

Sl#	ETF Symbol	Avg. Trade Vol. [d]	Med. Trade Vol. [d]	Open Vs. Day High [% Avg.]	P/Day Close Vs. Next Day High [% Avg.]	Open Vs. Day High [% Med.]	P/Day Close Vs. Next Day High [% Med.]	P/Day Low Vs. Next Day High [% Avg.]	P/Day Low Vs. Next Day High [% Med.]	Low Vs. High [d % Avg.] [Max. SL]	Low Vs. High [d % Med.] [Max. SL]	Low Vs. Open [d SL % Avg.]	Low Vs. Open [d SL % Med.]
1	CPSEETF	3042010	2058134	0.75%	1.80%	0.24%	1.53%	2.56%	2.04%	-2.82%	-2.33%	-2.10%	-1.72%
2	ALPHA	749839	610282	0.76%	1.45%	0.72%	1.24%	2.62%	1.89%	-2.78%	-2.42%	-2.04%	-1.50%
3	MOMOMENTUM	89031	43086	1.06%	1.55%	0.52%	1.15%	2.42%	1.94%	-2.56%	-2.15%	-1.55%	-1.13%
4	ALPL30IETF	825825	526960	0.69%	1.02%	0.57%	0.84%	1.50%	1.22%	-1.65%	-1.32%	-0.97%	-0.64%
5	MOMENTUM	100656	42466.5	1.17%	1.77%	0.72%	1.43%	2.74%	2.15%	-2.88%	-2.34%	-1.76%	-1.61%

