

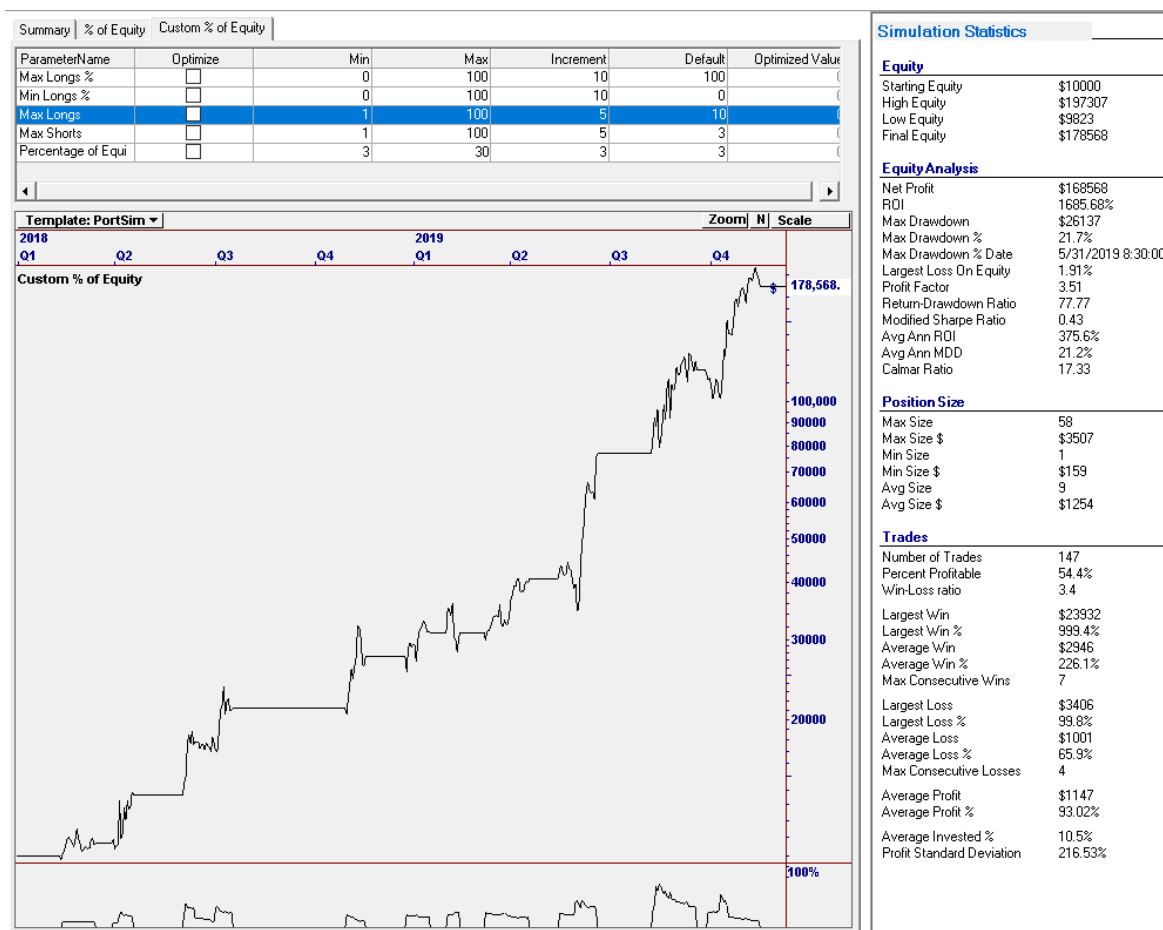
Historical Test Report

12/7/2019

Quick Moves Strategy

Trading Options on the 100 Most Liquid Stocks

Simulation Output



Simulation Run December 7, 2019

Some highlights

Average Annual ROI375.6%

Average Annual Max Draw Down21.2%

Calmar Ratio17.33

Accuracy54.4%

Average Win226.1%

Average Loss65.9%

This Strategy definitely falls into our 50%+, 2:1 category.

It's actually 57% and 3.5:1.

Equity Trades Report

<u>Entry Date</u>	<u>Symbol</u>	<u>Qty</u>	<u>Entry Price</u>	<u>Exit Date</u>	<u>Exit Price</u>	<u>G/L(\$)</u>	<u>G/L(%)</u>
2/9/2018	BAC C 30 Mar 16	2.00	\$1.2268	3/14/2018	\$2.5531	\$265.26	108.11%
2/9/2018	C C 72.5 Mar 16	1.00	\$2.8062	3/14/2018	\$2.8187	\$1.25	0.45%
2/9/2018	COP C 55 Mar 16	2.00	\$1.4143	2/9/2018	\$0.5303	-\$176.81	-62.51%
2/9/2018	CSCO C 40 Mar 16	2.00	\$1.2288	3/14/2018	\$5.3438	\$823.00	334.88%
2/9/2018	DIS C 105 Mar 16	1.00	\$2.367	3/14/2018	\$0.4465	-\$192.05	-81.14%
3/28/2018	AMAT C 57.5 Apr 20	2.00	\$1.3396	4/18/2018	\$0.1454	-\$238.84	-89.15%
3/28/2018	AMTD C 57.5 Apr 20	1.00	\$1.9532	4/18/2018	\$3.5558	\$160.26	82.05%
3/28/2018	COP C 60 Apr 20	2.00	\$1.3422	4/18/2018	\$7.0062	\$1,132.80	421.99%
3/28/2018	COST C 190 Apr 20	1.00	\$1.752	4/18/2018	\$6.4318	\$467.98	267.11%
4/4/2018	AAPL C 170 Apr 20	1.00	\$1.71	4/18/2018	\$7.89	\$618.07	361.44%
4/4/2018	AMGN C 170 Apr 20	1.00	\$2.1529	4/18/2018	\$4.8972	\$274.43	127.47%
4/4/2018	ANTM C 230 Apr 20	1.00	\$2.3325	4/18/2018	\$1.6584	-\$67.41	-28.90%
4/4/2018	AVGO C 240 Apr 20	1.00	\$2.4923	4/18/2018	\$11.1293	\$863.70	346.55%
4/4/2018	BAC C 30 Apr 20	11.00	\$0.2825	4/18/2018	\$0.2376	-\$49.39	-15.89%
4/4/2018	BMJ C 65 Apr 20	6.00	\$0.5217	4/9/2018	\$0.3426	-\$107.46	-34.33%
4/4/2018	BRKB C 200 Apr 20	1.00	\$1.5937	4/18/2018	\$1.3618	-\$23.19	-14.55%
4/4/2018	C C 70 Apr 20	5.00	\$0.5901	4/18/2018	\$0.3646	-\$112.75	-38.21%
6/1/2018	AAPL C 190 Jun 15	2.00	\$1.8271	6/13/2018	\$2.7705	\$188.68	51.63%
6/1/2018	ABBV C 100 Jun 15	3.00	\$1.0775	6/13/2018	\$0.2702	-\$242.19	-74.92%
6/1/2018	AMTD C 60 Jun 15	3.00	\$1.1307	6/13/2018	\$0.8918	-\$71.67	-21.13%
6/1/2018	ANTM C 230 Jun 15	5.00	\$0.7221	6/13/2018	\$3.1932	\$1,235.55	342.21%
6/1/2018	AVGO C 260 Jun 15	1.00	\$2.8975	6/13/2018	\$2.7562	-\$14.13	-4.88%
6/1/2018	BA C 360 Jun 15	1.00	\$4.089	6/13/2018	\$10.9959	\$690.69	168.91%
6/1/2018	BAC C 30 Jun 15	15.00	\$0.2671	6/13/2018	\$0.1892	-\$116.85	-29.17%
6/1/2018	CAT C 160 Jun 15	7.00	\$0.5257	6/13/2018	\$0.2074	-\$222.81	-60.55%
6/1/2018	CVS C 65 Jun 15	6.00	\$0.6808	6/13/2018	\$3.0361	\$1,413.18	345.96%
6/4/2018	HON C 160 Jul 20	9.00	\$0.439	6/21/2018	\$0.05789	-\$343.00	-86.81%
6/4/2018	IBM C 145 Jul 20	2.00	\$1.9224	6/27/2018	\$0.9571	-\$193.06	-50.21%
6/4/2018	PG C 75 Jul 20	4.00	\$0.9536	7/18/2018	\$4.7284	\$1,509.92	395.85%
6/4/2018	PM C 80 Jul 20	3.00	\$1.3207	7/18/2018	\$2.7305	\$422.94	106.75%
6/4/2018	ROKU C 37.5 Jul 20	1.00	\$2.9595	7/18/2018	\$13.6342	\$1,067.47	360.69%
6/4/2018	VZ C 50 Jul 20	10.00	\$0.4044	7/18/2018	\$1.4528	\$1,048.40	259.25%
6/4/2018	WDAY C 130 Jul 20	1.00	\$4.0653	7/18/2018	\$3.3488	-\$71.65	-17.62%
6/29/2018	AAPL C 190 Jul 20	2.00	\$2.2591	7/18/2018	\$2.4094	\$30.06	6.65%

6/29/2018	ABBV C 95 Jul 20	4.00	\$1.2388	7/18/2018	\$0.9740	\$-105.92	-21.38%
6/29/2018	AMAT C 47.5 Jul 20	7.00	\$0.7643	7/18/2018	\$1.5421	\$544.46	101.77%
6/29/2018	AMD C 16 Jul 20	9.00	\$0.5749	7/18/2018	\$0.9974	\$380.25	73.49%
6/29/2018	AMGN C 190 Jul 20	4.00	\$1.1948	7/18/2018	\$3.7375	\$1,017.08	212.81%
6/29/2018	AMTD C 57.5 Jul 20	6.00	\$0.808	7/18/2018	\$0.2121	\$-357.54	-73.75%
6/29/2018	ANTM C 240 Jul 20	1.00	\$4.9679	7/18/2018	\$6.5120	\$154.41	31.08%
6/29/2018	AVGO C 250 Jul 20	1.00	\$4.6265	7/12/2018	\$0.0271	\$-459.94	-99.42%
10/26/2018	AAPL C 220 Nov 16	1.00	\$5.4273	11/5/2018	\$0.3148	\$-511.25	-94.20%
10/26/2018	AMAT C 33 Nov 16	7.00	\$0.8832	11/14/2018	\$1.0702	\$130.90	21.17%
10/26/2018	AMD C 20 Nov 16	8.00	\$0.7384	11/14/2018	\$0.5353	\$-162.48	-27.51%
10/26/2018	AMTD C 52.5 Nov 16	17.00	\$0.3567	11/14/2018	\$0.5081	\$257.38	42.44%
10/26/2018	ANTM C 280 Nov 16	1.00	\$3.8458	11/14/2018	\$3.0258	\$-82.00	-21.32%
10/26/2018	BABA C 145 Nov 16	1.00	\$4.3001	11/14/2018	\$5.7298	\$142.97	33.25%
10/26/2018	BRKB C 210 Nov 16	5.00	\$1.2528	11/8/2018	\$13.6220	\$6,184.58	987.32%
10/26/2018	CMCSA C 37.5 Nov 16	14.00	\$0.4355	11/14/2018	\$0.7079	\$381.36	62.55%
12/21/2018	AMD C 18 Jan 18	4.00	\$1.689	1/16/2019	\$2.4063	\$286.92	42.47%
12/21/2018	ANTM C 260 Jan 18	1.00	\$4.7036	1/16/2019	\$1.9701	\$-273.35	-58.12%
12/21/2018	COP C 60 Jan 18	3.00	\$2.1914	1/16/2019	\$5.7489	\$1,067.25	162.34%
12/21/2018	CRM C 130 Jan 18	1.00	\$6.1269	1/16/2019	\$19.1667	\$1,303.98	212.83%
12/21/2018	CVX C 105 Jan 18	2.00	\$3.0241	1/16/2019	\$6.4506	\$685.30	113.31%
12/21/2018	HD C 170 Jan 18	2.00	\$2.8945	1/16/2019	\$7.1693	\$854.96	147.69%
12/21/2018	JPM C 100 Jan 18	4.00	\$1.9072	1/16/2019	\$2.3993	\$196.84	25.80%
12/21/2018	MCD C 180 Jan 18	3.00	\$2.2699	1/16/2019	\$1.6748	\$-178.53	-26.22%
12/21/2018	MMM C 190 Jan 18	1.00	\$5.1927	1/16/2019	\$0.8241	\$-436.86	-84.13%
1/31/2019	ABBV C 80 Feb 15	8.00	\$1.1032	2/13/2019	\$0.7206	\$-306.08	-34.68%
1/31/2019	AMAT C 40 Feb 15	10.00	\$0.8777	2/13/2019	\$1.1615	\$283.80	32.33%
1/31/2019	AMD C 24 Feb 15	12.00	\$0.7304	2/13/2019	\$0.0555	\$-809.88	-92.40%
1/31/2019	AMGN C 190 Feb 15	9.00	\$0.9694	2/13/2019	\$0.6733	\$-266.49	-30.54%
1/31/2019	AMTD C 57.5 Feb 15	58.00	\$0.1577	2/13/2019	\$0.0657	\$-533.60	-58.34%
1/31/2019	ANTM C 300 Feb 15	2.00	\$4.2463	2/13/2019	\$7.1248	\$575.70	67.79%
1/31/2019	AVGO C 280 Feb 15	3.00	\$2.7894	2/13/2019	\$2.2069	\$-174.75	-20.88%
1/31/2019	BA C 390 Feb 15	1.00	\$5.7332	2/13/2019	\$22.6037	\$1,687.05	294.26%
1/31/2019	BABA C 170 Feb 15	2.00	\$3.5241	2/13/2019	\$1.3605	\$-432.72	-61.39%
3/7/2019	ABBV C 80 Apr 19	6.00	\$1.4429	4/17/2019	\$0.7674	\$-405.30	-46.82%
3/7/2019	AMGN C 190 Apr 19	2.00	\$3.9061	4/17/2019	\$0.7934	\$-622.54	-79.69%
3/7/2019	CAT C 135 Apr 19	2.00	\$4.5395	4/17/2019	\$8.0607	\$704.24	77.57%
3/7/2019	CMCSA C 40 Apr 19	17.00	\$0.5357	4/17/2019	\$2.1520	\$2,747.71	301.72%
3/7/2019	CSCO C 52.5 Apr 19	9.00	\$0.9386	4/17/2019	\$4.6868	\$3,373.38	399.34%

3/7/2019	DHR C 125 Apr 19	2.00	\$3.2242	4/17/2019	\$4.1829	\$191.74	29.73%
3/7/2019	EXPE C 130 Apr 19	3.00	\$2.4991	3/28/2019	\$0.2970	-\$660.63	-88.12%
3/7/2019	GE C 9.5 Apr 19	20.00	\$0.4453	4/17/2019	\$0.0211	-\$848.40	-95.26%
3/7/2019	HD C 190 Apr 19	4.00	\$1.9323	4/17/2019	\$15.3644	\$5,372.84	695.14%
5/14/2019	CRM C 160 Jun 21	2.00	\$4.4208	6/3/2019	\$0.9511	-\$693.94	-78.49%
5/14/2019	GE C 10 Jun 21	26.00	\$0.4653	5/29/2019	\$0.1236	-\$888.41	-73.44%
5/14/2019	GILD C 65 Jun 21	7.00	\$1.6841	6/19/2019	\$3.0501	\$956.20	81.11%
5/14/2019	MRK C 80 Jun 21	13.00	\$0.9008	6/19/2019	\$4.2641	\$4,372.29	373.37%
5/14/2019	PFE C 42.5 Jun 21	42.00	\$0.2879	6/19/2019	\$0.7178	\$1,805.58	149.32%
5/14/2019	QCOM C 85 Jun 21	4.00	\$2.5988	5/20/2019	\$0.6800	-\$767.50	-73.83%
5/14/2019	SQ C 62.5 Jun 21	3.00	\$3.5622	6/19/2019	\$9.2782	\$1,714.80	160.46%
5/14/2019	TWTR C 37.5 Jun 21	7.00	\$1.7327	6/19/2019	\$0.1531	-\$1,105.72	-91.16%
5/14/2019	WMT C 100 Jun 21	3.00	\$3.7302	6/19/2019	\$9.8128	\$1,824.78	163.06%
5/29/2019	AAPL C 180 Jun 21	3.00	\$3.6357	6/19/2019	\$19.7032	\$4,820.25	441.94%
5/29/2019	AMAT C 40 Jun 21	14.00	\$0.8379	6/19/2019	\$2.7161	\$2,629.48	224.16%
5/29/2019	AMTD C 52.5 Jun 21	21.00	\$0.5614	6/19/2019	\$0.0362	-\$1,102.92	-93.55%
5/29/2019	BA C 360 Jun 21	1.00	\$6.7679	6/3/2019	\$1.4195	-\$534.84	-79.03%
5/29/2019	BAC C 28 Jun 21	27.00	\$0.4375	5/31/2019	\$0.1670	-\$730.35	-61.83%
5/29/2019	BMY C 47.5 Jun 21	24.00	\$0.5057	6/19/2019	\$0.6841	\$428.16	35.28%
5/29/2019	BRKB C 200 Jun 21	3.00	\$3.1666	6/19/2019	\$6.4512	\$985.38	103.73%
5/29/2019	C C 65 Jun 21	12.00	\$0.9656	6/19/2019	\$3.1813	\$2,658.84	229.46%
6/4/2019	ADBE C 260 Jun 21	1.00	\$9.5397	6/19/2019	\$27.0337	\$1,749.40	183.38%
6/4/2019	AMD C 28 Jun 21	6.00	\$1.5209	6/19/2019	\$2.6799	\$695.40	76.20%
6/4/2019	CRM C 150 Jun 21	2.00	\$3.519	6/19/2019	\$2.276	-\$248.60	-35.32%
6/4/2019	CVS C 55 Jun 21	10.00	\$1.0436	6/19/2019	\$0.3297	-\$713.90	-68.41%
6/4/2019	DLTR C 105 Jun 21	14.00	\$0.7465	6/19/2019	\$4.5687	\$5,351.08	512.02%
6/4/2019	FB C 170 Jun 21	4.00	\$2.1959	6/18/2019	\$24.1413	\$8,778.16	999.38%
6/4/2019	INTC C 45 Jun 21	14.00	\$0.7487	6/19/2019	\$2.5089	\$2,464.28	235.10%
6/4/2019	LMT C 350 Jun 21	2.00	\$3.7269	6/19/2019	\$4.5348	\$161.58	21.68%
6/4/2019	MDT C 95 Jun 21	9.00	\$1.0601	6/19/2019	\$2.6766	\$1,454.85	152.49%
8/7/2019	ABBV C 65 Sep 20	10.00	\$2.1009	9/18/2019	\$6.6883	\$4,587.40	218.35%
8/7/2019	AMGN C 190 Sep 20	8.00	\$2.852	9/18/2019	\$6.5671	\$2,972.08	130.26%
8/7/2019	BIIB C 250 Sep 20	4.00	\$5.6285	8/27/2019	\$0.8119	-\$1,926.63	-85.57%
8/7/2019	CVS C 55 Sep 20	7.00	\$2.9861	9/18/2019	\$8.2271	\$3,668.70	175.51%
8/7/2019	JNJ C 135 Sep 20	15.00	\$1.534	9/18/2019	\$0.0066	-\$2,291.10	-99.57%
8/7/2019	KO C 52.5 Sep 20	17.00	\$1.3029	9/18/2019	\$1.7125	\$696.32	31.44%
8/7/2019	MCD C 220 Sep 20	10.00	\$2.2792	9/18/2019	\$0.0050	-\$2,274.20	-99.78%
8/7/2019	MRK C 85 Sep 20	10.00	\$2.2202	9/10/2019	\$0.2298	-\$1,990.40	-89.65%

8/7/2019	NEE C 220 Sep 20	13.00	\$1.7734	9/18/2019	\$3.1419	\$1,779.05	77.17%
8/7/2019	PEP C 130 Sep 20	10.00	\$2.3033	9/18/2019	\$5.8437	\$3,540.40	153.71%
8/8/2019	ANTM C 290 Sep 20	2.00	\$8.272	8/22/2019	\$0.93542	\$-1,467.32	-88.69%
8/8/2019	BA C 340 Sep 20	2.00	\$8.1919	9/18/2019	\$43.2936	\$7,020.34	428.49%
8/8/2019	DIS C 135 Sep 20	3.00	\$5.96	9/18/2019	\$1.72	\$-1,271.40	-71.11%
8/8/2019	MDT C 105 Sep 20	14.00	\$1.6453	9/18/2019	\$4.5294	\$4,037.74	175.29%
8/8/2019	MSFT C 140 Sep 20	9.00	\$2.4878	9/18/2019	\$0.1061	\$-2,143.53	-95.74%
8/8/2019	ULTA C 350 Sep 20	1.00	\$15.224	8/15/2019	\$6.41499	\$-880.90	-57.86%
8/8/2019	WFC C 47.5 Sep 20	33.00	\$0.6823	9/18/2019	\$1.1960	\$1,695.21	75.29%
8/9/2019	COP C 57.5 Sep 20	21.00	\$1.1338	9/18/2019	\$2.5650	\$3,005.52	126.23%
8/9/2019	DG C 140 Sep 20	6.00	\$3.9806	9/18/2019	\$16.9780	\$7,798.44	326.52%
8/9/2019	IBM C 145 Sep 20	13.00	\$1.8737	8/14/2019	\$0.5174	\$-1,763.23	-72.39%
8/9/2019	MO C 47.5 Sep 20	25.00	\$0.9782	9/13/2019	\$0.0319	\$-2,365.75	-96.74%
8/9/2019	OXY C 47.5 Sep 20	13.00	\$1.8219	9/18/2019	\$0.0249	\$-2,336.10	-98.63%
8/9/2019	PDD C 23 Sep 20	19.00	\$1.2894	9/18/2019	\$12.2730	\$20,868.84	851.84%
8/9/2019	PM C 85 Sep 20	17.00	\$1.4292	8/26/2019	\$0.3699	\$-1,800.81	-74.12%
8/9/2019	SBUX C 100 Sep 20	19.00	\$1.3011	9/10/2019	\$0.0156	\$-2,442.37	-98.80%
8/9/2019	SHOP C 360 Sep 20	1.00	\$19.7726	9/18/2019	\$0.0799	\$-1,969.27	-99.60%
8/9/2019	T C 35 Sep 20	46.00	\$0.5345	9/18/2019	\$1.7688	\$5,677.78	230.93%
9/26/2019	AAPL C 230 Oct 18	21.00	\$1.67	10/16/2019	\$4.04	\$4,976.79	141.91%
9/26/2019	ABBV C 72.5 Oct 18	18.00	\$1.8687	10/16/2019	\$1.9652	\$173.70	5.16%
9/26/2019	ADBE C 280 Oct 18	5.00	\$6.8668	10/16/2019	\$0.0551	\$-3,405.85	-99.20%
9/26/2019	AMAT C 52.5 Oct 18	21.00	\$1.6129	10/16/2019	\$0.2417	\$-2,879.52	-85.01%
9/26/2019	AMD C 30 Oct 18	25.00	\$1.3817	10/16/2019	\$0.8523	\$-1,323.50	-38.32%
9/26/2019	AMGN C 200 Oct 18	13.00	\$2.5861	10/16/2019	\$4.4204	\$2,384.59	70.93%
9/26/2019	AMTD C 50 Oct 18	45.00	\$0.7657	9/26/2019	\$0.3240	\$-1,987.45	-57.68%
9/26/2019	ANTM C 250 Oct 18	8.00	\$4.1132	10/16/2019	\$1.1748	\$-2,350.72	-71.44%
9/26/2019	AVGO C 280 Oct 18	6.00	\$5.7069	10/16/2019	\$9.3876	\$2,208.42	64.50%
10/4/2019	UNH C 220 Oct 18	9.00	\$3.2812	10/16/2019	\$16.3191	\$11,734.11	397.35%
10/8/2019	BAC C 29 Nov 15	57.00	\$0.5786	11/13/2019	\$3.7237	\$17,927.07	543.57%
10/8/2019	BIIB C 230 Nov 15	3.00	\$9.8175	11/13/2019	\$60.2795	\$15,138.60	514.00%
10/8/2019	CAT C 125 Nov 15	14.00	\$2.2814	11/13/2019	\$19.3760	\$23,932.44	749.30%
10/8/2019	CMCSA C 45 Nov 15	24.00	\$1.3449	11/13/2019	\$0.2731	\$-2,572.32	-79.69%
10/8/2019	CSCO C 50 Nov 15	45.00	\$0.7325	11/13/2019	\$0.0738	\$-2,964.15	-89.92%
10/8/2019	DHR C 140 Nov 15	7.00	\$4.4479	11/5/2019	\$0.1110	\$-3,035.80	-97.50%
10/8/2019	GILD C 65 Nov 15	28.00	\$1.1803	11/13/2019	\$0.1150	\$-2,982.84	-90.26%
10/8/2019	GS C 210 Nov 15	11.00	\$2.7708	11/13/2019	\$8.4421	\$6,238.43	204.68%