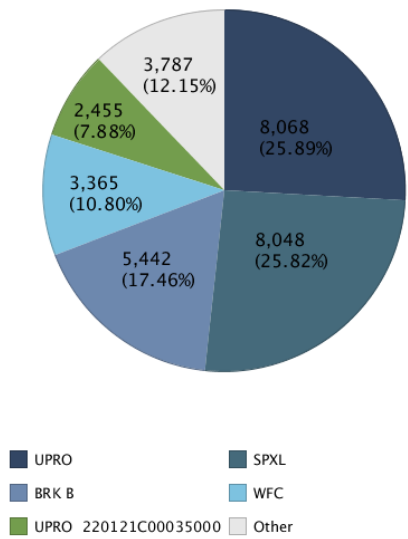
Historical Performance **Benchmark Comparison** (Cont.)



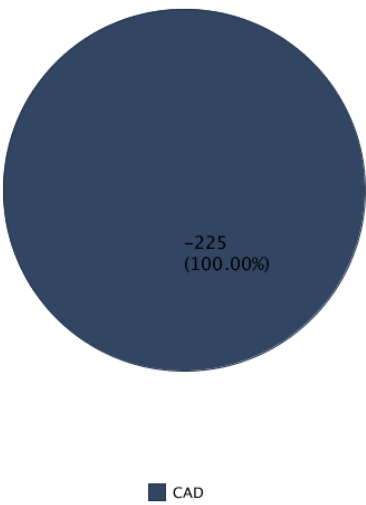
	YTD
SPXTR	0.94%
EFA	-6.90%
VT	-2.77%
U1459543	56.91%

Open Position Summary

Long Positions
(31,165.25 as of 06/08/2020)



Short Positions
(-225.38 as of 06/08/2020)



Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
ETFs								
USD								
SPXL	DIREXION DLY S&P 500 BULL 3X	Unclassified	166	48.48	8,047.68	4,806.50	3,241.18	8,047.68
UPRO	PROSHARES ULTRAPRO S&P 500	Unclassified	157	51.39	8,068.23	4,912.80	3,155.43	8,068.23
Total					16,115.91	9,719.30	6,396.61	16,115.91
Options								
USD								
SPXL 220121C00040000	SPXL 21JAN22 40.0 C	Unclassified	1	16.51	1,650.94	930.24	720.70	1,650.94
UPRO 220121C00035000	UPRO 21JAN22 35.0 C	Unclassified	1	24.55	2,454.71	1,210.34	1,244.37	2,454.71
Total					4,105.65	2,140.59	1,965.06	4,105.65
Stocks								
CAD								
LFE	CANADIAN LIFE CO SPLIT CRP-A	Financials	200	1.90	380.00	301.50	78.50	283.96
Total					380.00	301.50	78.50	
Total in USD					283.96	225.30	58.66	283.96

Open Position **Summary** (Cont.)

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
USD								
BRK B	BERKSHIRE HATHAWAY INC-CL B	Financials	27	201.56	5,442.12	4,856.61	585.51	5,442.12
FMCC	FREDDIE MAC	Financials	127	2.25	285.75	321.04	-35.29	285.75
FNMA	FANNIE MAE	Financials	89	2.27	202.03	302.33	-100.30	202.03
PSH	PERSHING SQUARE HOLDINGS LTD	Financials	1	25.25	25.25	19.35	5.90	25.25
TLF	TANDY LEATHER FACTORY INC	Consumer Cyclicals	1	3.84	3.84	3.19	0.65	3.84
WFC	WELLS FARGO & CO	Financials	101	33.32	3,365.32	2,466.21	899.11	3,365.32
Total					9,324.31	7,968.73	1,355.58	9,324.31
Total Stocks in USD					9,608.27	8,194.03	1,414.24	9,608.27
Cash								
CAD	Canadian Dollar		-301.60	0.75	-225.38			-225.38
USD	United States Dollar		1,335.42	1.00	1,335.42			1,335.42
Total Cash in USD					1,110.04			1,110.04

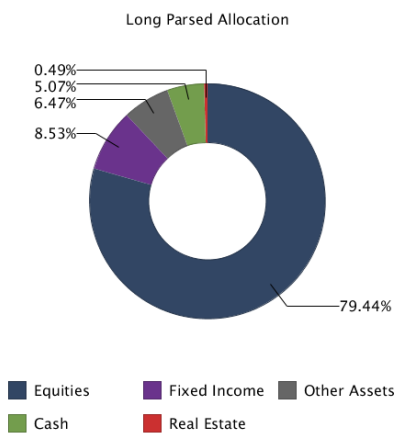
Concentration

Top 25 Holdings

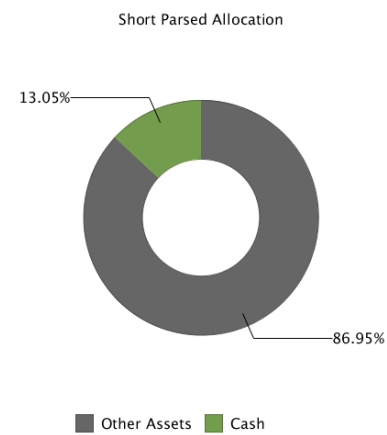
Symbol	Description	Sector	Long Value	Short Value	Net Value	Long Parsed Weight (%)	Short Parsed Weight (%)	Net Parsed Weight (%)
USD								
BRK B	BERKSHIRE HATHAWAY INC-CL B	Financials	5,524.66	0.00	5,524.66	16.91	0.00	17.86
IVV	ISHARES CORE S&P 500 ETF	Financials	5,437.65	0.00	5,437.65	16.65	0.00	17.57
WFC	WELLS FARGO & CO	Financials	3,390.51	0.00	3,390.51	10.38	0.00	10.96
UPRO 220121C00035000	UPRO 21JAN22 35.0 C	Unclassified	2,454.71	0.00	2,454.71	7.51	0.00	7.93
Adjustment	Adjustment	Unclassified	1,922.42	0.00	1,922.42	5.89	0.00	6.21
SPXL 220121C00040000	SPXL 21JAN22 40.0 C	Unclassified	1,650.94	0.00	1,650.94	5.05	0.00	5.34
US2620062081	Dreyfus Government Cash Management;Institutional	Unclassified	1,517.87	0.00	1,517.87	4.65	0.00	4.91
CASH	Cash	Cash	1,655.72	-225.38	1,430.34	5.07	13.05	4.62
B 06/25/20	B 06/25/20	Unclassified	1,323.19	0.00	1,323.19	4.05	0.00	4.28
S&P 500 Index TRS	S&P 500 Index TRS	Unclassified	0.00	-908.64	-908.64	0.00	52.63	-2.94
Bank Of New York Cash Reserve Fund	Bank Of New York Cash Reserve Fund	Unclassified	803.28	0.00	803.28	2.46	0.00	2.60
B 09/24/20	B 09/24/20	Unclassified	661.35	0.00	661.35	2.02	0.00	2.14
Bank of America/S&P 500 Index Swap	Bank of America/S&P 500 Index Swap	Unclassified	0.00	-496.99	-496.99	0.00	28.79	-1.61
MSFT	MICROSOFT CORP	Technology	308.00	0.00	308.00	0.94	0.00	1.00
FMCC	FREDDIE MAC	Financials	285.75	0.00	285.75	0.87	0.00	0.92
LFE	CANADIAN LIFE CO SPLIT CRP-A	Financials	283.96	0.00	283.96	0.87	0.00	0.92
AAPL	APPLE INC	Technology	276.40	0.00	276.40	0.85	0.00	0.89
AMZN	AMAZON.COM INC	Consumer Cyclicals	232.35	0.00	232.35	0.71	0.00	0.75
FNMA	FANNIE MAE	Financials	202.03	0.00	202.03	0.62	0.00	0.65
S&P 500 Index Swap	S&P 500 Index Swap	Unclassified	191.34	0.00	191.34	0.59	0.00	0.62
FB	FACEBOOK INC-CLASS A	Telecomm	110.95	0.00	110.95	0.34	0.00	0.36
GOOGL	ALPHABET INC-CL A	Telecomm	90.86	0.00	90.86	0.28	0.00	0.29
GOOG	ALPHABET INC-CL C	Telecomm	90.74	0.00	90.74	0.28	0.00	0.29
JNJ	JOHNSON & JOHNSON	Healthcare	88.95	0.00	88.95	0.27	0.00	0.29
Citibank NA/ProShares UltraPro S&P 500 Index Swap	Citibank NA/ProShares UltraPro S&P 500 Index Swap	Unclassified	0.00	-77.54	-77.54	0.00	4.49	-0.25

Concentration (Cont.)

Asset Class Allocation



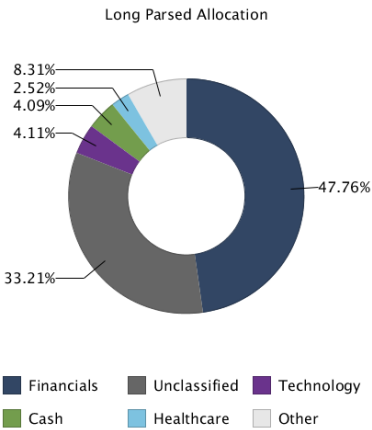
Asset Class	Long (%)	Long Parsed (%)	+/- (%)
Equities	95.72	79.44	-16.27
Fixed Income	0.00	8.53	8.53
Other Assets	0.00	6.47	6.47
Cash	4.28	5.07	0.78
Real Estate	0.00	0.49	0.49
Total	100.00	100.00	0.00



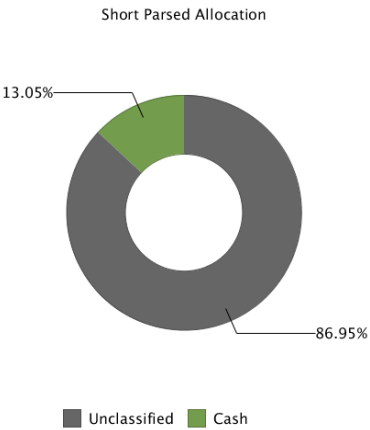
Asset Class	Short (%)	Short Parsed (%)	+/- (%)
Other Assets	0.00	86.95	86.95
Cash	100.00	13.05	-86.95
Total	100.00	100.00	0.00

Concentration (Cont.)

Sector Allocation



Sector	Long (%)	Long Parsed (%)	+/- (%)
Financials	30.82	47.76	16.95
Unclassified	64.88	33.21	-31.68
Technology	0.00	4.11	4.11
Cash	4.28	4.09	-0.20
Healthcare	0.00	2.52	2.52
Consumer Cyclicals	0.01	1.90	1.89
Telecomm	0.00	1.79	1.79
Industrials	0.00	1.51	1.51
Consumer Non-Cyc	0.00	1.19	1.19
Utilities	0.00	0.54	0.54
Energy	0.00	0.51	0.51
Real Estate	0.00	0.49	0.49
Basic Materials	0.00	0.40	0.40
Total	100.00	100.00	0.00

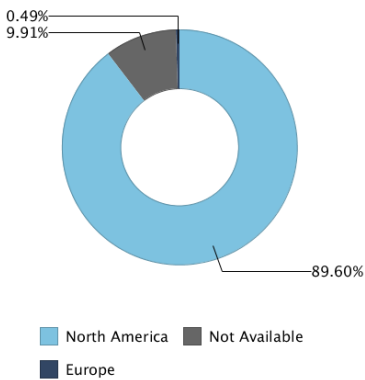


Sector	Short (%)	Short Parsed (%)	+/- (%)
Unclassified	0.00	86.95	86.95
Cash	100.00	13.05	-86.95
Total	100.00	100.00	0.00

Concentration (Cont.)

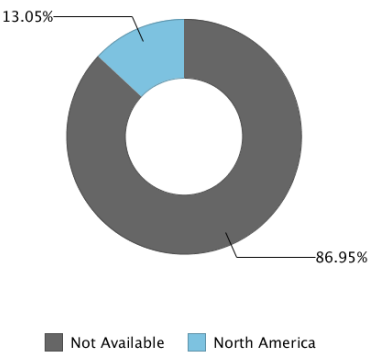
Region Allocation

Long Parsed Allocation



Region	Long (%)	Long Parsed (%)	+/- (%)
North America	99.92	89.60	-10.32
Not Available	0.00	9.91	9.91
Europe	0.08	0.49	0.41
Total	100.00	100.00	0.00

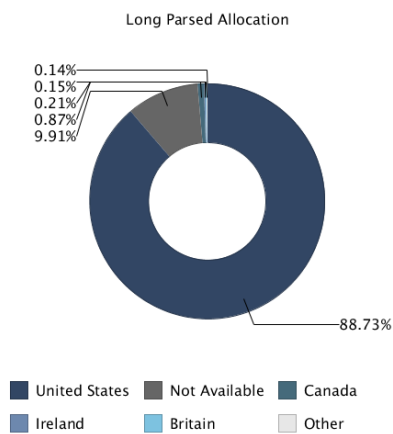
Short Parsed Allocation



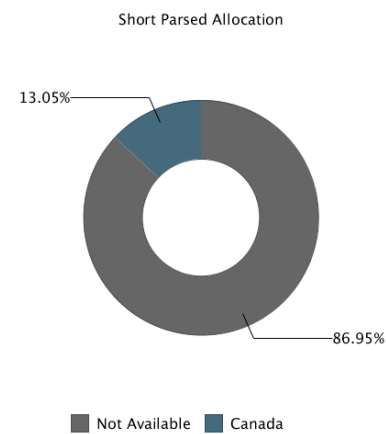
Region	Short (%)	Short Parsed (%)	+/- (%)
Not Available	0.00	86.95	86.95
North America	100.00	13.05	-86.95
Total	100.00	100.00	0.00

Concentration (Cont.)

Country Allocation



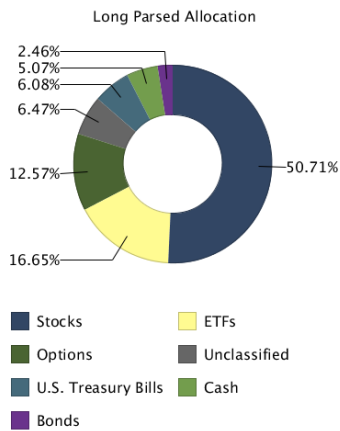
Country	Long (%)	Long Parsed (%)	+/- (%)
United States	99.01	88.72	-10.29
Not Available	0.00	9.91	9.91
Canada	0.91	0.87	-0.04
Ireland	0.00	0.21	0.21
Britain	0.00	0.15	0.15
Guernsey	0.08	0.08	0.00
Switzerland	0.00	0.06	0.06
Total	100.00	100.00	0.00



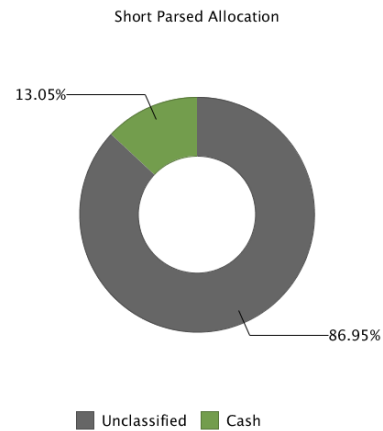
Country	Short (%)	Short Parsed (%)	+/- (%)
Not Available	0.00	86.95	86.95
Canada	100.00	13.05	-86.95
Total	100.00	100.00	0.00

Concentration (Cont.)

Financial Instrument Allocation



Financial Instrument	Long (%)	Long Parsed (%)	+/- (%)
Stocks	30.83	50.71	19.88
ETFs	51.71	16.65	-35.07
Options	13.17	12.57	-0.61
Unclassified	0.00	6.47	6.47
U.S. Treasury Bills	0.00	6.08	6.08
Cash	4.28	5.07	0.78
Bonds	0.00	2.46	2.46
Total	100.00	100.00	0.00



Financial Instrument	Short (%)	Short Parsed (%)	+/- (%)
Unclassified	0.00	86.95	86.95
Cash	100.00	13.05	-86.95
Total	100.00	100.00	0.00

Concentration (Cont.)

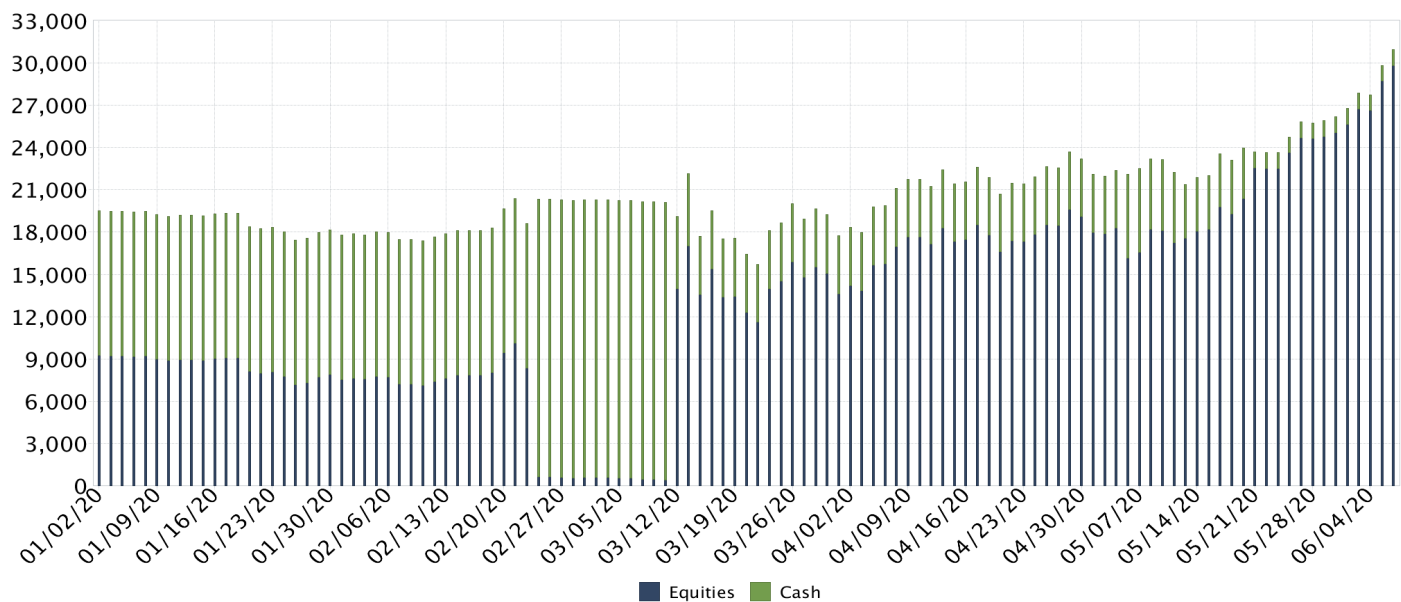
Exposure

	Long Value	Long Weight (%)
Exposure	31,165.25	100.73
Parsed Exposure	32,666.34	105.58

	Short Value	Short Weight (%)
Exposure	-225.38	-0.73
Parsed Exposure	-1,726.46	-5.58

	Value	Weight (%)
Gross	31,390.63	101.46
Parsed Gross	34,392.80	111.16
Net	30,939.87	100.00
Parsed Net	30,939.87	100.00

Allocation by Asset Class



Date	Equities	Cash	NAV
01/02/20	9,269.61	10,266.62	19,536.23
01/03/20	9,212.54	10,256.62	19,469.16
01/06/20	9,215.97	10,256.62	19,472.59
01/07/20	9,158.48	10,256.62	19,415.10
01/08/20	9,223.11	10,256.62	19,479.73
01/09/20	9,004.58	10,256.62	19,261.20
01/10/20	8,875.24	10,256.62	19,131.86
01/13/20	8,958.38	10,256.62	19,215.00
01/14/20	8,921.82	10,256.62	19,178.44
01/15/20	8,889.13	10,256.62	19,145.75
01/16/20	9,042.20	10,256.62	19,298.82
01/17/20	9,091.98	10,256.62	19,348.60
01/20/20	9,091.98	10,256.62	19,348.60
01/21/20	8,119.09	10,256.62	18,375.71
01/22/20	8,002.11	10,256.62	18,258.73

Allocation by Asset Class (Cont.)

Date	Equities	Cash	NAV
01/23/20	8,060.06	10,256.62	18,316.68
01/24/20	7,764.64	10,256.62	18,021.26
01/27/20	7,156.09	10,256.62	17,412.71
01/28/20	7,308.84	10,256.62	17,565.46
01/29/20	7,720.93	10,256.62	17,977.55
01/30/20	7,882.04	10,256.62	18,138.66
01/31/20	7,521.53	10,256.62	17,778.15
02/03/20	7,645.86	10,256.62	17,902.48
02/04/20	7,558.91	10,256.62	17,815.53
02/05/20	7,761.91	10,246.62	18,008.53
02/06/20	7,730.40	10,246.62	17,977.02
02/07/20	7,233.70	10,246.62	17,480.32
02/10/20	7,235.53	10,246.62	17,482.15
02/11/20	7,127.91	10,246.62	17,374.53
02/12/20	7,390.69	10,246.62	17,637.31
02/13/20	7,645.00	10,246.62	17,891.62
02/14/20	7,862.82	10,246.62	18,109.44
02/17/20	7,862.82	10,246.62	18,109.44
02/18/20	7,867.84	10,246.62	18,114.46
02/19/20	8,055.28	10,246.62	18,301.90
02/20/20	9,425.94	10,246.62	19,672.56
02/21/20	10,111.72	10,246.62	20,358.34
02/24/20	8,360.09	10,246.62	18,606.71
02/25/20	631.62	19,709.80	20,341.42
02/26/20	626.92	19,709.80	20,336.72
02/27/20	581.94	19,709.80	20,291.74
02/28/20	535.31	19,709.80	20,245.11
03/02/20	597.32	19,709.98	20,307.30
03/03/20	568.35	19,709.98	20,278.33

Allocation by Asset Class (Cont.)

Date	Equities	Cash	NAV
03/04/20	568.48	19,704.80	20,273.28
03/05/20	553.36	19,704.80	20,258.16
03/06/20	531.63	19,704.80	20,236.43
03/09/20	452.09	19,704.80	20,156.89
03/10/20	457.17	19,704.80	20,161.97
03/11/20	408.76	19,704.80	20,113.56
03/12/20	13,972.24	5,128.89	19,101.13
03/13/20	17,022.34	5,128.89	22,151.23
03/16/20	13,592.12	4,127.64	17,719.76
03/17/20	15,378.82	4,127.64	19,506.46
03/18/20	13,383.17	4,127.64	17,510.81
03/19/20	13,432.33	4,127.64	17,559.97
03/20/20	12,306.61	4,127.64	16,434.25
03/23/20	11,599.54	4,127.64	15,727.18
03/24/20	13,995.70	4,127.64	18,123.34
03/25/20	14,523.50	4,136.52	18,660.02
03/26/20	15,878.97	4,136.52	20,015.49
03/27/20	14,777.67	4,136.52	18,914.19
03/30/20	15,539.18	4,136.52	19,675.70
03/31/20	15,090.14	4,136.52	19,226.66
04/01/20	13,615.01	4,137.09	17,752.10
04/02/20	14,200.83	4,133.90	18,334.73
04/03/20	13,823.83	4,130.15	17,953.98
04/06/20	15,676.97	4,130.15	19,807.12
04/07/20	15,731.62	4,130.15	19,861.77
04/08/20	16,980.48	4,130.15	21,110.63
04/09/20	17,637.58	4,110.80	21,748.38
04/10/20	17,637.58	4,110.80	21,748.38
04/13/20	17,151.83	4,110.80	21,262.63

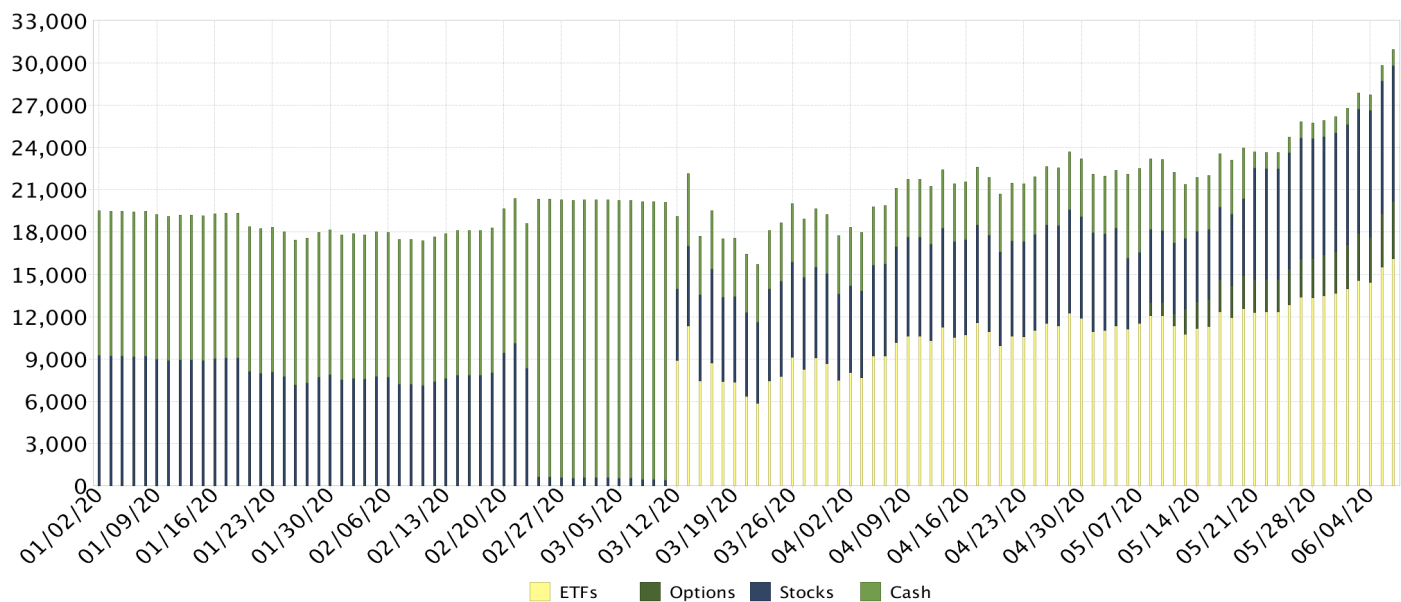
Allocation by Asset Class (Cont.)

Date	Equities	Cash	NAV
04/14/20	18,294.60	4,109.30	22,403.90
04/15/20	17,326.38	4,109.30	21,435.68
04/16/20	17,454.87	4,109.30	21,564.17
04/17/20	18,506.71	4,109.30	22,616.01
04/20/20	17,788.44	4,109.30	21,897.74
04/21/20	16,594.55	4,109.30	20,703.85
04/22/20	17,375.61	4,109.30	21,484.91
04/23/20	17,327.36	4,109.30	21,436.66
04/24/20	17,833.15	4,109.30	21,942.45
04/27/20	18,528.88	4,109.30	22,638.18
04/28/20	18,469.28	4,109.30	22,578.58
04/29/20	19,593.09	4,109.30	23,702.39
04/30/20	19,090.88	4,109.30	23,200.18
05/01/20	17,996.48	4,109.30	22,105.78
05/04/20	17,883.01	4,109.30	21,992.31
05/05/20	18,289.16	4,098.19	22,387.35
05/06/20	16,142.76	5,949.37	22,092.13
05/07/20	16,576.93	5,949.37	22,526.30
05/08/20	18,183.86	5,019.12	23,202.98
05/11/20	18,132.22	5,019.12	23,151.34
05/12/20	17,240.13	5,019.12	22,259.25
05/13/20	17,559.37	3,808.78	21,368.15
05/14/20	18,056.69	3,808.78	21,865.47
05/15/20	18,218.40	3,808.78	22,027.18
05/18/20	19,791.88	3,783.57	23,575.45
05/19/20	19,302.17	3,783.57	23,085.74
05/20/20	20,387.93	3,566.65	23,954.58
05/21/20	22,565.51	1,126.59	23,692.10
05/22/20	22,517.93	1,127.39	23,645.31

Allocation by **Asset Class** (Cont.)

Date	Equities	Cash	NAV
05/25/20	22,527.03	1,127.10	23,654.13
05/26/20	23,629.32	1,123.79	24,753.11
05/27/20	24,708.20	1,123.41	25,831.62
05/28/20	24,632.46	1,123.61	25,756.07
05/29/20	24,793.47	1,123.73	25,917.20
06/01/20	25,062.55	1,120.44	26,182.99
06/02/20	25,663.32	1,112.33	26,775.64
06/03/20	26,749.46	1,111.93	27,861.39
06/04/20	26,627.84	1,111.98	27,739.83
06/05/20	28,722.80	1,110.72	29,833.52
06/08/20	29,829.83	1,110.04	30,939.87

Allocation by Financial Instrument



Date	ETFs	Options	Stocks	Cash	NAV
01/02/20	0.00	0.00	9,269.61	10,266.62	19,536.23
01/03/20	0.00	0.00	9,212.54	10,256.62	19,469.16
01/06/20	0.00	0.00	9,215.97	10,256.62	19,472.59
01/07/20	0.00	0.00	9,158.48	10,256.62	19,415.10
01/08/20	0.00	0.00	9,223.11	10,256.62	19,479.73
01/09/20	0.00	0.00	9,004.58	10,256.62	19,261.20
01/10/20	0.00	0.00	8,875.24	10,256.62	19,131.86
01/13/20	0.00	0.00	8,958.38	10,256.62	19,215.00
01/14/20	0.00	0.00	8,921.82	10,256.62	19,178.44
01/15/20	0.00	0.00	8,889.13	10,256.62	19,145.75
01/16/20	0.00	0.00	9,042.20	10,256.62	19,298.82
01/17/20	0.00	0.00	9,091.98	10,256.62	19,348.60
01/20/20	0.00	0.00	9,091.98	10,256.62	19,348.60
01/21/20	0.00	0.00	8,119.09	10,256.62	18,375.71
01/22/20	0.00	0.00	8,002.11	10,256.62	18,258.73

Allocation by Financial Instrument (Cont.)

Date	ETFs	Options	Stocks	Cash	NAV
01/23/20	0.00	0.00	8,060.06	10,256.62	18,316.68
01/24/20	0.00	0.00	7,764.64	10,256.62	18,021.26
01/27/20	0.00	0.00	7,156.09	10,256.62	17,412.71
01/28/20	0.00	0.00	7,308.84	10,256.62	17,565.46
01/29/20	0.00	0.00	7,720.93	10,256.62	17,977.55
01/30/20	0.00	0.00	7,882.04	10,256.62	18,138.66
01/31/20	0.00	0.00	7,521.53	10,256.62	17,778.15
02/03/20	0.00	0.00	7,645.86	10,256.62	17,902.48
02/04/20	0.00	0.00	7,558.91	10,256.62	17,815.53
02/05/20	0.00	0.00	7,761.91	10,246.62	18,008.53
02/06/20	0.00	0.00	7,730.40	10,246.62	17,977.02
02/07/20	0.00	0.00	7,233.70	10,246.62	17,480.32
02/10/20	0.00	0.00	7,235.53	10,246.62	17,482.15
02/11/20	0.00	0.00	7,127.91	10,246.62	17,374.53
02/12/20	0.00	0.00	7,390.69	10,246.62	17,637.31
02/13/20	0.00	0.00	7,645.00	10,246.62	17,891.62
02/14/20	0.00	0.00	7,862.82	10,246.62	18,109.44
02/17/20	0.00	0.00	7,862.82	10,246.62	18,109.44
02/18/20	0.00	0.00	7,867.84	10,246.62	18,114.46
02/19/20	0.00	0.00	8,055.28	10,246.62	18,301.90
02/20/20	0.00	0.00	9,425.94	10,246.62	19,672.56
02/21/20	0.00	0.00	10,111.72	10,246.62	20,358.34
02/24/20	0.00	0.00	8,360.09	10,246.62	18,606.71
02/25/20	0.00	0.00	631.62	19,709.80	20,341.42
02/26/20	0.00	0.00	626.92	19,709.80	20,336.72
02/27/20	0.00	0.00	581.94	19,709.80	20,291.74
02/28/20	0.00	0.00	535.31	19,709.80	20,245.11
03/02/20	0.00	0.00	597.32	19,709.98	20,307.30
03/03/20	0.00	0.00	568.35	19,709.98	20,278.33

Allocation by Financial Instrument (Cont.)

Date	ETFs	Options	Stocks	Cash	NAV
03/04/20	0.00	0.00	568.48	19,704.80	20,273.28
03/05/20	0.00	0.00	553.36	19,704.80	20,258.16
03/06/20	0.00	0.00	531.63	19,704.80	20,236.43
03/09/20	0.00	0.00	452.09	19,704.80	20,156.89
03/10/20	0.00	0.00	457.17	19,704.80	20,161.97
03/11/20	0.00	0.00	408.76	19,704.80	20,113.56
03/12/20	8,895.13	0.00	5,077.11	5,128.89	19,101.13
03/13/20	11,329.33	0.00	5,693.01	5,128.89	22,151.23
03/16/20	7,430.87	0.00	6,161.25	4,127.64	17,719.76
03/17/20	8,730.98	0.00	6,647.84	4,127.64	19,506.46
03/18/20	7,403.32	0.00	5,979.85	4,127.64	17,510.81
03/19/20	7,343.25	0.00	6,089.08	4,127.64	17,559.97
03/20/20	6,361.02	0.00	5,945.59	4,127.64	16,434.25
03/23/20	5,838.21	0.00	5,761.33	4,127.64	15,727.18
03/24/20	7,466.26	0.00	6,529.44	4,127.64	18,123.34
03/25/20	7,742.29	0.00	6,781.21	4,136.52	18,660.02
03/26/20	9,106.20	0.00	6,772.77	4,136.52	20,015.49
03/27/20	8,278.20	0.00	6,499.47	4,136.52	18,914.19
03/30/20	9,080.00	0.00	6,459.18	4,136.52	19,675.70
03/31/20	8,662.21	0.00	6,427.93	4,136.52	19,226.66
04/01/20	7,508.52	0.00	6,106.49	4,137.09	17,752.10
04/02/20	8,019.98	0.00	6,180.85	4,133.90	18,334.73
04/03/20	7,679.62	0.00	6,144.21	4,130.15	17,953.98
04/06/20	9,233.65	0.00	6,443.32	4,130.15	19,807.12
04/07/20	9,231.99	0.00	6,499.63	4,130.15	19,861.77
04/08/20	10,171.20	0.00	6,809.28	4,130.15	21,110.63
04/09/20	10,629.41	0.00	7,008.17	4,110.80	21,748.38
04/10/20	10,629.41	0.00	7,008.17	4,110.80	21,748.38
04/13/20	10,326.24	0.00	6,825.59	4,110.80	21,262.63

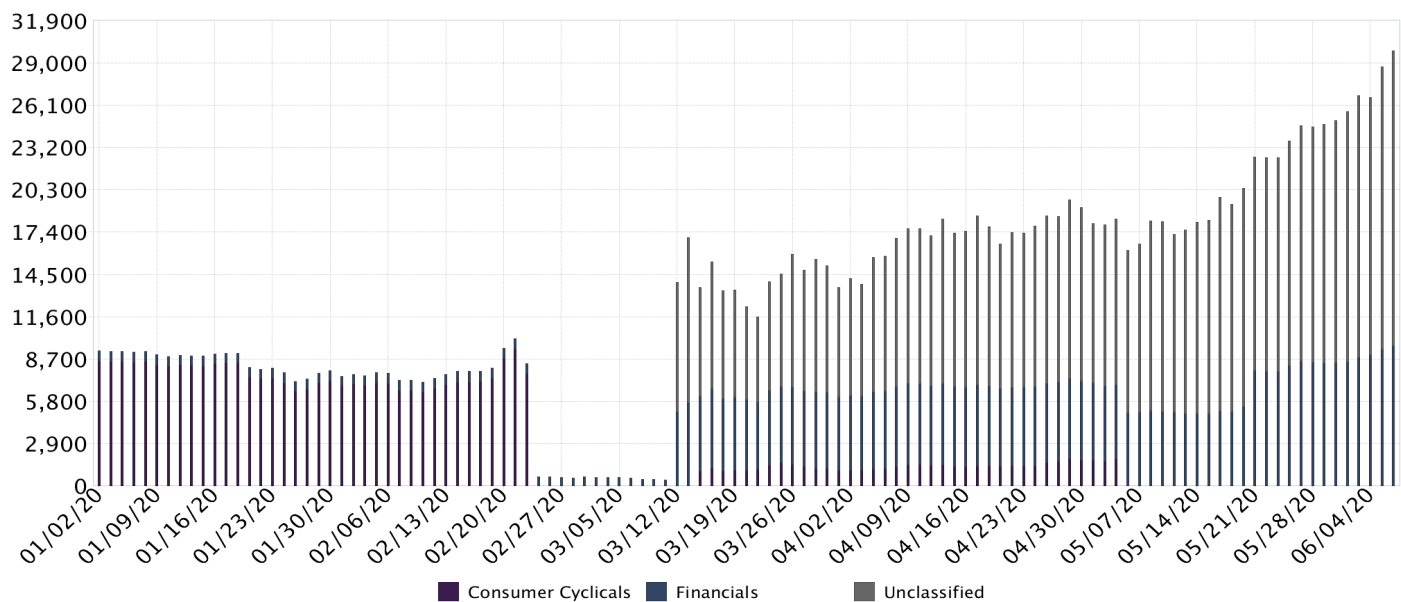
Allocation by Financial Instrument (Cont.)

Date	ETFs	Options	Stocks	Cash	NAV
04/14/20	11,258.81	0.00	7,035.79	4,109.30	22,403.90
04/15/20	10,534.26	0.00	6,792.12	4,109.30	21,435.68
04/16/20	10,690.87	0.00	6,764.00	4,109.30	21,564.17
04/17/20	11,555.61	0.00	6,951.10	4,109.30	22,616.01
04/20/20	10,942.63	0.00	6,845.81	4,109.30	21,897.74
04/21/20	9,939.09	0.00	6,655.46	4,109.30	20,703.85
04/22/20	10,602.09	0.00	6,773.52	4,109.30	21,484.91
04/23/20	10,585.85	0.00	6,741.51	4,109.30	21,436.66
04/24/20	11,041.10	0.00	6,792.05	4,109.30	21,942.45
04/27/20	11,520.17	0.00	7,008.71	4,109.30	22,638.18
04/28/20	11,359.03	0.00	7,110.25	4,109.30	22,578.58
04/29/20	12,236.87	0.00	7,356.22	4,109.30	23,702.39
04/30/20	11,884.80	0.00	7,206.08	4,109.30	23,200.18
05/01/20	10,949.36	0.00	7,047.12	4,109.30	22,105.78
05/04/20	11,045.63	0.00	6,837.38	4,109.30	21,992.31
05/05/20	11,344.27	0.00	6,944.89	4,098.19	22,387.35
05/06/20	11,120.01	0.00	5,022.75	5,949.37	22,092.13
05/07/20	11,518.69	0.00	5,058.24	5,949.37	22,526.30
05/08/20	12,086.81	942.78	5,154.27	5,019.12	23,202.98
05/11/20	12,094.57	945.48	5,092.17	5,019.12	23,151.34
05/12/20	11,367.24	834.66	5,038.23	5,019.12	22,259.25
05/13/20	10,776.51	1,818.40	4,964.46	3,808.78	21,368.15
05/14/20	11,155.36	1,932.94	4,968.39	3,808.78	21,865.47
05/15/20	11,289.36	1,987.31	4,941.73	3,808.78	22,027.18
05/18/20	12,331.75	2,318.66	5,141.47	3,783.57	23,575.45
05/19/20	11,957.52	2,252.72	5,091.93	3,783.57	23,085.74
05/20/20	12,566.06	2,389.83	5,432.04	3,566.65	23,954.58
05/21/20	12,281.73	2,368.37	7,915.41	1,126.59	23,692.10
05/22/20	12,356.20	2,305.22	7,856.51	1,127.39	23,645.31

Allocation by Financial Instrument (Cont.)

Date	ETFs	Options	Stocks	Cash	NAV
05/25/20	12,356.20	2,305.22	7,865.61	1,127.10	23,654.13
05/26/20	12,833.97	2,531.71	8,263.64	1,123.79	24,753.11
05/27/20	13,383.92	2,749.65	8,574.63	1,123.41	25,831.62
05/28/20	13,324.39	2,835.02	8,473.05	1,123.61	25,756.07
05/29/20	13,474.27	2,915.71	8,403.49	1,123.73	25,917.20
06/01/20	13,658.38	2,959.54	8,444.63	1,120.44	26,182.99
06/02/20	13,997.08	3,132.13	8,534.11	1,112.33	26,775.64
06/03/20	14,561.88	3,366.06	8,821.52	1,111.93	27,861.39
06/04/20	14,429.81	3,214.84	8,983.19	1,111.98	27,739.83
06/05/20	15,540.03	3,794.62	9,388.15	1,110.72	29,833.52
06/08/20	16,115.91	4,105.65	9,608.27	1,110.04	30,939.87

Allocation by Sector



Date	Consumer Cyclicals	Financials	Unclassified	Total
01/02/20	8,577.00	692.61	0.00	9,269.61
01/03/20	8,532.00	680.54	0.00	9,212.54
01/06/20	8,532.00	683.97	0.00	9,215.97
01/07/20	8,451.00	707.48	0.00	9,158.48
01/08/20	8,523.00	700.11	0.00	9,223.11
01/09/20	8,298.00	706.58	0.00	9,004.58
01/10/20	8,190.00	685.24	0.00	8,875.24
01/13/20	8,280.00	678.38	0.00	8,958.38
01/14/20	8,253.00	668.82	0.00	8,921.82
01/15/20	8,226.00	663.13	0.00	8,889.13
01/16/20	8,379.00	663.20	0.00	9,042.20
01/17/20	8,415.00	676.98	0.00	9,091.98
01/20/20	8,415.00	676.98	0.00	9,091.98
01/21/20	7,443.00	676.09	0.00	8,119.09
01/22/20	7,317.00	685.11	0.00	8,002.11

Allocation by Sector (Cont.)

Date	Consumer Cyclicals	Financials	Unclassified	Total
01/23/20	7,371.00	689.06	0.00	8,060.06
01/24/20	7,074.00	690.64	0.00	7,764.64
01/27/20	6,480.00	676.09	0.00	7,156.09
01/28/20	6,633.00	675.84	0.00	7,308.84
01/29/20	7,047.00	673.93	0.00	7,720.93
01/30/20	7,209.00	673.04	0.00	7,882.04
01/31/20	6,849.00	672.53	0.00	7,521.53
02/03/20	6,984.00	661.86	0.00	7,645.86
02/04/20	6,894.00	664.91	0.00	7,558.91
02/05/20	7,074.00	687.91	0.00	7,761.91
02/06/20	7,020.00	710.40	0.00	7,730.40
02/07/20	6,525.00	708.70	0.00	7,233.70
02/10/20	6,525.00	710.53	0.00	7,235.53
02/11/20	6,417.00	710.91	0.00	7,127.91
02/12/20	6,678.00	712.69	0.00	7,390.69
02/13/20	6,921.00	724.00	0.00	7,645.00
02/14/20	7,119.00	743.82	0.00	7,862.82
02/17/20	7,119.00	743.82	0.00	7,862.82
02/18/20	7,146.00	721.84	0.00	7,867.84
02/19/20	7,353.00	702.28	0.00	8,055.28
02/20/20	8,721.00	704.94	0.00	9,425.94
02/21/20	9,405.00	706.72	0.00	10,111.72
02/24/20	7,677.00	683.09	0.00	8,360.09
02/25/20	0.00	631.62	0.00	631.62
02/26/20	0.00	626.92	0.00	626.92
02/27/20	0.00	581.94	0.00	581.94
02/28/20	0.00	535.31	0.00	535.31
03/02/20	0.00	597.32	0.00	597.32
03/03/20	0.00	568.35	0.00	568.35

Allocation by Sector (Cont.)

Date	Consumer Cyclicals	Financials	Unclassified	Total
03/04/20	0.00	568.48	0.00	568.48
03/05/20	0.00	553.36	0.00	553.36
03/06/20	0.00	531.63	0.00	531.63
03/09/20	0.00	452.09	0.00	452.09
03/10/20	0.00	457.17	0.00	457.17
03/11/20	0.00	408.76	0.00	408.76
03/12/20	0.00	5,077.11	8,895.13	13,972.24
03/13/20	0.00	5,693.01	11,329.33	17,022.34
03/16/20	1,017.50	5,143.75	7,430.87	13,592.12
03/17/20	1,227.50	5,420.34	8,730.98	15,378.82
03/18/20	1,002.50	4,977.35	7,403.32	13,383.17
03/19/20	1,055.00	5,034.08	7,343.25	13,432.33
03/20/20	1,040.00	4,905.59	6,361.02	12,306.61
03/23/20	1,117.50	4,643.83	5,838.21	11,599.54
03/24/20	1,407.50	5,121.94	7,466.26	13,995.70
03/25/20	1,565.00	5,216.21	7,742.29	14,523.50
03/26/20	1,447.50	5,325.27	9,106.20	15,878.97
03/27/20	1,312.50	5,186.97	8,278.20	14,777.67
03/30/20	1,190.00	5,269.18	9,080.00	15,539.18
03/31/20	1,172.50	5,255.43	8,662.21	15,090.14
04/01/20	1,050.00	5,056.49	7,508.52	13,615.01
04/02/20	1,033.10	5,147.75	8,019.98	14,200.83
04/03/20	1,040.60	5,103.61	7,679.62	13,823.83
04/06/20	1,140.83	5,302.49	9,233.65	15,676.97
04/07/20	1,180.86	5,318.77	9,231.99	15,731.62
04/08/20	1,331.12	5,478.16	10,171.20	16,980.48
04/09/20	1,431.13	5,577.04	10,629.41	17,637.58
04/10/20	1,431.13	5,577.04	10,629.41	17,637.58
04/13/20	1,388.75	5,436.84	10,326.24	17,151.83

Allocation by Sector (Cont.)

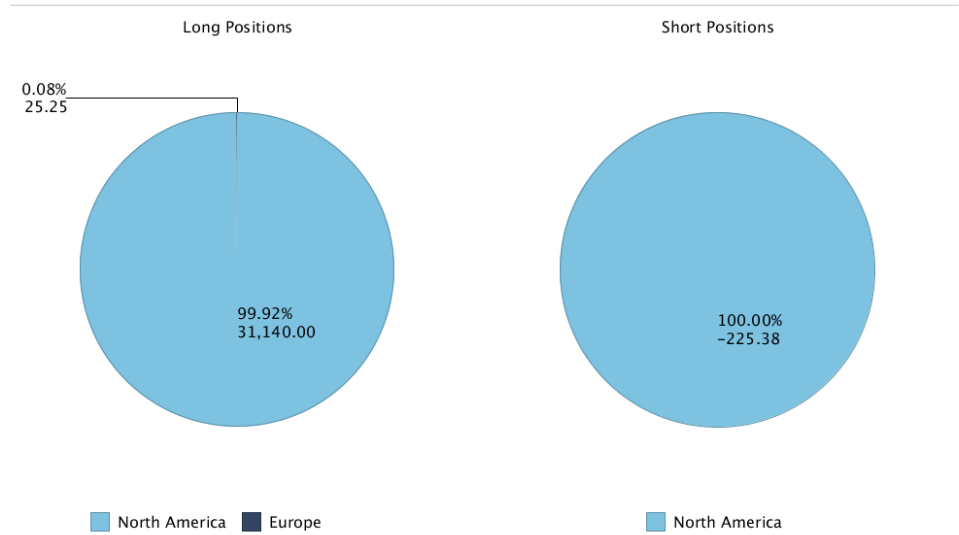
Date	Consumer Cyclicals	Financials	Unclassified	Total
04/14/20	1,469.00	5,566.79	11,258.81	18,294.60
04/15/20	1,328.99	5,463.13	10,534.26	17,326.38
04/16/20	1,279.08	5,484.92	10,690.87	17,454.87
04/17/20	1,369.08	5,582.02	11,555.61	18,506.71
04/20/20	1,358.78	5,487.03	10,942.63	17,788.44
04/21/20	1,323.88	5,331.58	9,939.09	16,594.55
04/22/20	1,353.80	5,419.72	10,602.09	17,375.61
04/23/20	1,343.46	5,398.05	10,585.85	17,327.36
04/24/20	1,376.15	5,415.90	11,041.10	17,833.15
04/27/20	1,576.29	5,432.42	11,520.17	18,528.88
04/28/20	1,681.32	5,428.93	11,359.03	18,469.28
04/29/20	1,848.97	5,507.25	12,236.87	19,593.09
04/30/20	1,766.47	5,439.61	11,884.80	19,090.88
05/01/20	1,743.79	5,303.33	10,949.36	17,996.48
05/04/20	1,666.38	5,171.00	11,045.63	17,883.01
05/05/20	1,821.38	5,123.51	11,344.27	18,289.16
05/06/20	3.70	5,019.05	11,120.01	16,142.76
05/07/20	3.70	5,054.54	11,518.69	16,576.93
05/08/20	3.98	5,150.29	13,029.59	18,183.86
05/11/20	3.80	5,088.37	13,040.05	18,132.22
05/12/20	3.64	5,034.59	12,201.90	17,240.13
05/13/20	3.51	4,960.95	12,594.91	17,559.37
05/14/20	3.35	4,965.04	13,088.30	18,056.69
05/15/20	3.48	4,938.25	13,276.67	18,218.40
05/18/20	3.35	5,138.12	14,650.41	19,791.88
05/19/20	3.39	5,088.54	14,210.24	19,302.17
05/20/20	3.34	5,428.70	14,955.89	20,387.93
05/21/20	3.26	7,912.15	14,650.10	22,565.51
05/22/20	3.20	7,853.31	14,661.42	22,517.93

Allocation by **Sector** (Cont.)

Date	Consumer Cyclicals	Financials	Unclassified	Total
05/25/20	3.20	7,862.41	14,661.42	22,527.03
05/26/20	3.48	8,260.16	15,365.68	23,629.32
05/27/20	3.52	8,571.11	16,133.57	24,708.20
05/28/20	3.40	8,469.65	16,159.41	24,632.46
05/29/20	3.49	8,400.00	16,389.98	24,793.47
06/01/20	3.45	8,441.18	16,617.92	25,062.55
06/02/20	3.50	8,530.61	17,129.21	25,663.32
06/03/20	3.71	8,817.81	17,927.94	26,749.46
06/04/20	3.47	8,979.72	17,644.65	26,627.84
06/05/20	3.30	9,384.85	19,334.65	28,722.80
06/08/20	3.84	9,604.43	20,221.56	29,829.83

Allocation by Region

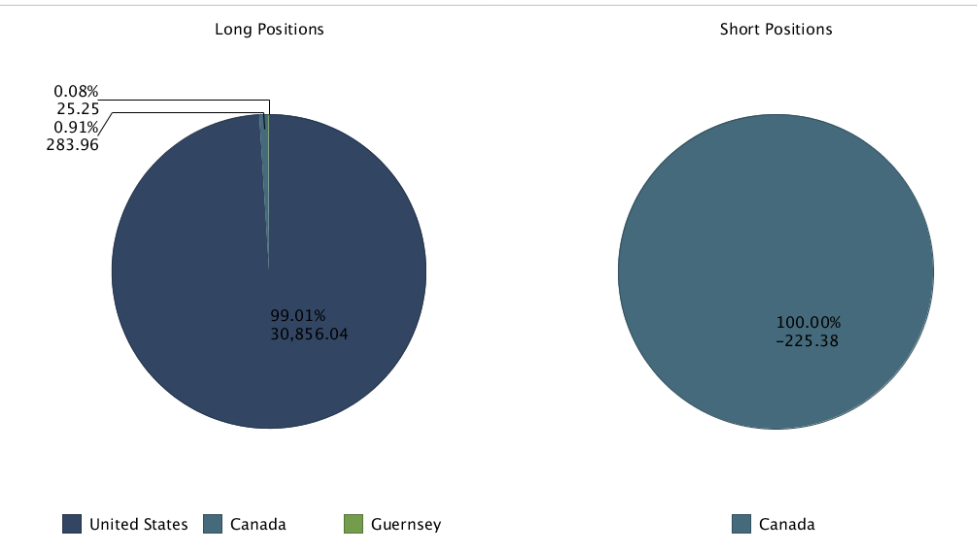
Allocation By Region



Region	Long Weight (%)
North America	99.92
Europe	0.08
Total	100.00

Region	Short Weight (%)
North America	100.00
Total	100.00

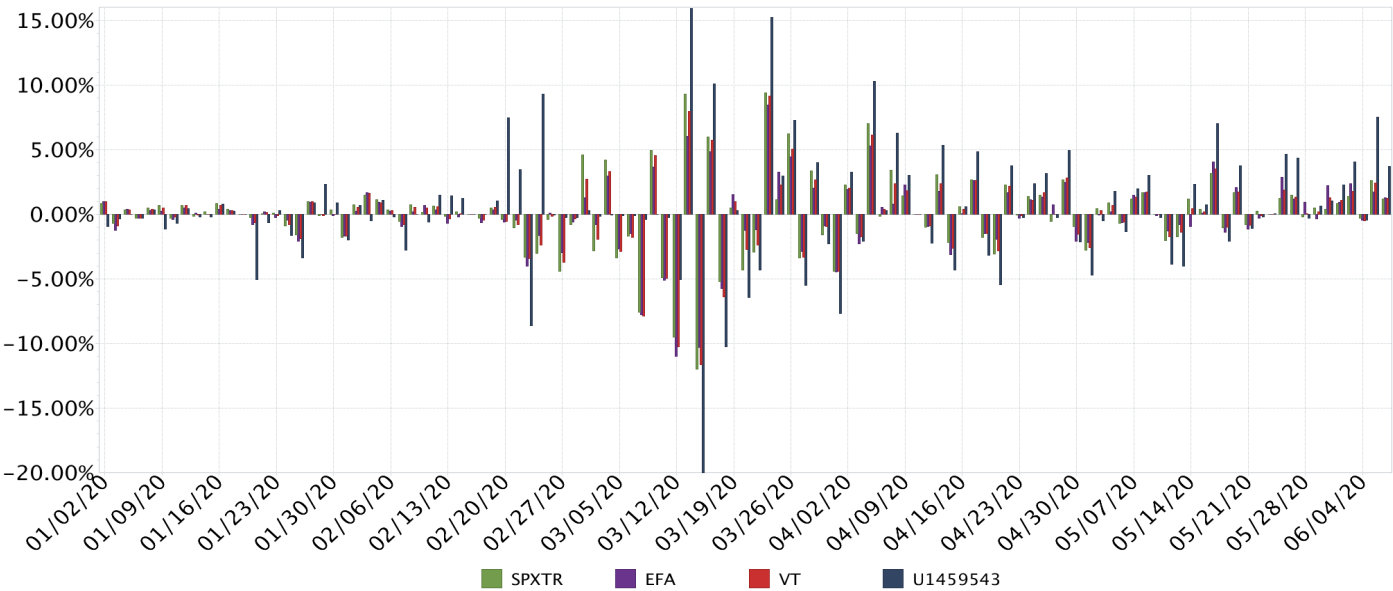
Top 5 Countries



Country	Long Weight (%)
United States	99.01
Canada	0.91
Guernsey	0.08
Total	100.00

Country	Short Weight (%)
Canada	100.00
Total	100.00

Time Period Benchmark Comparison



Date	SPXTR	EFA	VT	U1459543
01/02/20	0.85%	1.01%	1.01%	-0.93%
01/03/20	-0.70%	-1.24%	-0.90%	-0.34%
01/06/20	0.35%	0.39%	0.37%	0.02%
01/07/20	-0.27%	-0.27%	-0.31%	-0.30%
01/08/20	0.49%	0.29%	0.41%	0.33%
01/09/20	0.69%	0.23%	0.49%	-1.12%
01/10/20	-0.29%	-0.37%	-0.21%	-0.67%
01/13/20	0.70%	0.52%	0.71%	0.43%
01/14/20	-0.14%	0.10%	-0.04%	-0.19%
01/15/20	0.19%	0.00%	0.01%	-0.17%
01/16/20	0.84%	0.41%	0.72%	0.80%
01/17/20	0.39%	0.30%	0.30%	0.26%
01/20/20	0.00%	0.00%	0.00%	0.00%
01/21/20	-0.26%	-0.80%	-0.64%	-5.03%
01/22/20	0.03%	0.20%	0.13%	-0.64%

Time Period Benchmark Comparison (Cont.)

Date	SPXTR	EFA	VT	U1459543
01/23/20	0.12%	-0.24%	-0.11%	0.32%
01/24/20	-0.90%	-0.43%	-0.79%	-1.61%
01/27/20	-1.57%	-2.07%	-1.86%	-3.38%
01/28/20	1.01%	0.94%	0.98%	0.88%
01/29/20	-0.08%	0.01%	-0.10%	2.35%
01/30/20	0.33%	-0.09%	0.00%	0.90%
01/31/20	-1.76%	-1.69%	-1.70%	-1.99%
02/03/20	0.73%	0.24%	0.55%	0.70%
02/04/20	1.50%	1.67%	1.65%	-0.49%
02/05/20	1.13%	0.96%	0.91%	1.08%
02/06/20	0.35%	0.27%	0.32%	-0.17%
02/07/20	-0.52%	-0.95%	-0.81%	-2.76%
02/10/20	0.75%	0.20%	0.53%	0.01%
02/11/20	0.17%	0.68%	0.50%	-0.62%
02/12/20	0.65%	0.34%	0.62%	1.51%
02/13/20	-0.13%	-0.70%	-0.36%	1.44%
02/14/20	0.20%	-0.17%	0.07%	1.22%
02/17/20	0.00%	0.00%	0.00%	0.00%
02/18/20	-0.29%	-0.64%	-0.43%	0.03%
02/19/20	0.49%	0.33%	0.53%	1.03%
02/20/20	-0.38%	-0.59%	-0.55%	7.49%
02/21/20	-1.05%	-0.47%	-0.81%	3.49%
02/24/20	-3.34%	-4.00%	-3.43%	-8.60%
02/25/20	-3.03%	-1.65%	-2.38%	9.32%
02/26/20	-0.38%	0.12%	-0.17%	-0.02%
02/27/20	-4.40%	-2.96%	-3.70%	-0.22%
02/28/20	-0.81%	-0.61%	-0.32%	-0.23%
03/02/20	4.61%	1.29%	2.74%	0.31%
03/03/20	-2.81%	-0.81%	-1.93%	-0.14%

Time Period Benchmark Comparison (Cont.)

Date	SPXTR	EFA	VT	U1459543
03/04/20	4.23%	2.99%	3.34%	-0.02%
03/05/20	-3.37%	-2.66%	-2.86%	-0.07%
03/06/20	-1.70%	-1.50%	-1.76%	-0.11%
03/09/20	-7.59%	-7.76%	-7.89%	-0.39%
03/10/20	4.94%	3.69%	4.53%	0.03%
03/11/20	-4.88%	-5.10%	-4.95%	-0.24%
03/12/20	-9.49%	-10.99%	-10.23%	-5.03%
03/13/20	9.32%	6.05%	7.96%	15.97%
03/16/20	-11.98%	-10.32%	-11.64%	-20.01%
03/17/20	6.00%	4.87%	5.75%	10.08%
03/18/20	-5.18%	-5.73%	-6.37%	-10.23%
03/19/20	0.48%	1.56%	0.98%	0.28%
03/20/20	-4.32%	-1.24%	-2.73%	-6.41%
03/23/20	-2.93%	-1.17%	-2.37%	-4.30%
03/24/20	9.39%	8.47%	9.14%	15.24%
03/25/20	1.15%	3.25%	2.29%	2.96%
03/26/20	6.25%	4.47%	5.06%	7.26%
03/27/20	-3.37%	-2.85%	-3.33%	-5.50%
03/30/20	3.37%	2.02%	2.66%	4.03%
03/31/20	-1.59%	-0.87%	-0.96%	-2.28%
04/01/20	-4.41%	-4.43%	-4.41%	-7.67%
04/02/20	2.30%	1.96%	2.05%	3.28%
04/03/20	-1.50%	-2.28%	-1.75%	-2.08%
04/06/20	7.03%	5.30%	6.13%	10.32%
04/07/20	-0.16%	0.56%	0.38%	0.28%
04/08/20	3.43%	0.82%	2.40%	6.29%
04/09/20	1.46%	2.26%	1.86%	3.02%
04/10/20	0.00%	0.00%	0.00%	0.00%
04/13/20	-1.01%	-0.95%	-0.90%	-2.23%

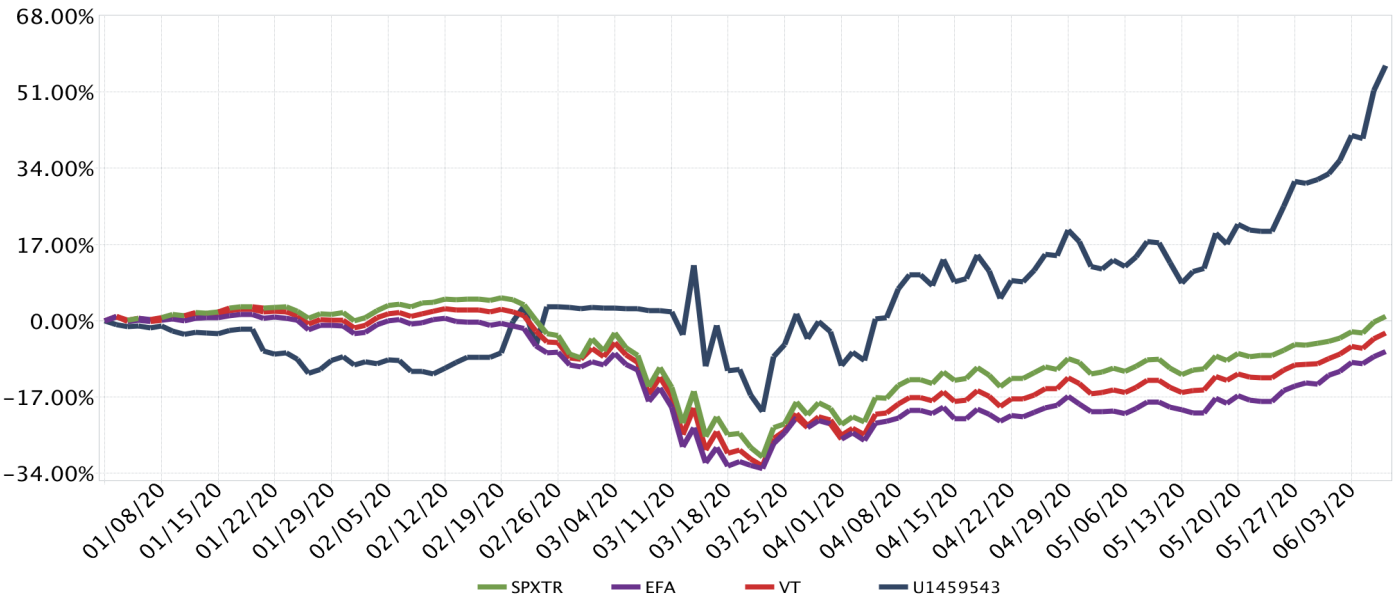
Time Period Benchmark Comparison (Cont.)

Date	SPXTR	EFA	VT	U1459543
04/14/20	3.07%	1.78%	2.40%	5.37%
04/15/20	-2.20%	-3.12%	-2.61%	-4.32%
04/16/20	0.58%	0.06%	0.39%	0.60%
04/17/20	2.68%	2.65%	2.64%	4.88%
04/20/20	-1.79%	-1.49%	-1.50%	-3.18%
04/21/20	-3.06%	-1.95%	-2.83%	-5.45%
04/22/20	2.30%	1.69%	2.19%	3.77%
04/23/20	-0.05%	-0.31%	-0.08%	-0.22%
04/24/20	1.39%	1.15%	1.10%	2.36%
04/27/20	1.47%	1.32%	1.69%	3.17%
04/28/20	-0.52%	0.75%	0.00%	-0.26%
04/29/20	2.66%	2.50%	2.85%	4.98%
04/30/20	-0.92%	-2.08%	-1.53%	-2.12%
05/01/20	-2.79%	-2.17%	-2.60%	-4.72%
05/04/20	0.43%	-0.04%	0.30%	-0.51%
05/05/20	0.90%	0.18%	0.71%	1.80%
05/06/20	-0.69%	-0.65%	-0.59%	-1.32%
05/07/20	1.19%	1.51%	1.36%	1.97%
05/08/20	1.71%	1.70%	1.76%	3.00%
05/11/20	0.02%	-0.09%	-0.01%	-0.22%
05/12/20	-2.04%	-1.27%	-1.72%	-3.85%
05/13/20	-1.74%	-0.77%	-1.40%	-4.00%
05/14/20	1.17%	-0.95%	0.46%	2.33%
05/15/20	0.40%	0.09%	0.19%	0.74%
05/18/20	3.16%	4.04%	3.52%	7.03%
05/19/20	-1.04%	-1.38%	-1.01%	-2.08%
05/20/20	1.68%	2.08%	1.73%	3.76%
05/21/20	-0.77%	-1.16%	-0.86%	-1.10%
05/22/20	0.25%	-0.28%	-0.10%	-0.20%

Time Period **Benchmark Comparison** (Cont.)

Date	SPXTR	EFA	VT	U1459543
05/25/20	0.00%	0.00%	0.00%	0.04%
05/26/20	1.23%	2.86%	1.90%	4.65%
05/27/20	1.48%	1.21%	1.35%	4.36%
05/28/20	-0.20%	0.94%	0.06%	-0.29%
05/29/20	0.50%	-0.35%	0.22%	0.63%
06/01/20	0.38%	2.23%	1.29%	1.03%
06/02/20	0.82%	0.93%	1.11%	2.26%
06/03/20	1.38%	2.39%	1.78%	4.05%
06/04/20	-0.32%	-0.43%	-0.49%	-0.44%
06/05/20	2.62%	1.72%	2.41%	7.55%
06/08/20	1.21%	1.30%	1.25%	3.71%
Average	0.05%	-0.03%	0.02%	0.50%

Cumulative Benchmark Comparison



Date	SPXTR	EFA	VT	U1459543
01/02/20	0.85%	1.01%	1.01%	-0.93%
01/03/20	0.15%	-0.24%	0.10%	-1.27%
01/06/20	0.50%	0.14%	0.47%	-1.25%
01/07/20	0.23%	-0.13%	0.16%	-1.54%
01/08/20	0.73%	0.16%	0.57%	-1.21%
01/09/20	1.42%	0.39%	1.06%	-2.32%
01/10/20	1.13%	0.01%	0.85%	-2.98%
01/13/20	1.84%	0.53%	1.57%	-2.55%
01/14/20	1.70%	0.63%	1.53%	-2.74%
01/15/20	1.89%	0.63%	1.54%	-2.91%
01/16/20	2.74%	1.05%	2.27%	-2.13%
01/17/20	3.14%	1.35%	2.58%	-1.88%
01/20/20	3.14%	1.35%	2.58%	-1.88%
01/21/20	2.87%	0.55%	1.93%	-6.81%
01/22/20	2.90%	0.75%	2.06%	-7.40%

Cumulative Benchmark Comparison (Cont.)

Date	SPXTR	EFA	VT	U1459543
01/23/20	3.03%	0.50%	1.95%	-7.11%
01/24/20	2.10%	0.07%	1.15%	-8.61%
01/27/20	0.49%	-2.00%	-0.73%	-11.69%
01/28/20	1.51%	-1.08%	0.25%	-10.92%
01/29/20	1.42%	-1.07%	0.15%	-8.83%
01/30/20	1.75%	-1.15%	0.15%	-8.01%
01/31/20	-0.04%	-2.82%	-1.56%	-9.84%
02/03/20	0.69%	-2.59%	-1.01%	-9.21%
02/04/20	2.20%	-0.96%	0.62%	-9.65%
02/05/20	3.35%	-0.01%	1.53%	-8.67%
02/06/20	3.71%	0.26%	1.85%	-8.83%
02/07/20	3.17%	-0.69%	1.02%	-11.35%
02/10/20	3.94%	-0.49%	1.56%	-11.34%
02/11/20	4.12%	0.19%	2.06%	-11.89%
02/12/20	4.80%	0.53%	2.69%	-10.56%
02/13/20	4.66%	-0.17%	2.32%	-9.27%
02/14/20	4.87%	-0.35%	2.40%	-8.16%
02/17/20	4.87%	-0.35%	2.40%	-8.16%
02/18/20	4.57%	-0.98%	1.95%	-8.14%
02/19/20	5.08%	-0.65%	2.49%	-7.19%
02/20/20	4.68%	-1.24%	1.93%	-0.23%
02/21/20	3.59%	-1.70%	1.10%	3.24%
02/24/20	0.13%	-5.63%	-2.37%	-5.64%
02/25/20	-2.90%	-7.19%	-4.69%	3.16%
02/26/20	-3.27%	-7.07%	-4.85%	3.13%
02/27/20	-7.52%	-9.82%	-8.37%	2.91%
02/28/20	-8.27%	-10.37%	-8.67%	2.67%
03/02/20	-4.04%	-9.22%	-6.16%	2.98%
03/03/20	-6.74%	-9.95%	-7.98%	2.84%

Cumulative Benchmark Comparison (Cont.)

Date	SPXTR	EFA	VT	U1459543
03/04/20	-2.80%	-7.26%	-4.90%	2.81%
03/05/20	-6.07%	-9.72%	-7.62%	2.74%
03/06/20	-7.67%	-11.07%	-9.25%	2.63%
03/09/20	-14.68%	-17.97%	-16.41%	2.22%
03/10/20	-10.46%	-14.95%	-12.62%	2.25%
03/11/20	-14.83%	-19.28%	-16.94%	2.00%
03/12/20	-22.91%	-28.15%	-25.44%	-3.13%
03/13/20	-15.73%	-23.80%	-19.50%	12.34%
03/16/20	-25.82%	-31.67%	-28.87%	-10.14%
03/17/20	-21.37%	-28.34%	-24.78%	-1.08%
03/18/20	-25.45%	-32.45%	-29.57%	-11.20%
03/19/20	-25.09%	-31.39%	-28.88%	-10.95%
03/20/20	-28.33%	-32.24%	-30.82%	-16.66%
03/23/20	-30.43%	-33.04%	-32.46%	-20.24%
03/24/20	-23.89%	-27.36%	-26.29%	-8.09%
03/25/20	-23.01%	-25.00%	-24.60%	-5.37%
03/26/20	-18.21%	-21.64%	-20.78%	1.50%
03/27/20	-20.96%	-23.88%	-23.42%	-4.08%
03/30/20	-18.30%	-22.34%	-21.39%	-0.22%
03/31/20	-19.60%	-23.01%	-22.15%	-2.50%
04/01/20	-23.15%	-26.43%	-25.58%	-9.97%
04/02/20	-21.38%	-24.99%	-24.05%	-7.02%
04/03/20	-22.56%	-26.70%	-25.38%	-8.95%
04/06/20	-17.11%	-22.81%	-20.81%	0.45%
04/07/20	-17.24%	-22.38%	-20.51%	0.73%
04/08/20	-14.40%	-21.75%	-18.60%	7.06%
04/09/20	-13.15%	-19.97%	-17.09%	10.29%
04/10/20	-13.15%	-19.97%	-17.09%	10.29%
04/13/20	-14.03%	-20.74%	-17.83%	7.83%

Cumulative Benchmark Comparison (Cont.)

Date	SPXTR	EFA	VT	U1459543
04/14/20	-11.39%	-19.33%	-15.86%	13.62%
04/15/20	-13.34%	-21.85%	-18.05%	8.71%
04/16/20	-12.83%	-21.80%	-17.73%	9.36%
04/17/20	-10.49%	-19.73%	-15.56%	14.69%
04/20/20	-12.09%	-20.92%	-16.83%	11.05%
04/21/20	-14.79%	-22.47%	-19.18%	5.00%
04/22/20	-12.83%	-21.15%	-17.41%	8.96%
04/23/20	-12.87%	-21.40%	-17.47%	8.71%
04/24/20	-11.66%	-20.49%	-16.57%	11.28%
04/27/20	-10.36%	-19.44%	-15.15%	14.81%
04/28/20	-10.82%	-18.84%	-15.15%	14.50%
04/29/20	-8.45%	-16.81%	-12.74%	20.20%
04/30/20	-9.29%	-18.53%	-14.08%	17.66%
05/01/20	-11.83%	-20.31%	-16.31%	12.11%
05/04/20	-11.45%	-20.33%	-16.06%	11.53%
05/05/20	-10.65%	-20.19%	-15.46%	13.53%
05/06/20	-11.27%	-20.71%	-15.96%	12.04%
05/07/20	-10.21%	-19.51%	-14.82%	14.24%
05/08/20	-8.68%	-18.15%	-13.32%	17.67%
05/11/20	-8.67%	-18.22%	-13.33%	17.41%
05/12/20	-10.53%	-19.25%	-14.82%	12.88%
05/13/20	-12.08%	-19.87%	-16.01%	8.36%
05/14/20	-11.05%	-20.64%	-15.62%	10.89%
05/15/20	-10.69%	-20.56%	-15.46%	11.71%
05/18/20	-7.87%	-17.35%	-12.49%	19.56%
05/19/20	-8.83%	-18.49%	-13.37%	17.07%
05/20/20	-7.29%	-16.79%	-11.87%	21.48%
05/21/20	-8.01%	-17.76%	-12.62%	20.15%
05/22/20	-7.77%	-17.99%	-12.71%	19.91%

Cumulative Benchmark Comparison (Cont.)

Date	SPXTR	EFA	VT	U1459543
05/25/20	-7.77%	-17.99%	-12.71%	19.96%
05/26/20	-6.64%	-15.64%	-11.05%	25.53%
05/27/20	-5.25%	-14.62%	-9.85%	31.00%
05/28/20	-5.44%	-13.81%	-9.80%	30.62%
05/29/20	-4.97%	-14.11%	-9.60%	31.43%
06/01/20	-4.61%	-12.20%	-8.43%	32.78%
06/02/20	-3.82%	-11.38%	-7.42%	35.79%
06/03/20	-2.50%	-9.26%	-5.77%	41.29%
06/04/20	-2.81%	-9.65%	-6.23%	40.68%
06/05/20	-0.26%	-8.09%	-3.97%	51.29%
06/08/20	0.94%	-6.90%	-2.77%	56.91%
01/02/20 to 06/08/20	0.94%	-6.90%	-2.77%	56.91%

Risk Measures Benchmark Comparison

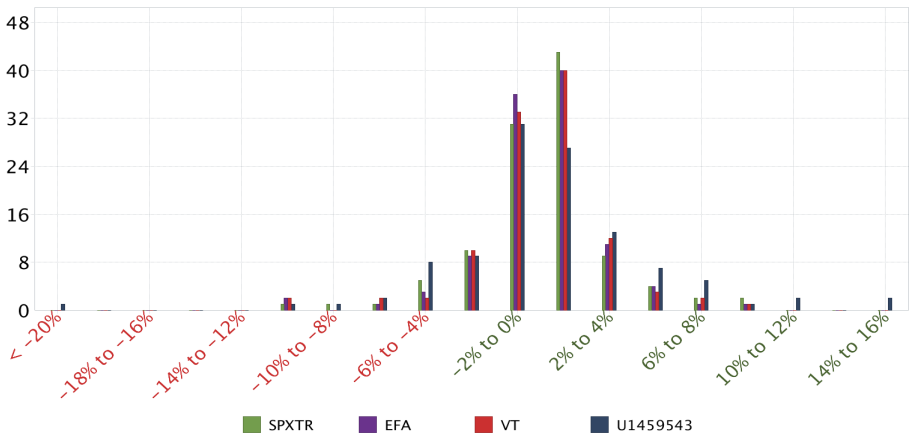
Risk Analysis

	SPXTR	EFA	VT	U1459543
Ending VAMI:	1,009.43	931.02	972.31	1,569.06
Max Drawdown:	33.79%	33.93%	34.23%	29.00%
Peak-To-Valley:	02/19/20 - 03/23/20	01/17/20 - 03/23/20	02/12/20 - 03/23/20	03/13/20 - 03/23/20
Recovery:	Ongoing	Ongoing	Ongoing	16 Days
Sharpe Ratio:	0.25	-0.21	0.05	1.78
Sortino Ratio:	0.35	-0.27	0.07	2.75
Standard Deviation:	2.95%	2.63%	2.81%	4.46%
Downside Deviation:	2.13%	2.03%	2.12%	2.90%
Correlation:	0.80	0.77	0.80	-
β :	1.21	1.32	1.28	-
α :	1.14	1.40	1.25	-
Mean Return:	0.05%	-0.03%	0.02%	0.50%
Positive Periods:	64 (56.64%)	62 (54.87%)	64 (56.64%)	60 (53.10%)
Negative Periods:	49 (43.36%)	51 (45.13%)	49 (43.36%)	53 (46.90%)

Value Added Monthly Index (VAMI)



Distribution of Returns



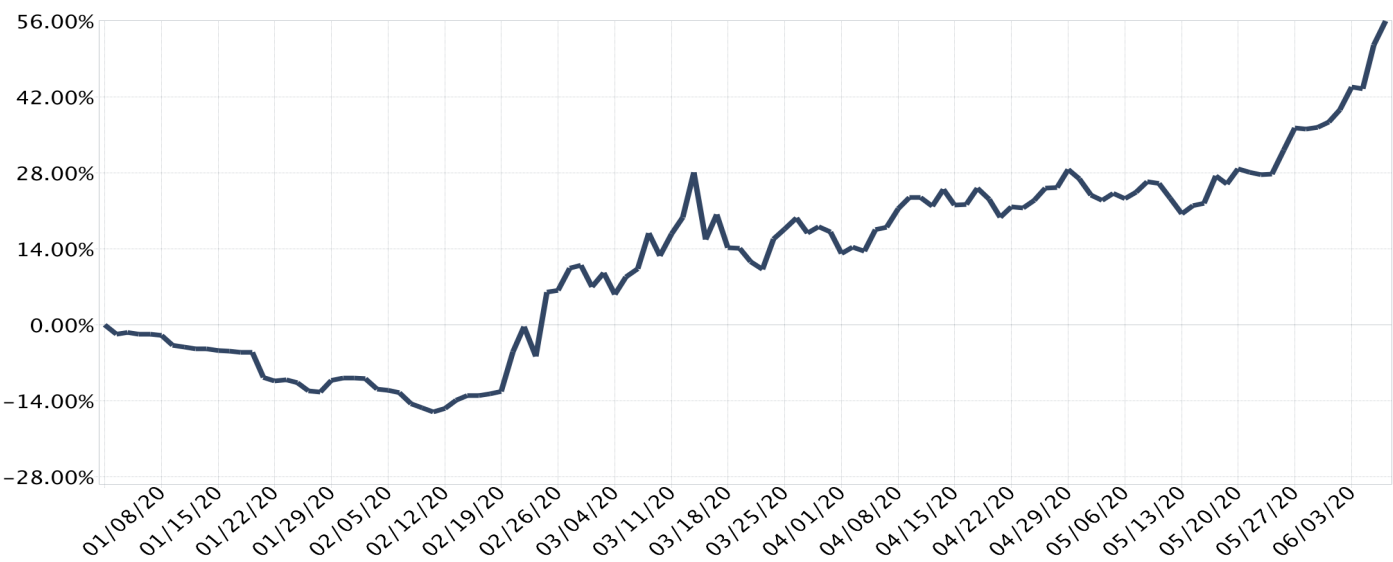
Performance Attribution vs. S&P 500

Sector	Beginning Weight			Ending Weight			Average Weight		
	U1459543	S&P 500	+/-	U1459543	S&P 500	+/-	U1459543	S&P 500	+/-
Basic Materials	0.00%	2.57%	-2.57%	0.00%	2.46%	-2.46%	0.00%	2.40%	-2.40%
Consumer Cyclicals	44.59%	10.65%	33.94%	0.01%	11.42%	-11.41%	18.45%	10.91%	7.53%
Consumer Non-Cyc	0.00%	7.02%	-7.02%	0.00%	6.72%	-6.72%	0.00%	7.17%	-7.17%
Energy	0.00%	4.35%	-4.35%	0.00%	3.31%	-3.31%	0.00%	3.29%	-3.29%
Financials	3.34%	12.79%	-9.45%	31.46%	10.97%	20.49%	16.58%	11.26%	5.33%
Healthcare	0.00%	13.98%	-13.98%	0.00%	14.23%	-14.23%	0.00%	14.52%	-14.52%
Industrials	0.00%	10.14%	-10.14%	0.00%	9.57%	-9.57%	0.00%	9.56%	-9.56%
Real Estate	0.00%	2.93%	-2.93%	0.00%	2.92%	-2.92%	0.00%	2.96%	-2.96%
Technology	0.00%	22.06%	-22.06%	0.00%	24.65%	-24.65%	0.00%	23.95%	-23.95%
Telecomm	0.00%	10.20%	-10.20%	0.00%	10.55%	-10.55%	0.00%	10.57%	-10.57%
Utilities	0.00%	3.32%	-3.32%	0.00%	3.20%	-3.20%	0.00%	3.41%	-3.41%
Cash	52.07%	0.00%	52.07%	3.72%	0.00%	3.72%	38.12%	0.00%	38.12%
Unclassified	0.00%	0.00%	0.00%	64.81%	0.00%	64.81%	51.97%	0.00%	51.97%

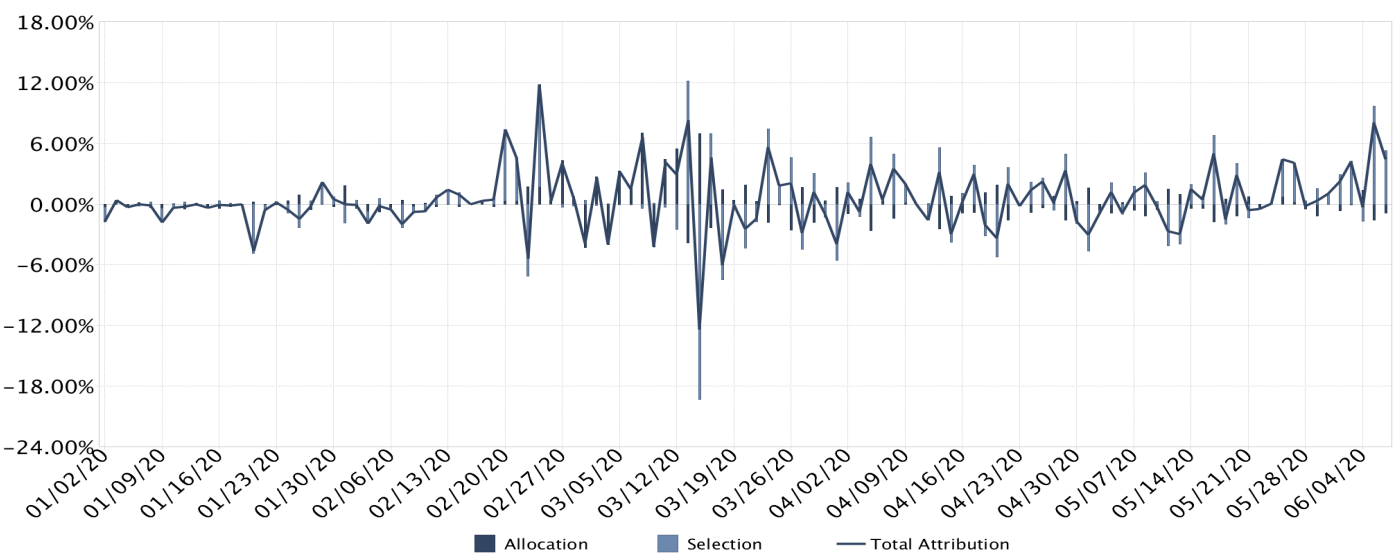
Sector	Period Return			Contribution to Return			Attribution Effect		
	U1459543	S&P 500	+/-	U1459543	S&P 500	+/-	Allocation	Selection	Total
Basic Materials	0.00%	2.60%	-2.60%	0.00%	0.04%	-0.04%	-0.04%	0.00%	-0.04%
Consumer Cyclicals	106.29%	11.76%	94.54%	8.31%	1.42%	6.89%	-0.82%	1.29%	0.48%
Consumer Non-Cyc	0.00%	0.43%	-0.43%	0.00%	-0.03%	0.03%	0.03%	0.00%	0.03%
Energy	0.00%	-11.90%	11.90%	0.00%	-0.79%	0.79%	0.79%	0.00%	0.79%
Financials	-25.80%	-5.71%	-20.09%	6.13%	-1.35%	7.48%	3.24%	0.48%	3.72%
Healthcare	0.00%	6.43%	-6.43%	0.00%	0.98%	-0.98%	-0.98%	0.00%	-0.98%
Industrials	0.00%	1.56%	-1.56%	0.00%	-0.17%	0.17%	0.17%	0.00%	0.17%
Real Estate	0.00%	8.01%	-8.01%	0.00%	0.10%	-0.10%	-0.10%	0.00%	-0.10%
Technology	0.00%	18.19%	-18.19%	0.00%	4.20%	-4.20%	-4.22%	0.00%	-4.22%
Telecomm	0.00%	7.94%	-7.94%	0.00%	0.87%	-0.87%	-0.87%	0.00%	-0.87%
Utilities	0.00%	4.52%	-4.52%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Cash	-1.99%	0.00%	-1.99%	-0.27%	0.00%	-0.27%	0.00%	-0.22%	-0.22%
Unclassified	75.34%	0.00%	75.34%	41.07%	0.00%	41.07%	0.00%	-16.10%	-16.10%
Total				56.91%	0.94%	55.97%	8.09%	47.88%	55.97%

Performance Attribution vs. S&P 500 (Cont.)

Cumulative Attribution Effect



Attribution Effect

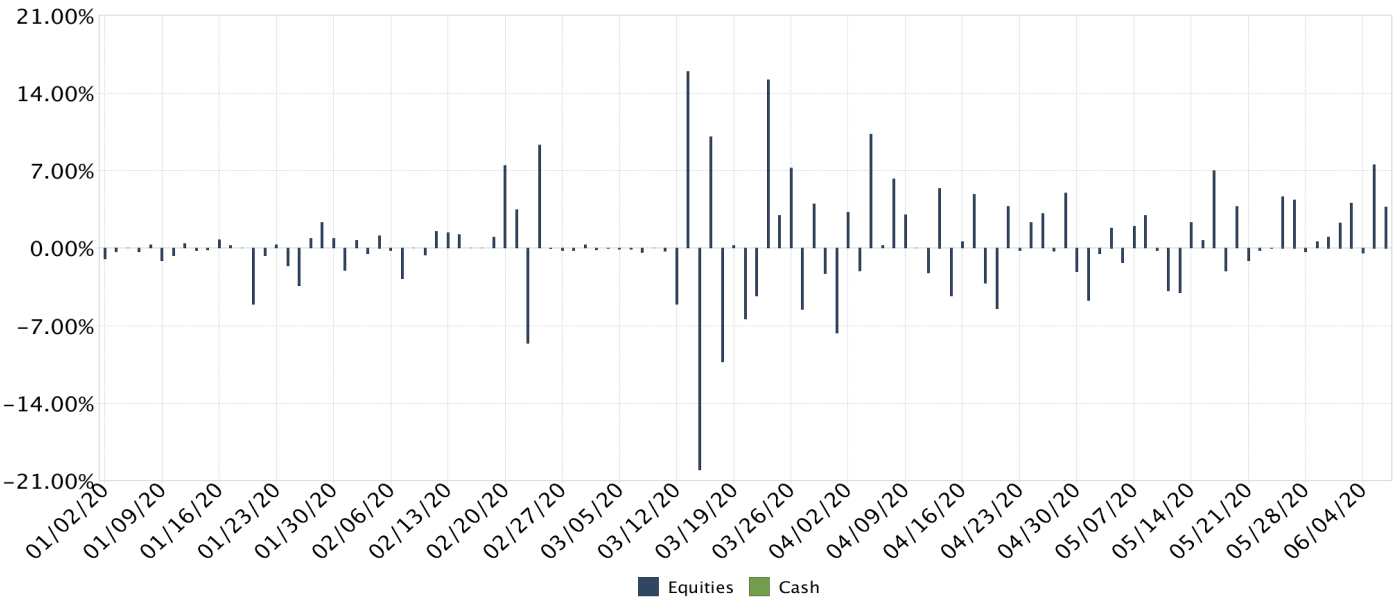


Performance Attribution vs. S&P 500 (Cont.)

Weighting Effects



Performance by Asset Class



Date	Equities	Cash
01/02/20	-0.93%	0.00%
01/03/20	-0.29%	-0.05%
01/06/20	0.02%	0.00%
01/07/20	-0.30%	0.00%
01/08/20	0.33%	0.00%
01/09/20	-1.12%	0.00%
01/10/20	-0.67%	0.00%
01/13/20	0.43%	0.00%
01/14/20	-0.19%	0.00%
01/15/20	-0.17%	0.00%
01/16/20	0.80%	0.00%
01/17/20	0.26%	0.00%
01/20/20	0.00%	0.00%
01/21/20	-5.03%	0.00%
01/22/20	-0.64%	0.00%

Performance by Asset Class (Cont.)

Date	Equities	Cash
01/23/20	0.32%	0.00%
01/24/20	-1.61%	0.00%
01/27/20	-3.38%	0.00%
01/28/20	0.88%	0.00%
01/29/20	2.35%	0.00%
01/30/20	0.90%	0.00%
01/31/20	-1.99%	0.00%
02/03/20	0.70%	0.00%
02/04/20	-0.49%	0.00%
02/05/20	1.14%	-0.06%
02/06/20	-0.17%	0.00%
02/07/20	-2.76%	0.00%
02/10/20	0.01%	0.00%
02/11/20	-0.62%	0.00%
02/12/20	1.51%	0.00%
02/13/20	1.44%	0.00%
02/14/20	1.22%	0.00%
02/17/20	0.00%	0.00%
02/18/20	0.03%	0.00%
02/19/20	1.03%	0.00%
02/20/20	7.49%	0.00%
02/21/20	3.49%	0.00%
02/24/20	-8.60%	0.00%
02/25/20	9.32%	0.00%
02/26/20	-0.02%	0.00%
02/27/20	-0.22%	0.00%
02/28/20	-0.23%	0.00%
03/02/20	0.31%	0.00%
03/03/20	-0.14%	0.00%

Performance by Asset Class (Cont.)

Date	Equities	Cash
03/04/20	0.00%	-0.03%
03/05/20	-0.07%	0.00%
03/06/20	-0.11%	0.00%
03/09/20	-0.39%	0.00%
03/10/20	0.03%	0.00%
03/11/20	-0.24%	0.00%
03/12/20	-5.03%	0.00%
03/13/20	15.97%	0.00%
03/16/20	-20.01%	0.00%
03/17/20	10.08%	0.00%
03/18/20	-10.23%	0.00%
03/19/20	0.28%	0.00%
03/20/20	-6.41%	0.00%
03/23/20	-4.30%	0.00%
03/24/20	15.24%	0.00%
03/25/20	2.96%	0.00%
03/26/20	7.26%	0.00%
03/27/20	-5.50%	0.00%
03/30/20	4.03%	0.00%
03/31/20	-2.28%	0.00%
04/01/20	-7.67%	0.00%
04/02/20	3.28%	0.00%
04/03/20	-2.06%	-0.02%
04/06/20	10.32%	0.00%
04/07/20	0.28%	0.00%
04/08/20	6.29%	0.00%
04/09/20	3.02%	0.00%
04/10/20	0.00%	0.00%
04/13/20	-2.23%	0.00%

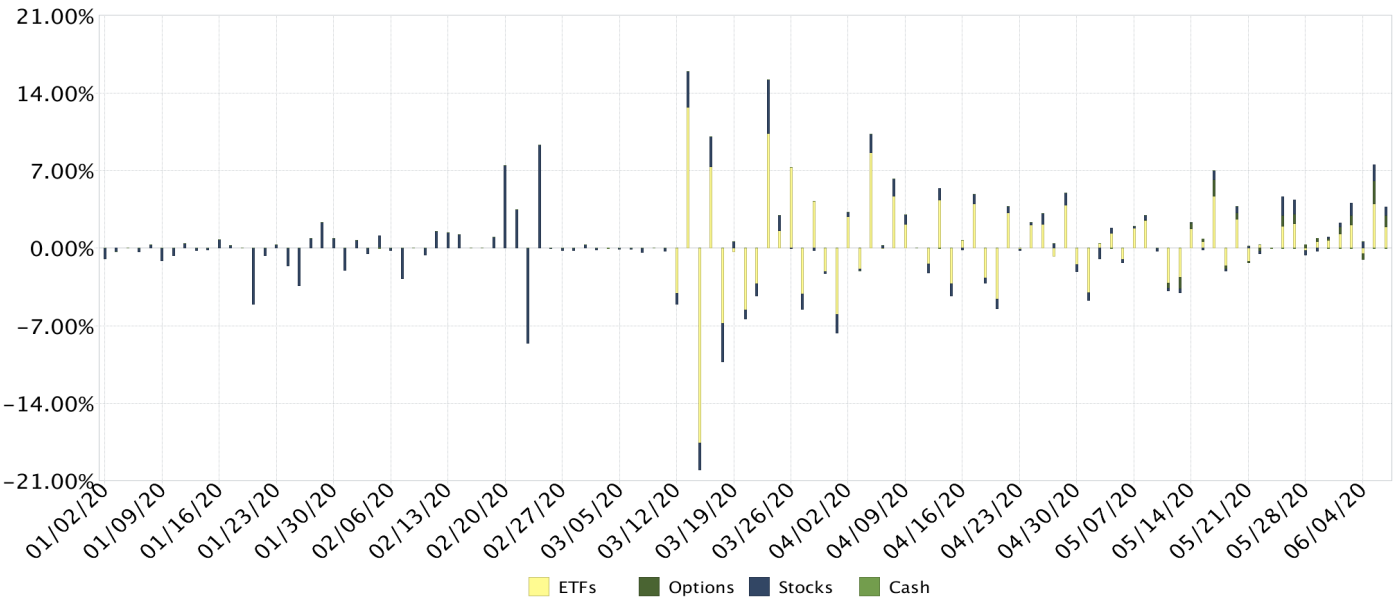
Performance by Asset Class (Cont.)

Date	Equities	Cash
04/14/20	5.37%	-0.01%
04/15/20	-4.32%	0.00%
04/16/20	0.60%	0.00%
04/17/20	4.88%	0.00%
04/20/20	-3.18%	0.00%
04/21/20	-5.45%	0.00%
04/22/20	3.77%	0.00%
04/23/20	-0.22%	0.00%
04/24/20	2.36%	0.00%
04/27/20	3.17%	0.00%
04/28/20	-0.26%	0.00%
04/29/20	4.98%	0.00%
04/30/20	-2.12%	0.00%
05/01/20	-4.72%	0.00%
05/04/20	-0.51%	0.00%
05/05/20	1.85%	-0.05%
05/06/20	-1.32%	0.00%
05/07/20	1.97%	0.00%
05/08/20	3.00%	0.00%
05/11/20	-0.22%	0.00%
05/12/20	-3.85%	0.00%
05/13/20	-4.00%	0.00%
05/14/20	2.33%	0.00%
05/15/20	0.74%	0.00%
05/18/20	7.03%	0.00%
05/19/20	-2.08%	0.00%
05/20/20	3.76%	0.00%
05/21/20	-1.10%	0.00%
05/22/20	-0.20%	0.00%

Performance by **Asset Class** (Cont.)

Date	Equities	Cash
05/25/20	0.04%	0.00%
05/26/20	4.66%	-0.01%
05/27/20	4.36%	0.00%
05/28/20	-0.29%	0.00%
05/29/20	0.63%	0.00%
06/01/20	1.04%	-0.01%
06/02/20	2.29%	-0.03%
06/03/20	4.06%	0.00%
06/04/20	-0.44%	0.00%
06/05/20	7.55%	0.00%
06/08/20	3.71%	0.00%
Total	57.32%	-0.27%

Performance by Financial Instrument



Date	ETFs	Options	Stocks	Cash
01/02/20	0.00%	0.00%	-0.93%	0.00%
01/03/20	0.00%	0.00%	-0.29%	-0.05%
01/06/20	0.00%	0.00%	0.02%	0.00%
01/07/20	0.00%	0.00%	-0.30%	0.00%
01/08/20	0.00%	0.00%	0.33%	0.00%
01/09/20	0.00%	0.00%	-1.12%	0.00%
01/10/20	0.00%	0.00%	-0.67%	0.00%
01/13/20	0.00%	0.00%	0.43%	0.00%
01/14/20	0.00%	0.00%	-0.19%	0.00%
01/15/20	0.00%	0.00%	-0.17%	0.00%
01/16/20	0.00%	0.00%	0.80%	0.00%
01/17/20	0.00%	0.00%	0.26%	0.00%
01/20/20	0.00%	0.00%	0.00%	0.00%
01/21/20	0.00%	0.00%	-5.03%	0.00%
01/22/20	0.00%	0.00%	-0.64%	0.00%

Performance by Financial Instrument (Cont.)

Date	ETFs	Options	Stocks	Cash
01/23/20	0.00%	0.00%	0.32%	0.00%
01/24/20	0.00%	0.00%	-1.61%	0.00%
01/27/20	0.00%	0.00%	-3.38%	0.00%
01/28/20	0.00%	0.00%	0.88%	0.00%
01/29/20	0.00%	0.00%	2.35%	0.00%
01/30/20	0.00%	0.00%	0.90%	0.00%
01/31/20	0.00%	0.00%	-1.99%	0.00%
02/03/20	0.00%	0.00%	0.70%	0.00%
02/04/20	0.00%	0.00%	-0.49%	0.00%
02/05/20	0.00%	0.00%	1.14%	-0.06%
02/06/20	0.00%	0.00%	-0.17%	0.00%
02/07/20	0.00%	0.00%	-2.76%	0.00%
02/10/20	0.00%	0.00%	0.01%	0.00%
02/11/20	0.00%	0.00%	-0.62%	0.00%
02/12/20	0.00%	0.00%	1.51%	0.00%
02/13/20	0.00%	0.00%	1.44%	0.00%
02/14/20	0.00%	0.00%	1.22%	0.00%
02/17/20	0.00%	0.00%	0.00%	0.00%
02/18/20	0.00%	0.00%	0.03%	0.00%
02/19/20	0.00%	0.00%	1.03%	0.00%
02/20/20	0.00%	0.00%	7.49%	0.00%
02/21/20	0.00%	0.00%	3.49%	0.00%
02/24/20	0.00%	0.00%	-8.60%	0.00%
02/25/20	0.00%	0.00%	9.32%	0.00%
02/26/20	0.00%	0.00%	-0.02%	0.00%
02/27/20	0.00%	0.00%	-0.22%	0.00%
02/28/20	0.00%	0.00%	-0.23%	0.00%
03/02/20	0.00%	0.00%	0.31%	0.00%
03/03/20	0.00%	0.00%	-0.14%	0.00%

Performance by Financial Instrument (Cont.)

Date	ETFs	Options	Stocks	Cash
03/04/20	0.00%	0.00%	0.00%	-0.03%
03/05/20	0.00%	0.00%	-0.07%	0.00%
03/06/20	0.00%	0.00%	-0.11%	0.00%
03/09/20	0.00%	0.00%	-0.39%	0.00%
03/10/20	0.00%	0.00%	0.03%	0.00%
03/11/20	0.00%	0.00%	-0.24%	0.00%
03/12/20	-4.10%	0.00%	-0.94%	0.00%
03/13/20	12.74%	0.00%	3.22%	0.00%
03/16/20	-17.60%	0.00%	-2.41%	0.00%
03/17/20	7.34%	0.00%	2.75%	0.00%
03/18/20	-6.81%	0.00%	-3.42%	0.00%
03/19/20	-0.34%	0.00%	0.62%	0.00%
03/20/20	-5.59%	0.00%	-0.82%	0.00%
03/23/20	-3.18%	0.00%	-1.12%	0.00%
03/24/20	10.35%	0.00%	4.88%	0.00%
03/25/20	1.57%	0.00%	1.39%	0.00%
03/26/20	7.31%	0.00%	-0.05%	0.00%
03/27/20	-4.14%	0.00%	-1.37%	0.00%
03/30/20	4.24%	0.00%	-0.21%	0.00%
03/31/20	-2.12%	0.00%	-0.16%	0.00%
04/01/20	-6.00%	0.00%	-1.67%	0.00%
04/02/20	2.88%	0.00%	0.40%	0.00%
04/03/20	-1.86%	0.00%	-0.20%	-0.02%
04/06/20	8.66%	0.00%	1.67%	0.00%
04/07/20	-0.01%	0.00%	0.28%	0.00%
04/08/20	4.73%	0.00%	1.56%	0.00%
04/09/20	2.17%	0.00%	0.85%	0.00%
04/10/20	0.00%	0.00%	0.00%	0.00%
04/13/20	-1.39%	0.00%	-0.84%	0.00%

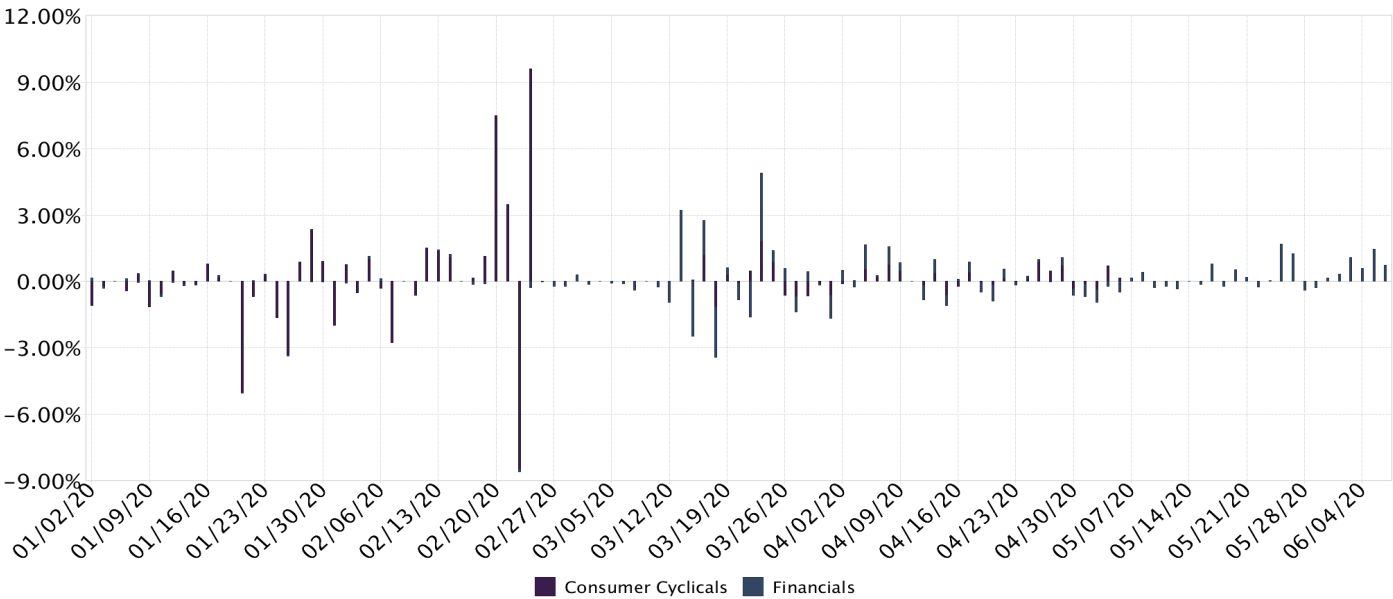
Performance by Financial Instrument (Cont.)

Date	ETFs	Options	Stocks	Cash
04/14/20	4.39%	0.00%	0.99%	-0.01%
04/15/20	-3.23%	0.00%	-1.09%	0.00%
04/16/20	0.73%	0.00%	-0.13%	0.00%
04/17/20	4.01%	0.00%	0.87%	0.00%
04/20/20	-2.71%	0.00%	-0.47%	0.00%
04/21/20	-4.58%	0.00%	-0.87%	0.00%
04/22/20	3.20%	0.00%	0.57%	0.00%
04/23/20	-0.08%	0.00%	-0.15%	0.00%
04/24/20	2.12%	0.00%	0.24%	0.00%
04/27/20	2.18%	0.00%	0.99%	0.00%
04/28/20	-0.71%	0.00%	0.45%	0.00%
04/29/20	3.89%	0.00%	1.09%	0.00%
04/30/20	-1.49%	0.00%	-0.63%	0.00%
05/01/20	-4.03%	0.00%	-0.69%	0.00%
05/04/20	0.44%	0.00%	-0.95%	0.00%
05/05/20	1.36%	0.00%	0.49%	-0.05%
05/06/20	-1.00%	0.00%	-0.32%	0.00%
05/07/20	1.80%	0.00%	0.16%	0.00%
05/08/20	2.52%	0.06%	0.43%	0.00%
05/11/20	0.03%	0.01%	-0.27%	0.00%
05/12/20	-3.14%	-0.48%	-0.23%	0.00%
05/13/20	-2.65%	-1.02%	-0.33%	0.00%
05/14/20	1.77%	0.54%	0.02%	0.00%
05/15/20	0.61%	0.25%	-0.12%	0.00%
05/18/20	4.73%	1.50%	0.79%	0.00%
05/19/20	-1.59%	-0.28%	-0.21%	0.00%
05/20/20	2.64%	0.59%	0.53%	0.00%
05/21/20	-1.19%	-0.09%	0.18%	0.00%
05/22/20	0.31%	-0.27%	-0.25%	0.00%

Performance by **Financial Instrument** (Cont.)

Date	ETFs	Options	Stocks	Cash
05/25/20	0.00%	0.00%	0.04%	0.00%
05/26/20	2.02%	0.96%	1.68%	-0.01%
05/27/20	2.22%	0.88%	1.26%	0.00%
05/28/20	-0.23%	0.33%	-0.39%	0.00%
05/29/20	0.58%	0.31%	-0.27%	0.00%
06/01/20	0.71%	0.17%	0.16%	-0.01%
06/02/20	1.29%	0.66%	0.34%	-0.03%
06/03/20	2.11%	0.87%	1.07%	0.00%
06/04/20	-0.47%	-0.54%	0.58%	0.00%
06/05/20	4.00%	2.09%	1.46%	0.00%
06/08/20	1.93%	1.04%	0.74%	0.00%
Total	31.25%	7.82%	14.82%	-0.27%

Performance by Sector



Date	Consumer Cyclical	Financials
01/02/20	-1.10%	0.17%
01/03/20	-0.23%	-0.06%
01/06/20	0.00%	0.02%
01/07/20	-0.42%	0.12%
01/08/20	0.37%	-0.04%
01/09/20	-1.16%	0.03%
01/10/20	-0.56%	-0.11%
01/13/20	0.47%	-0.04%
01/14/20	-0.14%	-0.05%
01/15/20	-0.14%	-0.03%
01/16/20	0.80%	0.00%
01/17/20	0.19%	0.07%
01/20/20	0.00%	0.00%
01/21/20	-5.02%	0.00%
01/22/20	-0.69%	0.05%

Performance by **Sector** (Cont.)

Date	Consumer Cyclicals	Financials
01/23/20	0.30%	0.02%
01/24/20	-1.62%	0.01%
01/27/20	-3.30%	-0.08%
01/28/20	0.88%	0.00%
01/29/20	2.36%	-0.01%
01/30/20	0.90%	0.00%
01/31/20	-1.98%	0.00%
02/03/20	0.76%	-0.06%
02/04/20	-0.50%	0.02%
02/05/20	1.01%	0.13%
02/06/20	-0.30%	0.12%
02/07/20	-2.75%	-0.01%
02/10/20	0.00%	0.01%
02/11/20	-0.62%	0.00%
02/12/20	1.50%	0.01%
02/13/20	1.38%	0.06%
02/14/20	1.11%	0.11%
02/17/20	0.00%	0.00%
02/18/20	0.15%	-0.12%
02/19/20	1.14%	-0.11%
02/20/20	7.47%	0.01%
02/21/20	3.48%	0.01%
02/24/20	-8.49%	-0.12%
02/25/20	9.60%	-0.28%
02/26/20	0.00%	-0.02%
02/27/20	0.00%	-0.22%
02/28/20	0.00%	-0.23%
03/02/20	0.00%	0.31%
03/03/20	0.00%	-0.14%

Performance by Sector (Cont.)

Date	Consumer Cyclicals	Financials
03/04/20	0.00%	0.00%
03/05/20	0.00%	-0.07%
03/06/20	0.00%	-0.11%
03/09/20	0.00%	-0.39%
03/10/20	0.00%	0.03%
03/11/20	0.00%	-0.24%
03/12/20	0.00%	-0.94%
03/13/20	0.00%	3.22%
03/16/20	0.07%	-2.48%
03/17/20	1.19%	1.56%
03/18/20	-1.15%	-2.27%
03/19/20	0.30%	0.32%
03/20/20	-0.09%	-0.73%
03/23/20	0.47%	-1.59%
03/24/20	1.84%	3.04%
03/25/20	0.87%	0.52%
03/26/20	-0.63%	0.58%
03/27/20	-0.67%	-0.69%
03/30/20	-0.65%	0.43%
03/31/20	-0.09%	-0.07%
04/01/20	-0.64%	-1.03%
04/02/20	-0.11%	0.51%
04/03/20	0.04%	-0.24%
04/06/20	0.56%	1.11%
04/07/20	0.20%	0.08%
04/08/20	0.76%	0.80%
04/09/20	0.47%	0.38%
04/10/20	0.00%	0.00%
04/13/20	-0.19%	-0.64%

Performance by **Sector** (Cont.)

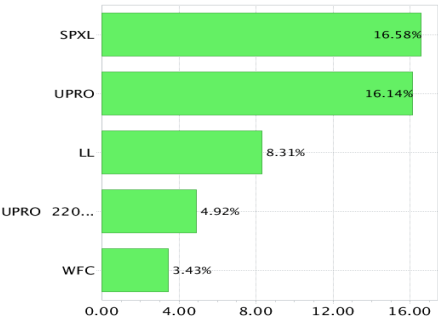
Date	Consumer Cyclicals	Financials
04/14/20	0.38%	0.61%
04/15/20	-0.62%	-0.46%
04/16/20	-0.23%	0.10%
04/17/20	0.42%	0.45%
04/20/20	-0.05%	-0.42%
04/21/20	-0.16%	-0.71%
04/22/20	0.14%	0.43%
04/23/20	-0.05%	-0.10%
04/24/20	0.15%	0.08%
04/27/20	0.91%	0.08%
04/28/20	0.46%	-0.02%
04/29/20	0.74%	0.35%
04/30/20	-0.35%	-0.29%
05/01/20	-0.10%	-0.59%
05/04/20	-0.35%	-0.60%
05/05/20	0.70%	-0.22%
05/06/20	0.15%	-0.47%
05/07/20	0.00%	0.16%
05/08/20	0.00%	0.43%
05/11/20	0.00%	-0.27%
05/12/20	0.00%	-0.23%
05/13/20	0.00%	-0.33%
05/14/20	0.00%	0.02%
05/15/20	0.00%	-0.12%
05/18/20	0.00%	0.79%
05/19/20	0.00%	-0.21%
05/20/20	0.00%	0.53%
05/21/20	0.00%	0.18%
05/22/20	0.00%	-0.25%

Performance by **Sector** (Cont.)

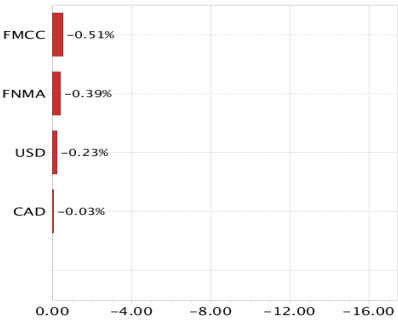
Date	Consumer Cyclicals	Financials
05/25/20	0.00%	0.04%
05/26/20	0.00%	1.68%
05/27/20	0.00%	1.26%
05/28/20	0.00%	-0.39%
05/29/20	0.00%	-0.27%
06/01/20	0.00%	0.16%
06/02/20	0.00%	0.34%
06/03/20	0.00%	1.07%
06/04/20	0.00%	0.58%
06/05/20	0.00%	1.46%
06/08/20	0.00%	0.74%
Total	8.31%	6.13%

Performance by Symbol

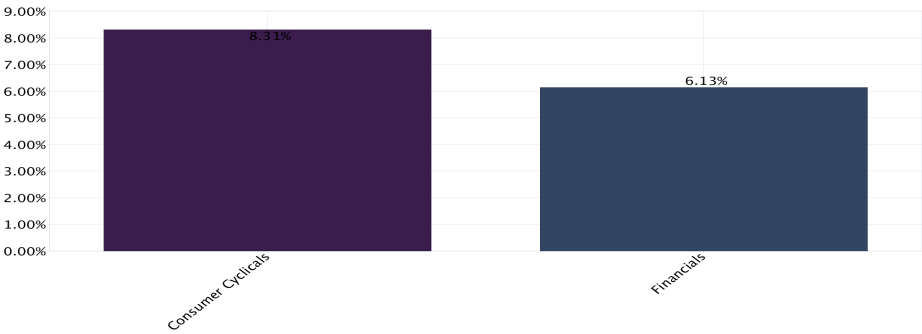
Top 5 Contributors



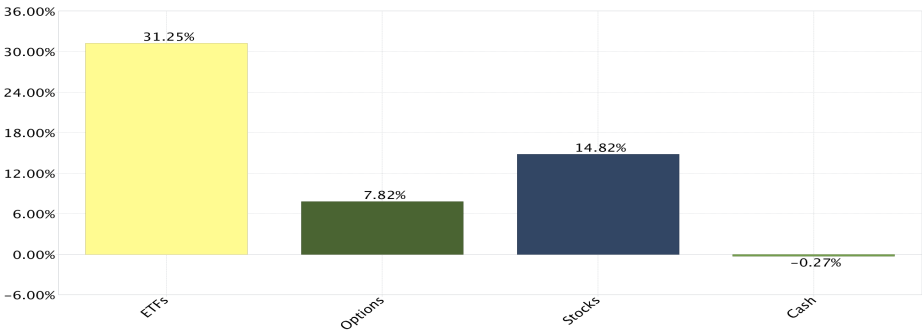
Bottom 4 Contributors



Contribution by Sector



Contribution by Financial Instrument

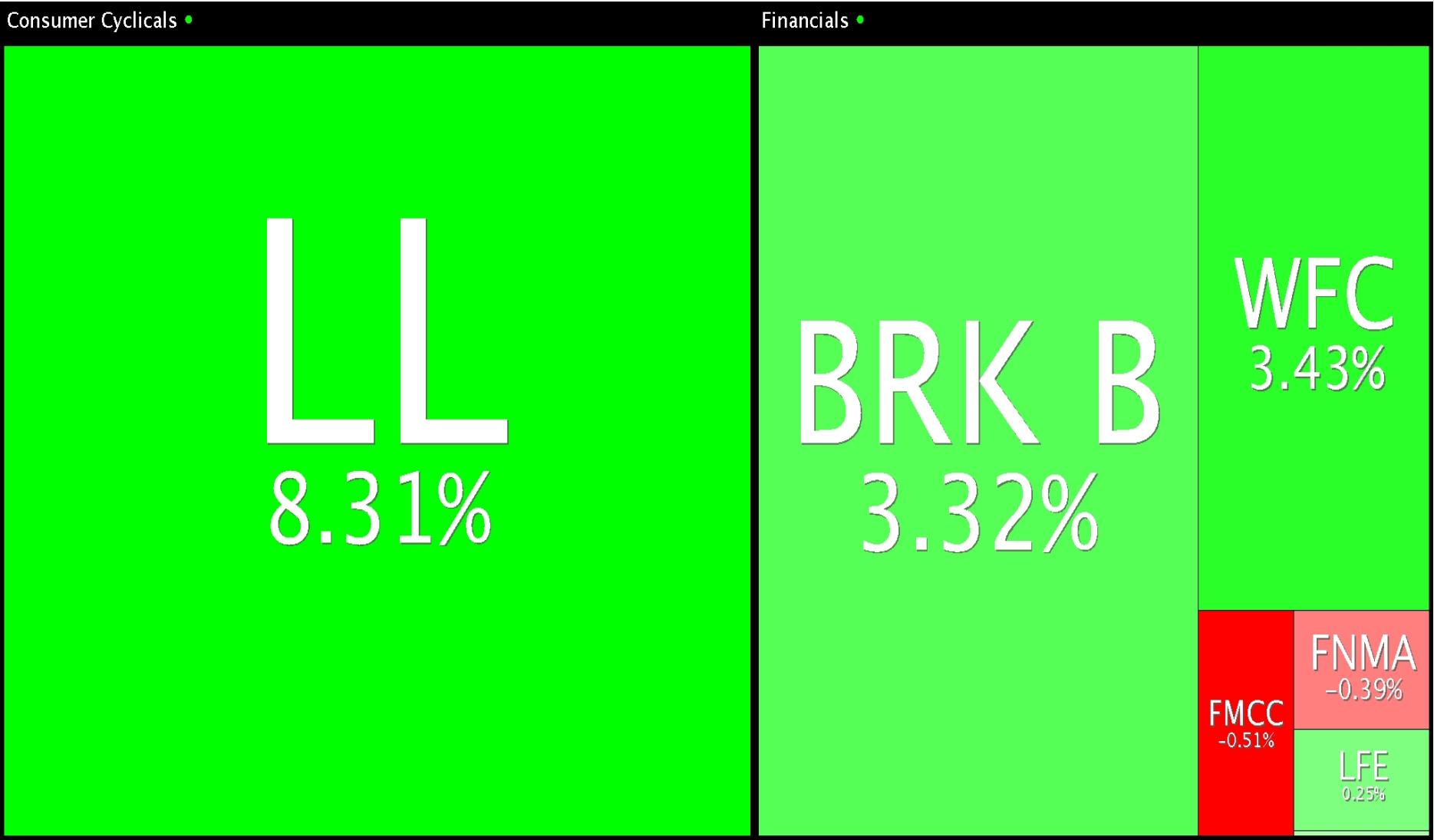


Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
ETFs								
SPXL	DIREXION DLY S&P 500 BULL 3X	Unclassified	24.29%	67.43%	16.58%	3,241.18	0.00	Yes
UPRO	PROSHARES ULTRAPRO S&P 500	Unclassified	24.35%	64.62%	16.14%	3,155.43	0.00	Yes
Total ETFs			48.65%	66.01%	31.25%	6,396.61	0.00	
Options								
SPXL 220121C00040000	SPXL 21JAN22 40.0 C	Unclassified	4.18%	77.47%	2.79%	720.70	0.00	Yes
UPRO 220121C00035000	UPRO 21JAN22 35.0 C	Unclassified	6.18%	102.81%	4.92%	1,244.37	0.00	Yes
Total Options			9.52%	80.14%	7.82%	1,965.06	0.00	
Stocks								
BRK B	BERKSHIRE HATHAWAY INC-CL B	Financials	22.83%	12.06%	3.32%	585.51	0.00	Yes
FMCC	FREDDIE MAC	Financials	1.42%	-25.09%	-0.51%	-35.29	0.00	Yes

Performance by **Symbol** (Cont.)

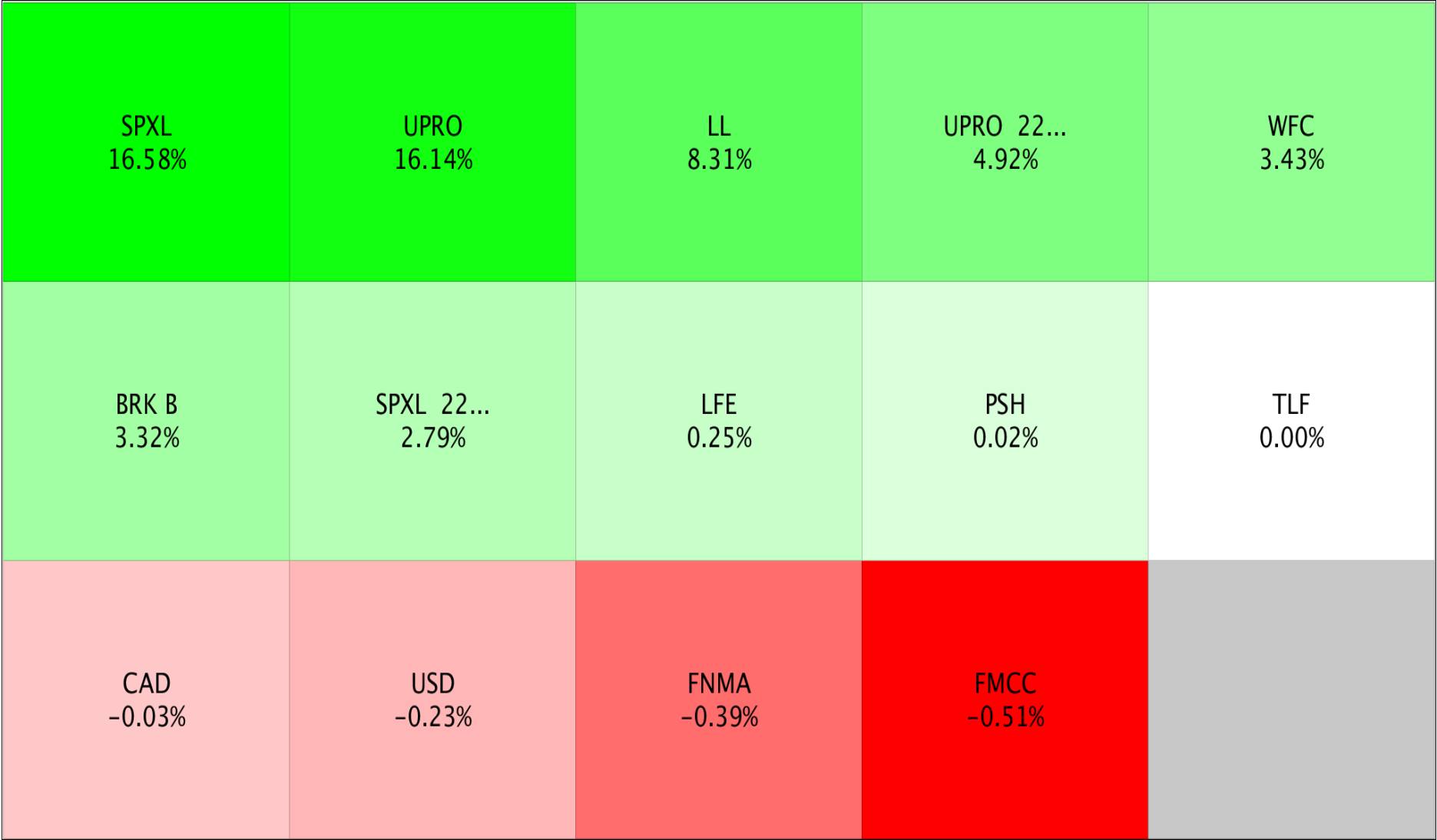
Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
FNMA	FANNIE MAE	Financials	1.07%	-27.24%	-0.39%	-100.30	0.00	Yes
LFE	CANADIAN LIFE CO SPLIT CRP-A	Financials	0.92%	30.91%	0.25%	58.66	0.00	Yes
LL	LUMBER LIQUIDATORS HOLDINGS	Consumer Cyclicals	23.95%	98.98%	8.31%	0.00	1,091.11	No
PSH	PERSHING SQUARE HOLDINGS LTD	Financials	0.09%	30.98%	0.02%	5.90	0.00	Yes
TLF	TANDY LEATHER FACTORY INC	Consumer Cyclicals	0.02%	20.32%	0.00%	0.65	0.00	Yes
WFC	WELLS FARGO & CO	Financials	8.58%	32.76%	3.43%	899.11	0.00	Yes
Total Stocks			32.91%	-3.68%	14.82%	1,414.24	1,091.11	
Cash								
CAD	Canadian Dollar	Cash	-0.86%	3.90%	-0.03%			Yes
USD	United States Dollar	Cash	38.22%	-1.14%	-0.23%			Yes
Total Cash			38.12%	-1.99%	-0.27%			
Total			100.00%	56.91%	56.91%	9,775.91	1,091.11	

Sector Composition Heat Map



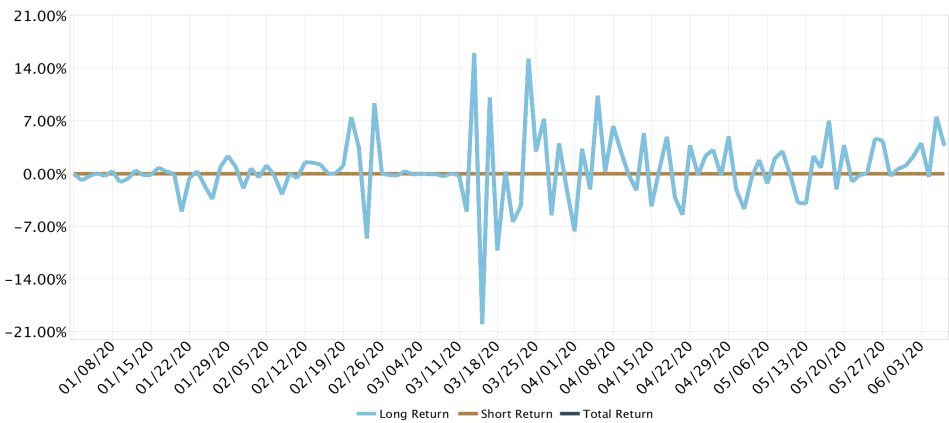
Performance by **Symbol** (Cont.)

Portfolio Heat Map

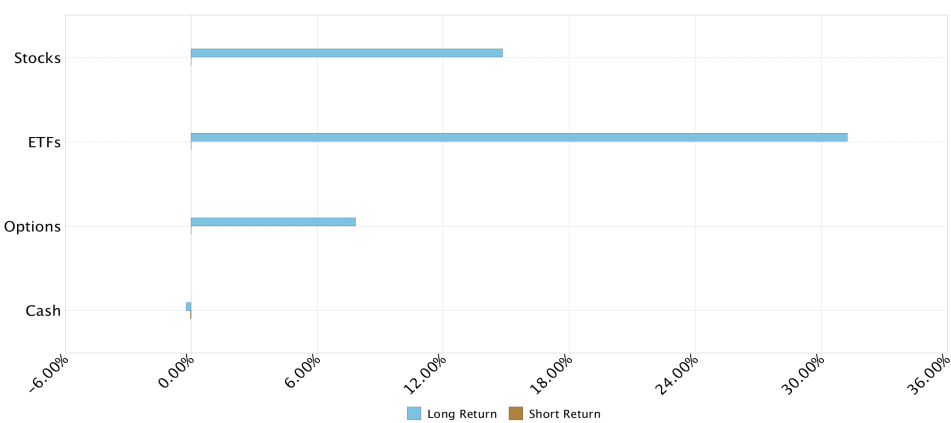


Performance by Long & Short

L & S Performance Comparison



L & S Performance By Financial Instrument Comparison



Long Positions

Symbol	Description	Financial Instrument	Contribution to Return	Unrealized P&L	Realized P&L	Open
Consumer Cyclicals						
LL	LUMBER LIQUIDATORS HOLDINGS	Stocks	8.31%	0.00	1,091.11	No
TLF	TANDY LEATHER FACTORY INC	Stocks	0.00%	0.65	0.00	Yes
Total Consumer Cyclicals			8.31%	0.65	1,091.11	
Financials						
BRK B	BERKSHIRE HATHAWAY INC-CL B	Stocks	3.32%	585.51	0.00	Yes
FMCC	FREDDIE MAC	Stocks	-0.51%	-35.29	0.00	Yes
FNMA	FANNIE MAE	Stocks	-0.39%	-100.30	0.00	Yes
LFE	CANADIAN LIFE CO SPLIT CRP-A	Stocks	0.25%	58.66	0.00	Yes
PSH	PERSHING SQUARE HOLDINGS LTD	Stocks	0.02%	5.90	0.00	Yes
WFC	WELLS FARGO & CO	Stocks	3.43%	899.11	0.00	Yes
Total Financials			6.13%	1,413.59	0.00	
Cash						
USD	United States Dollar	Cash	-0.23%			Yes
Total Cash			-0.23%			
Unclassified						

Performance by Long & Short (Cont.)

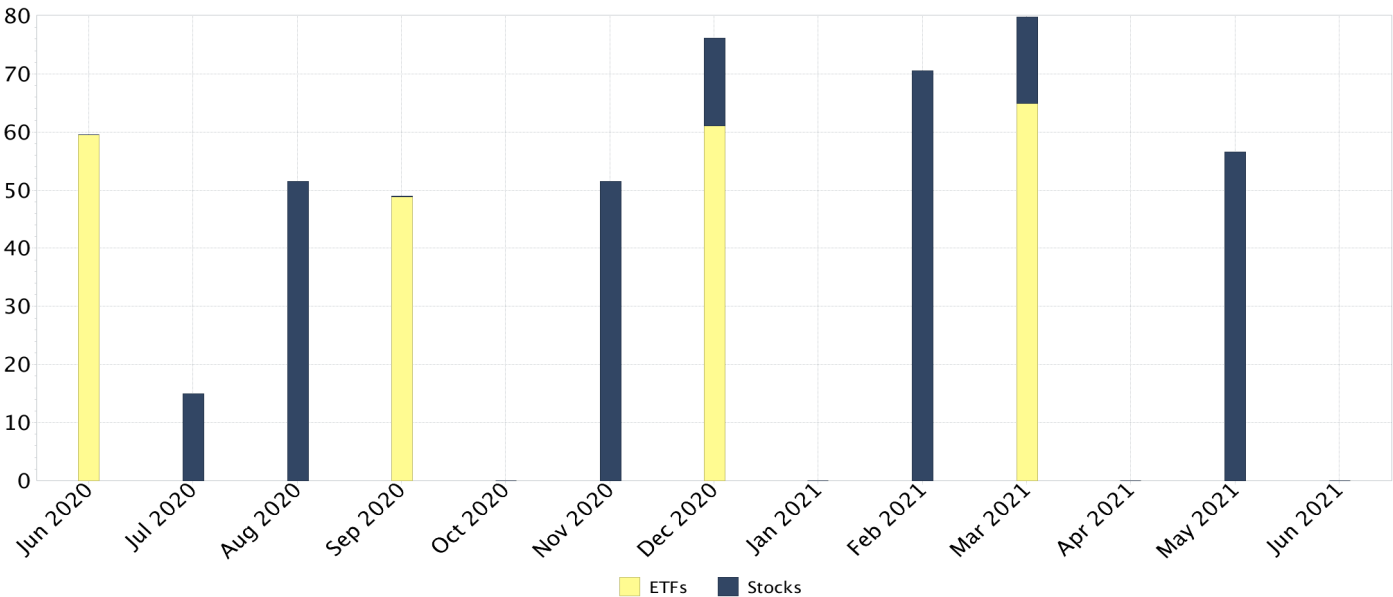
Long Positions

Symbol	Description	Financial Instrument	Contribution to Return	Unrealized P&L	Realized P&L	Open
SPXL	DIREXION DLY S&P 500 BULL 3X	ETFs	16.58%	3,241.18	0.00	Yes
SPXL 220121C00040000	SPXL 21JAN22 40.0 C	Options	2.79%	720.70	0.00	Yes
UPRO	PROSHARES ULTRAPRO S&P 500	ETFs	16.14%	3,155.43	0.00	Yes
UPRO 220121C00035000	UPRO 21JAN22 35.0 C	Options	4.92%	1,244.37	0.00	Yes
Total Unclassified			41.07%	8,361.67	0.00	
Total Long			67.57%	9,775.91	1,091.11	

Short Positions

Symbol	Description	Financial Instrument	Contribution to Return	Unrealized P&L	Realized P&L	Open
Cash						
CAD	Canadian Dollar	Cash	-0.03%			Yes
Total Cash			-0.03%			
Total Short			-0.03%	0.00	0.00	
Total			56.91%	9,775.91	1,091.11	

Projected Income

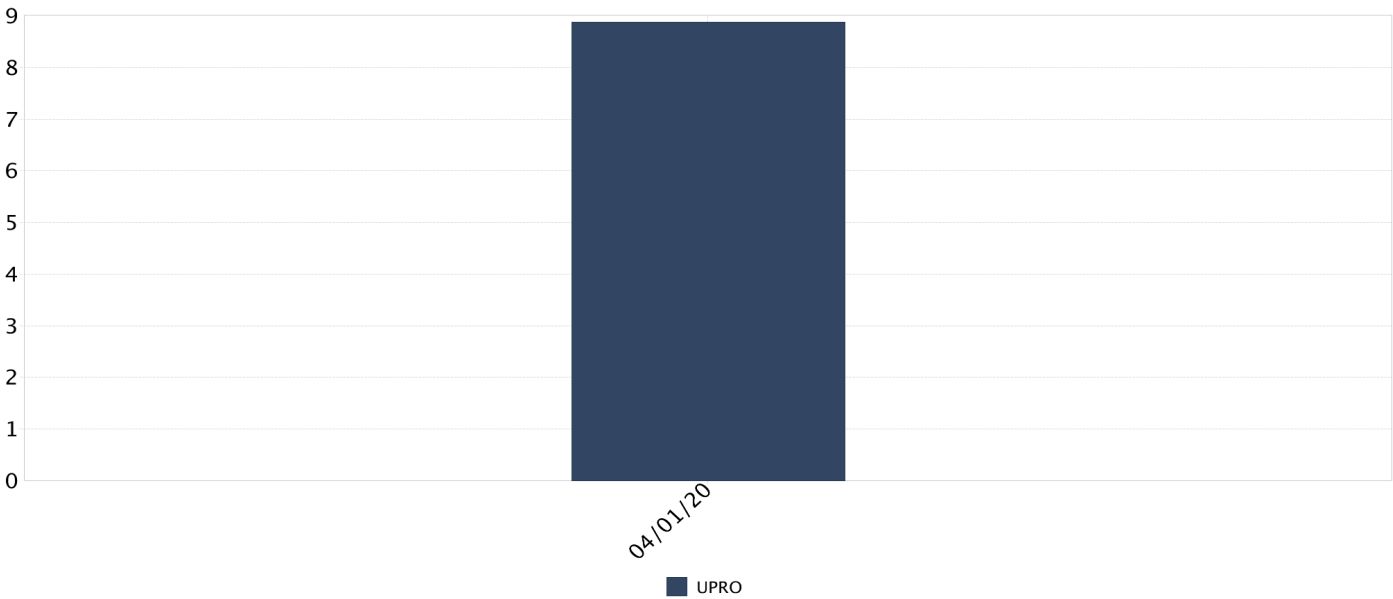


Symbol	Description	Frequency	Quantity	Price	Value	Current Yield %	Estimated Annual Income	Estimated 2020 Remaining Income
ETFs								
SPXL	Ordinary Dividend	4	166	48.48	8,047.68	2.16	174.13	130.60
UPRO	Ordinary Dividend	4	157	51.39	8,068.23	0.75	60.29	38.94
Total ETFs					16,115.91	1.45	234.42	169.54
Stocks								
LFE	Ordinary Dividend	4	200	1.90	283.96	21.05	59.78	29.89
PSH	Ordinary Dividend	4	1	25.25	25.25	1.21	0.31	0.20
WFC	Ordinary Dividend	4	101	33.32	3,365.32	6.39	215.13	103.02
Total Stocks					3,674.53	7.49	275.22	133.11
Total					19,790.44	2.58	509.64	302.65

Trade Summary

			Bought			Sold		
Symbol	Description	Sector	Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
ETFs								
USD								
SPXL	DIREXION DLY S&P 500 BULL 3X	Unclassified	166	28.94	-4,804.50	0	0.00	0.00
UPRO	PROSHARES ULTRAPRO S&P 500	Unclassified	157	31.28	-4,910.80	0	0.00	0.00
Total					-9,715.30	0.00		
Options								
USD								
SPXL 220121C00040000	SPXL 21JAN22 40.0 C	Unclassified	1	9.30	-930.00	0	0.00	0.00
UPRO 220121C00035000	UPRO 21JAN22 35.0 C	Unclassified	1	12.10	-1,210.00	0	0.00	0.00
Total					-2,140.00	0.00		
Stocks								
CAD								
LFE	CANADIAN LIFE CO SPLIT CRP-A	Financials	200	1.50	-300.00	0	0.00	0.00
Total					-300.00	0.00		
Total in USD					-215.84	0.00		
USD								
BRK B	BERKSHIRE HATHAWAY INC-CL B	Financials	27	179.84	-4,855.61	0	0.00	0.00
LL	LUMBER LIQUIDATORS HOLDINGS	Consumer Cyclicals	250	4.00	-1,000.00	-1,150	9.84	11,320.50
PSH	PERSHING SQUARE HOLDINGS LTD	Financials	1	19.00	-19.00	0	0.00	0.00
TLF	TANDY LEATHER FACTORY INC	Consumer Cyclicals	1	3.16	-3.16	0	0.00	0.00
WFC	WELLS FARGO & CO	Financials	101	24.41	-2,464.96	0	0.00	0.00
Total					-8,342.73	11,320.50		
Total Stocks in USD					-8,558.57	11,320.50		
Total (All Financial Instruments) in USD					-20,413.87	11,320.50		

Dividends



Pay Date	Ex-Date	Symbol	Quantity	Dividend Per Share	Amount
04/01/20	03/25/20	UPRO	157	0.06	8.88
Total					8.88

Interest Details

Date	Description	Amount
03/04/20	USD Credit Interest Received for February 2020	0.18
04/03/20	USD Credit Interest Received for March 2020	0.57
06/03/20	CAD Debit Interest Paid for May 2020	-0.07
Total		0.68

Fee Summary

Date	Description	Amount
01/03/2020	Balance of Monthly Minimum Fee For Dec 2019	-10.00
01/03/2020	N*****45:us Consolidated Snapshot For Dec 2019	-0.01
01/03/2020	N*****45:us Consolidated Snapshot For Dec 2019	0.01
02/05/2020	Balance of Monthly Minimum Fee For Jan 2020	-10.00
03/04/2020	Balance of Monthly Minimum Fee For Feb 2020	-5.18
04/03/2020	Balance of Monthly Minimum Fee For Mar 2020	-3.75
04/03/2020	N*****45:us Consolidated Snapshot For Mar 2020	-0.03
04/03/2020	N*****45:us Consolidated Snapshot For Mar 2020	0.03
04/14/2020	N*****45:opra Np L1 For Apr 2020	-1.50
05/05/2020	Balance of Monthly Minimum Fee For Apr 2020	-9.61
05/05/2020	N*****45:opra Np L1 For May 2020	-1.50
05/05/2020	N*****45:us Consolidated Snapshot For Apr 2020	-0.03
05/05/2020	N*****45:us Consolidated Snapshot For Apr 2020	0.03
06/02/2020	Balance of Monthly Minimum Fee For May 2020	-5.75
06/02/2020	N*****45:opra Np L1 For Jun 2020	-1.50
Total		-48.79

Notes

1. The Net Asset Value (NAV) consists of all positions by financial instrument (stock, securities options, warrants, bonds, cash, etc.). All non-base currency amounts are converted to the base currency at the close of period rate.
2. The deposit/withdrawal amount displayed in the Account Overview report includes internal transfers along with cash and position transfers.
3. The gain or loss for future contracts settle into cash each night. The notional value is used when computing the contribution to return.
4. Dividend accruals, interest accruals and insured deposits are included in cash amounts throughout the report.
5. Price valuations are obtained from outside parties. Interactive Brokers shall have no responsibility for the accuracy or timeliness of any such price valuation.
6. The Allocation by Sector report includes only the following financial instruments; stocks (except ETFs) and options. All other financial instruments are included in Unclassified sector.
7. Amounts are formatted to two decimal places. If amounts are greater than two decimal places, Interactive Brokers uses "half-even" rounding. This means that Interactive Brokers rounds such amounts up to the nearest even number.
8. As of October 31, 2019 the US 3 Month Treasury Bill was 1.51%. This was the risk free rate used to calculate Alpha (α), the Sharpe ratio, the Sortino ratio, and the downside deviation.
9. The mean return is the average TWR for the period.
10. Historical S&P 500 dividend data in the Performance Attribution report may be modeled from sector compositions that are subject to change.
11. Frongello is the method used for mathematical smoothing in the Performance Attribution report. It has been developed by Andrew Scott Bay Frongello.
12. The Performance Attribution vs. S&P 500 report is available from 2019 on.
13. For accounts opened and funded before 2009, reports with a time period of Since Inception will include data going back to January 1, 2009. This includes some default reports and both Historical Performance reports.
14. The Modified Dietz method is used to calculate MWR. This method only values the portfolio at the start and end of the period and weights the cash flows. When large flows occur, its accuracy can diminish.
15. The Estimated Annual Dividend in the Dividends report and Estimated Annual Income in the Projected Income report assume dividend and bond payments remain constant throughout the year. These positions and interest rates are based on the previous business day.
16. We use Thomson Reuters Business Classifications for our sector data.

Glossary

Allocation Effect

The percent effectiveness of an account's financial instrument allocation to various sectors. The allocation effect determines whether the overweighting or underweighting of sectors relative to a benchmark contributes negatively or positively to an account's overall return.

Alpha (α)

A ratio that represents risk-adjusted excess returns of the portfolio in comparison to a benchmark.

Attribution Effect

The percent effectiveness of financial instrument allocation and selection of securities on the portfolio's performance when compared to the performance of a benchmark over a specified time period.

Benchmark

A standard against which the performance of your portfolio can be measured.

Beta (β)

A ratio that represents volatility or systematic risk of the portfolio in comparison to a benchmark.

Calmar Ratio

A ratio used to determine return versus drawdown risk.

Contribution To Return

The percent contribution of certain portfolio constituents (symbols, sectors) to the account's overall return.

Correlation

A statistical figure that measures the interdependence between the range of returns for a specified benchmark(s) and your portfolio. A positive correlation exemplifies a strong relationship whereas a negative correlation exemplifies a weak relationship.

Cumulative Return

Geometric linking of single period returns. Cumulative return is presented as a percentage.

Downside Deviation

The standard deviation for all negative returns in your portfolio in the specific time period.

Financial Instrument

A category of investment products in your portfolio. Cash, stocks, options, futures, etc. are examples.

Information Ratio

The risk-adjusted returns of a portfolio relative to a benchmark.

Max Drawdown

The largest cumulative percentage decline in the Net Asset Value of your portfolio from the highest or peak value to the lowest or trough value after the peak.

Mean Return

The average time weighted return of your portfolio for a specified time period.

Money Weighted Return (MWR)

Money Weighted Return (MWR) is used to measure performance during the specified report period. MWR is influenced by the time of decisions to contribute or to withdraw funds, as well as the decisions made by the portfolio manager of the fund.

Negative Periods

The number of occurrences of negative performance returns. For example, if you select a monthly report with 12 months, each month with a negative return would be a negative occurrence.

Net Asset Value (NAV)

The total value of your account.

Peak-To-Valley

The time period during which the Max Drawdown (largest cumulative percentage decline in the NAV) occurred.

Period Return

A performance measure that calculates the return you have received over a period of time.

Positive Periods

The number of occurrences of positive performance returns. For example, if you select a monthly report with 12 months, each month with a positive return would be a positive occurrence.

Glossary (Cont.)

Recovery

The time it took for the NAV of your account to recover from the valley (lowest NAV) back to the peak (highest NAV).

Sector

A firm's general area of business. Financials, Communications and Energy are all examples of sectors.

Selection Effect

A percentage that measures the ability to select securities within a sector relative to a benchmark.

Sharpe Ratio

A ratio that measures the excess return per unit of risk. The ratio is used to characterize how well the return compensates the account holder for the risk taken.

Sortino Ratio

The ratio measures the risk adjusted return of the account. The ratio penalizes only those returns that fall below the required rate of return.

Standard Deviation

Standard deviation is a statistical measurement of variability. It shows how much variation or dispersion there is from the average.

Time Period Return

The return your portfolio has gained or lost for the specific time period. Time period performance is presented as a percentage.

Time-Weighted Return (TWR)

TWR measures the percent return produced over time independent of contributions or withdrawals. TWR eliminates the impact of the timing of inflows and outflows and isolates the portion of a portfolio's return that is attributable solely to the account's actions.

Tracking Error

A percentage that represents the deviations of the difference between returns of the portfolio and returns of the benchmark.

Turnover

A percentage that represents the churn of the portfolio or the percentage of the portfolio holdings that have changed over the analysis period.

Value-Added Monthly Index (VAMI)

A statistical figure that tracks the daily/monthly/quarterly performance of a hypothetical \$1000 investment.

Disclosure

IMPORTANT NOTE:

This portfolio analysis was generated using Interactive Brokers' PortfolioAnalyst tool, which allows Interactive Brokers clients to generate analyses of their accounts using market data provided by third parties along with trade and account data contained in Interactive Brokers' systems. This analysis is for information purposes only and is provided AS IS. Interactive Brokers makes no warranty of any kind, express or implied, as to this report analysis and its contents. The data provided for use in this Portfolio Analysis is believed to be accurate but completeness and accuracy of the information is not guaranteed, and Interactive Brokers has no liability with respect thereto. The data regarding accounts held outside of Interactive Brokers is obtained from the financial institutions holding those accounts through a third-party service provider and Interactive Brokers has not reviewed its accuracy.

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