

PortfolioAnalyst



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Breakdown of Accounts

Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

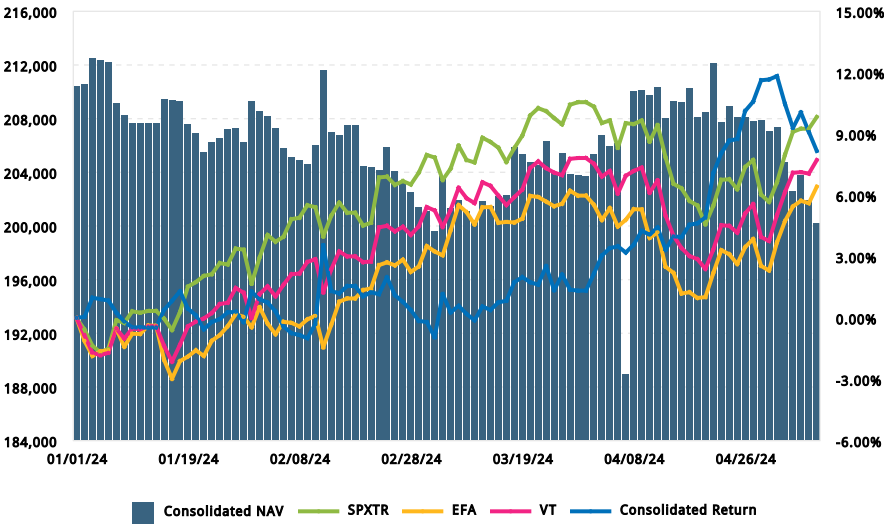
Account	Beginning NAV	Ending NAV	Return	Deposits	Withdrawals	Dividends	Interest	Fees
XXXX	0.00	-3,051.26	-	-	-	-	0.00	0.00
UXXXXXXXX	11,037.00	10,001.53	-9.38%	0.00	0.00	0.00	-81.81	0.00
UXXXXXXXX	199,372.85	193,255.27	9.15%	0.00	-23,700.00	-2,936.15	2,963.92	-19.37
Total	210,409.85	200,205.55	8.17%	0.00	-23,700.00	-2,936.15	2,882.11	-19.37

NAME: Interactive Brokers LLC
ACCOUNT: Consolidated

PERFORMANCE MEASURE
TWR
BASE CURRENCY
USD

Net Asset Value

Cumulative Return



Key Statistics

8.17%

CUMULATIVE RETURN

01/01/24 - 05/09/24

-3.28%

5 DAY RETURN

05/03/24 - 05/09/24

-0.54%

10 DAY RETURN

04/26/24 - 05/09/24

3.86%

BEST RETURN

02/13/24

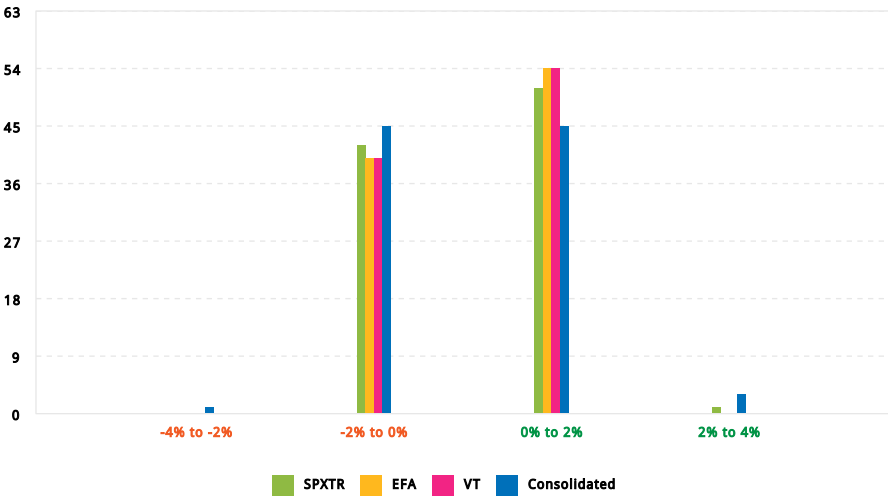
-2.16%

WORST RETURN

02/14/24

Beginning NAV	210,409.85	Max Drawdown	4.34%
MTM	17,994.32	Peak-To-Valley	02/13/24 - 03/04/24
Deposits & Withdrawals	-23,700.00	Sharpe Ratio	1.37
Dividends	-2,936.15	Standard Deviation	0.78%
Interest	2,882.11		
Fees & Commissions	-882.89		
Other	-3,561.68		
Ending NAV	200,205.55		
Change In NAV	-10,204.30		

Distribution of Returns

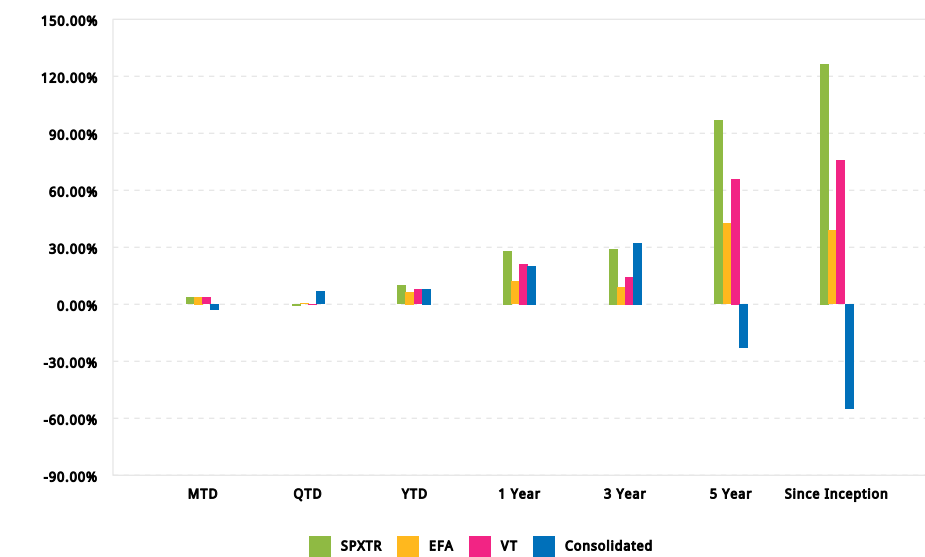


Allocation

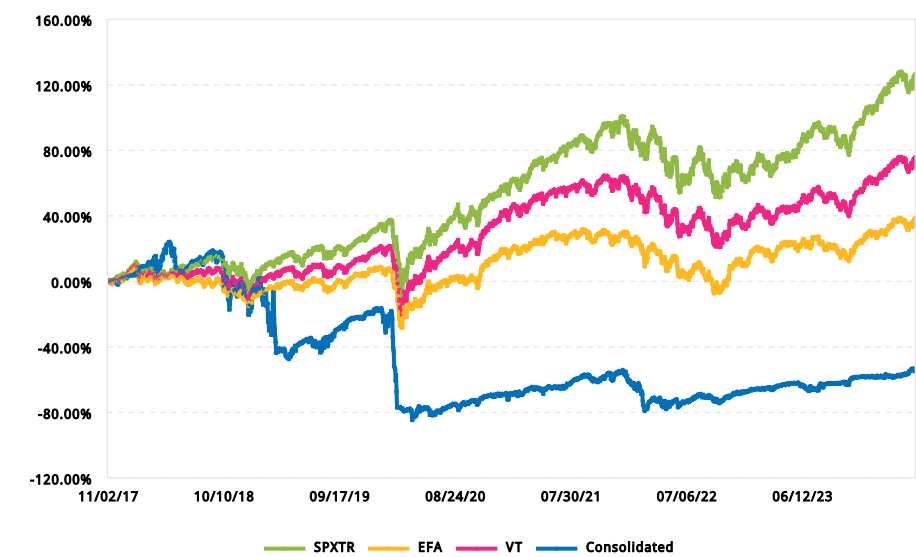
Financial Inst.	Long	(%)	Financial Inst.	Short	(%)
Cash	294,244.93	96.17	ETFs	-83,283.80	78.75
Bonds	9,799.03	3.20	Options	-19,423.08	18.37
Options	1,919.73	0.63	Cash	-3,051.26	2.89
Total	305,963.69	100.00	Total	-105,758.14	100.00

Asset Class	Long	(%)	Asset Class	Short	(%)
Cash	294,244.93	96.17	Equities	-97,622.52	92.31
Fixed Income	9,799.03	3.20	Commodities	-5,084.36	4.81
Equities	1,919.73	0.63	Liabilities	-3,051.26	2.89
Total	305,963.69	100.00	Total	-105,758.14	100.00

History



Since Inception



	MTD	QTD	YTD	1 Year	3 Year	5 Year	Since Inception
SPXTR	3.58%	-0.65%	9.83%	27.99%	29.08%	96.85%	126.42%
EFA	3.78%	0.41%	6.42%	11.92%	9.14%	42.48%	38.77%
VT	3.62%	-0.09%	7.73%	21.16%	14.42%	66.00%	75.70%
Consolidated	-3.10%	6.74%	8.17%	20.16%	32.16%	-23.14%	-54.86%

Historical Performance Benchmark Comparison (Cont.)

Analysis Period: November 2, 2017 - May 9, 2024 (TWR)

%	2024				2023				2022				2021				2020			
	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...
Jan	1.68	-0.45	0.00	1.29	6.28	9.00	7.65	4.88	-5.17	-3.63	-4.58	-18.28	-1.01	-0.78	-0.23	-10.25	-0.04	-2.82	-1.56	-14.22
Feb	5.34	2.99	4.49	-1.41	-2.44	-3.07	-3.18	1.58	-2.99	-3.43	-2.77	-16.21	2.76	2.24	2.67	12.03	-8.23	-7.77	-7.22	-33.46
Mar	3.22	3.38	3.19	1.48	3.67	3.13	2.85	3.27	3.71	0.52	1.89	-11.88	4.38	2.51	2.85	10.13	-12.35	-14.11	-14.76	-55.12
Q1	10.56	5.99	7.83	1.34	7.50	8.96	7.19	10.01	-4.60	-6.46	-5.47	-39.66	6.17	3.99	5.36	10.74	-19.60	-23.01	-22.15	-74.38
Apr	-4.08	-3.24	-3.58	10.15	1.56	2.94	1.42	4.14	-8.72	-6.74	-8.10	-15.43	5.34	2.95	4.13	0.36	12.82	5.82	10.37	-8.40
May	-	-	-	-	0.43	-4.01	-1.21	1.61	0.18	2.00	0.49	15.22	0.70	3.48	1.58	3.14	4.76	5.43	5.21	17.05
Jun	-	-	-	-	6.61	4.49	5.82	-12.54	-8.25	-8.72	-8.14	-4.04	2.33	-1.08	1.18	-0.57	1.99	3.50	3.07	-11.27
Q2	-	-	-	-	8.74	3.25	6.02	-7.45	-16.10	-13.18	-15.16	-6.49	8.55	5.38	7.02	2.93	20.54	15.47	19.68	-4.87
Jul	-	-	-	-	3.21	2.70	3.72	1.15	9.22	5.17	6.98	14.23	2.38	0.77	0.62	5.33	5.64	1.94	5.29	14.55
Aug	-	-	-	-	-1.59	-3.93	-2.84	11.83	-4.08	-6.12	-4.05	-0.02	3.04	1.45	2.26	11.24	7.19	4.72	6.01	4.06
Sep	-	-	-	-	-4.77	-3.65	-4.25	0.54	-9.21	-9.22	-9.53	-9.68	-4.65	-3.26	-4.10	-1.88	-3.80	-2.05	-2.93	7.94
Q3	-	-	-	-	-3.27	-4.94	-3.51	13.73	-4.88	-10.37	-7.14	3.15	0.58	-1.10	-1.32	14.97	8.93	4.57	8.35	28.66
Oct	-	-	-	-	-2.10	-2.90	-2.92	4.51	8.10	5.89	6.38	10.24	7.01	3.18	5.15	-0.01	-2.66	-3.55	-2.05	-2.62
Nov	-	-	-	-	9.13	8.22	9.01	5.29	5.59	13.17	8.28	8.66	-0.69	-4.53	-2.62	-1.95	10.95	14.27	12.37	19.32
Dec	-	-	-	-	4.54	5.36	5.15	0.11	-5.76	-1.82	-4.43	2.52	4.48	4.41	3.81	14.38	3.84	5.02	4.94	3.18
Q4	-	-	-	-	11.69	10.71	11.28	10.16	7.56	17.66	10.08	22.81	11.03	2.84	6.30	12.14	12.15	15.74	15.50	19.89
Year	-	-	-	-	26.29	18.40	22.02	27.56	-18.11	-14.35	-18.01	-28.52	28.71	11.46	18.27	46.96	18.40	7.59	16.61	-62.41

%	2019				2018				2017			
	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...
Jan	8.01	6.63	7.99	10.76	5.73	5.02	5.48	4.07	-	-	-	-
Feb	3.21	2.54	2.82	-17.41	-3.69	-4.83	-4.44	3.10	-	-	-	-
Mar	1.94	0.92	1.06	-25.98	-2.54	-0.84	-1.29	0.56	-	-	-	-
Q1	13.65	10.34	12.21	-32.28	-0.76	-0.90	-0.50	7.90	-	-	-	-
Apr	4.05	2.93	3.47	-5.14	0.38	1.52	0.42	11.33	-	-	-	-
May	-6.35	-5.03	-5.97	13.50	2.41	-1.89	0.57	-12.16	-	-	-	-
Jun	7.05	5.91	6.37	2.35	0.62	-1.57	-0.60	0.92	-	-	-	-
Q2	4.30	3.53	3.49	10.20	3.43	-1.96	0.39	-1.31	-	-	-	-
Jul	1.44	-1.95	0.00	-0.25	3.72	2.85	2.88	4.45	-	-	-	-
Aug	-1.58	-1.92	-2.10	6.09	3.26	-2.24	0.86	3.52	-	-	-	-
Sep	1.87	3.16	2.28	7.55	0.57	0.97	0.08	-0.50	-	-	-	-
Q3	1.70	-0.79	0.13	13.83	7.71	1.52	3.84	7.59	-	-	-	-
Oct	2.17	3.39	2.79	6.47	-6.84	-8.13	-7.82	-23.12	-	-	-	-
Nov	3.63	1.13	2.56	0.53	2.04	0.50	1.73	9.03	-	-	-	-
Dec	3.02	2.98	3.45	6.32	-9.03	-5.35	-7.22	-12.62	1.11	1.35	1.60	1.58
Q4	9.07	7.67	9.07	13.80	-13.52	-12.62	-13.00	-26.76	-	-	-	-
Year	31.49	22.03	26.82	-3.34	-4.38	-13.81	-9.76	-16.09	-	-	-	-

Open Position Summary

As Of: May 9, 2024

LONG POSITIONS AS OF 05/09/2024

USD	294,042.42	96.10%
FRTR 0 1/2 05/25/2072	9,799.03	3.20%
UVXY2 260116P00001000	1,919.73	0.63%
EUR	202.51	0.07%
	305,963.69	100.00%

SHORT POSITIONS AS OF 05/09/2024

UDOW	-40,685.00	39.61%
BITO	-17,752.00	17.28%
UVXY	-17,508.80	17.05%
VXX	-7,338.00	7.14%
UVXY 240510P00030500	-6,469.96	6.30%
Other	-12,953.12	12.61%
	-102,706.88	100.00%

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
ETFs (USD)								
BITO	PROSHARES BITCOIN STRAT ETF	Broad	-700	25.36	-17,752.00	-18,681.10	929.10	-17,752.00
UDOW	PROSHARES ULTRAPRO DOW30	Broad	-500	81.37	-40,685.00	-36,465.37	-4,219.63	-40,685.00
UVXY	PROSHARES ULTRA VIX ST FUTUR	Broad	-620	28.24	-17,508.80	-40,733.73	23,224.93	-17,508.80
VXX	IPATH SERIES B S&P 500 VIX	Financials	-600	12.23	-7,338.00	-12,057.11	4,719.11	-7,338.00
Total					-83,283.80	-107,937.31	24,653.51	-83,283.80
Government Securities (EUR)								
FRTR 0 1/2 05/25/2072	France Government Bond OAT FRTR 0 ...	Unclassified	24,000	37.87	9,088.32	9,853.50	-765.18	9,799.03
Total					9,088.32	9,853.50	-765.18	
Total in USD					9,799.03	10,624.04	-825.02	9,799.03
Options (USD)								
BITO 240510P00025500	BITO 10MAY24 25.5 P	Broad	-7	0.34	-238.00	-317.10	79.10	-238.00
SCO 241018C00015000	SCO 18OCT24 15 C	Basic Materials	-16	2.74	-4,379.36	-3,812.21	-567.15	-4,379.36
UCO 241018C00036000	UCO 18OCT24 36 C	Basic Materials	-3	2.35	-705.00	-1,529.94	824.94	-705.00
UDOW 240517C00072000	UDOW 17MAY24 72 C	Broad	-3	9.64	-2,891.70	-1,419.84	-1,471.86	-2,891.70
UDOW 240517C00076000	UDOW 17MAY24 76 C	Broad	-1	5.78	-577.62	-200.00	-377.62	-577.62
UDOW 240517P00067000	UDOW 17MAY24 67 P	Broad	-2	0.04	-7.92	-110.60	102.68	-7.92
UDOW 240517P00068000	UDOW 17MAY24 68 P	Broad	-4	0.05	-20.68	-281.20	260.52	-20.68
UDOW 240517P00072000	UDOW 17MAY24 72 P	Broad	-1	0.10	-10.06	-59.95	49.89	-10.06
UDOW 240517P00077000	UDOW 17MAY24 77 P	Broad	-1	0.31	-30.60	-189.95	159.35	-30.60
UVXY 240510C00033000	UVXY 10MAY24 33 C	Broad	-2	0.03	-5.86	-1,466.89	1,461.03	-5.86
UVXY 240510C00035000	UVXY 10MAY24 35 C	Broad	-4	0.02	-9.96	-1,976.04	1,966.08	-9.96
UVXY 240510P00029000	UVXY 10MAY24 29 P	Broad	-32	0.92	-2,946.88	-2,206.59	-740.29	-2,946.88
UVXY 240510P00030500	UVXY 10MAY24 30.5 P	Broad	-28	2.31	-6,469.96	-3,107.00	-3,362.96	-6,469.96
UVXY 240920C00034000	UVXY 20SEP24 34 C	Broad	-2	5.65	-1,129.48	-2,674.13	1,544.65	-1,129.48
UVXY2 260116P00001000	UVXY2 16JAN26 1 P	Broad	89	0.22	1,919.73	2,629.47	-709.74	1,919.73
Total					-17,503.35	-16,721.95	-781.40	-17,503.35
Cash								
EUR	Euro	Cash	187.82	1.08	202.51			202.51
USD	United States Dollar	Cash	294,042.42	1.00	294,042.42			294,042.42
Total Cash in USD					294,244.93			294,244.93

Top 25 Holdings

Symbol	Description	Sector	Long Value	Short Value	Net Value	Long Parsed Weight %	Short Parsed Weight %	Net Parsed Weight %
USD								
CASH	Cash	Cash	309,320.15	-10,783.47	298,536.67	96.34	9.15	146.88
VX	VX APR24	Unclassified	0.00	-16,151.05	-16,151.05	0.00	13.71	-7.95
B 05/09/24	B 05/09/24	Unclassified	0.00	-10,479.22	-10,479.22	0.00	8.90	-5.16
VX	VX MAY24	Unclassified	0.00	-10,109.70	-10,109.70	0.00	8.58	-4.97
FRTR 0 1/2 05/25/2072	France Government Bond OAT FRTR 0 1/2 05/25/2072	Unclassified	9,799.03	0.00	9,799.03	3.05	0.00	4.82
VXX	IPATH SERIES B S&P 500 VIX	Financials	0.00	-7,338.00	-7,338.00	0.00	6.23	-3.61
B 08/08/24	B 08/08/24	Unclassified	0.00	-6,734.26	-6,734.26	0.00	5.72	-3.31
UVXY 240510P00030500	UVXY 10MAY24 30.5 P	Broad	0.00	-6,469.96	-6,469.96	0.00	5.49	-3.18
Bitcoin Futures	Bitcoin Futures	Unclassified	0.00	-5,567.60	-5,567.60	0.00	4.73	-2.74
SCO 241018C00015000	SCO 18OCT24 15 C	Basic Materials	0.00	-4,379.36	-4,379.36	0.00	3.72	-2.15
UVXY 240510P00029000	UVXY 10MAY24 29 P	Broad	0.00	-2,946.88	-2,946.88	0.00	2.50	-1.45
UDOW 240517C00072000	UDOW 17MAY24 72 C	Broad	0.00	-2,891.70	-2,891.70	0.00	2.45	-1.42
B 06/06/24	B 06/06/24	Unclassified	0.00	-2,181.68	-2,181.68	0.00	1.85	-1.07
Societe Generale SA/Dow Jones Industrial Average TRS	Societe Generale SA/Dow Jones Industrial Average TRS	Unclassified	0.00	-2,131.12	-2,131.12	0.00	1.81	-1.05
UVXY2 260116P00001000	UVXY2 16JAN26 1 P	Broad	1,919.73	0.00	1,919.73	0.60	0.00	0.94
Bank of America/Dow Jones Industrial Average TRS	Bank of America/Dow Jones Industrial Average TRS	Unclassified	0.00	-1,670.57	-1,670.57	0.00	1.42	-0.82
Morgan Stanley/Dow Jones Industrial Average TRS	Morgan Stanley/Dow Jones Industrial Average TRS	Unclassified	0.00	-1,569.59	-1,569.59	0.00	1.33	-0.77
B 07/09/24	B 07/09/24	Unclassified	0.00	-1,550.60	-1,550.60	0.00	1.32	-0.76
UNH	UNITEDHEALTH GROUP INC	Healthcare	0.00	-1,537.45	-1,537.45	0.00	1.31	-0.76
Barclays Bank PLC/Dow Jones Industrial Average TRS	Barclays Bank PLC/Dow Jones Industrial Average TRS	Unclassified	0.00	-1,335.69	-1,335.69	0.00	1.13	-0.66
MSFT	MICROSOFT CORP	Technology	0.00	-1,307.49	-1,307.49	0.00	1.11	-0.64
GS	GOLDMAN SACHS GROUP INC	Financials	0.00	-1,298.14	-1,298.14	0.00	1.10	-0.64
HD	HOME DEPOT INC	Consumer Cyclicals	0.00	-1,191.91	-1,191.91	0.00	1.01	-0.59
CAT	CATERPILLAR INC	Industrial	0.00	-1,138.77	-1,138.77	0.00	0.97	-0.56
UVXY 240920C00034000	UVXY 20SEP24 34 C	Broad	0.00	-1,129.48	-1,129.48	0.00	0.96	-0.56

Exposure

Exposure	Long Value	Long Weight (%)
Exposure	11,718.76	5.77
Parsed Exposure	11,736.37	5.77

Exposure	Short Value	Short Weight (%)
Exposure	-102,706.88	-50.53
Parsed Exposure	-107,016.24	-52.65

Exposure	Value	Weight (%)
Gross	114,425.64	56.30
Parsed Gross	118,752.60	58.42
Net	-90,988.12	-44.77
Parsed Net	-95,279.87	-46.88

Asset Class Allocation

Asset Class	Long (%)	Long Parsed (%)	+/- (%)
Cash	96.17	96.34	0.17
Fixed Income	3.20	3.05	-0.15
Equities	0.63	0.60	-0.03
Other Assets	0.00	0.01	0.01
Total	100.00	100.00	0.00

Asset Class	Short (%)	Short Parsed (%)	+/- (%)
Equities	95.05	34.43	-60.62
Other Assets	0.00	34.32	34.32
Fixed Income	0.00	17.78	17.78
Cash	0.00	9.15	9.15
Commodities	4.95	4.32	-0.63
Total	100.00	100.00	0.00

Financial Instrument Allocation

Financial Instrument	Long (%)	Long Parsed (%)	+/- (%)
Cash	96.17	96.34	0.17
Bonds	3.20	3.05	-0.15
Options	0.63	0.60	-0.03
Unclassified	0.00	0.01	0.01
Total	100.00	100.00	0.00

Financial Instrument	Short (%)	Short Parsed (%)	+/- (%)
Futures	0.00	27.07	27.07
Treasury Bills	0.00	17.78	17.78
Options	18.91	16.49	-2.42
Stocks	0.00	16.03	16.03
Cash	0.00	9.15	9.15
Unclassified	0.00	7.25	7.25
ETFs	81.09	6.23	-74.86
Total	100.00	100.00	0.00

Sector Allocation

Sector	Long (%)	Long Parsed (%)	+/- (%)
Cash	96.17	96.34	0.17
Unclassified	3.20	3.06	-0.15
Broad	0.63	0.60	-0.03
Total	100.00	100.00	0.00

Sector	Short (%)	Short Parsed (%)	+/- (%)
Unclassified	0.00	59.63	59.63
Broad	87.91	12.17	-75.73
Financials	7.14	9.07	1.92
Basic Materials	4.95	4.47	-0.48
Technology	0.00	3.96	3.96
Healthcare	0.00	2.82	2.82
Consumer Cyclical	0.00	2.48	2.48
Cash	0.00	1.62	1.62
Consumer Non-Cyc	0.00	1.57	1.57
Industrial	0.00	1.48	1.48
Energy	0.00	0.42	0.42
Telecomm	0.00	0.32	0.32
Total	100.00	100.00	0.00

Regional Allocation

Region	Long (%)	Long Parsed (%)	+/- (%)
North America	96.73	96.88	0.15
Europe	3.27	3.12	-0.15
Not Available	0.00	0.01	0.01
Total	100.00	100.00	0.00

Region	Short (%)	Short Parsed (%)	+/- (%)
North America	100.00	58.15	-41.85
Not Available	0.00	41.85	41.85
Total	100.00	100.00	0.00

Country Allocation

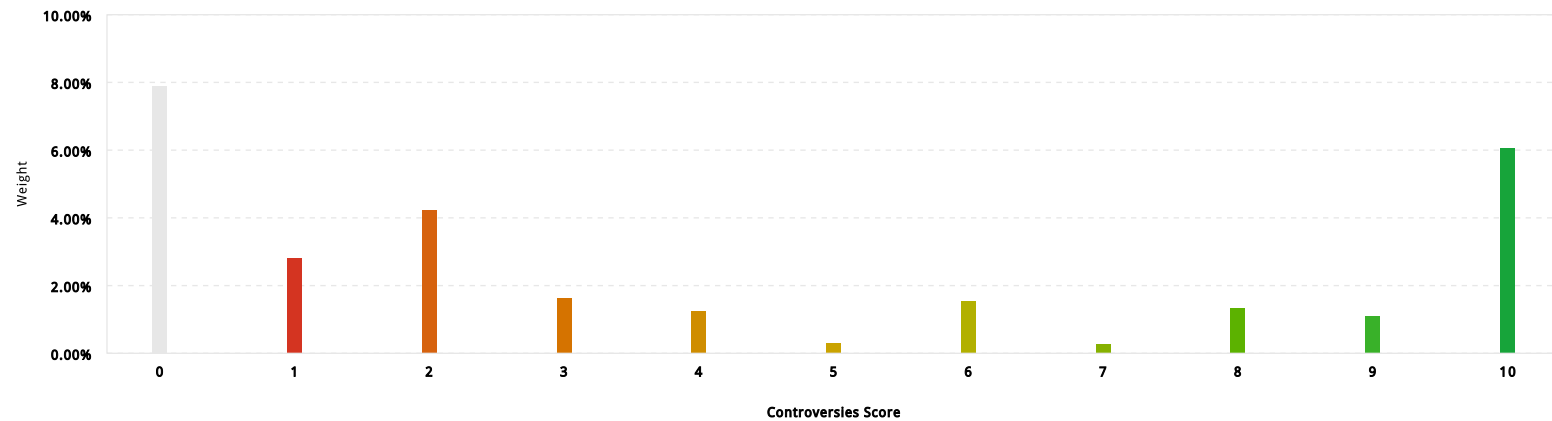
Country	Long (%)	Long Parsed (%)	+/- (%)
United States	96.73	96.88	0.15
France	3.20	3.05	-0.15
Eurozone	0.07	0.06	0.00
Not Available	0.00	0.01	0.01
Total	100.00	100.00	0.00

Country	Short (%)	Short Parsed (%)	+/- (%)
United States	100.00	58.15	-41.85
Not Available	0.00	41.85	41.85
Total	100.00	100.00	0.00

Ratings Summary

ESG Score	7	Environmental	7	Social	7	Governance	7
Controversies Score	4	Resource Use Score	8	Workforce Score	7	Management Score	7
Combined Score	5	Emissions Score	8	Human Rights Score	7	Shareholders Score	6
Companies in these accounts with ESG ratings	75.00%	Environmental Innovation Score	4	Community Score	8	CSR Strategy Score	7
				Product Responsibility Score	6		

Controversy Distribution

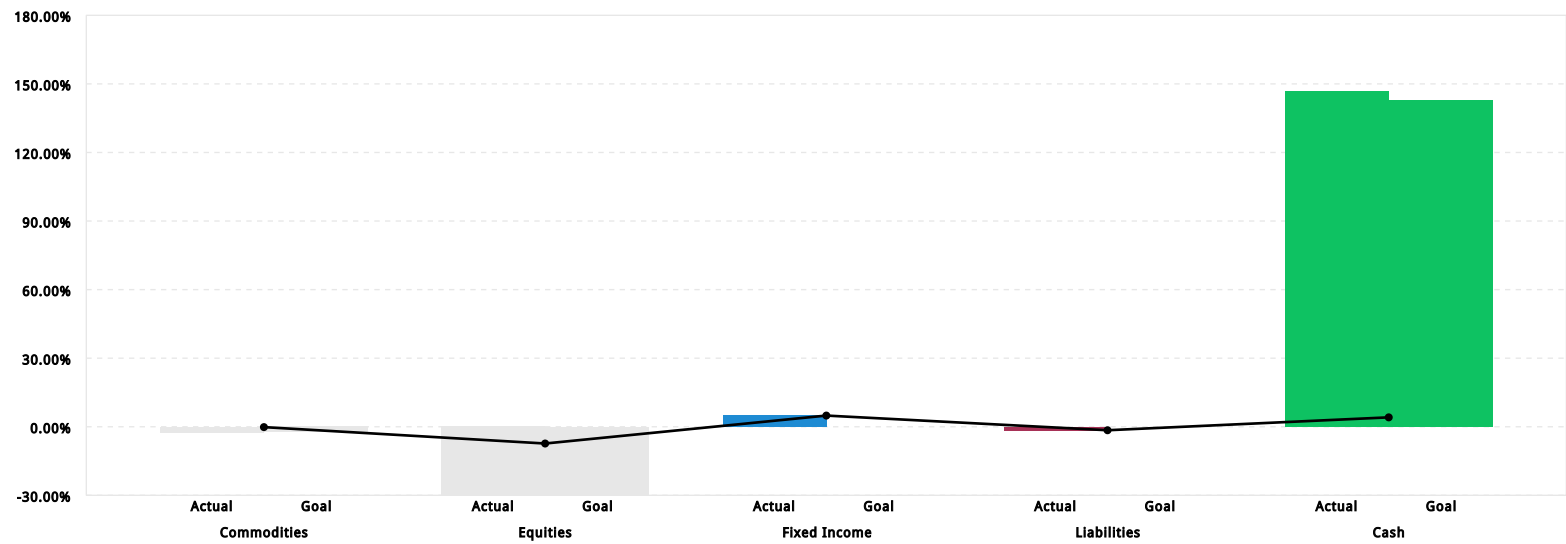


Largest Holdings

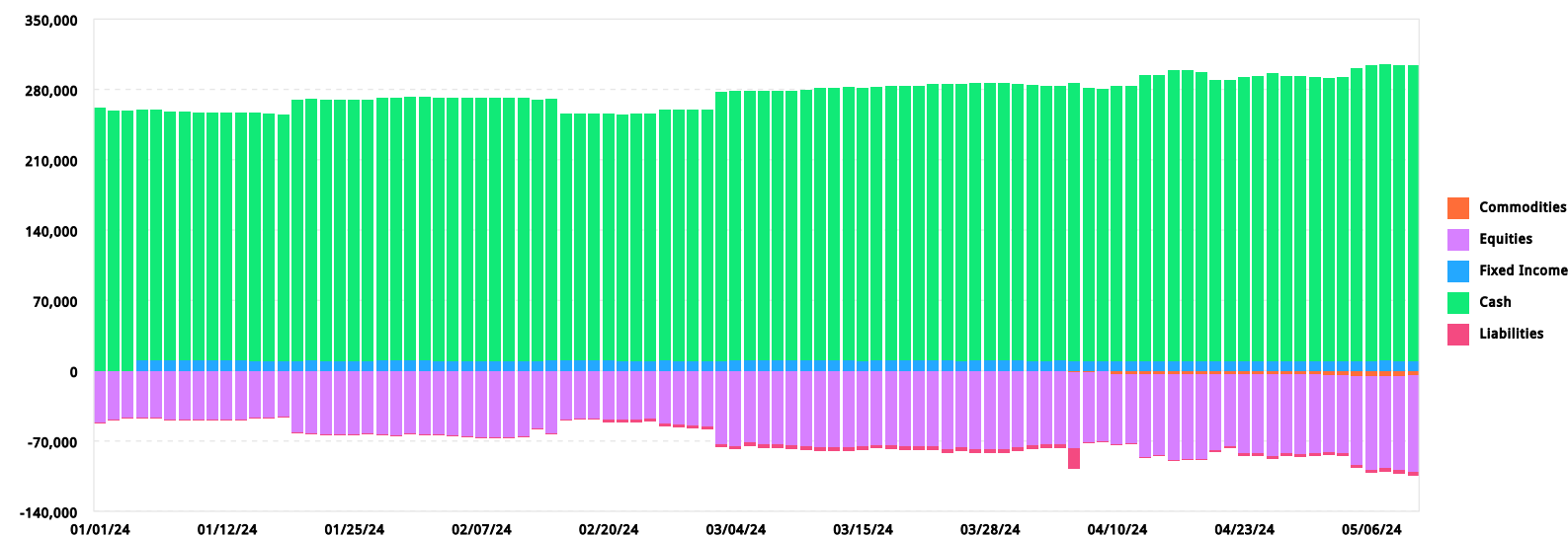
Symbol	Description	Weight	SCORES					
			ESG	Controversies	Combined	Environmental	Social	Governance
UNH	UNITEDHEALTH GROUP INC	2.31%	7	10	7	6	6	8
MSFT	MICROSOFT CORP	1.96%	9	0	4	8	9	9
GS	GOLDMAN SACHS GROUP INC	1.95%	8	0	4	9	7	8
HD	HOME DEPOT INC	1.79%	7	2	4	9	7	6
CAT	CATERPILLAR INC	1.71%	6	10	6	6	7	6
CRM	SALESFORCE INC	1.41%	7	3	5	8	8	6
AMGN	AMGEN INC	1.33%	7	8	7	6	7	6
MCD	MC DONALD'S-CORP	1.32%	7	0	3	7	6	5
V	VISA INC-CLASS A SHARES	1.30%	5	1	3	5	8	4
TRV	TRAVELERS COS INC/THE	1.07%	4	10	4	1	4	5

Top Performers	ESG Score
MSFT	9
MMM	9
GS	8
JPM	8
BA	8
Bottom Performers	ESG Score
TRV	4
V	5

Combined Score - The ESG combined score is the simple weighted average of all ESG Combined Scores for all companies within the fund based on the reported information in the environmental, social and corporate governance pillars (ESG Score) with an ESG Controversies overlay. Low controversies score indicate the companies within the fund on average have received negative events or there have been new developments from past negative events in the last fiscal year.



Asset and Sub-Asset Class (NAV %)		Actual		Goal		+/-	
Commodities		-5,084.36	-2.54	-5,000.00	-2.38	-84.36	-0.16
Other		-5,084.36	-2.54	-5,000.00	-2.38	-84.36	-0.16
Equities		-95,702.79	-47.80	-85,000.00	-40.48	-10,702.79	-7.33
Other		-95,702.79	-47.80	-85,000.00	-40.48	-10,702.79	-7.33
Fixed Income		9,799.03	4.89	0.00	0.00	9,799.03	4.89
Government		9,799.03	4.89	0.00	0.00	9,799.03	4.89
Liabilities		-3,051.26	-1.52	0.00	0.00	-3,051.26	-1.52
Credit Card		-3,051.26	-1.52	0.00	0.00	-3,051.26	-1.52
Cash		294,244.93	146.97	300,000.00	142.86	-5,755.07	4.11
Brokerage Cash		294,244.93	146.97	300,000.00	142.86	-5,755.07	4.11
Total		200,205.55	100.00	210,000.00	100.00	-9,794.45	0.00



Date	Commodities	Equities	Fixed Income	Cash	Liabilities	NAV
01/01/24	0.00	-51,898.10	0.00	262,315.95	0.00	210,417.85
01/02/24	0.00	-48,847.54	0.00	259,381.75	0.00	210,534.21
01/03/24	0.00	-46,887.33	0.00	259,382.99	0.00	212,495.66
01/04/24	0.00	-46,843.65	10,553.69	248,642.23	0.00	212,352.28
01/05/24	0.00	-46,938.26	10,476.75	248,664.94	0.00	212,203.43
01/08/24	0.00	-48,673.99	10,549.05	247,300.70	0.00	209,175.76
01/09/24	0.00	-49,416.74	10,346.32	247,323.94	0.00	208,253.52
01/10/24	0.00	-49,159.38	10,357.37	246,466.82	0.00	207,664.81
01/11/24	0.00	-49,197.27	10,370.28	246,491.78	0.00	207,664.78
01/12/24	0.00	-49,321.59	10,464.86	246,515.35	0.00	207,658.62
01/15/24	0.00	-49,321.59	10,463.91	246,515.33	0.00	207,657.65
01/16/24	0.00	-47,610.12	10,204.73	246,850.21	0.00	209,444.82
01/17/24	0.00	-46,674.40	10,171.08	245,872.42	0.00	209,369.10
01/18/24	0.00	-45,763.41	9,998.52	245,097.85	0.00	209,332.96
01/19/24	0.00	-62,236.87	10,158.53	259,662.63	0.00	207,584.29
01/22/24	0.00	-63,087.23	10,264.85	259,727.31	0.00	206,904.92
01/23/24	0.00	-64,206.75	9,918.39	259,778.85	0.00	205,490.49
01/24/24	0.00	-63,558.29	9,983.55	259,801.18	0.00	206,226.44
01/25/24	0.00	-63,369.72	10,081.20	259,823.26	0.00	206,534.74
01/26/24	0.00	-62,630.66	10,042.12	259,794.15	0.00	207,205.61
01/29/24	0.00	-63,964.70	10,170.11	261,054.90	0.00	207,260.31
01/30/24	0.00	-65,137.35	10,040.82	261,311.13	0.00	206,214.61
01/31/24	0.00	-62,651.85	10,333.35	261,617.62	0.00	209,299.12
02/01/24	0.00	-63,428.73	10,432.16	261,531.95	0.00	208,535.38

Allocation by Asset Class (Cont.)

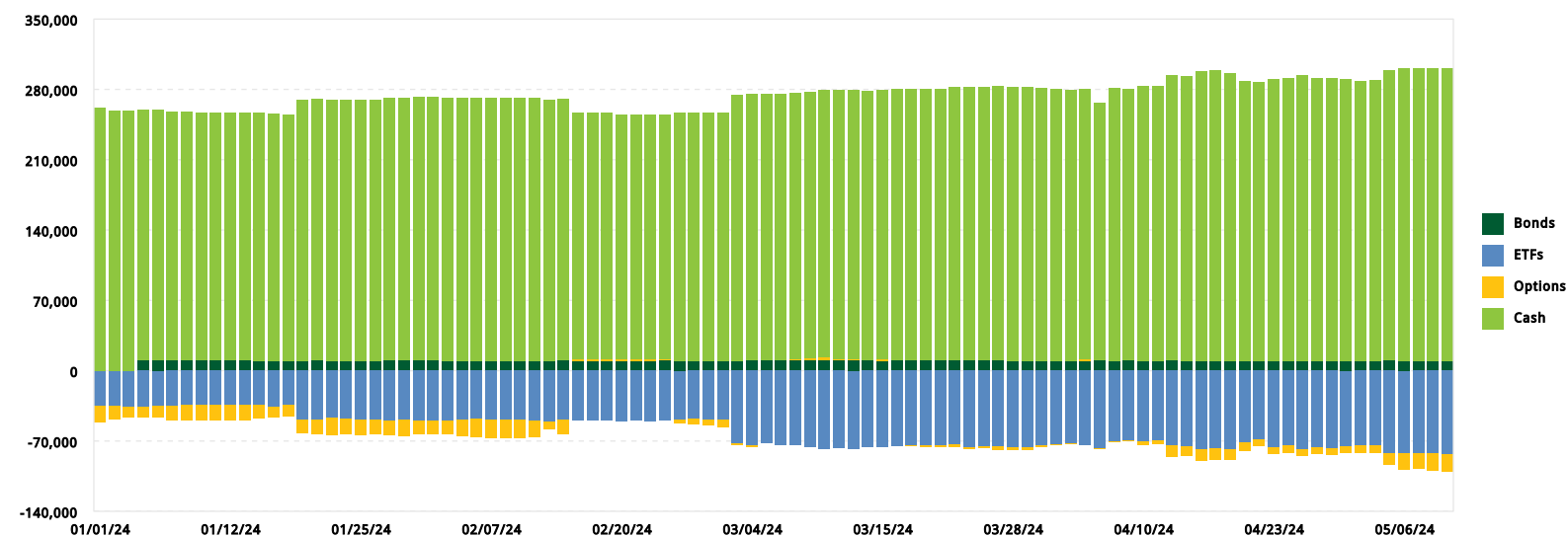
Analysis Period: January 1, 2024 - May 9, 2024

Date	Commodities	Equities	Fixed Income	Cash	Liabilities	NAV
02/02/24	0.00	-63,442.73	10,107.67	261,530.83	0.00	208,195.77
02/05/24	0.00	-64,405.64	9,809.99	261,901.91	0.00	207,306.26
02/06/24	0.00	-65,970.33	9,828.18	261,923.34	0.00	205,781.19
02/07/24	0.00	-66,547.93	9,707.59	261,945.75	0.00	205,105.41
02/08/24	0.00	-66,689.40	9,632.43	261,968.75	0.00	204,911.78
02/09/24	0.00	-67,029.44	9,662.24	261,962.11	0.00	204,594.90
02/12/24	0.00	-65,771.92	9,771.32	262,030.81	0.00	206,030.21
02/13/24	0.00	-58,144.14	9,773.29	259,957.87	0.00	211,587.02
02/14/24	0.00	-63,258.48	10,030.85	260,252.73	0.00	207,025.10
02/15/24	0.00	-48,757.94	10,011.39	245,536.15	0.00	206,789.60
02/16/24	0.00	-48,037.29	10,002.44	245,556.27	0.00	207,521.42
02/19/24	0.00	-48,037.29	10,004.29	245,556.30	0.00	207,523.30
02/20/24	0.00	-49,208.74	10,063.89	245,637.69	-2,028.47	204,464.37
02/21/24	0.00	-48,595.48	9,839.28	245,657.30	-2,502.03	204,399.06
02/22/24	0.00	-48,962.13	9,997.33	245,677.78	-2,538.03	204,174.95
02/23/24	0.00	-47,582.18	10,287.65	245,697.62	-2,538.03	205,865.06
02/26/24	0.00	-53,009.05	10,027.11	249,597.80	-2,559.41	204,056.45
02/27/24	0.00	-53,541.86	9,861.88	249,617.65	-2,590.21	203,347.46
02/28/24	0.00	-54,433.45	9,917.55	249,637.99	-2,590.21	202,531.89
02/29/24	0.00	-55,695.94	10,081.84	249,659.44	-2,616.34	201,429.01
03/01/24	0.00	-73,637.03	10,130.58	267,426.46	-2,793.97	201,126.04
03/04/24	0.00	-75,377.42	10,292.79	267,489.63	-2,810.92	199,594.08
03/05/24	0.00	-71,383.71	10,598.08	267,509.18	-3,040.43	203,683.12
03/06/24	0.00	-73,755.60	10,679.62	267,963.52	-3,595.63	201,291.91
03/07/24	0.00	-73,218.47	10,780.98	267,983.81	-3,633.88	201,912.44
03/08/24	0.00	-74,045.15	10,786.88	268,002.77	-3,652.87	201,091.63
03/11/24	0.00	-75,724.99	10,663.34	269,157.91	-3,680.38	200,415.88
03/12/24	0.00	-76,327.68	10,651.73	271,155.78	-3,653.94	201,825.88
03/13/24	0.00	-76,585.48	10,546.60	271,174.91	-3,653.94	201,482.09
03/14/24	0.00	-75,807.29	10,241.34	271,446.60	-3,691.21	202,189.44
03/15/24	0.00	-75,485.05	10,268.26	271,280.69	-3,737.21	202,326.68
03/18/24	0.00	-74,361.18	10,197.74	272,070.58	-2,008.83	205,898.31
03/19/24	0.00	-74,589.62	10,139.54	272,865.68	-3,094.44	205,321.17
03/20/24	0.00	-75,497.74	10,257.59	273,148.27	-3,135.02	204,773.10
03/21/24	0.00	-75,712.26	10,206.40	273,166.46	-3,153.02	204,507.58
03/22/24	0.00	-75,830.83	10,359.68	274,988.53	-3,163.02	206,354.35
03/25/24	0.00	-78,165.65	10,240.09	275,033.49	-3,163.02	203,944.91
03/26/24	0.00	-76,814.26	10,264.58	275,222.80	-3,267.02	205,406.10
03/27/24	0.00	-78,760.04	10,368.11	275,553.62	-3,267.02	203,894.67
03/28/24	0.00	-78,787.38	10,275.96	275,572.98	-3,267.02	203,794.54
03/29/24	0.00	-78,787.38	10,281.67	275,573.09	-3,382.18	203,685.20
04/01/24	0.00	-76,246.43	10,233.09	274,779.65	-3,382.18	205,384.13
04/02/24	0.00	-73,969.15	9,739.91	274,799.30	-3,770.45	206,799.61
04/03/24	0.00	-73,434.00	9,897.78	273,338.61	-3,850.33	205,952.05
04/04/24	0.00	-72,896.10	10,065.67	272,819.79	-3,850.33	206,139.03
04/05/24	-1,517.04	-75,846.88	9,910.91	276,824.79	-20,400.86	188,970.93
04/08/24	-1,517.52	-69,785.61	9,991.24	271,466.97	-123.01	210,032.06
04/09/24	-1,407.42	-68,812.00	10,260.39	270,285.73	-167.37	210,159.33

Allocation by Asset Class (Cont.)

Analysis Period: January 1, 2024 - May 9, 2024

Date	Commodities	Equities	Fixed Income	Cash	Liabilities	NAV
04/10/24	-3,590.00	-70,203.03	10,014.71	273,715.04	-192.99	209,743.73
04/11/24	-3,555.50	-69,428.18	9,901.04	273,735.56	-312.21	210,340.71
04/12/24	-3,827.89	-81,994.51	10,077.45	284,188.23	-442.85	208,000.43
04/15/24	-3,543.44	-80,826.19	9,719.07	284,426.18	-442.85	209,332.77
04/16/24	-3,572.46	-85,690.04	9,575.45	289,389.15	-502.07	209,200.03
04/17/24	-3,708.94	-84,742.46	9,748.63	289,616.57	-622.08	210,291.72
04/18/24	-3,879.99	-84,549.83	9,634.78	287,855.10	-912.12	208,147.94
04/19/24	-3,724.46	-75,768.19	9,646.41	279,474.54	-1,155.28	208,473.02
04/22/24	-3,543.86	-71,703.85	9,686.28	279,525.44	-1,801.58	212,162.42
04/23/24	-3,373.97	-79,262.20	9,630.26	282,862.17	-2,125.83	207,730.43
04/24/24	-3,687.06	-78,298.90	9,326.10	283,703.18	-2,125.83	208,917.49
04/25/24	-3,522.60	-81,847.06	9,269.69	286,303.30	-2,125.83	208,077.50
04/26/24	-3,550.96	-79,283.87	9,431.48	283,671.55	-2,125.83	208,142.37
04/29/24	-3,383.96	-80,258.72	9,693.54	283,884.61	-2,148.78	207,786.69
04/30/24	-3,653.57	-78,473.83	9,564.59	282,716.05	-2,252.84	207,900.39
05/01/24	-4,574.71	-76,868.02	9,606.73	281,665.06	-2,742.79	207,086.27
05/02/24	-4,547.00	-77,590.98	9,754.17	282,522.80	-2,801.79	207,337.20
05/03/24	-5,651.97	-88,353.89	9,874.61	291,709.57	-2,801.79	204,776.53
05/06/24	-6,049.10	-92,650.39	9,938.04	294,127.64	-2,801.79	202,564.40
05/07/24	-5,332.32	-92,262.56	10,128.63	294,268.57	-3,050.27	203,752.05
05/08/24	-5,240.82	-94,032.70	9,994.09	294,281.97	-3,050.27	201,952.27
05/09/24	-5,084.36	-95,702.79	9,799.03	294,244.93	-3,051.26	200,205.55



Date	Bonds	ETFs	Options	Cash	NAV
01/01/24	0.00	-35,405.00	-16,493.10	262,315.95	210,417.85
01/02/24	0.00	-35,537.00	-13,310.54	259,381.75	210,534.21
01/03/24	0.00	-36,423.00	-10,464.33	259,382.99	212,495.66
01/04/24	10,553.69	-36,461.00	-10,382.65	248,642.23	212,352.28
01/05/24	10,476.75	-35,338.00	-11,600.26	248,664.94	212,203.43
01/08/24	10,549.05	-34,871.00	-13,802.99	247,300.70	209,175.76
01/09/24	10,346.32	-34,000.00	-15,416.74	247,323.94	208,253.52
01/10/24	10,357.37	-33,772.00	-15,387.38	246,466.82	207,664.81
01/11/24	10,370.28	-33,568.00	-15,629.27	246,491.78	207,664.78
01/12/24	10,464.86	-33,875.00	-15,446.59	246,515.35	207,658.62
01/15/24	10,463.91	-33,875.00	-15,446.59	246,515.33	207,657.65
01/16/24	10,204.73	-34,777.00	-12,833.12	246,850.21	209,444.82
01/17/24	10,171.08	-35,866.00	-10,808.40	245,872.42	209,369.10
01/18/24	9,998.52	-34,738.00	-11,025.41	245,097.85	209,332.96
01/19/24	10,158.53	-49,188.00	-13,048.87	259,662.63	207,584.29
01/22/24	10,264.85	-48,380.00	-14,707.23	259,727.31	206,904.92
01/23/24	9,918.39	-47,254.00	-16,952.75	259,778.85	205,490.49
01/24/24	9,983.55	-47,844.00	-15,714.29	259,801.18	206,226.44
01/25/24	10,081.20	-48,599.00	-14,770.72	259,823.26	206,534.74
01/26/24	10,042.12	-48,595.00	-14,035.66	259,794.15	207,205.61
01/29/24	10,170.11	-49,236.00	-14,728.70	261,054.90	207,260.31
01/30/24	10,040.82	-49,050.00	-16,087.35	261,311.13	206,214.61
01/31/24	10,333.35	-49,873.00	-12,778.85	261,617.62	209,299.12
02/01/24	10,432.16	-50,265.00	-13,163.73	261,531.95	208,535.38

Allocation by Financial Instrument (Cont.)

Analysis Period: January 1, 2024 - May 9, 2024

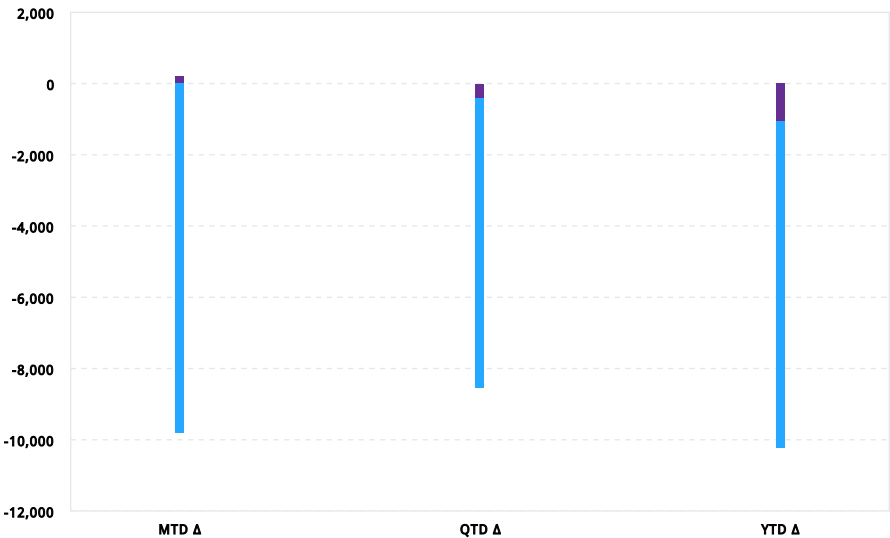
Date	Bonds	ETFs	Options	Cash	NAV
02/02/24	10,107.67	-50,415.00	-13,027.73	261,530.83	208,195.77
02/05/24	9,809.99	-48,678.00	-15,727.64	261,901.91	207,306.26
02/06/24	9,828.18	-48,245.00	-17,725.33	261,923.34	205,781.19
02/07/24	9,707.59	-48,497.00	-18,050.93	261,945.75	205,105.41
02/08/24	9,632.43	-48,461.00	-18,228.40	261,968.75	204,911.78
02/09/24	9,662.24	-48,677.00	-18,352.44	261,962.11	204,594.90
02/12/24	9,771.32	-49,622.00	-16,149.92	262,030.81	206,030.21
02/13/24	9,773.29	-50,700.00	-7,444.14	259,957.87	211,587.02
02/14/24	10,030.85	-49,398.00	-13,860.48	260,252.73	207,025.10
02/15/24	10,011.39	-49,805.00	1,047.06	245,536.15	206,789.60
02/16/24	10,002.44	-49,486.00	1,448.71	245,556.27	207,521.42
02/19/24	10,004.29	-49,486.00	1,448.71	245,556.30	207,523.30
02/20/24	10,063.89	-50,330.00	1,121.26	243,609.22	204,464.37
02/21/24	9,839.28	-50,071.00	1,475.52	243,155.27	204,399.06
02/22/24	9,997.33	-50,372.00	1,409.87	243,139.75	204,174.95
02/23/24	10,287.65	-49,369.00	1,786.82	243,159.59	205,865.06
02/26/24	10,027.11	-49,088.00	-3,921.05	247,038.39	204,056.45
02/27/24	9,861.88	-48,520.00	-5,021.86	247,027.44	203,347.46
02/28/24	9,917.55	-49,073.00	-5,360.45	247,047.78	202,531.89
02/29/24	10,081.84	-48,806.00	-6,889.94	247,043.10	201,429.01
03/01/24	10,130.58	-72,286.00	-1,351.03	264,632.49	201,126.04
03/04/24	10,292.79	-73,981.00	-1,396.42	264,678.71	199,594.08
03/05/24	10,598.08	-71,904.00	520.29	264,468.75	203,683.12
03/06/24	10,679.62	-74,277.00	521.40	264,367.89	201,291.91
03/07/24	10,780.98	-74,623.00	1,404.53	264,349.93	201,912.44
03/08/24	10,786.88	-75,875.00	1,829.85	264,349.90	201,091.63
03/11/24	10,663.34	-78,328.00	2,603.01	265,477.53	200,415.88
03/12/24	10,651.73	-76,889.00	561.32	267,501.84	201,825.88
03/13/24	10,546.60	-77,622.00	1,036.52	267,520.97	201,482.09
03/14/24	10,241.34	-76,369.00	561.71	267,755.39	202,189.44
03/15/24	10,268.26	-76,533.00	1,047.95	267,543.48	202,326.68
03/18/24	10,197.74	-74,982.00	620.82	270,061.75	205,898.31
03/19/24	10,139.54	-73,828.00	-761.62	269,771.24	205,321.17
03/20/24	10,257.59	-74,326.00	-1,171.74	270,013.25	204,773.10
03/21/24	10,206.40	-74,356.00	-1,356.26	270,013.44	204,507.58
03/22/24	10,359.68	-73,258.00	-2,572.83	271,825.51	206,354.35
03/25/24	10,240.09	-76,668.00	-1,497.65	271,870.47	203,944.91
03/26/24	10,264.58	-74,929.00	-1,885.26	271,955.78	205,406.10
03/27/24	10,368.11	-74,893.00	-3,867.04	272,286.60	203,894.67
03/28/24	10,275.96	-76,376.00	-2,411.38	272,305.96	203,794.54
03/29/24	10,281.67	-76,376.00	-2,411.38	272,190.91	203,685.20
04/01/24	10,233.09	-74,601.00	-1,645.43	271,397.47	205,384.13
04/02/24	9,739.91	-73,028.00	-941.15	271,028.85	206,799.61
04/03/24	9,897.78	-72,833.00	-601.00	269,488.28	205,952.05
04/04/24	10,065.67	-74,114.00	1,217.90	268,969.46	206,139.03
04/05/24	9,910.91	-76,916.00	-447.92	256,423.93	188,970.93
04/08/24	9,991.24	-71,097.00	-206.13	271,343.96	210,032.06
04/09/24	10,260.39	-69,915.00	-304.42	270,118.36	210,159.33

Allocation by Financial Instrument (Cont.)

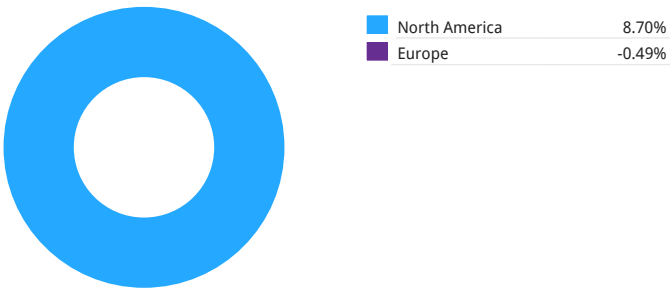
Analysis Period: January 1, 2024 - May 9, 2024

Date	Bonds	ETFs	Options	Cash	NAV
04/10/24	10,014.71	-70,024.00	-3,769.03	273,522.05	209,743.73
04/11/24	9,901.04	-69,552.60	-3,431.08	273,423.35	210,340.71
04/12/24	10,077.45	-74,763.00	-11,059.40	283,745.38	208,000.43
04/15/24	9,719.07	-75,466.00	-8,903.63	283,983.33	209,332.77
04/16/24	9,575.45	-77,941.80	-11,320.70	288,887.08	209,200.03
04/17/24	9,748.63	-76,733.80	-11,717.60	288,994.49	210,291.72
04/18/24	9,634.78	-77,865.60	-10,564.22	286,942.98	208,147.94
04/19/24	9,646.41	-71,375.40	-8,117.25	278,319.26	208,473.02
04/22/24	9,686.28	-68,421.40	-6,826.31	277,723.86	212,162.42
04/23/24	9,630.26	-75,894.20	-6,741.97	280,736.34	207,730.43
04/24/24	9,326.10	-74,586.80	-7,399.16	281,577.35	208,917.49
04/25/24	9,269.69	-78,515.60	-6,854.06	284,177.47	208,077.50
04/26/24	9,431.48	-76,873.80	-5,961.03	281,545.72	208,142.37
04/29/24	9,693.54	-77,165.80	-6,476.88	281,735.83	207,786.69
04/30/24	9,564.59	-75,628.40	-6,499.00	280,463.21	207,900.39
05/01/24	9,606.73	-74,182.00	-7,260.73	278,922.27	207,086.27
05/02/24	9,754.17	-74,404.60	-7,733.38	279,721.01	207,337.20
05/03/24	9,874.61	-82,648.00	-11,357.86	288,907.78	204,776.53
05/06/24	9,938.04	-82,523.80	-16,175.69	291,325.85	202,564.40
05/07/24	10,128.63	-82,380.00	-15,214.88	291,218.30	203,752.05
05/08/24	9,994.09	-82,292.20	-16,981.32	291,231.70	201,952.27
05/09/24	9,799.03	-83,283.80	-17,503.35	291,193.67	200,205.55

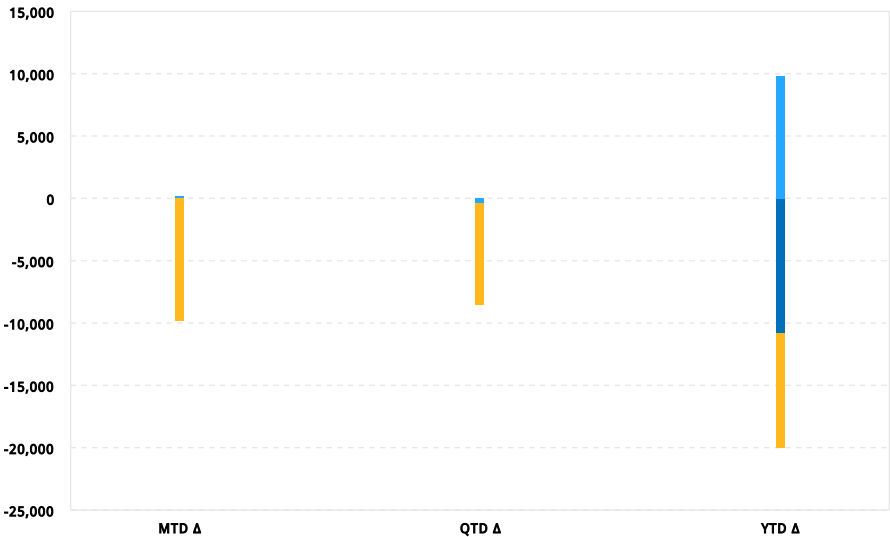
Allocation by Region



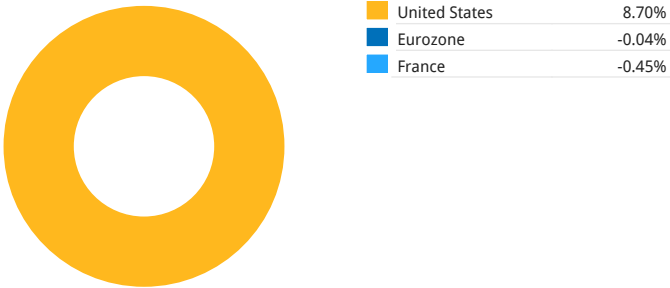
Top Performers by Region



Allocation by Country



Top Performers by Country



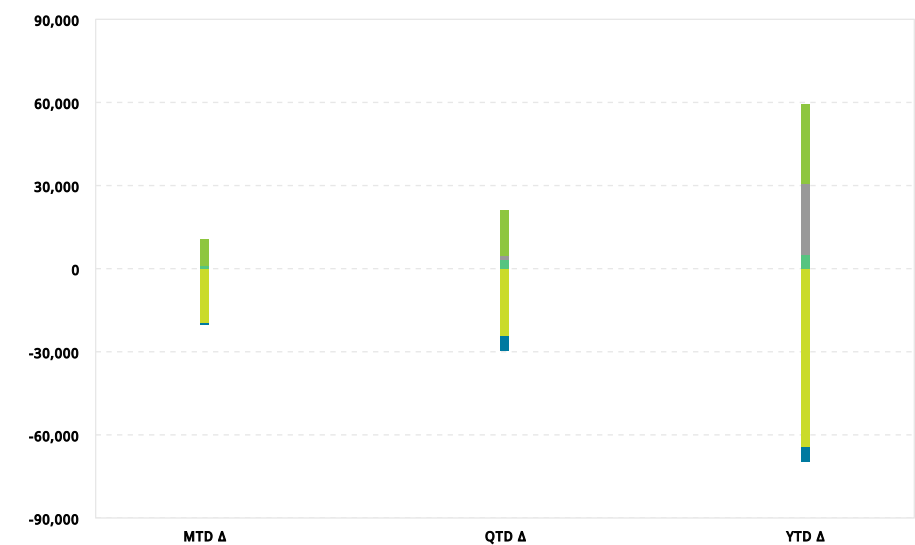
Allocation and Performance by Region (Cont.)

Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

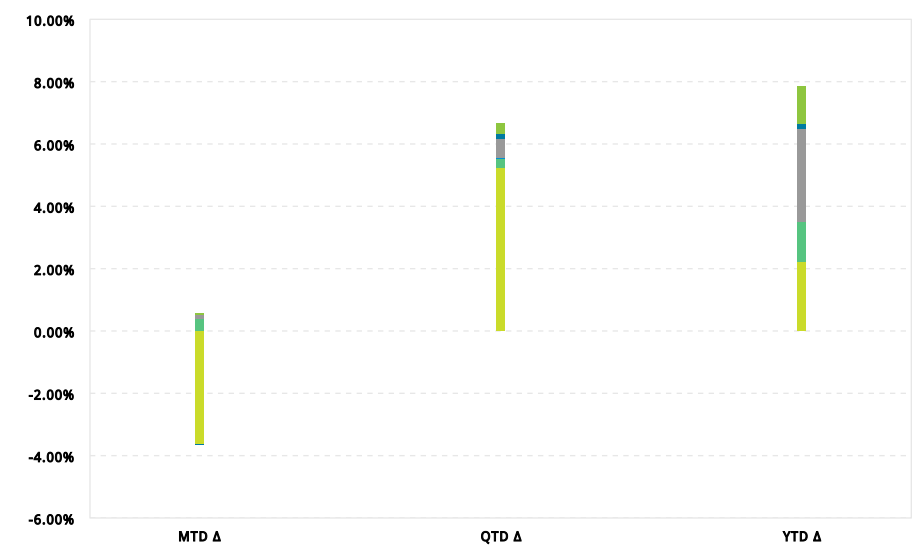
Allocation by Region (NAV %)	Ending		MTD Δ		QTD Δ		YTD Δ	
Europe	10,001.53	5.00	197.10	0.32	-419.24	0.00	-1,043.47	-0.25
Eurozone	202.51	0.10	4.81	0.01	14.83	0.01	-10,842.49	-5.15
France	9,799.03	4.89	192.29	0.32	-434.07	-0.01	9,799.03	4.89
North America	190,204.01	95.00	-9,820.62	-0.32	-8,141.52	0.00	-9,168.84	0.25
United States	190,204.01	95.00	-9,820.62	-0.32	-8,141.52	0.00	-9,168.84	0.25
Total	200,205.55	100.00	-9,623.52	-4.59	-8,560.77	-4.10	-10,212.30	-4.85

Performance by Region (MTM %)	MTD		QTD		YTD	
Europe	129.36	0.11	-463.26	-0.23	-810.12	-0.49
Eurozone	0.00	0.00	0.00	0.00	0.00	-0.04
France	129.36	0.11	-463.26	-0.23	-810.12	-0.45
North America	-5,601.63	-3.21	15,993.72	6.98	18,804.44	8.70
United States	-5,601.63	-3.21	15,993.72	6.98	18,804.44	8.70
Total	-5,472.27	-3.10	15,530.46	6.74	17,994.32	8.17

Allocation by Sector



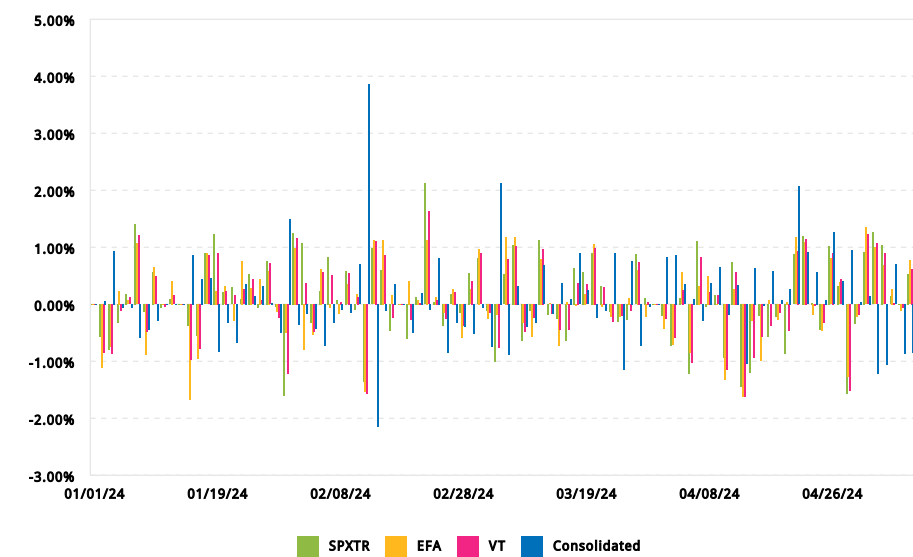
Performance by Sector



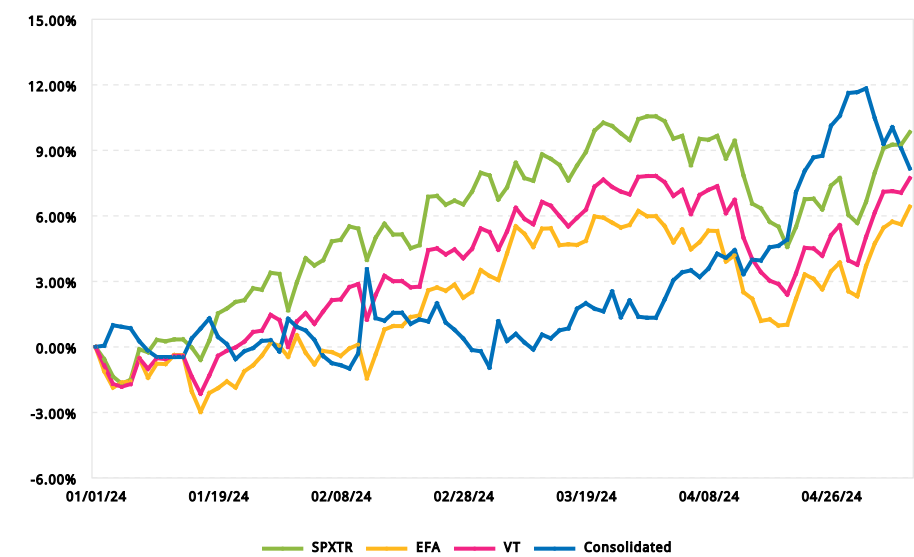
Allocation by Sector (NAV %)	Ending		MTD Δ		QTD Δ		YTD Δ	
Basic Materials	-5,084.36	-2.54	-509.65	-0.36	-5,084.36	-2.54	-5,084.36	-2.54
Broad	-88,364.79	-44.14	-19,710.77	-11.42	-24,521.86	-13.56	-64,690.44	-32.89
Financials	-7,338.00	-3.67	876.00	0.25	3,174.00	1.37	5,078.00	2.24
Technology	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Unclassified	9,799.03	4.89	192.29	0.32	1,457.43	0.90	25,606.78	12.41
Total Sector	-90,988.12	-45.45	-19,152.13	-11.21	-24,974.79	-13.83	-39,090.02	-20.78
Cash	291,193.67	145.45	9,528.61	11.21	16,414.02	13.83	28,877.72	20.78
Total	200,205.55	100.00	-9,623.52	-4.59	-8,560.77	-4.10	-10,212.30	-4.85

Performance by Sector (MTM %)	MTD		QTD		YTD	
Basic Materials	-45.79	-0.02	332.64	0.16	332.64	0.16
Broad	-6,383.84	-3.63	13,197.58	5.24	8,212.05	2.24
Financials	828.00	0.40	627.00	0.29	2,667.00	1.26
Technology	0.00	0.00	11.00	0.00	11.00	0.00
Unclassified	129.36	0.11	1,362.24	0.63	6,771.63	2.99
Total Sector	-5,472.27	-3.15	15,530.46	6.38	17,994.32	6.89
Cash	0.00	0.06	0.00	0.34	0.00	1.20
Total	-5,472.27	-3.10	15,530.46	6.74	17,994.32	8.17

Time Period



Cumulative



Time Period

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
01/01/24	0.00	0.00	0.00	0.00
01/02/24	-0.56	-1.11	-0.85	0.06
01/03/24	-0.80	-0.75	-0.86	0.93
01/04/24	-0.33	0.23	-0.12	-0.07
01/05/24	0.18	0.07	0.12	-0.07
01/08/24	1.41	1.07	1.21	-0.58
01/09/24	-0.13	-0.89	-0.49	-0.44
01/10/24	0.57	0.65	0.49	-0.28
01/11/24	-0.06	-0.01	-0.04	0.00
01/12/24	0.08	0.41	0.16	0.00
01/15/24	0.00	0.00	0.00	0.00
01/16/24	-0.37	-1.68	-0.97	0.86
01/17/24	-0.56	-0.95	-0.79	0.44
01/18/24	0.89	0.89	0.85	0.46
01/19/24	1.24	0.23	0.91	-0.84
01/22/24	0.22	0.31	0.23	-0.33
01/23/24	0.29	-0.28	0.16	-0.68
01/24/24	0.08	0.76	0.26	0.36
01/25/24	0.53	0.28	0.44	0.15
01/26/24	-0.07	0.44	0.07	0.32
01/29/24	0.76	0.59	0.71	0.03
01/30/24	-0.05	-0.13	-0.23	-0.50

Cumulative

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
01/01/24	0.00	0.00	0.00	0.00
01/02/24	-0.56	-1.11	-0.85	0.06
01/03/24	-1.36	-1.86	-1.70	0.99
01/04/24	-1.68	-1.63	-1.82	0.92
01/05/24	-1.50	-1.57	-1.70	0.85
01/08/24	-0.11	-0.52	-0.52	0.26
01/09/24	-0.24	-1.41	-1.00	-0.18
01/10/24	0.32	-0.77	-0.52	-0.46
01/11/24	0.26	-0.78	-0.55	-0.46
01/12/24	0.34	-0.37	-0.40	-0.46
01/15/24	0.34	-0.37	-0.40	-0.46
01/16/24	-0.03	-2.04	-1.36	0.39
01/17/24	-0.59	-2.97	-2.14	0.84
01/18/24	0.29	-2.11	-1.30	1.30
01/19/24	1.54	-1.88	-0.41	0.46
01/22/24	1.76	-1.58	-0.17	0.13
01/23/24	2.06	-1.86	-0.02	-0.55
01/24/24	2.14	-1.11	0.24	-0.20
01/25/24	2.68	-0.84	0.68	-0.05
01/26/24	2.62	-0.40	0.75	0.28
01/29/24	3.40	0.19	1.47	0.30
01/30/24	3.34	0.05	1.23	-0.20

Time Period

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
01/31/24	-1.61	-0.50	-1.22	1.50
02/01/24	1.25	0.99	1.17	-0.36
02/02/24	1.07	-0.79	0.37	-0.16
02/05/24	-0.32	-0.53	-0.48	-0.43
02/06/24	0.23	0.62	0.56	-0.74
02/07/24	0.83	-0.05	0.51	-0.33
02/08/24	0.07	-0.17	0.04	-0.09
02/09/24	0.58	0.35	0.55	-0.15
02/12/24	-0.09	0.17	0.13	0.70
02/13/24	-1.36	-1.54	-1.58	3.86
02/14/24	0.98	1.12	1.11	-2.16
02/15/24	0.60	1.13	0.85	-0.11
02/16/24	-0.46	0.16	-0.24	0.35
02/19/24	0.00	0.00	0.00	0.00
02/20/24	-0.60	0.41	-0.27	-0.50
02/21/24	0.13	0.08	0.03	0.20
02/22/24	2.12	1.13	1.63	-0.09
02/23/24	0.04	0.13	0.07	0.82
02/26/24	-0.37	-0.14	-0.26	-0.86
02/27/24	0.17	0.27	0.21	-0.33
02/28/24	-0.16	-0.58	-0.38	-0.40
02/29/24	0.54	0.26	0.41	-0.52
03/01/24	0.81	0.97	0.89	-0.06
03/04/24	-0.12	-0.26	-0.16	-0.74
03/05/24	-1.02	-0.18	-0.77	2.13
03/06/24	0.52	1.18	0.80	-0.89
03/07/24	1.04	1.18	1.02	0.32
03/08/24	-0.65	-0.33	-0.48	-0.39
03/11/24	-0.11	-0.57	-0.23	-0.32
03/12/24	1.12	0.80	0.97	0.68
03/13/24	-0.19	0.01	-0.16	-0.17
03/14/24	-0.26	-0.73	-0.45	0.36
03/15/24	-0.64	0.04	-0.44	0.09
03/18/24	0.63	-0.03	0.37	0.89
03/19/24	0.56	0.18	0.35	0.24
03/20/24	0.90	1.06	0.99	-0.24
03/21/24	0.33	-0.05	0.30	-0.12
03/22/24	-0.14	-0.21	-0.31	0.89
03/25/24	-0.31	-0.21	-0.20	-1.15
03/26/24	-0.28	0.11	-0.12	0.76
03/27/24	0.88	0.60	0.75	-0.72
03/28/24	0.11	-0.22	0.04	-0.05
03/29/24	0.00	0.00	0.00	0.00
04/01/24	-0.20	-0.43	-0.26	0.82
04/02/24	-0.72	-0.70	-0.58	0.86
04/03/24	0.11	0.56	0.26	0.35

Cumulative

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
01/31/24	1.68	-0.45	0.00	1.29
02/01/24	2.96	0.53	1.17	0.92
02/02/24	4.06	-0.27	1.55	0.75
02/05/24	3.73	-0.80	1.06	0.32
02/06/24	3.97	-0.19	1.62	-0.41
02/07/24	4.83	-0.24	2.14	-0.74
02/08/24	4.90	-0.41	2.18	-0.84
02/09/24	5.52	-0.07	2.74	-0.99
02/12/24	5.42	0.11	2.88	-0.29
02/13/24	3.99	-1.43	1.25	3.55
02/14/24	5.00	-0.33	2.38	1.32
02/15/24	5.64	0.80	3.26	1.20
02/16/24	5.15	0.96	3.01	1.56
02/19/24	5.15	0.96	3.01	1.56
02/20/24	4.52	1.37	2.73	1.06
02/21/24	4.66	1.45	2.76	1.26
02/22/24	6.87	2.59	4.43	1.17
02/23/24	6.91	2.72	4.51	1.99
02/26/24	6.51	2.57	4.24	1.12
02/27/24	6.70	2.85	4.46	0.79
02/28/24	6.53	2.26	4.06	0.39
02/29/24	7.11	2.52	4.49	-0.14
03/01/24	7.97	3.52	5.42	-0.20
03/04/24	7.85	3.25	5.26	-0.94
03/05/24	6.75	3.07	4.45	1.17
03/06/24	7.31	4.29	5.29	0.27
03/07/24	8.43	5.52	6.37	0.60
03/08/24	7.73	5.18	5.86	0.20
03/11/24	7.61	4.58	5.62	-0.11
03/12/24	8.82	5.41	6.64	0.56
03/13/24	8.61	5.43	6.46	0.39
03/14/24	8.33	4.66	5.99	0.76
03/15/24	7.63	4.70	5.52	0.85
03/18/24	8.31	4.67	5.91	1.75
03/19/24	8.92	4.86	6.28	2.00
03/20/24	9.91	5.97	7.34	1.75
03/21/24	10.26	5.92	7.66	1.63
03/22/24	10.11	5.69	7.33	2.54
03/25/24	9.78	5.47	7.11	1.36
03/26/24	9.47	5.59	6.99	2.13
03/27/24	10.43	6.22	7.79	1.39
03/28/24	10.56	5.99	7.83	1.34
03/29/24	10.56	5.99	7.83	1.34
04/01/24	10.33	5.53	7.54	2.17
04/02/24	9.54	4.79	6.92	3.05
04/03/24	9.66	5.37	7.19	3.41

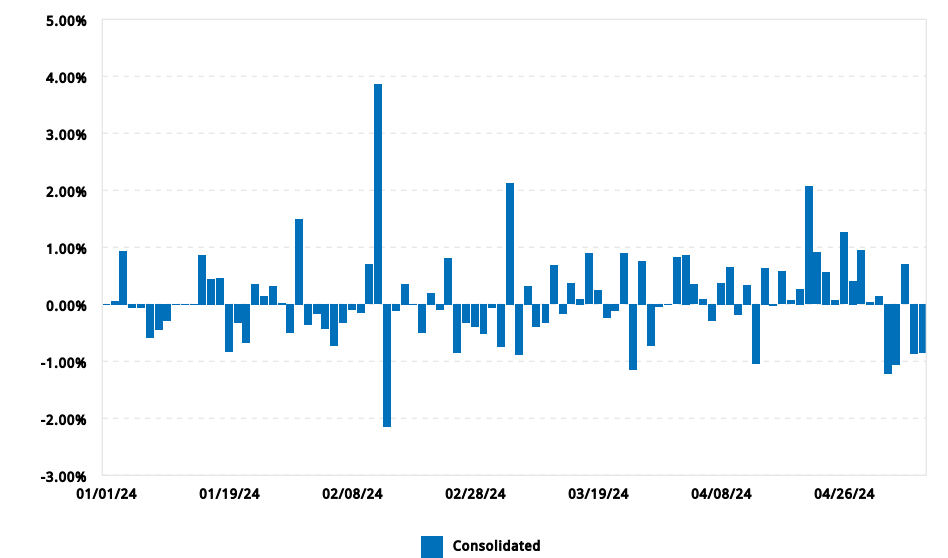
Time Period

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
04/04/24	-1.22	-0.86	-1.03	0.09
04/05/24	1.11	0.32	0.82	-0.29
04/08/24	-0.04	0.49	0.22	0.37
04/09/24	0.16	-0.01	0.15	0.66
04/10/24	-0.94	-1.32	-1.15	-0.19
04/11/24	0.75	0.27	0.57	0.34
04/12/24	-1.44	-1.62	-1.62	-1.05
04/15/24	-1.20	-0.30	-0.94	0.64
04/16/24	-0.21	-0.99	-0.57	-0.04
04/17/24	-0.58	0.07	-0.38	0.58
04/18/24	-0.21	-0.28	-0.15	0.07
04/19/24	-0.87	0.04	-0.46	0.27
04/22/24	0.87	1.17	0.93	2.07
04/23/24	1.20	1.09	1.14	0.91
04/24/24	0.02	-0.19	-0.03	0.57
04/25/24	-0.46	-0.46	-0.32	0.08
04/26/24	1.02	0.80	0.90	1.26
04/29/24	0.32	0.38	0.44	0.41
04/30/24	-1.57	-1.27	-1.53	0.95
05/01/24	-0.34	-0.22	-0.19	0.04
05/02/24	0.91	1.35	1.22	0.15
05/03/24	1.26	1.00	1.07	-1.22
05/06/24	1.04	0.68	0.89	-1.07
05/07/24	0.14	0.26	0.03	0.70
05/08/24	0.00	-0.11	-0.06	-0.87
05/09/24	0.53	0.77	0.62	-0.85
Average	0.10	0.07	0.08	0.09

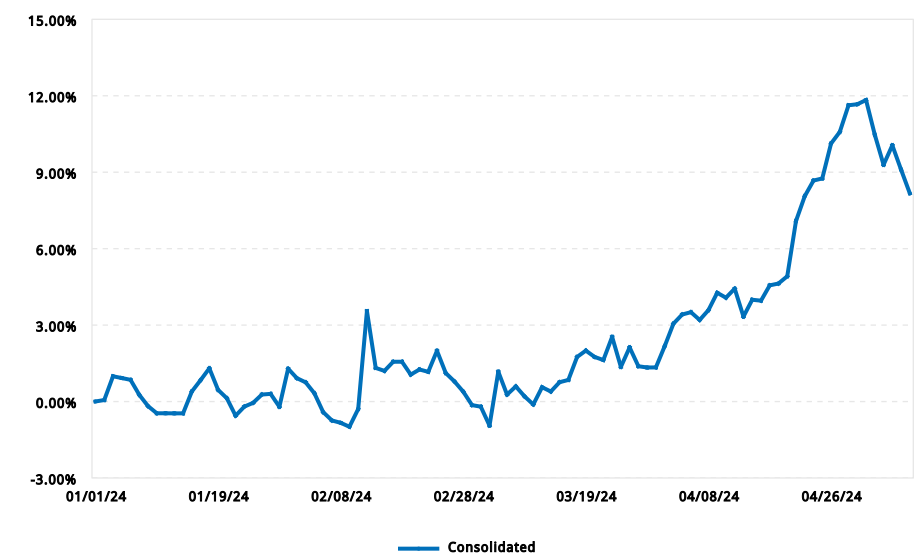
Cumulative

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
04/04/24	8.32	4.47	6.09	3.51
04/05/24	9.53	4.80	6.96	3.20
04/08/24	9.49	5.32	7.19	3.59
04/09/24	9.66	5.31	7.36	4.27
04/10/24	8.63	3.92	6.13	4.08
04/11/24	9.44	4.19	6.73	4.43
04/12/24	7.86	2.51	5.00	3.33
04/15/24	6.56	2.20	4.02	4.00
04/16/24	6.34	1.19	3.42	3.96
04/17/24	5.73	1.26	3.03	4.56
04/18/24	5.50	0.98	2.88	4.63
04/19/24	4.58	1.02	2.40	4.92
04/22/24	5.50	2.20	3.36	7.09
04/23/24	6.76	3.32	4.54	8.06
04/24/24	6.78	3.12	4.51	8.67
04/25/24	6.30	2.64	4.18	8.76
04/26/24	7.38	3.46	5.11	10.13
04/29/24	7.73	3.86	5.57	10.58
04/30/24	6.04	2.55	3.96	11.63
05/01/24	5.68	2.32	3.77	11.67
05/02/24	6.64	3.70	5.03	11.83
05/03/24	7.99	4.74	6.16	10.47
05/06/24	9.11	5.45	7.10	9.29
05/07/24	9.26	5.73	7.13	10.06
05/08/24	9.26	5.61	7.06	9.10
05/09/24	9.83	6.42	7.73	8.17
01/01/24 to 05/09/24	9.83	6.42	7.73	8.17

Time Period



Cumulative



Time Period

Date	Consolidated (%)
01/01/24	0.00
01/02/24	0.06
01/03/24	0.93
01/04/24	-0.07
01/05/24	-0.07
01/08/24	-0.58
01/09/24	-0.44
01/10/24	-0.28
01/11/24	0.00
01/12/24	0.00
01/15/24	0.00
01/16/24	0.86
01/17/24	0.44
01/18/24	0.46
01/19/24	-0.84
01/22/24	-0.33
01/23/24	-0.68
01/24/24	0.36
01/25/24	0.15
01/26/24	0.32
01/29/24	0.03
01/30/24	-0.50

Cumulative

Date	Consolidated (%)
01/01/24	0.00
01/02/24	0.06
01/03/24	0.99
01/04/24	0.92
01/05/24	0.85
01/08/24	0.26
01/09/24	-0.18
01/10/24	-0.46
01/11/24	-0.46
01/12/24	-0.46
01/15/24	-0.46
01/16/24	0.39
01/17/24	0.84
01/18/24	1.30
01/19/24	0.46
01/22/24	0.13
01/23/24	-0.55
01/24/24	-0.20
01/25/24	-0.05
01/26/24	0.28
01/29/24	0.30
01/30/24	-0.20

Time Period

Date	Consolidated (%)
01/31/24	1.50
02/01/24	-0.36
02/02/24	-0.16
02/05/24	-0.43
02/06/24	-0.74
02/07/24	-0.33
02/08/24	-0.09
02/09/24	-0.15
02/12/24	0.70
02/13/24	3.86
02/14/24	-2.16
02/15/24	-0.11
02/16/24	0.35
02/19/24	0.00
02/20/24	-0.50
02/21/24	0.20
02/22/24	-0.09
02/23/24	0.82
02/26/24	-0.86
02/27/24	-0.33
02/28/24	-0.40
02/29/24	-0.52
03/01/24	-0.06
03/04/24	-0.74
03/05/24	2.13
03/06/24	-0.89
03/07/24	0.32
03/08/24	-0.39
03/11/24	-0.32
03/12/24	0.68
03/13/24	-0.17
03/14/24	0.36
03/15/24	0.09
03/18/24	0.89
03/19/24	0.24
03/20/24	-0.24
03/21/24	-0.12
03/22/24	0.89
03/25/24	-1.15
03/26/24	0.76
03/27/24	-0.72
03/28/24	-0.05
03/29/24	0.00
04/01/24	0.82
04/02/24	0.86
04/03/24	0.35

Cumulative

Date	Consolidated (%)
01/31/24	1.29
02/01/24	0.92
02/02/24	0.75
02/05/24	0.32
02/06/24	-0.41
02/07/24	-0.74
02/08/24	-0.84
02/09/24	-0.99
02/12/24	-0.29
02/13/24	3.55
02/14/24	1.32
02/15/24	1.20
02/16/24	1.56
02/19/24	1.56
02/20/24	1.06
02/21/24	1.26
02/22/24	1.17
02/23/24	1.99
02/26/24	1.12
02/27/24	0.79
02/28/24	0.39
02/29/24	-0.14
03/01/24	-0.20
03/04/24	-0.94
03/05/24	1.17
03/06/24	0.27
03/07/24	0.60
03/08/24	0.20
03/11/24	-0.11
03/12/24	0.56
03/13/24	0.39
03/14/24	0.76
03/15/24	0.85
03/18/24	1.75
03/19/24	2.00
03/20/24	1.75
03/21/24	1.63
03/22/24	2.54
03/25/24	1.36
03/26/24	2.13
03/27/24	1.39
03/28/24	1.34
03/29/24	1.34
04/01/24	2.17
04/02/24	3.05
04/03/24	3.41

Time Period

Date	Consolidated (%)
04/04/24	0.09
04/05/24	-0.29
04/08/24	0.37
04/09/24	0.66
04/10/24	-0.19
04/11/24	0.34
04/12/24	-1.05
04/15/24	0.64
04/16/24	-0.04
04/17/24	0.58
04/18/24	0.07
04/19/24	0.27
04/22/24	2.07
04/23/24	0.91
04/24/24	0.57
04/25/24	0.08
04/26/24	1.26
04/29/24	0.41
04/30/24	0.95
05/01/24	0.04
05/02/24	0.15
05/03/24	-1.22
05/06/24	-1.07
05/07/24	0.70
05/08/24	-0.87
05/09/24	-0.85
Average	0.09

Cumulative

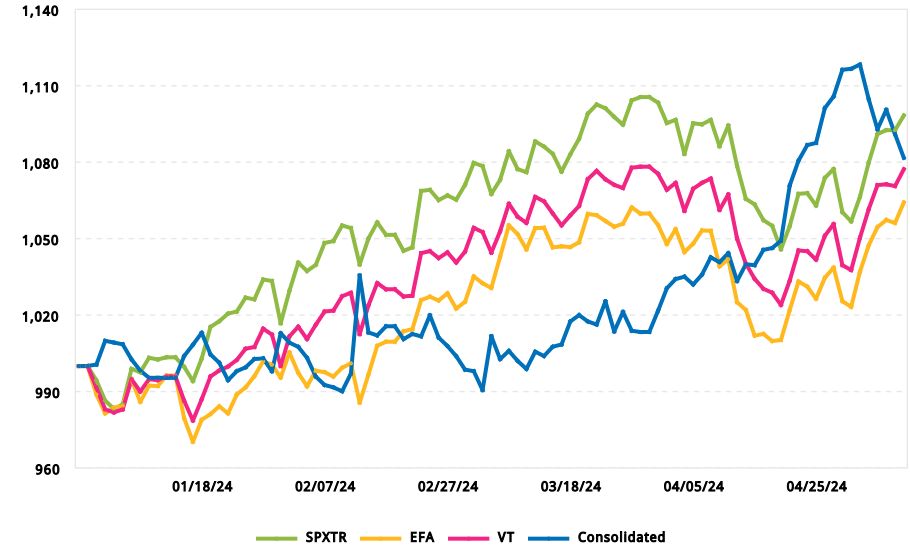
Date	Consolidated (%)
04/04/24	3.51
04/05/24	3.20
04/08/24	3.59
04/09/24	4.27
04/10/24	4.08
04/11/24	4.43
04/12/24	3.33
04/15/24	4.00
04/16/24	3.96
04/17/24	4.56
04/18/24	4.63
04/19/24	4.92
04/22/24	7.09
04/23/24	8.06
04/24/24	8.67
04/25/24	8.76
04/26/24	10.13
04/29/24	10.58
04/30/24	11.63
05/01/24	11.67
05/02/24	11.83
05/03/24	10.47
05/06/24	9.29
05/07/24	10.06
05/08/24	9.10
05/09/24	8.17
01/01/24 to 05/09/24	8.17

Description	Instrument					Portfolio						
	Price	Delta	Gamma	Theta	Vega	Quantity	Delta	Gamma	Theta	Vega	Delta Dollars	Gamma Dollars
IPATH SERIES B S&P 500 VIX												
VXX	12.23	1.00	-	-	-	-600	-600.00	-	-	-	-7338.00	-
Total IPATH SERIES B S&P 500 VIX							-600.00	-	-	-	-7338.00	-
PROSHARES BITCOIN STRAT ETF												
BITO	25.36	1.00	-	-	-	-700	-700.00	-	-	-	-17752.00	-
BITO 240510P00025500	0.34	-0.58	0.60	-0.20	0.01	-7	404.60	-420.00	137.90	-3.50	10260.66	-13.51
Total PROSHARES BITCOIN STRAT ETF							-295.40	-	-	-	-7491.34	-
PROSHARES ULTRA BLOOMBERG CR												
UCO 241018C00036000	2.35	0.42	0.04	-0.01	0.08	-3	-126.00	-12.60	3.90	-25.20	-4008.06	-0.64
Total PROSHARES ULTRA BLOOMBERG CR							-126.00	-12.60	3.90	-25.20	-4008.06	-0.64
PROSHARES ULTRA VIX ST FUTUR												
UVXY	28.24	1.00	-	-	-	-620	-620.00	-	-	-	-17508.80	-
UVXY 240510C00033000	0.03	0.03	0.03	-0.03	0.00	-2	-6.40	-6.20	5.60	-0.20	-180.74	-0.25
UVXY 240510C00035000	0.02	0.02	0.02	-0.02	0.00	-4	-8.00	-6.80	8.00	-0.40	-225.92	-0.27
UVXY 240510P00029000	0.92	-0.75	0.30	-0.16	0.01	-32	2390.40	-953.60	502.40	-16.00	67504.90	-38.02
UVXY 240510P00030500	2.31	-0.92	0.10	-0.05	0.00	-28	2573.20	-280.00	145.60	-5.60	72667.17	-11.16
UVXY 240920C00034000	5.65	0.53	0.02	-0.03	0.07	-2	-106.40	-4.00	5.80	-13.60	-3004.74	-0.16
Total PROSHARES ULTRA VIX ST FUTUR							4222.80	-	-	-	119251.87	-
PROSHARES ULTRAPRO DOW30												
UDOW	81.37	1.00	-	-	-	-500	-500.00	-	-	-	-40685.00	-
UDOW 240517C00072000	9.64	0.97	0.01	-0.03	0.01	-3	-290.70	-3.90	9.30	-2.70	-23654.26	-1.29
UDOW 240517C00076000	5.78	0.90	0.04	-0.06	0.02	-1	-90.00	-3.90	5.70	-2.00	-7323.30	-1.29
UDOW 240517P00067000	0.04	-0.02	0.01	-0.02	0.01	-2	3.60	-1.20	3.80	-1.20	292.93	-0.40
UDOW 240517P00068000	0.05	-0.02	0.01	-0.02	0.01	-4	8.00	-2.80	8.00	-2.80	650.96	-0.93
UDOW 240517P00072000	0.10	-0.03	0.01	-0.02	0.01	-1	3.10	-1.30	2.10	-1.00	252.25	-0.43
UDOW 240517P00077000	0.31	-0.14	0.05	-0.06	0.03	-1	14.20	-5.20	5.70	-2.60	1155.45	-1.72
Total PROSHARES ULTRAPRO DOW30							-851.80	-	-	-	-69310.97	-
PROSHARES ULTRASHORT BLOOMBE												
SCO 241018C00015000	2.74	0.69	0.07	-0.01	0.04	-16	-1104.00	-113.60	9.60	-59.20	-18260.16	-1.55
Total PROSHARES ULTRASHORT BLOOMBE							-1104.00	-113.60	9.60	-59.20	-18260.16	-1.55
UVXY: PROSHARES ULTRA VIX ST FUTUR: ADJ.												
UVXY2 260116P00001000	0.22	-0.03	0.01	0.00	0.01	89	-249.20	62.30	0.00	44.50	-1407.48	0.10
Total UVXY: PROSHARES ULTRA VIX ST FUTUR: ADJ.							-249.20	62.30	0.00	44.50	-1407.48	0.10
Total							-	-	853.40	-91.50	11435.86	-71.52

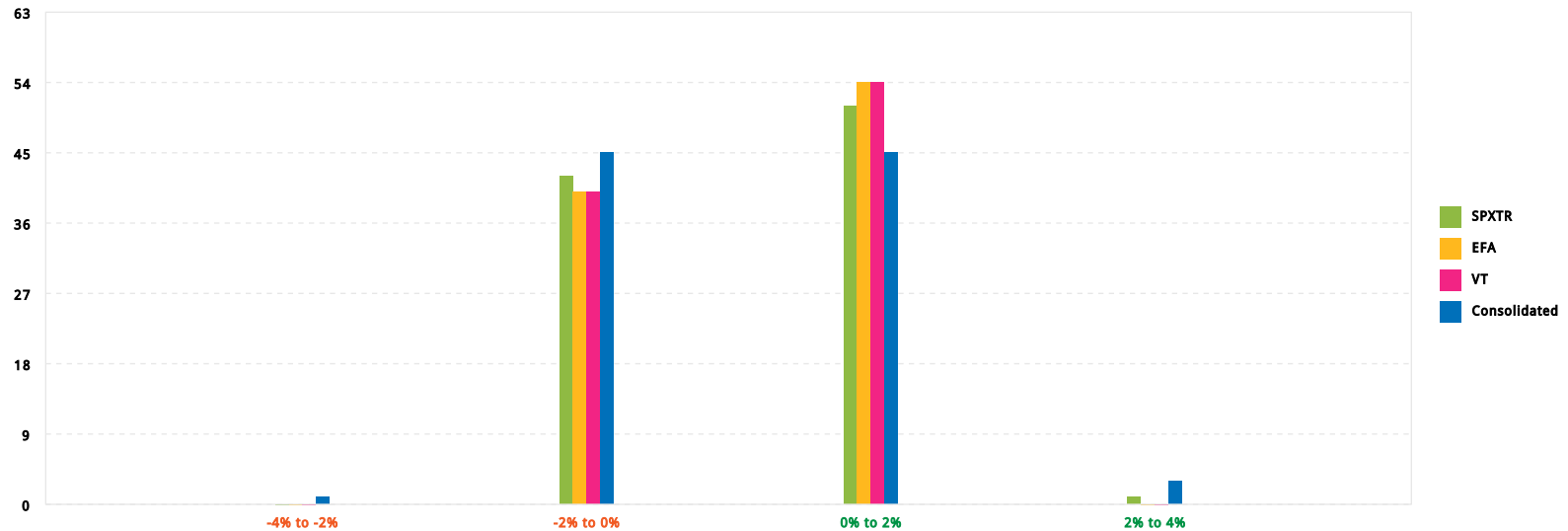
Risk Analysis

	SPXTR	EFA	VT	Consolidated
Ending VAMI	1,098.35	1,064.23	1,077.27	1,081.70
Max Drawdown	5.40%	4.94%	5.03%	4.34%
Peak-To-Valley	03/28/24 - 04/19/24	03/27/24 - 04/18/24	03/28/24 - 04/19/24	02/13/24 - 03/04/24
Recovery	Ongoing	15 Days	Ongoing	25 Days
Sharpe Ratio	1.85	1.15	1.47	1.37
Sortino Ratio	2.86	1.65	2.17	2.38
Standard Deviation	0.72%	0.68%	0.68%	0.78%
Downside Deviation	0.46%	0.48%	0.46%	0.45%
Correlation	-0.32	-0.22	-0.32	-
β :	-0.34	-0.25	-0.37	-
α :	0.25	0.20	0.23	-
Mean Return	0.10%	0.07%	0.08%	0.09%
Positive Periods	53 (56.38%)	54 (57.45%)	54 (57.45%)	51 (54.26%)
Negative Periods	41 (43.62%)	40 (42.55%)	40 (42.55%)	43 (45.74%)

Value Added Monthly Index (VAMI)



Distribution of Returns



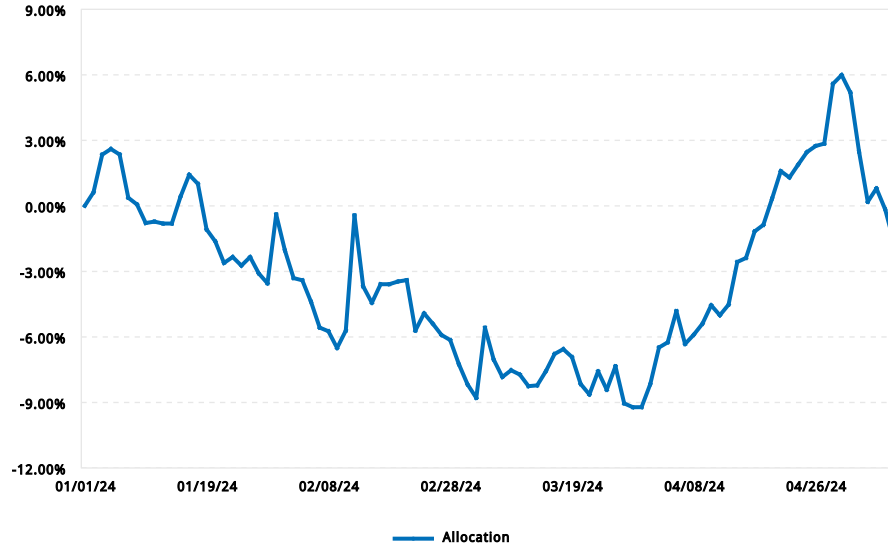
Performance Attribution vs. S&P 500

Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

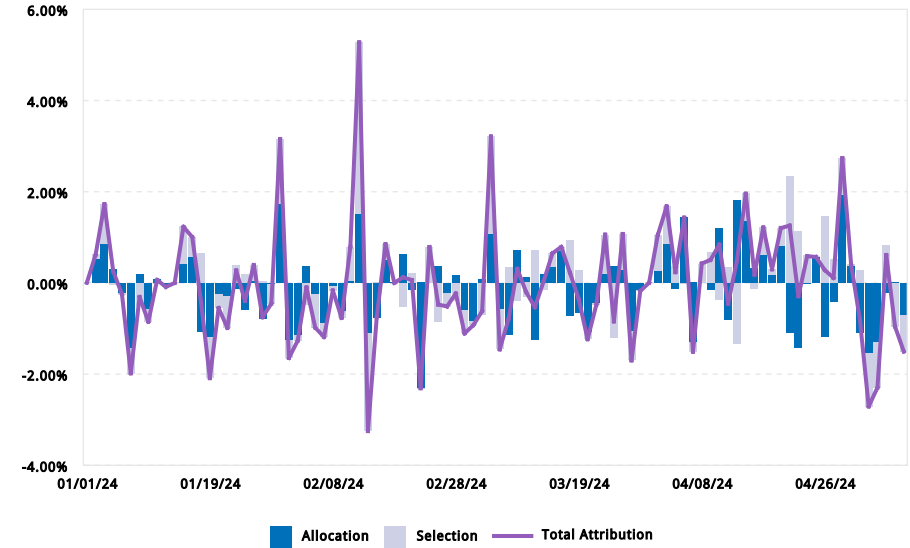
Sector	Beginning Weight (%)			Ending Weight (%)			Average Weight (%)		
	Consolidated	S&P 500	+/-	Consolidated	S&P 500	+/-	Consolidated	S&P 500	+/-
Basic Materials	0.00	2.36	-2.36	-2.56	2.30	-4.86	-1.81	2.28	-4.09
Broad	-11.25	0.00	-11.25	-42.27	0.00	-42.27	-24.13	0.00	-24.13
Consumer Cyclicals	0.00	12.01	-12.01	0.00	11.44	-11.44	0.00	11.57	-11.57
Consumer Non-Cyc	0.00	7.81	-7.81	0.00	7.74	-7.74	0.00	7.75	-7.75
Education	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Energy	0.00	3.98	-3.98	0.00	4.06	-4.06	0.00	3.96	-3.96
Financials	-5.90	8.15	-14.05	-3.59	8.31	-11.91	-5.64	8.13	-13.77
Government	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Healthcare	0.00	12.62	-12.62	0.00	12.11	-12.11	0.00	12.52	-12.52
Industrial	0.00	7.98	-7.98	0.00	7.85	-7.85	0.00	7.82	-7.82
Institutions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Real Estate	0.00	2.43	-2.43	0.00	2.12	-2.12	0.00	2.22	-2.22
Technology	0.00	32.77	-32.77	0.00	33.21	-33.21	-0.18	33.48	-33.67
Telecomm	0.00	7.51	-7.51	0.00	8.29	-8.29	0.00	7.98	-7.98
Utilities	0.00	2.38	-2.38	0.00	2.58	-2.58	0.00	2.29	-2.29
Cash	124.67	0.00	124.67	143.49	0.00	143.49	128.89	0.00	128.89
Fund Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Unclassified	-7.51	0.00	-7.51	4.94	0.00	4.94	1.36	0.00	1.36

Sector	Period Return (%)			Contribution To Return (%)			Attribution Effect (%)		
	Consolidated	S&P 500	+/-	Consolidated	S&P 500	+/-	Allocation	Selection	Total
Basic Materials	-10.17	7.25	-17.43	0.16	0.16	0.01	-0.03	-0.21	-0.23
Broad	-10.71	0.00	-10.71	2.24	0.00	2.24	0.00	2.91	2.91
Consumer Cyclicals	0.00	4.36	-4.36	0.00	0.52	-0.52	-0.52	0.00	-0.52
Consumer Non-Cyc	0.00	9.17	-9.17	0.00	0.68	-0.68	-0.68	0.00	-0.68
Education	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Energy	0.00	12.64	-12.64	0.00	0.45	-0.45	-0.45	0.00	-0.45
Financials	-21.63	12.55	-34.18	1.26	0.98	0.28	-0.27	0.62	0.35
Government	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Healthcare	0.00	5.51	-5.51	0.00	0.71	-0.71	-0.71	0.00	-0.71
Industrial	0.00	8.03	-8.03	0.00	0.61	-0.61	-0.61	0.00	-0.61
Institutions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Real Estate	0.00	-3.80	3.80	0.00	-0.09	0.09	0.09	0.00	0.09
Technology	-2.38	11.10	-13.48	0.00	3.63	-3.63	-3.63	0.00	-3.63
Telecomm	0.00	20.79	-20.79	0.00	1.52	-1.52	-1.52	0.00	-1.52
Utilities	0.00	19.22	-19.22	0.00	0.42	-0.42	-0.42	0.00	-0.42
Cash	0.93	0.00	0.93	1.20	0.00	1.20	0.00	1.14	1.14
Fund Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Unclassified	265.87	0.00	265.87	2.99	0.00	2.99	0.00	7.35	7.35
Total	-	-	-	8.17	9.83	-1.66	-10.96	9.30	-1.66

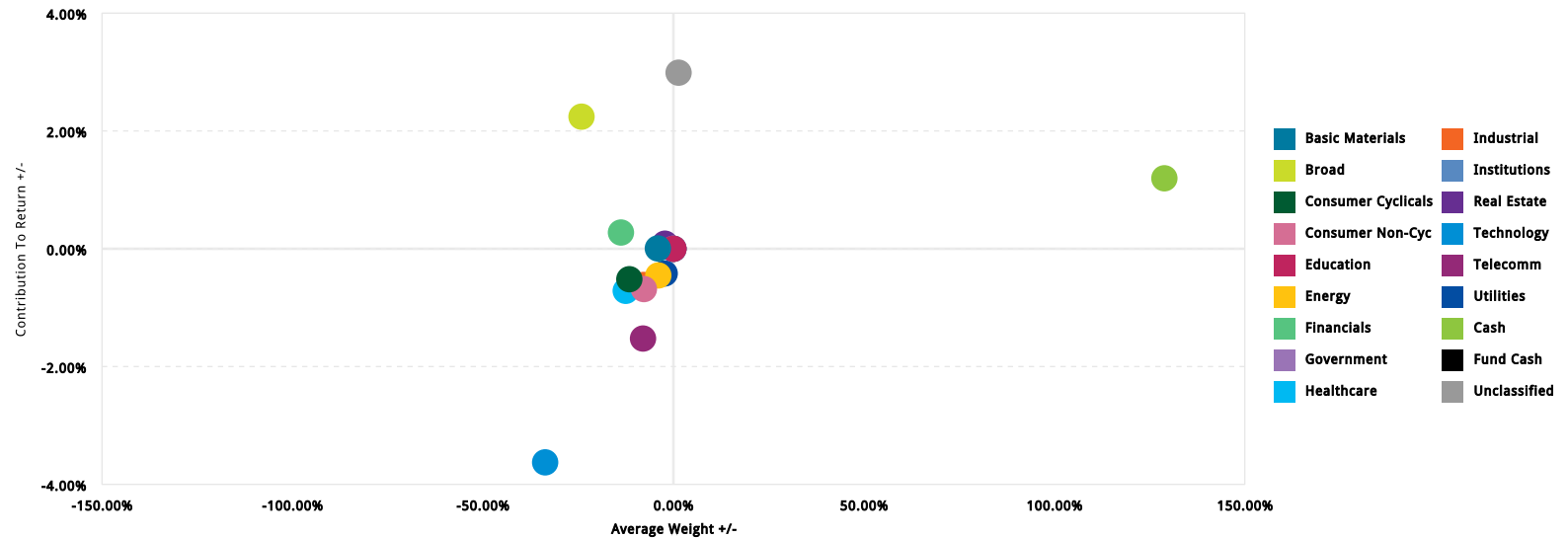
Cumulative Attribution Effect

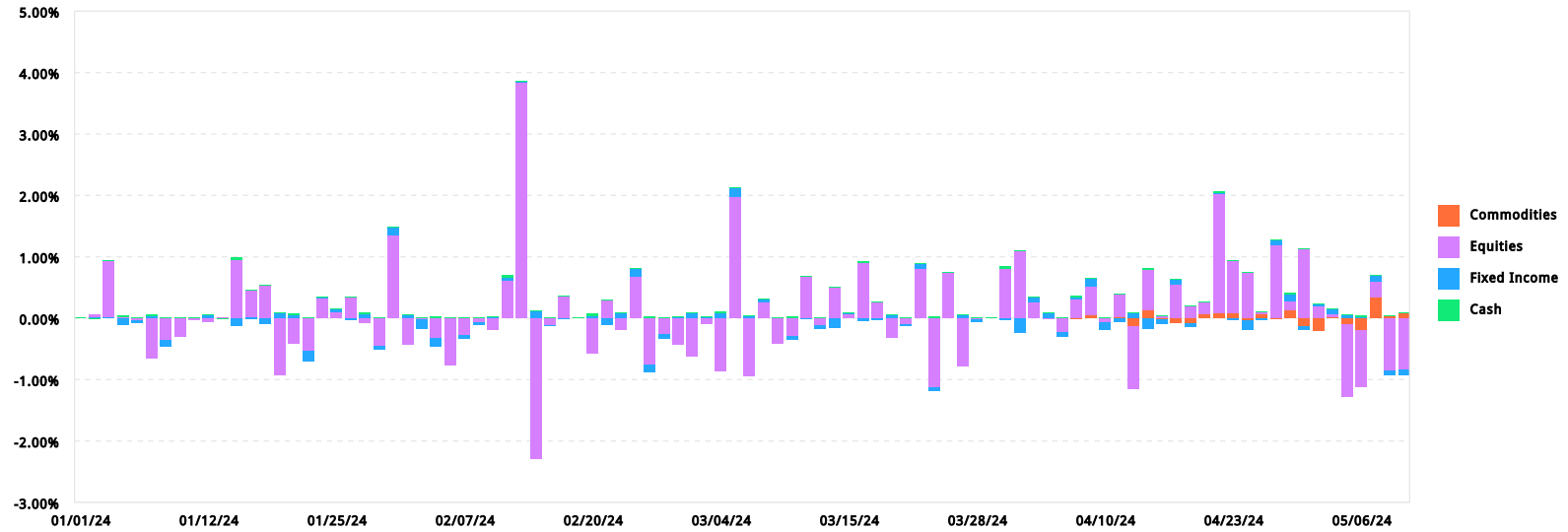


Attribution Effect



Weighting Effects





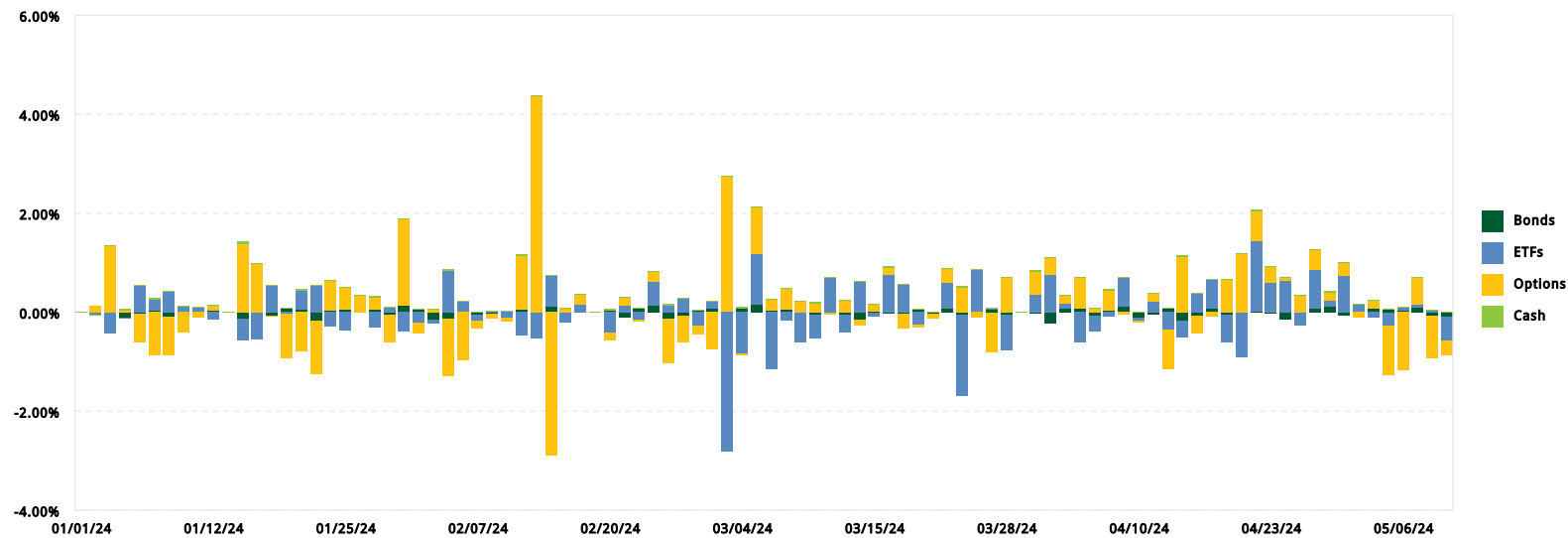
Date	Commodities	Equities	Fixed Income	Cash
01/01/24	0.00%	0.00%	0.00%	0.00%
01/02/24	0.00%	0.06%	0.00%	-0.01%
01/03/24	0.00%	0.93%	0.00%	0.00%
01/04/24	0.00%	0.02%	-0.11%	0.02%
01/05/24	0.00%	-0.04%	-0.04%	0.01%
01/08/24	0.00%	-0.65%	0.03%	0.03%
01/09/24	0.00%	-0.36%	-0.10%	0.01%
01/10/24	0.00%	-0.30%	0.01%	0.01%
01/11/24	0.00%	-0.02%	0.01%	0.01%
01/12/24	0.00%	-0.06%	0.05%	0.01%
01/15/24	0.00%	0.00%	0.00%	0.00%
01/16/24	0.00%	0.94%	-0.12%	0.05%
01/17/24	0.00%	0.45%	-0.02%	0.01%
01/18/24	0.00%	0.53%	-0.08%	0.01%
01/19/24	0.00%	-0.92%	0.08%	0.01%
01/22/24	0.00%	-0.41%	0.05%	0.03%
01/23/24	0.00%	-0.53%	-0.17%	0.01%
01/24/24	0.00%	0.32%	0.03%	0.01%
01/25/24	0.00%	0.09%	0.05%	0.01%
01/26/24	0.00%	0.33%	-0.02%	0.01%
01/29/24	0.00%	-0.07%	0.06%	0.03%
01/30/24	0.00%	-0.45%	-0.06%	0.01%
01/31/24	0.00%	1.34%	0.14%	0.01%
02/01/24	0.00%	-0.42%	0.05%	0.01%

Date	Commodities	Equities	Fixed Income	Cash
02/02/24	0.00%	-0.02%	-0.16%	0.01%
02/05/24	0.00%	-0.31%	-0.14%	0.03%
02/06/24	0.00%	-0.75%	0.01%	0.01%
02/07/24	0.00%	-0.28%	-0.06%	0.01%
02/08/24	0.00%	-0.07%	-0.04%	0.01%
02/09/24	0.00%	-0.18%	0.01%	0.01%
02/12/24	0.00%	0.61%	0.05%	0.03%
02/13/24	0.00%	3.85%	0.00%	0.01%
02/14/24	0.00%	-2.29%	0.12%	0.01%
02/15/24	0.00%	-0.12%	-0.01%	0.01%
02/16/24	0.00%	0.35%	0.00%	0.01%
02/19/24	0.00%	0.00%	0.00%	0.00%
02/20/24	0.00%	-0.56%	0.03%	0.04%
02/21/24	0.00%	0.30%	-0.11%	0.01%
02/22/24	0.00%	-0.18%	0.08%	0.01%
02/23/24	0.00%	0.67%	0.14%	0.01%
02/26/24	0.00%	-0.76%	-0.12%	0.03%
02/27/24	0.00%	-0.26%	-0.08%	0.01%
02/28/24	0.00%	-0.43%	0.03%	0.01%
02/29/24	0.00%	-0.62%	0.08%	0.01%
03/01/24	0.00%	-0.10%	0.02%	0.01%
03/04/24	0.00%	-0.85%	0.08%	0.03%
03/05/24	0.00%	1.97%	0.15%	0.01%
03/06/24	0.00%	-0.94%	0.04%	0.01%

Performance by Asset Class (Cont.)

Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

Date	Commodities	Equities	Fixed Income	Cash
03/07/24	0.00%	0.26%	0.05%	0.01%
03/08/24	0.00%	-0.40%	0.00%	0.01%
03/11/24	0.00%	-0.28%	-0.06%	0.03%
03/12/24	0.00%	0.67%	-0.01%	0.01%
03/13/24	0.00%	-0.13%	-0.05%	0.01%
03/14/24	0.00%	0.50%	-0.15%	0.01%
03/15/24	0.00%	0.07%	0.01%	0.01%
03/18/24	0.00%	0.90%	-0.03%	0.03%
03/19/24	0.00%	0.26%	-0.03%	0.01%
03/20/24	0.00%	-0.31%	0.06%	0.01%
03/21/24	0.00%	-0.10%	-0.02%	0.01%
03/22/24	0.00%	0.81%	0.07%	0.01%
03/25/24	0.00%	-1.12%	-0.06%	0.03%
03/26/24	0.00%	0.73%	0.01%	0.01%
03/27/24	0.00%	-0.78%	0.05%	0.01%
03/28/24	0.00%	-0.01%	-0.04%	0.01%
03/29/24	0.00%	0.00%	0.00%	0.00%
04/01/24	0.00%	0.81%	-0.02%	0.04%
04/02/24	0.00%	1.09%	-0.24%	0.01%
04/03/24	0.00%	0.26%	0.08%	0.01%
04/04/24	0.00%	0.00%	0.08%	0.01%
04/05/24	0.00%	-0.23%	-0.07%	0.01%
04/08/24	0.00%	0.31%	0.04%	0.03%
04/09/24	0.05%	0.47%	0.13%	0.01%
04/10/24	0.00%	-0.07%	-0.12%	0.01%
04/11/24	0.02%	0.37%	-0.05%	0.01%
04/12/24	-0.13%	-1.01%	0.08%	0.01%
04/15/24	0.14%	0.65%	-0.17%	0.03%
04/16/24	-0.01%	0.04%	-0.07%	0.01%
04/17/24	-0.07%	0.55%	0.08%	0.01%
04/18/24	-0.08%	0.20%	-0.05%	0.01%
04/19/24	0.07%	0.18%	0.01%	0.01%
04/22/24	0.09%	1.94%	0.02%	0.02%
04/23/24	0.08%	0.85%	-0.03%	0.01%
04/24/24	-0.04%	0.74%	-0.14%	0.01%
04/25/24	0.08%	0.02%	-0.03%	0.01%
04/26/24	-0.01%	1.19%	0.08%	0.00%
04/29/24	0.13%	0.14%	0.13%	0.02%
04/30/24	-0.13%	1.13%	-0.06%	0.01%
05/01/24	-0.19%	0.20%	0.02%	0.01%
05/02/24	0.01%	0.06%	0.07%	0.01%
05/03/24	-0.10%	-1.18%	0.06%	0.00%
05/06/24	-0.19%	-0.92%	0.03%	0.02%
05/07/24	0.34%	0.26%	0.09%	0.01%
05/08/24	0.04%	-0.86%	-0.06%	0.01%
05/09/24	0.08%	-0.84%	-0.09%	0.01%
Total	0.16%	7.20%	-0.45%	1.20%



Date	Bonds	ETFs	Options	Cash
01/01/24	0.00%	0.00%	0.00%	0.00%
01/02/24	0.00%	-0.06%	0.13%	-0.01%
01/03/24	0.00%	-0.42%	1.35%	0.00%
01/04/24	-0.11%	-0.02%	0.04%	0.02%
01/05/24	-0.04%	0.53%	-0.57%	0.01%
01/08/24	0.03%	0.22%	-0.87%	0.03%
01/09/24	-0.10%	0.42%	-0.77%	0.01%
01/10/24	0.01%	0.11%	-0.41%	0.01%
01/11/24	0.01%	0.10%	-0.12%	0.01%
01/12/24	0.05%	-0.15%	0.09%	0.01%
01/15/24	0.00%	0.00%	0.00%	0.00%
01/16/24	-0.12%	-0.43%	1.37%	0.05%
01/17/24	-0.02%	-0.52%	0.97%	0.01%
01/18/24	-0.08%	0.54%	-0.01%	0.01%
01/19/24	0.08%	-0.02%	-0.90%	0.01%
01/22/24	0.05%	0.39%	-0.80%	0.03%
01/23/24	-0.17%	0.54%	-1.07%	0.01%
01/24/24	0.03%	-0.29%	0.60%	0.01%
01/25/24	0.05%	-0.37%	0.46%	0.01%
01/26/24	-0.02%	0.00%	0.33%	0.01%
01/29/24	0.06%	-0.31%	0.24%	0.03%
01/30/24	-0.06%	0.09%	-0.54%	0.01%
01/31/24	0.14%	-0.40%	1.74%	0.01%
02/01/24	0.05%	-0.20%	-0.22%	0.01%

Date	Bonds	ETFs	Options	Cash
02/02/24	-0.16%	-0.07%	0.06%	0.01%
02/05/24	-0.14%	0.83%	-1.15%	0.03%
02/06/24	0.01%	0.21%	-0.96%	0.01%
02/07/24	-0.06%	-0.12%	-0.16%	0.01%
02/08/24	-0.04%	0.02%	-0.09%	0.01%
02/09/24	0.01%	-0.11%	-0.07%	0.01%
02/12/24	0.05%	-0.46%	1.08%	0.03%
02/13/24	0.00%	-0.53%	4.37%	0.01%
02/14/24	0.12%	0.62%	-2.90%	0.01%
02/15/24	-0.01%	-0.20%	0.08%	0.01%
02/16/24	0.00%	0.15%	0.19%	0.01%
02/19/24	0.00%	0.00%	0.00%	0.00%
02/20/24	0.03%	-0.41%	-0.16%	0.04%
02/21/24	-0.11%	0.13%	0.17%	0.01%
02/22/24	0.08%	-0.15%	-0.03%	0.01%
02/23/24	0.14%	0.49%	0.18%	0.01%
02/26/24	-0.12%	0.13%	-0.90%	0.03%
02/27/24	-0.08%	0.27%	-0.53%	0.01%
02/28/24	0.03%	-0.27%	-0.16%	0.01%
02/29/24	0.08%	0.13%	-0.75%	0.01%
03/01/24	0.02%	-2.81%	2.71%	0.01%
03/04/24	0.08%	-0.83%	-0.02%	0.03%
03/05/24	0.15%	1.03%	0.95%	0.01%
03/06/24	0.04%	-1.15%	0.21%	0.01%

Performance by Financial Instrument (Cont.)

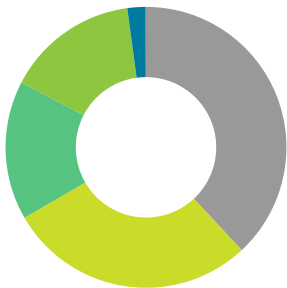
Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

Date	Bonds	ETFs	Options	Cash
03/07/24	0.05%	-0.17%	0.43%	0.01%
03/08/24	0.00%	-0.61%	0.21%	0.01%
03/11/24	-0.06%	-0.47%	0.18%	0.03%
03/12/24	-0.01%	0.71%	-0.03%	0.01%
03/13/24	-0.05%	-0.36%	0.23%	0.01%
03/14/24	-0.15%	0.61%	-0.11%	0.01%
03/15/24	0.01%	-0.08%	0.15%	0.01%
03/18/24	-0.03%	0.75%	0.15%	0.03%
03/19/24	-0.03%	0.56%	-0.29%	0.01%
03/20/24	0.06%	-0.26%	-0.05%	0.01%
03/21/24	-0.02%	-0.01%	-0.09%	0.01%
03/22/24	0.07%	0.53%	0.28%	0.01%
03/25/24	-0.06%	-1.63%	0.51%	0.03%
03/26/24	0.01%	0.84%	-0.11%	0.01%
03/27/24	0.05%	0.02%	-0.80%	0.01%
03/28/24	-0.04%	-0.72%	0.70%	0.01%
03/29/24	0.00%	0.00%	0.00%	0.00%
04/01/24	-0.02%	0.36%	0.45%	0.04%
04/02/24	-0.24%	0.75%	0.34%	0.01%
04/03/24	0.08%	0.09%	0.17%	0.01%
04/04/24	0.08%	-0.61%	0.61%	0.01%
04/05/24	-0.07%	-0.30%	0.07%	0.01%
04/08/24	0.04%	-0.09%	0.39%	0.03%
04/09/24	0.13%	0.57%	-0.05%	0.01%
04/10/24	-0.12%	-0.05%	-0.03%	0.01%
04/11/24	-0.05%	0.22%	0.16%	0.01%
04/12/24	0.08%	-0.35%	-0.79%	0.01%
04/15/24	-0.17%	-0.34%	1.12%	0.03%
04/16/24	-0.07%	0.37%	-0.35%	0.01%
04/17/24	0.08%	0.58%	-0.09%	0.01%
04/18/24	-0.05%	-0.54%	0.66%	0.01%
04/19/24	0.01%	-0.91%	1.17%	0.01%
04/22/24	0.02%	1.41%	0.62%	0.02%
04/23/24	-0.03%	0.60%	0.33%	0.01%
04/24/24	-0.14%	0.62%	0.08%	0.01%
04/25/24	-0.03%	-0.24%	0.34%	0.01%
04/26/24	0.08%	0.79%	0.39%	0.00%
04/29/24	0.13%	0.11%	0.16%	0.02%
04/30/24	-0.06%	0.74%	0.26%	0.01%
05/01/24	0.02%	0.13%	-0.12%	0.01%
05/02/24	0.07%	-0.11%	0.18%	0.01%
05/03/24	0.06%	-0.28%	-1.00%	0.00%
05/06/24	0.03%	0.06%	-1.18%	0.02%
05/07/24	0.09%	0.07%	0.53%	0.01%
05/08/24	-0.06%	0.04%	-0.85%	0.01%
05/09/24	-0.09%	-0.48%	-0.28%	0.01%
Total	-0.45%	-0.57%	7.79%	1.20%

Top Performers

Symbol	Value	Contribution (%)
UVXY	-17,508.80	1.74
VIXW 240313P00014000	0.00	1.70
VIX 240214P00017000	0.00	1.60
UVXY	0.00	1.25
USD	294,042.42	1.24

Contribution by Sector

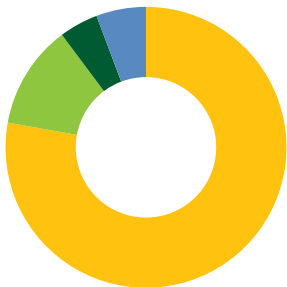


Unclassified	2.99%
Broad	2.24%
Financials	1.26%
Cash	1.20%
Basic Materials	0.16%
Technology	0.00%

Bottom Performers

Symbol	Value	Contribution (%)
BITO	-17,752.00	-2.91
UDOW	-40,685.00	-1.79
UVXY 240510P00030500	-6,469.96	-1.61
VIX 240117P00017000	0.00	-0.76
UDOW 240517C00072000	-2,891.70	-0.71

Contribution by Financial Instrument



Options	7.79%
Cash	1.20%
Bonds	-0.45%
ETFs	-0.57%

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
Bonds								
FRTR 0 1/2 05/25/2072	France Government Bond OAT FRTR 0 ...	Unclassified	4.90%	-8.69%	-0.45%	-825.02	0.00	Yes
Total Bonds			4.90%	-8.69%	-0.45%	-825.02	0.00	
ETFs								
BITO	PROSHARES BITCOIN STRAT ETF	Broad	-6.61%	73.34%	-2.91%	929.10	-2,413.87	Yes
UDOW	PROSHARES ULTRAPRO DOW30	Broad	-10.72%	9.40%	-1.79%	-4,219.63	0.00	Yes
UVXY	PROSHARES ULTRA VIX ST FUTUR	Broad	-5.93%	-18.79%	1.25%	0.00	0.00	No
UVXY	PROSHARES ULTRA VIX ST FUTUR	Broad	-9.09%	-14.96%	1.74%	23,224.93	0.00	Yes
VXX	IPATH SERIES B S&P 500 VIX	Financials	-5.63%	-21.14%	1.20%	4,719.11	5,525.60	Yes
Total ETFs			-29.66%	-0.08%	-0.57%	24,653.51	3,111.73	
Options								
BITO 240112C00022500	BITO 12JAN24 22.5 C	Broad	-0.15%	-100.00%	0.18%	0.00	367.75	No
BITO 240126P00020000	BITO 26JAN24 20 P	Broad	-0.12%	-71.06%	0.05%	0.00	100.84	No
BITO 240202P00020500	BITO 02FEB24 20.5 P	Broad	-0.02%	-41.89%	0.01%	0.00	15.16	No
BITO 240216C00022000	BITO 16FEB24 22 C	Broad	-0.14%	528.82%	-0.50%	0.00	-1,045.73	No

Performance by Symbol (Cont.)

Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

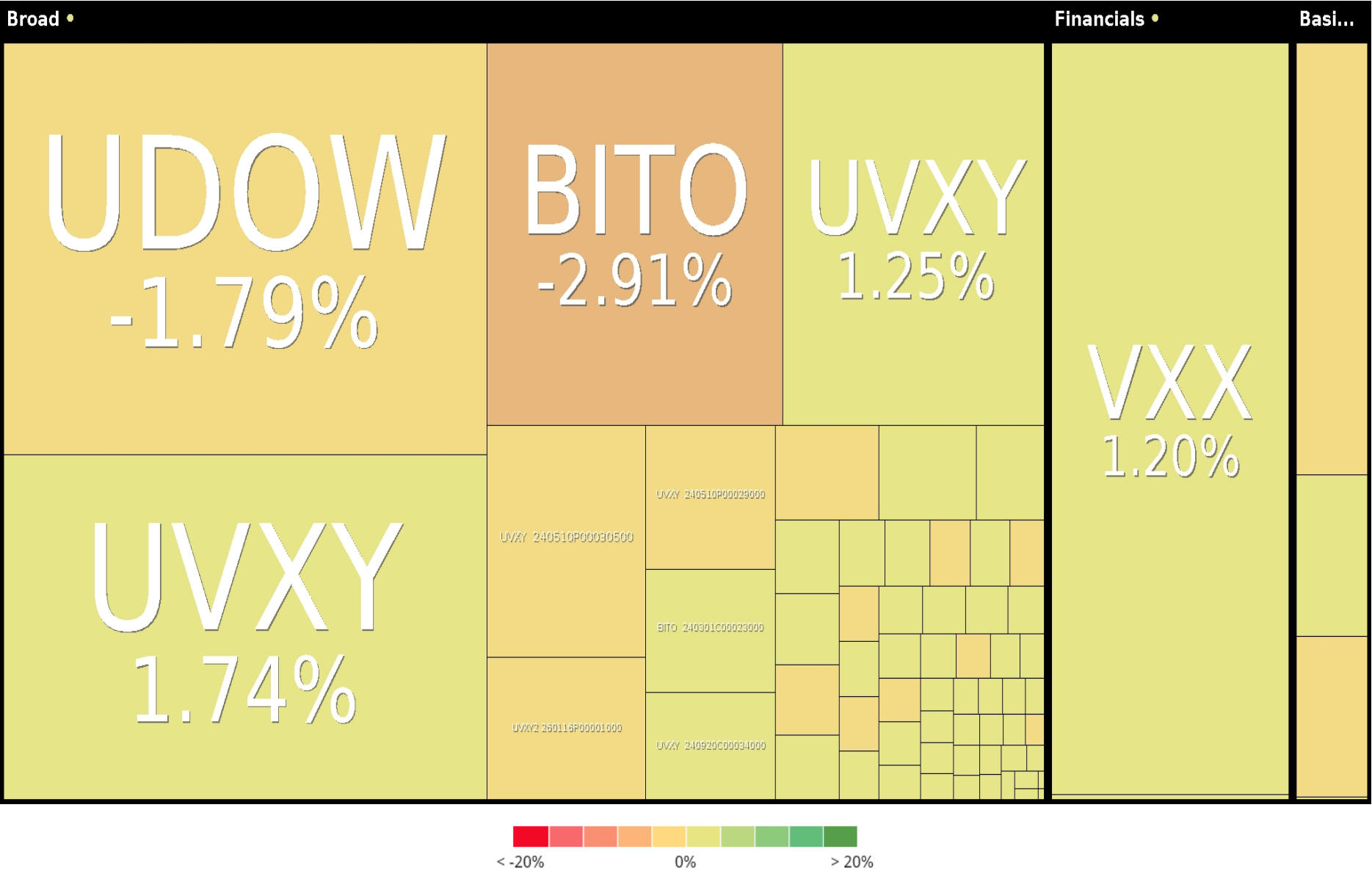
Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
BITO 240301C00023000	BITO 01MAR24 23 C	Broad	-1.02%	-100.00%	0.73%	0.00	0.00	No
BITO 240308P00029000	BITO 08MAR24 29 P	Broad	-0.09%	-100.00%	0.15%	0.00	315.50	No
BITO 240315P00031000	BITO 15MAR24 31 P	Broad	-0.15%	-87.78%	0.19%	0.00	397.63	No
BITO 240322P00029000	BITO 22MAR24 29 P	Broad	-0.06%	-61.28%	0.04%	0.00	88.79	No
BITO 240322P00031000	BITO 22MAR24 31 P	Broad	-0.18%	116.73%	-0.14%	0.00	-295.20	No
BITO 240328P00026000	BITO 28MAR24 26 P	Broad	-0.04%	-90.23%	0.04%	0.00	88.11	No
BITO 240328P00027000	BITO 28MAR24 27 P	Broad	-0.07%	-93.21%	0.08%	0.00	174.11	No
BITO 240328P00032000	BITO 28MAR24 32 P	Broad	-0.16%	-100.00%	0.17%	0.00	352.75	No
BITO 240405C00031000	BITO 05APR24 31 C	Broad	0.19%	-96.16%	-0.22%	0.00	-454.95	No
BITO 240405P00028500	BITO 05APR24 28.5 P	Broad	-0.12%	-98.26%	0.27%	0.00	573.51	No
BITO 240405P00030000	BITO 05APR24 30 P	Broad	-0.08%	-100.00%	0.08%	0.00	0.00	No
BITO 240412C00030000	BITO 12APR24 30 C	Broad	0.13%	89.22%	0.13%	0.00	274.87	No
BITO 240412P00028500	BITO 12APR24 28.5 P	Broad	-0.06%	-90.65%	0.13%	0.00	268.75	No
BITO 240419C00028000	BITO 19APR24 28 C	Broad	0.05%	-100.00%	-0.07%	0.00	0.00	No
BITO 240419C00029500	BITO 19APR24 29.5 C	Broad	-0.33%	-96.38%	0.42%	0.00	883.48	No
BITO 240503C00029000	BITO 03MAY24 29 C	Broad	-0.03%	-90.85%	0.04%	0.00	92.41	No
BITO 240503P00024000	BITO 03MAY24 24 P	Broad	-0.15%	-91.05%	0.08%	0.00	162.84	No
BITO 240510P00024000	BITO 10MAY24 24 P	Broad	-0.08%	-82.86%	0.13%	0.00	267.62	No
BITO 240510P00025500	BITO 10MAY24 25.5 P	Broad	-0.16%	-24.94%	0.04%	79.10	0.00	Yes
MSFT 240426P00377500	MSFT 26APR24 377.5 P	Technology	-0.18%	-2.38%	0.00%	0.00	9.15	No
SCO 240517P00015000	SCO 17MAY24 15 P	Basic Materials	-0.02%	-84.33%	0.04%	0.00	89.41	No
SCO 241018C00015000	SCO 18OCT24 15 C	Basic Materials	-1.45%	24.57%	-0.26%	-567.15	0.00	Yes
TQQQ 240503P00048000	TQQQ 03MAY24 48 P	Broad	-0.06%	-79.85%	0.06%	0.00	124.81	No
UCO 241018C00035000	UCO 18OCT24 35 C	Basic Materials	0.54%	-1.89%	-0.01%	0.00	-21.45	No
UCO 241018C00036000	UCO 18OCT24 36 C	Basic Materials	-0.54%	-53.92%	0.39%	824.94	0.00	Yes
UDOW 240119C00072000	UDOW 19JAN24 72 C	Broad	-0.22%	-100.00%	0.34%	0.00	0.00	No
UDOW 240216P00066000	UDOW 16FEB24 66 P	Broad	-0.04%	-85.49%	0.08%	0.00	173.21	No
UDOW 240216P00073000	UDOW 16FEB24 73 P	Broad	-0.06%	-85.15%	0.08%	0.00	166.81	No
UDOW 240315P00075000	UDOW 15MAR24 75 P	Broad	-0.05%	-75.94%	0.05%	0.00	91.81	No
UDOW 240419C00080000	UDOW 19APR24 80 C	Broad	-0.32%	-98.48%	0.28%	0.00	581.60	No
UDOW 240419C00082000	UDOW 19APR24 82 C	Broad	-0.19%	-98.35%	0.27%	0.00	557.90	No
UDOW 240419C00083000	UDOW 19APR24 83 C	Broad	-0.08%	-98.39%	0.15%	0.00	304.95	No
UDOW 240419P00072000	UDOW 19APR24 72 P	Broad	-0.14%	-100.00%	0.21%	0.00	431.50	No
UDOW 240419P00075000	UDOW 19APR24 75 P	Broad	-0.17%	168.49%	-0.19%	0.00	-388.69	No
UDOW 240419P00078000	UDOW 19APR24 78 P	Broad	-0.16%	183.81%	-0.19%	0.00	-395.10	No
UDOW 240517C00072000	UDOW 17MAY24 72 C	Broad	-0.63%	122.98%	-0.71%	-1,471.86	0.00	Yes
UDOW 240517C00076000	UDOW 17MAY24 76 C	Broad	-0.11%	188.81%	-0.18%	-377.62	0.00	Yes
UDOW 240517P00067000	UDOW 17MAY24 67 P	Broad	-0.03%	-92.84%	0.05%	102.68	0.00	Yes
UDOW 240517P00068000	UDOW 17MAY24 68 P	Broad	-0.08%	-92.65%	0.12%	260.52	0.00	Yes
UDOW 240517P00072000	UDOW 17MAY24 72 P	Broad	-0.02%	-83.22%	0.02%	49.89	0.00	Yes
UDOW 240517P00077000	UDOW 17MAY24 77 P	Broad	-0.06%	-83.89%	0.08%	159.35	0.00	Yes
UVXY 240126C00008500	UVXY 26JAN24 8.5 C	Broad	-0.06%	-95.66%	0.11%	0.00	231.02	No
UVXY 240216C00008000	UVXY 16FEB24 8 C	Broad	-0.10%	-100.00%	0.15%	0.00	315.17	No
UVXY 240223C00008000	UVXY 23FEB24 8 C	Broad	-0.05%	-100.00%	0.10%	0.00	206.55	No
UVXY 240322C00007000	UVXY 22MAR24 7 C	Broad	-0.05%	-100.00%	0.08%	0.00	159.30	No
UVXY 240419P00035500	UVXY 19APR24 35.5 P	Broad	-0.14%	-100.00%	0.21%	0.00	440.05	No
UVXY 240419P00037000	UVXY 19APR24 37 P	Broad	-0.59%	-100.00%	1.04%	0.00	2,167.67	No
UVXY 240426P00032500	UVXY 26APR24 32.5 P	Broad	-0.05%	-9.12%	0.00%	0.00	9.10	No

Performance by Symbol (Cont.)

Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

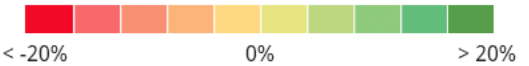
Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
UVXY 240503C00035500	UVXY 03MAY24 35.5 C	Broad	-0.07%	-100.00%	0.08%	0.00	167.75	No
UVXY 240503P00031500	UVXY 03MAY24 31.5 P	Broad	-0.33%	54.82%	-0.62%	0.00	-1,295.79	No
UVXY 240510C00033000	UVXY 10MAY24 33 C	Broad	-0.35%	-99.60%	0.70%	1,461.03	0.00	Yes
UVXY 240510C00035000	UVXY 10MAY24 35 C	Broad	-0.44%	-99.59%	0.94%	1,966.08	0.00	Yes
UVXY 240510P00029000	UVXY 10MAY24 29 P	Broad	-1.20%	34.62%	-0.36%	-740.29	0.00	Yes
UVXY 240510P00030500	UVXY 10MAY24 30.5 P	Broad	-1.95%	114.80%	-1.61%	-3,362.96	0.00	Yes
UVXY 240920C00034000	UVXY 20SEP24 34 C	Broad	-0.93%	-57.76%	0.74%	1,544.65	0.00	Yes
UVXY2 240419C00006500	UVXY2 19APR24 6.5 C	Broad	-0.22%	-100.00%	0.15%	0.00	0.00	No
UVXY2 260116P00001000	UVXY2 16JAN26 1 P	Broad	1.23%	-26.10%	-0.35%	-709.74	21.19	Yes
VIX 240117P00014000	VIX 17JAN24 14 P	Unclassified	-0.24%	3.77%	-0.01%	0.00	-136.54	No
VIX 240117P00017000	VIX 17JAN24 17 P	Unclassified	-6.83%	10.41%	-0.76%	0.00	-2,663.10	No
VIX 240214P00017000	VIX 14FEB24 17 P	Unclassified	-8.32%	-18.36%	1.60%	0.00	3,315.79	No
VIX 240320P00013500	VIX 20MAR24 13.5 P	Unclassified	-0.19%	-66.10%	0.12%	0.00	253.02	No
VIX 240417P00013500	VIX 17APR24 13.5 P	Unclassified	-0.80%	-74.54%	0.76%	0.00	1,580.56	No
VIX 240618P00013000	VIX 18JUN24 13 P	Unclassified	-0.02%	-60.08%	0.02%	0.00	32.50	No
VIXW 240131P00014000	VIX 31JAN24 14 P	Unclassified	-0.04%	-15.62%	0.01%	0.00	13.70	No
VIXW 240131P00017000	VIX 31JAN24 17 P	Unclassified	-8.10%	3.74%	-0.31%	0.00	-614.93	No
VIXW 240313P00014000	VIX 13MAR24 14 P	Unclassified	-1.54%	-89.56%	1.70%	0.00	3,441.14	No
VIXW 240327P00013500	VIX 27MAR24 13.5 P	Unclassified	-0.03%	-9.11%	0.00%	0.00	6.20	No
VIXW 240327P00014000	VIX 27MAR24 14 P	Unclassified	-0.08%	14.18%	-0.01%	0.00	-24.65	No
VIXW 240410P00013500	VIX 10APR24 13.5 P	Unclassified	-0.31%	-85.83%	0.32%	0.00	666.28	No
VXX 240426P00014000	VXX 26APR24 14 P	Financials	-0.07%	-100.00%	0.05%	0.00	0.00	No
Total Options			-3.97%	-2,683.25%	7.79%	-781.40	12,646.15	
Cash								
EUR	Euro	Cash	0.20%	13.81%	-0.04%			Yes
USD	United States Dollar	Cash	128.68%	0.97%	1.24%			Yes
Total Cash			128.89%	0.93%	1.20%			
Total			100.00%	8.17%	8.17%	23,047.10	15,757.88	

Sector Composition Heat Map

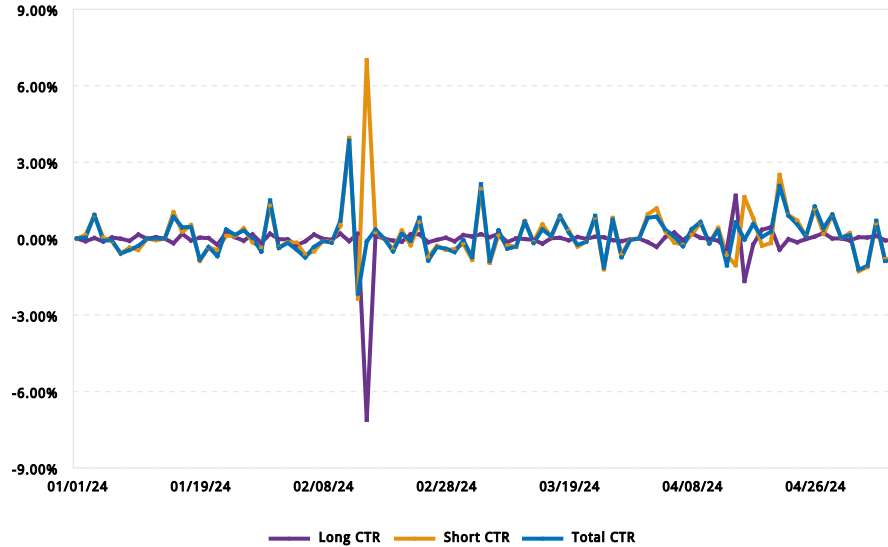


Portfolio Heat Map

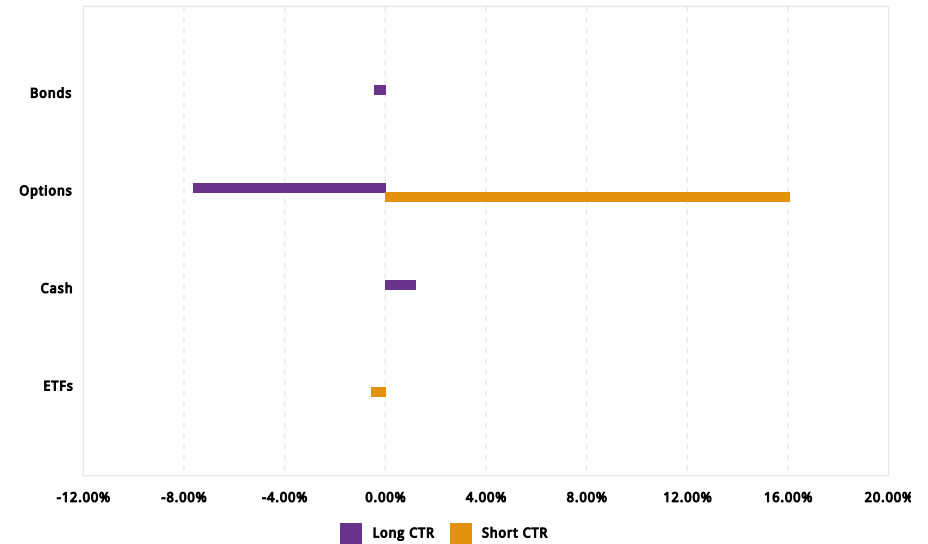
UVXY 1.74%	VIXW 2... 1.70%	VIX 2... 1.60%	UVXY 1.25%	USD 1.24%	VXX 1.20%	UVXY 2... 1.04%	UVXY 2... 0.94%	VIX 2... 0.76%	UVXY 2... 0.74%	BITO 2... 0.73%	UVXY 2... 0.70%	BITO 2... 0.42%	UCO 2... 0.39%
UDOW 2... 0.34%	VIXW 2... 0.32%	UDOW 2... 0.28%	BITO 2... 0.27%	UDOW 2... 0.27%	UVXY 2... 0.21%	UDOW 2... 0.21%	BITO 2... 0.19%	BITO 2... 0.18%	BITO 2... 0.17%	BITO 2... 0.15%	UVXY2 2... 0.15%	UDOW 2... 0.15%	UVXY 2... 0.15%
BITO 2... 0.13%	BITO 2... 0.13%	BITO 2... 0.13%	UDOW 2... 0.12%	VIX 2... 0.12%	UVXY 2... 0.11%	UVXY 2... 0.10%	BITO 2... 0.08%	UDOW 2... 0.08%	UDOW 2... 0.08%	UVXY 2... 0.08%	UDOW 2... 0.08%	UVXY 2... 0.08%	BITO 2... 0.08%
BITO 2... 0.08%	TQQQ 2... 0.06%	VXX 2... 0.05%	BITO 2... 0.05%	UDOW 2... 0.05%	UDOW 2... 0.05%	BITO 2... 0.04%	SCO 2... 0.04%	BITO 2... 0.04%	BITO 2... 0.04%	BITO 2... 0.04%	UDOW 2... 0.02%	VIX 2... 0.02%	BITO 2... 0.01%
VIXW 2... 0.01%	MSFT 2... 0.00%	UVXY 2... 0.00%	VIXW 2... 0.00%	UCO 2... -0.01%	VIXW 2... -0.01%	VIX 2... -0.01%	EUR -0.04%	BITO 2... -0.07%	BITO 2... -0.14%	UDOW 2... -0.18%	UDOW 2... -0.19%	UDOW 2... -0.19%	BITO 2... -0.22%
SCO 2... -0.26%	VIXW 2... -0.31%	UVXY2 2... -0.35%	UVXY 2... -0.36%	FRTR 0 ... -0.45%	BITO 2... -0.50%	UVXY 2... -0.62%	UDOW 2... -0.71%	VIX 2... -0.76%	UVXY 2... -1.61%	UDOW -1.79%	BITO -2.91%		



L & S Performance Comparison



L & S Performance by Financial Instrument Comparison



Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
Basic Materials								
UCO 241018C00035000	UCO 18OCT24 35 C	Options	0.54%	-1.89%	-0.01%	0.00	-21.45	No
Total Basic Materials			0.54%	-1.89%	-0.01%	0.00	-21.45	
Broad								
BITO 240405C00031000	BITO 05APR24 31 C	Options	0.19%	-96.16%	-0.22%	0.00	-454.95	No
BITO 240412C00030000	BITO 12APR24 30 C	Options	0.13%	89.22%	0.13%	0.00	274.87	No
BITO 240419C00028000	BITO 19APR24 28 C	Options	0.05%	-100.00%	-0.07%	0.00	0.00	No
BITO 240503C00029000	BITO 03MAY24 29 C	Options	0.03%	-2.86%	0.00%	0.00	-1.60	No
UVXY2 260116P00001000	UVXY2 16JAN26 1 P	Options	1.23%	-26.10%	-0.35%	-709.74	21.19	Yes
Total Broad			1.25%	-32.58%	-0.51%	-709.74	-160.48	
Cash								
EUR	Euro	Cash	0.20%	13.81%	-0.04%			Yes
USD	United States Dollar	Cash	128.68%	0.97%	1.24%			Yes
Total Cash			128.89%	0.93%	1.20%			
Unclassified								
FRTR 0 1/2 05/25/2072	France Government Bond OAT FRTR 0 ...	Bonds	4.90%	-8.69%	-0.45%	-825.02	0.00	Yes
VIX 240214P00017000	VIX 14FEB24 17 P	Options	0.00%	< -2,000,000.00%	-7.12%	0.00	0.00	No
VIXW 240131P00014000	VIX 31JAN24 14 P	Options	0.00%	-740,100.00%	-0.04%	0.00	0.00	No
Total Unclassified			4.90%	-141.56%	-7.57%	-825.02	0.00	
Total Long			134.89%	-5.26%	-6.94%	-1,534.76	-181.94	

Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
Basic Materials								
SCO 240517P00015000	SCO 17MAY24 15 P	Options	-0.02%	-84.33%	0.04%	0.00	89.41	No
SCO 241018C00015000	SCO 18OCT24 15 C	Options	-1.45%	24.57%	-0.26%	-567.15	0.00	Yes
UCO 241018C00036000	UCO 18OCT24 36 C	Options	-0.54%	-53.92%	0.39%	824.94	0.00	Yes
Total Basic Materials			-1.83%	-12.82%	0.17%	257.78	89.41	
Broad								
BITO	PROSHARES BITCOIN STRAT ETF	ETFs	-6.61%	73.34%	-2.91%	929.10	-2,413.87	Yes
BITO 240112C00022500	BITO 12JAN24 22.5 C	Options	-0.15%	-100.00%	0.18%	0.00	367.75	No
BITO 240126P00020000	BITO 26JAN24 20 P	Options	-0.12%	-71.06%	0.05%	0.00	100.84	No
BITO 240202P00020500	BITO 02FEB24 20.5 P	Options	-0.02%	-41.89%	0.01%	0.00	15.16	No
BITO 240216C00022000	BITO 16FEB24 22 C	Options	-0.14%	528.82%	-0.50%	0.00	-1,045.73	No
BITO 240301C00023000	BITO 01MAR24 23 C	Options	-1.02%	-100.00%	0.73%	0.00	0.00	No
BITO 240308P00029000	BITO 08MAR24 29 P	Options	-0.09%	-100.00%	0.15%	0.00	315.50	No
BITO 240315P00031000	BITO 15MAR24 31 P	Options	-0.15%	-87.78%	0.19%	0.00	397.63	No
BITO 240322P00029000	BITO 22MAR24 29 P	Options	-0.06%	-61.28%	0.04%	0.00	88.79	No
BITO 240322P00031000	BITO 22MAR24 31 P	Options	-0.18%	116.73%	-0.14%	0.00	-295.20	No
BITO 240328P00026000	BITO 28MAR24 26 P	Options	-0.04%	-90.23%	0.04%	0.00	88.11	No
BITO 240328P00027000	BITO 28MAR24 27 P	Options	-0.07%	-93.21%	0.08%	0.00	174.11	No
BITO 240328P00032000	BITO 28MAR24 32 P	Options	-0.16%	-100.00%	0.17%	0.00	352.75	No
BITO 240405P00028500	BITO 05APR24 28.5 P	Options	-0.12%	-98.26%	0.27%	0.00	573.51	No
BITO 240405P00030000	BITO 05APR24 30 P	Options	-0.08%	-100.00%	0.08%	0.00	0.00	No
BITO 240412P00028500	BITO 12APR24 28.5 P	Options	-0.06%	-90.65%	0.13%	0.00	268.75	No
BITO 240419C00029500	BITO 19APR24 29.5 C	Options	-0.33%	-96.38%	0.42%	0.00	883.48	No
BITO 240503C00029000	BITO 03MAY24 29 C	Options	-0.04%	-86.56%	0.05%	0.00	94.01	No
BITO 240503P00024000	BITO 03MAY24 24 P	Options	-0.15%	-91.05%	0.08%	0.00	162.84	No
BITO 240510P00024000	BITO 10MAY24 24 P	Options	-0.08%	-82.86%	0.13%	0.00	267.62	No
BITO 240510P00025500	BITO 10MAY24 25.5 P	Options	-0.16%	-24.94%	0.04%	79.10	0.00	Yes
TQQQ 240503P00048000	TQQQ 03MAY24 48 P	Options	-0.06%	-79.85%	0.06%	0.00	124.81	No
UDOW	PROSHARES ULTRAPRO DOW30	ETFs	-10.72%	9.40%	-1.79%	-4,219.63	0.00	Yes
UDOW 240119C00072000	UDOW 19JAN24 72 C	Options	-0.22%	-100.00%	0.34%	0.00	0.00	No
UDOW 240216P00066000	UDOW 16FEB24 66 P	Options	-0.04%	-85.49%	0.08%	0.00	173.21	No
UDOW 240216P00073000	UDOW 16FEB24 73 P	Options	-0.06%	-85.15%	0.08%	0.00	166.81	No
UDOW 240315P00075000	UDOW 15MAR24 75 P	Options	-0.05%	-75.94%	0.05%	0.00	91.81	No
UDOW 240419C00080000	UDOW 19APR24 80 C	Options	-0.32%	-98.48%	0.28%	0.00	581.60	No
UDOW 240419C00082000	UDOW 19APR24 82 C	Options	-0.19%	-98.35%	0.27%	0.00	557.90	No
UDOW 240419C00083000	UDOW 19APR24 83 C	Options	-0.08%	-98.39%	0.15%	0.00	304.95	No
UDOW 240419P00072000	UDOW 19APR24 72 P	Options	-0.14%	-100.00%	0.21%	0.00	431.50	No
UDOW 240419P00075000	UDOW 19APR24 75 P	Options	-0.17%	168.49%	-0.19%	0.00	-388.69	No
UDOW 240419P00078000	UDOW 19APR24 78 P	Options	-0.16%	183.81%	-0.19%	0.00	-395.10	No
UDOW 240517C00072000	UDOW 17MAY24 72 C	Options	-0.63%	122.98%	-0.71%	-1,471.86	0.00	Yes
UDOW 240517C00076000	UDOW 17MAY24 76 C	Options	-0.11%	188.81%	-0.18%	-377.62	0.00	Yes
UDOW 240517P00067000	UDOW 17MAY24 67 P	Options	-0.03%	-92.84%	0.05%	102.68	0.00	Yes
UDOW 240517P00068000	UDOW 17MAY24 68 P	Options	-0.08%	-92.65%	0.12%	260.52	0.00	Yes
UDOW 240517P00072000	UDOW 17MAY24 72 P	Options	-0.02%	-83.22%	0.02%	49.89	0.00	Yes
UDOW 240517P00077000	UDOW 17MAY24 77 P	Options	-0.06%	-83.89%	0.08%	159.35	0.00	Yes
UVXY	PROSHARES ULTRA VIX ST FUTUR	ETFs	-5.93%	-18.79%	1.25%	0.00	0.00	No

Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
UVXY	PROSHARES ULTRA VIX ST FUTUR	ETFs	-9.09%	-14.96%	1.74%	23,224.93	0.00	Yes
UVXY 240126C00008500	UVXY 26JAN24 8.5 C	Options	-0.06%	-95.66%	0.11%	0.00	231.02	No
UVXY 240216C00008000	UVXY 16FEB24 8 C	Options	-0.10%	-100.00%	0.15%	0.00	315.17	No
UVXY 240223C00008000	UVXY 23FEB24 8 C	Options	-0.05%	-100.00%	0.10%	0.00	206.55	No
UVXY 240322C00007000	UVXY 22MAR24 7 C	Options	-0.05%	-100.00%	0.08%	0.00	159.30	No
UVXY 240419P00035500	UVXY 19APR24 35.5 P	Options	-0.14%	-100.00%	0.21%	0.00	440.05	No
UVXY 240419P00037000	UVXY 19APR24 37 P	Options	-0.59%	-100.00%	1.04%	0.00	2,167.67	No
UVXY 240426P00032500	UVXY 26APR24 32.5 P	Options	-0.05%	-9.12%	0.00%	0.00	9.10	No
UVXY 240503C00035500	UVXY 03MAY24 35.5 C	Options	-0.07%	-100.00%	0.08%	0.00	167.75	No
UVXY 240503P00031500	UVXY 03MAY24 31.5 P	Options	-0.33%	54.82%	-0.62%	0.00	-1,295.79	No
UVXY 240510C00033000	UVXY 10MAY24 33 C	Options	-0.35%	-99.60%	0.70%	1,461.03	0.00	Yes
UVXY 240510C00035000	UVXY 10MAY24 35 C	Options	-0.44%	-99.59%	0.94%	1,966.08	0.00	Yes
UVXY 240510P00029000	UVXY 10MAY24 29 P	Options	-1.20%	34.62%	-0.36%	-740.29	0.00	Yes
UVXY 240510P00030500	UVXY 10MAY24 30.5 P	Options	-1.95%	114.80%	-1.61%	-3,362.96	0.00	Yes
UVXY 240920C00034000	UVXY 20SEP24 34 C	Options	-0.93%	-57.76%	0.74%	1,544.65	0.00	Yes
UVXY2 240419C00006500	UVXY2 19APR24 6.5 C	Options	-0.22%	-100.00%	0.15%	0.00	0.00	No
Total Broad			-25.38%	-10.90%	2.71%	19,604.96	4,445.68	
Financials								
VXX	IPATH SERIES B S&P 500 VIX	ETFs	-5.63%	-21.14%	1.20%	4,719.11	5,525.60	Yes
VXX 240426P00014000	VXX 26APR24 14 P	Options	-0.07%	-100.00%	0.05%	0.00	0.00	No
Total Financials			-5.64%	-21.63%	1.26%	4,719.11	5,525.60	
Technology								
MSFT 240426P000377500	MSFT 26APR24 377.5 P	Options	-0.18%	-2.38%	0.00%	0.00	9.15	No
Total Technology			-0.18%	-2.38%	0.00%	0.00	9.15	
Unclassified								
VIX 240117P00014000	VIX 17JAN24 14 P	Options	-0.24%	3.77%	-0.01%	0.00	-136.54	No
VIX 240117P00017000	VIX 17JAN24 17 P	Options	-6.83%	10.41%	-0.76%	0.00	-2,663.10	No
VIX 240214P00017000	VIX 14FEB24 17 P	Options	-8.32%	-100.00%	8.84%	0.00	3,315.79	No
VIX 240320P00013500	VIX 20MAR24 13.5 P	Options	-0.19%	-66.10%	0.12%	0.00	253.02	No
VIX 240417P00013500	VIX 17APR24 13.5 P	Options	-0.80%	-74.54%	0.76%	0.00	1,580.56	No
VIX 240618P00013000	VIX 18JUN24 13 P	Options	-0.02%	-60.08%	0.02%	0.00	32.50	No
VIXW 240131P00014000	VIX 31JAN24 14 P	Options	-0.04%	-100.00%	0.04%	0.00	13.70	No
VIXW 240131P00017000	VIX 31JAN24 17 P	Options	-8.10%	3.74%	-0.31%	0.00	-614.93	No
VIXW 240313P00014000	VIX 13MAR24 14 P	Options	-1.54%	-89.56%	1.70%	0.00	3,441.14	No
VIXW 240327P00013500	VIX 27MAR24 13.5 P	Options	-0.03%	-9.11%	0.00%	0.00	6.20	No
VIXW 240327P00014000	VIX 27MAR24 14 P	Options	-0.08%	14.18%	-0.01%	0.00	-24.65	No
VIXW 240410P00013500	VIX 10APR24 13.5 P	Options	-0.31%	-85.83%	0.32%	0.00	666.28	No
Total Unclassified			-4.62%	-100.00%	10.86%	0.00	5,869.98	
Total Short			-34.89%	-37.81%	15.59%	24,581.85	15,939.82	
Total			100.00%	8.17%	8.17%	23,047.10	15,757.88	

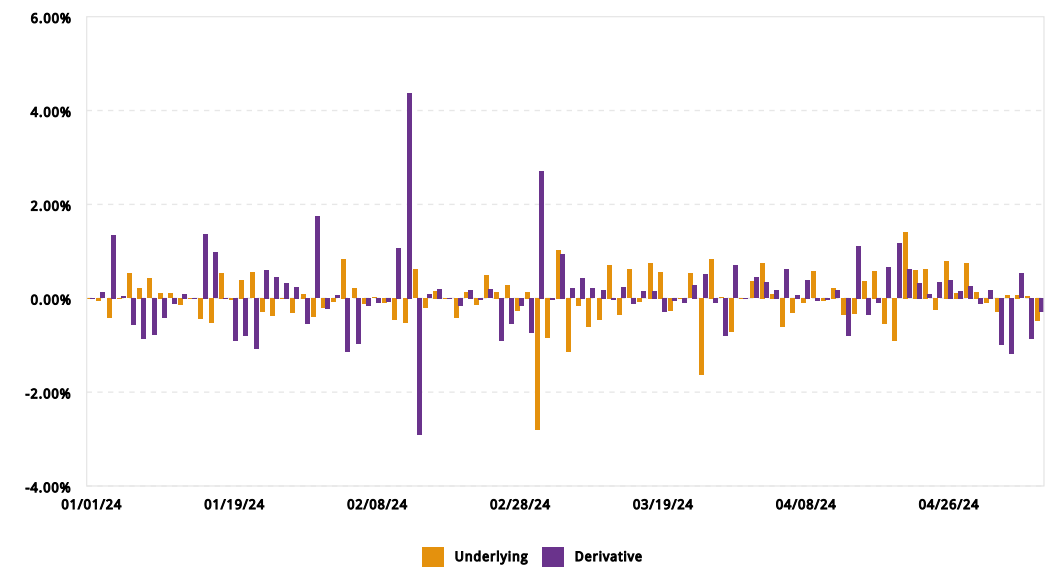
Top Performers

Underlying	Value	Contribution (%)
CBOE VOLATILITY INDEX	0.00	3.46
ProShares ETFs/USA	-95,368.88	2.56
iPath ETNs/USA	-7,338.00	1.26
UVXY: PROSHARES ULTRA VIX S...	1,919.73	-0.19

Bottom Performers

Underlying	Value	Contribution (%)
UVXY: PROSHARES ULTRA VIX S...	1,919.73	-0.19
iPath ETNs/USA	-7,338.00	1.26
ProShares ETFs/USA	-95,368.88	2.56
CBOE VOLATILITY INDEX	0.00	3.46

Contribution by Underlying and Derivative



Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
CBOE VOLATILITY INDEX								
VIX 240117P00014000	VIX 17JAN24 14 P	Options	-0.24%	3.77%	-0.01%	0.00	-136.54	No
VIX 240117P00017000	VIX 17JAN24 17 P	Options	-6.83%	10.41%	-0.76%	0.00	-2,663.10	No
VIX 240214P00017000	VIX 14FEB24 17 P	Options	-8.32%	-18.36%	1.60%	0.00	3,315.79	No
VIX 240320P00013500	VIX 20MAR24 13.5 P	Options	-0.19%	-66.10%	0.12%	0.00	253.02	No
VIX 240417P00013500	VIX 17APR24 13.5 P	Options	-0.80%	-74.54%	0.76%	0.00	1,580.56	No
VIX 240618P00013000	VIX 18JUN24 13 P	Options	-0.02%	-60.08%	0.02%	0.00	32.50	No
VIXW 240131P00014000	VIX 31JAN24 14 P	Options	-0.04%	-15.62%	0.01%	0.00	13.70	No
VIXW 240131P00017000	VIX 31JAN24 17 P	Options	-8.10%	3.74%	-0.31%	0.00	-614.93	No
VIXW 240313P00014000	VIX 13MAR24 14 P	Options	-1.54%	-89.56%	1.70%	0.00	3,441.14	No
VIXW 240327P00013500	VIX 27MAR24 13.5 P	Options	-0.03%	-9.11%	0.00%	0.00	6.20	No
VIXW 240327P00014000	VIX 27MAR24 14 P	Options	-0.08%	14.18%	-0.01%	0.00	-24.65	No
VIXW 240410P00013500	VIX 10APR24 13.5 P	Options	-0.31%	-85.83%	0.32%	0.00	666.28	No
Total CBOE VOLATILITY INDEX			-4.62%	-99.40%	3.46%	0.00	5,869.98	
iPath ETNs/USA								

Performance by Underlying (Cont.)

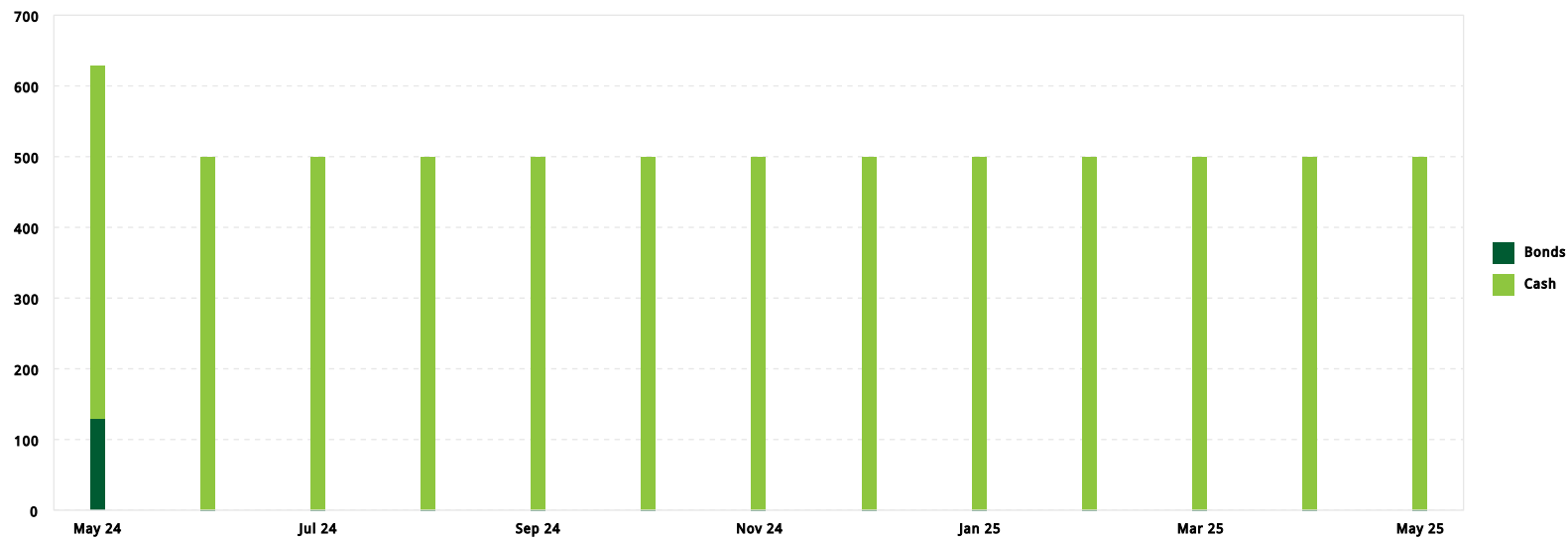
Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
VXX	IPATH SERIES B S&P 500 VIX	ETFs	-5.63%	-21.14%	1.20%	4,719.11	5,525.60	Yes
VXX 240426P00014000	VXX 26APR24 14 P	Options	-0.07%	-100.00%	0.05%	0.00	0.00	No
Total iPath ETNs/USA			-5.64%	-21.63%	1.26%	4,719.11	5,525.60	
ProShares ETFs/USA								
BITO	PROSHARES BITCOIN STRAT ETF	ETFs	-6.61%	73.34%	-2.91%	929.10	-2,413.87	Yes
BITO 240112C00022500	BITO 12JAN24 22.5 C	Options	-0.15%	-100.00%	0.18%	0.00	367.75	No
BITO 240126P00020000	BITO 26JAN24 20 P	Options	-0.12%	-71.06%	0.05%	0.00	100.84	No
BITO 240202P00020500	BITO 02FEB24 20.5 P	Options	-0.02%	-41.89%	0.01%	0.00	15.16	No
BITO 240216C00022000	BITO 16FEB24 22 C	Options	-0.14%	528.82%	-0.50%	0.00	-1,045.73	No
BITO 240301C00023000	BITO 01MAR24 23 C	Options	-1.02%	-100.00%	0.73%	0.00	0.00	No
BITO 240308P00029000	BITO 08MAR24 29 P	Options	-0.09%	-100.00%	0.15%	0.00	315.50	No
BITO 240315P00031000	BITO 15MAR24 31 P	Options	-0.15%	-87.78%	0.19%	0.00	397.63	No
BITO 240322P00029000	BITO 22MAR24 29 P	Options	-0.06%	-61.28%	0.04%	0.00	88.79	No
BITO 240322P00031000	BITO 22MAR24 31 P	Options	-0.18%	116.73%	-0.14%	0.00	-295.20	No
BITO 240328P00026000	BITO 28MAR24 26 P	Options	-0.04%	-90.23%	0.04%	0.00	88.11	No
BITO 240328P00027000	BITO 28MAR24 27 P	Options	-0.07%	-93.21%	0.08%	0.00	174.11	No
BITO 240328P00032000	BITO 28MAR24 32 P	Options	-0.16%	-100.00%	0.17%	0.00	352.75	No
BITO 240405C00031000	BITO 05APR24 31 C	Options	0.19%	-96.16%	-0.22%	0.00	-454.95	No
BITO 240405P00028500	BITO 05APR24 28.5 P	Options	-0.12%	-98.26%	0.27%	0.00	573.51	No
BITO 240405P00030000	BITO 05APR24 30 P	Options	-0.08%	-100.00%	0.08%	0.00	0.00	No
BITO 240412C00030000	BITO 12APR24 30 C	Options	0.13%	89.22%	0.13%	0.00	274.87	No
BITO 240412P00028500	BITO 12APR24 28.5 P	Options	-0.06%	-90.65%	0.13%	0.00	268.75	No
BITO 240419C00028000	BITO 19APR24 28 C	Options	0.05%	-100.00%	-0.07%	0.00	0.00	No
BITO 240419C00029500	BITO 19APR24 29.5 C	Options	-0.33%	-96.38%	0.42%	0.00	883.48	No
BITO 240503C00029000	BITO 03MAY24 29 C	Options	-0.03%	-90.85%	0.04%	0.00	92.41	No
BITO 240503P00024000	BITO 03MAY24 24 P	Options	-0.15%	-91.05%	0.08%	0.00	162.84	No
BITO 240510P00024000	BITO 10MAY24 24 P	Options	-0.08%	-82.86%	0.13%	0.00	267.62	No
BITO 240510P00025500	BITO 10MAY24 25.5 P	Options	-0.16%	-24.94%	0.04%	79.10	0.00	Yes
SCO 240517P00015000	SCO 17MAY24 15 P	Options	-0.02%	-84.33%	0.04%	0.00	89.41	No
SCO 241018C00015000	SCO 18OCT24 15 C	Options	-1.45%	24.57%	-0.26%	-567.15	0.00	Yes
TQQQ 240503P00048000	TQQQ 03MAY24 48 P	Options	-0.06%	-79.85%	0.06%	0.00	124.81	No
UCO 241018C00035000	UCO 18OCT24 35 C	Options	0.54%	-1.89%	-0.01%	0.00	-21.45	No
UCO 241018C00036000	UCO 18OCT24 36 C	Options	-0.54%	-53.92%	0.39%	824.94	0.00	Yes
UDOW	PROSHARES ULTRAPRO DOW30	ETFs	-10.72%	9.40%	-1.79%	-4,219.63	0.00	Yes
UDOW 240119C00072000	UDOW 19JAN24 72 C	Options	-0.22%	-100.00%	0.34%	0.00	0.00	No
UDOW 240216P00066000	UDOW 16FEB24 66 P	Options	-0.04%	-85.49%	0.08%	0.00	173.21	No
UDOW 240216P00073000	UDOW 16FEB24 73 P	Options	-0.06%	-85.15%	0.08%	0.00	166.81	No
UDOW 240315P00075000	UDOW 15MAR24 75 P	Options	-0.05%	-75.94%	0.05%	0.00	91.81	No
UDOW 240419C00080000	UDOW 19APR24 80 C	Options	-0.32%	-98.48%	0.28%	0.00	581.60	No
UDOW 240419C00082000	UDOW 19APR24 82 C	Options	-0.19%	-98.35%	0.27%	0.00	557.90	No
UDOW 240419C00083000	UDOW 19APR24 83 C	Options	-0.08%	-98.39%	0.15%	0.00	304.95	No
UDOW 240419P00072000	UDOW 19APR24 72 P	Options	-0.14%	-100.00%	0.21%	0.00	431.50	No
UDOW 240419P00075000	UDOW 19APR24 75 P	Options	-0.17%	168.49%	-0.19%	0.00	-388.69	No
UDOW 240419P00078000	UDOW 19APR24 78 P	Options	-0.16%	183.81%	-0.19%	0.00	-395.10	No
UDOW 240517C00072000	UDOW 17MAY24 72 C	Options	-0.63%	122.98%	-0.71%	-1,471.86	0.00	Yes
UDOW 240517C00076000	UDOW 17MAY24 76 C	Options	-0.11%	188.81%	-0.18%	-377.62	0.00	Yes
UDOW 240517P00067000	UDOW 17MAY24 67 P	Options	-0.03%	-92.84%	0.05%	102.68	0.00	Yes
UDOW 240517P00068000	UDOW 17MAY24 68 P	Options	-0.08%	-92.65%	0.12%	260.52	0.00	Yes

Performance by Underlying (Cont.)

Analysis Period: January 1, 2024 - May 9, 2024 (TWR)

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
UDOW 240517P00072000	UDOW 17MAY24 72 P	Options	-0.02%	-83.22%	0.02%	49.89	0.00	Yes
UDOW 240517P00077000	UDOW 17MAY24 77 P	Options	-0.06%	-83.89%	0.08%	159.35	0.00	Yes
UVXY	PROSHARES ULTRA VIX ST FUTUR	ETFs	-5.93%	-18.79%	1.25%	0.00	0.00	No
UVXY	PROSHARES ULTRA VIX ST FUTUR	ETFs	-9.09%	-14.96%	1.74%	23,224.93	0.00	Yes
UVXY 240126C00008500	UVXY 26JAN24 8.5 C	Options	-0.06%	-95.66%	0.11%	0.00	231.02	No
UVXY 240216C00008000	UVXY 16FEB24 8 C	Options	-0.10%	-100.00%	0.15%	0.00	315.17	No
UVXY 240223C00008000	UVXY 23FEB24 8 C	Options	-0.05%	-100.00%	0.10%	0.00	206.55	No
UVXY 240322C00007000	UVXY 22MAR24 7 C	Options	-0.05%	-100.00%	0.08%	0.00	159.30	No
UVXY 240419P00035500	UVXY 19APR24 35.5 P	Options	-0.14%	-100.00%	0.21%	0.00	440.05	No
UVXY 240419P00037000	UVXY 19APR24 37 P	Options	-0.59%	-100.00%	1.04%	0.00	2,167.67	No
UVXY 240426P00032500	UVXY 26APR24 32.5 P	Options	-0.05%	-9.12%	0.00%	0.00	9.10	No
UVXY 240503C00035500	UVXY 03MAY24 35.5 C	Options	-0.07%	-100.00%	0.08%	0.00	167.75	No
UVXY 240503P00031500	UVXY 03MAY24 31.5 P	Options	-0.33%	54.82%	-0.62%	0.00	-1,295.79	No
UVXY 240510C00033000	UVXY 10MAY24 33 C	Options	-0.35%	-99.60%	0.70%	1,461.03	0.00	Yes
UVXY 240510C00035000	UVXY 10MAY24 35 C	Options	-0.44%	-99.59%	0.94%	1,966.08	0.00	Yes
UVXY 240510P00029000	UVXY 10MAY24 29 P	Options	-1.20%	34.62%	-0.36%	-740.29	0.00	Yes
UVXY 240510P00030500	UVXY 10MAY24 30.5 P	Options	-1.95%	114.80%	-1.61%	-3,362.96	0.00	Yes
UVXY 240920C00034000	UVXY 20SEP24 34 C	Options	-0.93%	-57.76%	0.74%	1,544.65	0.00	Yes
Total ProShares ETFs/USA			-25.83%	-9.96%	2.56%	19,862.74	4,331.95	
UVXY: PROSHARES ULTRA VIX ST FUTUR: ADJ.								
UVXY2 240419C00006500	UVXY2 19APR24 6.5 C	Options	-0.22%	-100.00%	0.15%	0.00	0.00	No
UVXY2 260116P00001000	UVXY2 16JAN26 1 P	Options	1.23%	-26.10%	-0.35%	-709.74	21.19	Yes
Total UVXY: PROSHARES ULTRA VIX ST FUTUR: ADJ.			1.22%	-13.70%	-0.19%	-709.74	21.19	
Total			-33.63%	-19.42%	7.37%	23,872.11	15,748.73	



Symbol	Description	Frequency	Quantity	Price	Value	Current Yield (%)	Principal	Est. Annual Income	Est. 2024 Remaining Income
Bonds									
FRTR 0 1/2 05/25/2072	Coupon Interest	1	24,000.00	37.87	9,799.03	1.32	-	129.38	129.38
Total Bonds					9,799.03	1.32	-	129.38	129.38
Cash									
USD				1.00	293,992.85	2.04	-	5,990.40	3,993.60
	Hard to Borrow Fees	12	-		-	-4.23	-	-3,607.20	-2,404.80
	Credit Interest	12	208,692.85		208,692.85	4.60	-	9,597.60	6,398.40
	Short Credit Interest	12	85,300.00		85,300.00	0.00	-	0.00	0.00
Total Cash					293,992.85	2.04	-	5,990.40	3,993.60
Total					303,791.88	2.01	-	6,119.78	4,122.98

Fixed Income Summary

Total Market Value:	9,799.03		
Total Face Value:	24,000.00		
48.08 Yr.	37.67 Yr.	2.57 %	0.50 %
Average Maturity	Average Duration	Average YTM	Average Coupon

Bond Type

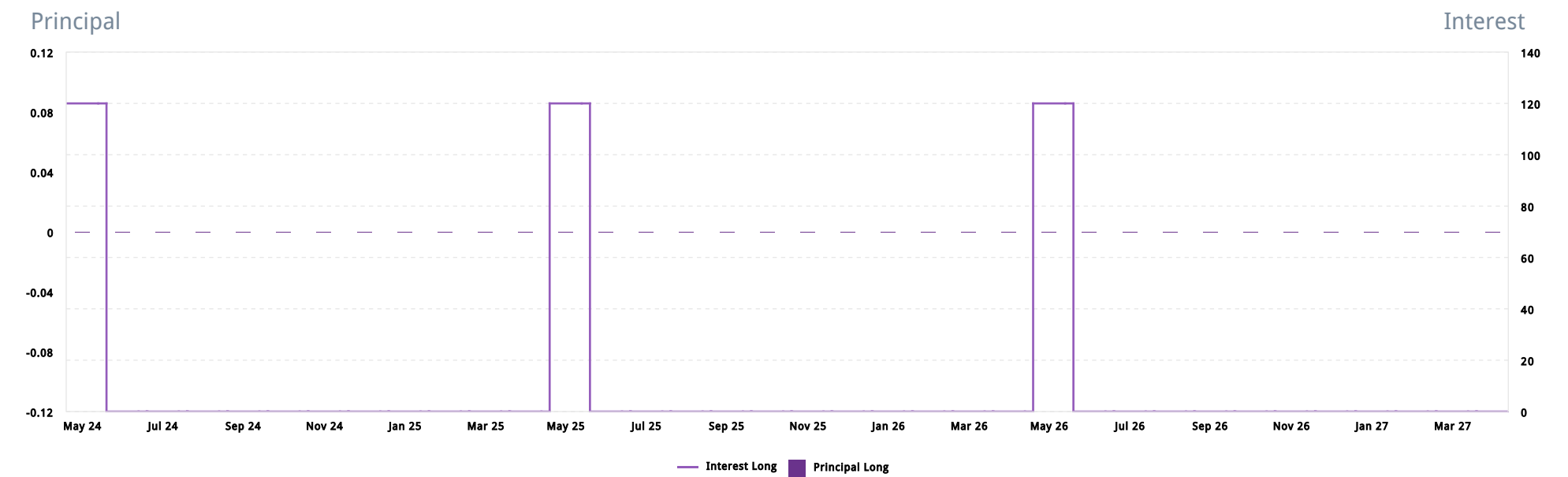
	Market Value	(%)	
U.S. Government	0.00	0.00	
U.S. Municipal	0.00	0.00	
Mortgage	0.00	0.00	
Agency	0.00	0.00	
High Yield	0.00	0.00	
Non-U.S. Developed	9,799.03	100.00	
Emerging Market	0.00	0.00	
Investment Grade	0.00	0.00	
Other	0.00	0.00	

Maturity Level

	Market Value	(%)	
Reserves 0-1	0.00	0.00	
Short Term 1-5	0.00	0.00	
Intermediate 5-10	0.00	0.00	
Long Term 10+	9,799.03	100.00	

Credit Quality

Moody's	Market Value	(%)		S&P	Market Value	(%)	
Investment Grade							
Aaa	0.00	0.00		AAA	0.00	0.00	
Aa1	0.00	0.00		AA+	0.00	0.00	
Aa2	0.00	0.00		AA	0.00	0.00	
Aa3	0.00	0.00		AA-	0.00	0.00	
A1	0.00	0.00		A+	0.00	0.00	
A2	0.00	0.00		A	0.00	0.00	
A3	0.00	0.00		A-	0.00	0.00	
Baa1	0.00	0.00		BBB+	0.00	0.00	
Baa2	0.00	0.00		BBB	0.00	0.00	
Baa3	0.00	0.00		BBB-	0.00	0.00	
Non Investment Grade							
Ba1	0.00	0.00		BB+	0.00	0.00	
Ba2	0.00	0.00		BB	0.00	0.00	
Ba3	0.00	0.00		BB-	0.00	0.00	
B1	0.00	0.00		B+	0.00	0.00	
B2	0.00	0.00		B	0.00	0.00	
B3	0.00	0.00		B-	0.00	0.00	
Caa1	0.00	0.00		CCC+	0.00	0.00	
Caa2	0.00	0.00		CCC	0.00	0.00	
Caa3	0.00	0.00		CCC-	0.00	0.00	
Ca	0.00	0.00		CC	0.00	0.00	
C	0.00	0.00		C	0.00	0.00	
WR	0.00	0.00					
				D	0.00	0.00	
NR	0.00	0.00		NR	0.00	0.00	



Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
May 2024	FRTR 0 1/2 05/25/2072	Non-U.S. Developed	129.38	0.00
Total			129.38	0.00
2024 Total			129.38	0.00
May 2025	FRTR 0 1/2 05/25/2072	Non-U.S. Developed	129.38	0.00
Total			129.38	0.00
2025 Total			129.38	0.00
May 2026	FRTR 0 1/2 05/25/2072	Non-U.S. Developed	129.38	0.00
Total			129.38	0.00
2026 Total			129.38	0.00

Trade Summary

Analysis Period: January 1, 2024 - May 9, 2024

			Bought			Sold		
Symbol	Description	Sector	Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
Bonds (EUR)								
FRTR 0 1/2 05/25/2072	France Government Bond OAT FRTR 0 ...	Unclassified	24,000	0.41	-9,840.00	0	0.00	0.00
Total					-9,840.00			0.00
Total in USD					-10,769.88			0.00
ETFs (USD)								
BITO	PROSHARES BITCOIN STRAT ETF	Broad	500	28.80	-14,400.00	-1,100	24.66	27,124.60
UDOW	PROSHARES ULTRAPRO DOW30	Broad	0	0.00	0.00	-400	73.94	29,577.12
UVXY	PROSHARES ULTRA VIX ST FUTUR	Broad	0	0.00	0.00	-500	7.33	3,664.70
UVXY	PROSHARES ULTRA VIX ST FUTUR	Broad	0	0.00	0.00	-200	33.35	6,670.07
VXX	IPATH SERIES B S&P 500 VIX	Financials	500	14.00	-7,000.00	-300	14.93	4,479.00
Total					-21,400.00			71,515.49
Options (USD)								
BITO 240112C00022500	BITO 12JAN24 22.5 C	Broad	5	0.00	0.00	-5	0.74	370.00
BITO 240126P00020000	BITO 26JAN24 20 P	Broad	3	0.13	-39.00	-3	0.48	144.00
BITO 240202P00020500	BITO 02FEB24 20.5 P	Broad	1	0.20	-20.00	-1	0.37	37.00
BITO 240216C00022000	BITO 16FEB24 22 C	Broad	5	2.48	-1,240.00	-5	0.40	200.00
BITO 240301C00023000	BITO 01MAR24 23 C	Broad	8	0.00	0.00	-8	1.90	1,520.00
BITO 240308P00029000	BITO 08MAR24 29 P	Broad	10	0.00	0.00	-10	0.32	320.00
BITO 240315P00031000	BITO 15MAR24 31 P	Broad	10	0.05	-50.00	-10	0.46	460.00
BITO 240322P00029000	BITO 22MAR24 29 P	Broad	3	0.18	-54.00	-3	0.49	147.00
BITO 240322P00031000	BITO 22MAR24 31 P	Broad	3	1.82	-546.00	-3	0.85	255.00
BITO 240328P00026000	BITO 28MAR24 26 P	Broad	3	0.03	-9.00	-3	0.33	99.00
BITO 240328P00027000	BITO 28MAR24 27 P	Broad	4	0.03	-12.00	-4	0.47	190.00
BITO 240328P00032000	BITO 28MAR24 32 P	Broad	5	0.00	0.00	-5	0.71	355.00
BITO 240405C00031000	BITO 05APR24 31 C	Broad	3	1.57	-471.00	-3	0.07	21.00
BITO 240405P00028500	BITO 05APR24 28.5 P	Broad	3	0.03	-9.00	-3	1.95	585.00
BITO 240405P00030000	BITO 05APR24 30 P	Broad	2	0.00	0.00	-2	0.80	160.00
BITO 240412C00030000	BITO 12APR24 30 C	Broad	3	1.02	-306.00	-3	1.95	585.00
BITO 240412P00028500	BITO 12APR24 28.5 P	Broad	5	0.05	-25.00	-5	0.60	300.00
BITO 240419C00028000	BITO 19APR24 28 C	Broad	3	0.50	-150.00	-3	0.00	0.00
BITO 240419C00029500	BITO 19APR24 29.5 C	Broad	6	0.05	-30.00	-6	1.53	920.00
BITO 240503C00029000	BITO 03MAY24 29 C	Broad	3	0.23	-69.00	-3	0.55	165.00
BITO 240503P00024000	BITO 03MAY24 24 P	Broad	7	0.02	-14.00	-7	0.26	182.00
BITO 240510P00024000	BITO 10MAY24 24 P	Broad	10	0.05	-50.00	-10	0.33	330.00
BITO 240510P00025500	BITO 10MAY24 25.5 P	Broad	0	0.00	0.00	-7	0.46	322.00
MSFT 240426P00377500	MSFT 26APR24 377.5 P	Technology	1	3.75	-375.00	-1	3.86	386.00
SCO 240517P00015000	SCO 17MAY24 15 P	Basic Materials	3	0.05	-15.00	-3	0.35	105.00
SCO 241018C00015000	SCO 18OCT24 15 C	Basic Materials	0	0.00	0.00	-16	2.38	3,815.00
TQQQ 240503P00048000	TQQQ 03MAY24 48 P	Broad	3	0.10	-30.00	-3	0.53	159.00
UCO 241018C00035000	UCO 18OCT24 35 C	Basic Materials	2	5.67	-1,135.00	-2	5.58	1,116.00
UCO 241018C00036000	UCO 18OCT24 36 C	Basic Materials	0	0.00	0.00	-3	5.10	1,531.00
UDOW 240119C00072000	UDOW 19JAN24 72 C	Broad	2	0.00	0.00	0	0.00	0.00
UDOW 240216P00066000	UDOW 16FEB24 66 P	Broad	2	0.15	-30.00	-2	1.02	204.00
UDOW 240216P00073000	UDOW 16FEB24 73 P	Broad	3	0.10	-30.00	-3	0.65	195.00
UDOW 240315P00075000	UDOW 15MAR24 75 P	Broad	3	0.10	-30.00	-3	0.40	120.00
UDOW 240419C00080000	UDOW 19APR24 80 C	Broad	2	0.05	-10.00	-2	2.96	592.00

Trade Summary (Cont.)

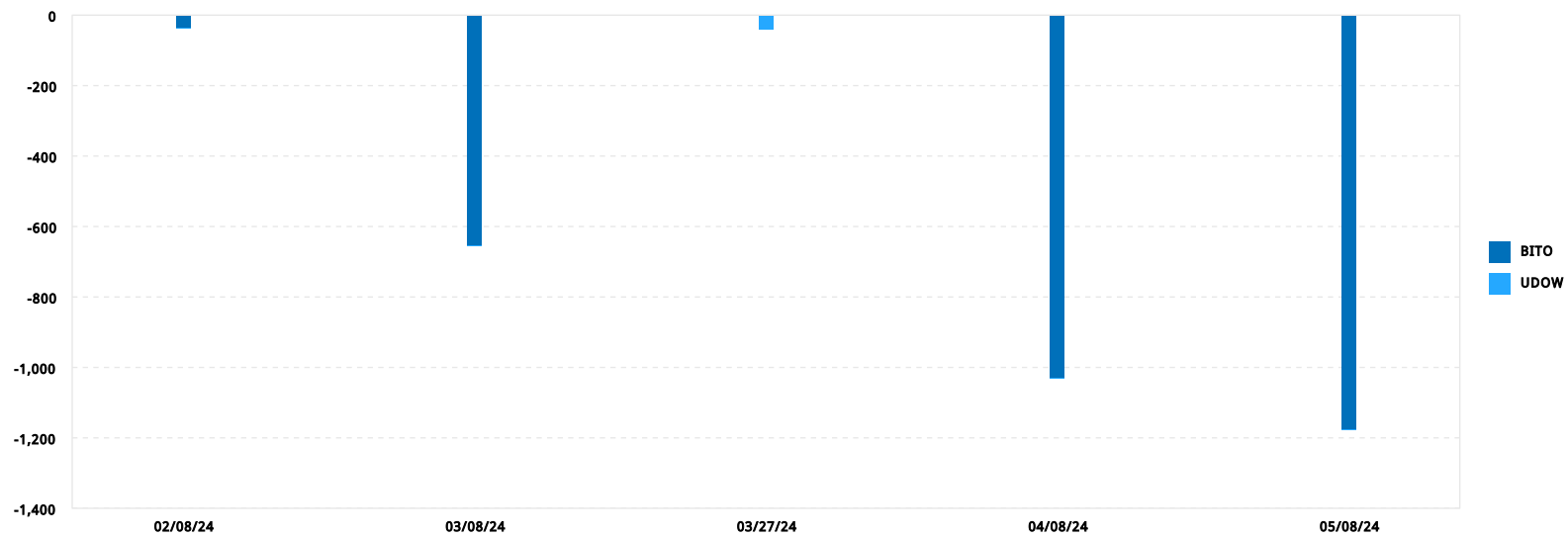
Analysis Period: January 1, 2024 - May 9, 2024

Symbol	Description	Sector	Bought			Sold		
			Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
UDOW 240419C00082000	UDOW 19APR24 82 C	Broad	2	0.05	-10.00	-2	2.84	568.00
UDOW 240419C00083000	UDOW 19APR24 83 C	Broad	1	0.05	-5.00	-1	3.10	310.00
UDOW 240419P00072000	UDOW 19APR24 72 P	Broad	5	0.00	0.00	-5	0.87	435.00
UDOW 240419P00075000	UDOW 19APR24 75 P	Broad	2	3.10	-620.00	-2	1.15	230.00
UDOW 240419P00078000	UDOW 19APR24 78 P	Broad	1	6.10	-610.00	-1	2.15	215.00
UDOW 240517C00072000	UDOW 17MAY24 72 C	Broad	0	0.00	0.00	-3	4.73	1,420.00
UDOW 240517C00076000	UDOW 17MAY24 76 C	Broad	0	0.00	0.00	-1	2.00	200.00
UDOW 240517P00067000	UDOW 17MAY24 67 P	Broad	0	0.00	0.00	-2	0.55	110.00
UDOW 240517P00068000	UDOW 17MAY24 68 P	Broad	0	0.00	0.00	-4	0.70	280.00
UDOW 240517P00072000	UDOW 17MAY24 72 P	Broad	0	0.00	0.00	-1	0.60	60.00
UDOW 240517P00077000	UDOW 17MAY24 77 P	Broad	0	0.00	0.00	-1	1.90	190.00
UVXY 240126C00008500	UVXY 26JAN24 8.5 C	Broad	5	0.02	-10.00	-5	0.49	245.00
UVXY 240216C00008000	UVXY 16FEB24 8 C	Broad	7	0.00	0.00	-7	0.46	320.00
UVXY 240223C00008000	UVXY 23FEB24 8 C	Broad	5	0.00	0.00	-5	0.42	210.00
UVXY 240322C00007000	UVXY 22MAR24 7 C	Broad	5	0.00	0.00	-5	0.33	165.00
UVXY 240419P00035500	UVXY 19APR24 35.5 P	Broad	11	0.00	0.00	-11	0.40	445.00
UVXY 240419P00037000	UVXY 19APR24 37 P	Broad	49	0.00	0.00	-49	0.45	2,194.00
UVXY 240426P00032500	UVXY 26APR24 32.5 P	Broad	4	0.22	-88.00	-4	0.26	102.00
UVXY 240503C00035500	UVXY 03MAY24 35.5 C	Broad	5	0.00	0.00	-5	0.34	170.00
UVXY 240503P00031500	UVXY 03MAY24 31.5 P	Broad	20	1.25	-2,500.00	-20	0.61	1,226.00
UVXY 240510C00033000	UVXY 10MAY24 33 C	Broad	0	0.00	0.00	-2	7.34	1,469.00
UVXY 240510C00035000	UVXY 10MAY24 35 C	Broad	0	0.00	0.00	-4	4.95	1,980.00
UVXY 240510P00029000	UVXY 10MAY24 29 P	Broad	0	0.00	0.00	-32	0.70	2,226.00
UVXY 240510P00030500	UVXY 10MAY24 30.5 P	Broad	0	0.00	0.00	-28	1.12	3,125.00
UVXY 240920C00034000	UVXY 20SEP24 34 C	Broad	0	0.00	0.00	-2	13.38	2,676.00
UVXY2 240419C00006500	UVXY2 19APR24 6.5 C	Broad	5	0.00	0.00	-5	0.65	325.00
UVXY2 260116P00001000	UVXY2 16JAN26 1 P	Broad	99	0.29	-2,851.00	-11	0.32	351.00
VIX 240117P00014000	VIX 17JAN24 14 P	Unclassified	7	0.94	-658.00	0	0.00	0.00
VIX 240117P00017000	VIX 17JAN24 17 P	Unclassified	45	3.71	-16,695.00	0	0.00	0.00
VIX 240214P00017000	VIX 14FEB24 17 P	Unclassified	55	0.00	0.00	-55	3.29	18,119.00
VIX 240320P00013500	VIX 20MAR24 13.5 P	Unclassified	15	0.08	-120.00	-15	0.27	400.00
VIX 240417P00013500	VIX 17APR24 13.5 P	Unclassified	50	0.10	-500.00	-50	0.43	2,170.00
VIX 240618P00013000	VIX 18JUN24 13 P	Unclassified	2	0.10	-20.00	-2	0.28	56.00
VIXW 240131P00014000	VIX 31JAN24 14 P	Unclassified	1	0.00	0.00	-1	0.89	89.00
VIXW 240131P00017000	VIX 31JAN24 17 P	Unclassified	50	3.40	-17,000.00	-50	3.30	16,500.00
VIXW 240313P00014000	VIX 13MAR24 14 P	Unclassified	71	0.05	-355.00	-71	0.55	3,910.00
VIXW 240327P00013500	VIX 27MAR24 13.5 P	Unclassified	2	0.30	-60.00	-2	0.35	70.00
VIXW 240327P00014000	VIX 27MAR24 14 P	Unclassified	3	0.65	-195.00	-3	0.59	177.00
VIXW 240410P00013500	VIX 10APR24 13.5 P	Unclassified	25	0.04	-100.00	-25	0.32	800.00
VXX 240426P00014000	VXX 26APR24 14 P	Financials	5	0.00	0.00	-5	0.22	110.00
Total					-47,146.00			79,538.00
Total (All Financial Instruments) in USD					-79,315.88			151,053.49

Deposits and Withdrawals

Analysis Period: January 1, 2024 - May 9, 2024

Date	Account	Type	Description	Amount
01/08/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,800.00
01/17/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,000.00
01/18/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,000.00
02/13/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-2,300.00
04/03/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,500.00
04/09/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,200.00
04/18/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-2,000.00
04/23/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-4,000.00
04/23/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,000.00
04/23/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,000.00
04/25/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,000.00
04/26/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,550.00
04/26/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,000.00
04/29/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-1,200.00
04/30/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-450.00
04/30/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-600.00
04/30/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-700.00
05/01/2024	UXXXXXXX	Withdrawal	Disbursement Initiated By Interactive Brokers LLC	-400.00
Total				-23,700.00



Pay Date	Ex-Date	Account	Symbol	Note	Quantity	Dividend Per Share	Amount
02/08/24	02/01/24	UXXXXXX	BITO	Payment In Lieu	-100	0.36	-35.63
03/08/24	03/01/24	UXXXXXX	BITO	Payment In Lieu	-900	0.67	-605.12
03/08/24	03/01/24	UXXXXXX	BITO	Dividend Payment	-900	0.05	-48.67
03/27/24	03/20/24	UXXXXXX	UDOW	Payment In Lieu	-300	0.11	-32.99
03/27/24	03/20/24	UXXXXXX	UDOW	Dividend Payment	-300	0.02	-6.44
04/08/24	04/01/24	UXXXXXX	BITO	Payment In Lieu	-900	1.09	-976.52
04/08/24	04/01/24	UXXXXXX	BITO	Dividend Payment	-900	0.06	-53.81
05/08/24	05/01/24	UXXXXXX	BITO	Payment In Lieu	-700	0.69	-484.24
05/08/24	05/01/24	UXXXXXX	BITO	Dividend Payment	-700	0.99	-692.73
Total							-2,936.15

Interest

Date	Account	Description	Amount
01/04/24	UXXXXXX	USD Credit Interest Received for December 2023	760.16
01/04/24	UXXXXXX	USD Net Stock Interest Paid for December 2023	-209.61
01/04/24	UXXXXXX	Accrued Interest Paid FRTR 0 1/2 05/25/2072	-81.81
02/05/24	UXXXXXX	USD Credit Interest Received for January 2024	831.09
02/05/24	UXXXXXX	USD Net Stock Interest Paid for January 2024	-140.27
03/05/24	UXXXXXX	USD Credit Interest Received for February 2024	743.66
03/05/24	UXXXXXX	USD Net Stock Interest Paid for February 2024	-144.57
04/03/24	UXXXXXX	USD Net Stock Interest Paid for March 2024	-172.51
04/03/24	UXXXXXX	USD Credit Interest Received for March 2024	761.58
05/03/24	UXXXXXX	USD Credit Interest Received for April 2024	773.15
05/03/24	UXXXXXX	USD Net Stock Interest Paid for April 2024	-238.76
Total			2,882.11

Fees

Date	Account	Description	Amount
01/17/2024	UXXXXXX	Withdrawal Fee	-1.00
01/18/2024	UXXXXXX	Withdrawal Fee	-1.00
04/03/2024	UXXXXXX	D*****99:global Snapshot Pnp For Mar 2024	-0.09
04/03/2024	UXXXXXX	D*****99:global Snapshot Pnp For Mar 2024	0.09
04/09/2024	UXXXXXX	Withdrawal Fee	-1.00
04/18/2024	UXXXXXX	Withdrawal Fee	-1.00
04/23/2024	UXXXXXX	Withdrawal Fee	-1.00
04/23/2024	UXXXXXX	Withdrawal Fee	-1.00
04/23/2024	UXXXXXX	Withdrawal Fee	-1.00
04/25/2024	UXXXXXX	Withdrawal Fee	-1.00
04/26/2024	UXXXXXX	D*****99:opra Np L1 Streaming For Apr 2024	-1.50
04/26/2024	UXXXXXX	Withdrawal Fee	-1.00
04/26/2024	UXXXXXX	Withdrawal Fee	-1.00
04/29/2024	UXXXXXX	Withdrawal Fee	-1.00
04/30/2024	UXXXXXX	Withdrawal Fee	-1.00
04/30/2024	UXXXXXX	Withdrawal Fee	-1.00
04/30/2024	UXXXXXX	Withdrawal Fee	-1.00
05/01/2024	UXXXXXX	Exposure Fee, Equity For 20240430 For Apr 2024	-1.56
05/02/2024	UXXXXXX	Exposure Fee, Equity For 20240501 For May 2024	-1.13
05/03/2024	UXXXXXX	Exposure Fee, Equity For 20240502 For May 2024	-1.18
Total			-19.37

Date	Account	Type	Description	Quantity
04/10/24	UXXXXXXX	Split	UVXY(US74347Y7711) SPLIT 1 FOR 5	-420
04/10/24	UXXXXXXX	Split	UVXY(US74347Y7711) SPLIT 1 FOR 5	2,100

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. Data from Thomson Reuters Business Classifications and Lipper Global is used to derive our sector classifications. Funds with assorted sector allocations are classified as Broad.
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 December 29, 2023 the US 3 Month Treasury Bill was 5.20%. 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. Frongello is the method used for mathematical smoothing in the Performance Attribution report. It has been developed by Andrew Scott Bay Frongello.
11. The Performance Attribution report is available from 2019 on.
12. 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.
13. 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.
14. The Estimated Annual Income and Estimated Remaining 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.
15. If you have elected to trade cryptocurrency/digital asset products at Crypto Provider through the Interactive Brokers platform, for your convenience your positions in your linked account at Crypto Provider are reflected in PortfolioAnalyst in connection with your Interactive Brokers account.
16. The benchmarks included in this report are SPXTR (S&P 500 TR Index in USD), EFA (iShares MSCI EAFE Index in USD), VT (Vanguard Total World Stock Index ETF in USD), and S&P 500 (S&P 500 in USD).

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 either directly from you or 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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Supported Account Types by Report

Standard Reports	Brokerage	Bank	Credit Card	Other Asset	Other Liability
Breakdown of Accounts	•	•	•	•	•
Account Overview	•	•	•	•	•
Historical Performance	•	•		•	•
Historical Performance Benchmark Comparison	•	•		•	•
Open Position Summary	•	•			
Concentration	•	•			
ESG	•				
Allocation Goals	•	•	•	•	•
Allocation by Asset Class	•	•	•	•	•
Allocation and Performance by Region	•	•	•	•	•
Allocation by Financial Instrument	•	•	•	•	•
Allocation and Performance by Sector	•	•	•	•	•
Time Period Performance Statistics	•	•		•	•
Time Period Benchmark Comparison	•	•		•	•
Cumulative Performance Statistics	•	•		•	•
Cumulative Benchmark Comparison	•	•		•	•
Greeks	•				
Risk Measures	•				
Risk Measures Benchmark Comparison	•				
Performance Attribution vs. Benchmark	•				
Performance by Asset Class	•				
Performance by Financial Instrument	•				
Performance by Symbol	•				
Performance by Long & Short	•				
Performance by Underlying	•				
Fixed Income	•				
Trade Summary	•				
Deposits and Withdrawals	•	•			
Dividends	•				
Interest and Fees	•	•	•		
Corporate Actions	•				
Premium Reports not Available for External Accounts					
Profile					
Projected Income					