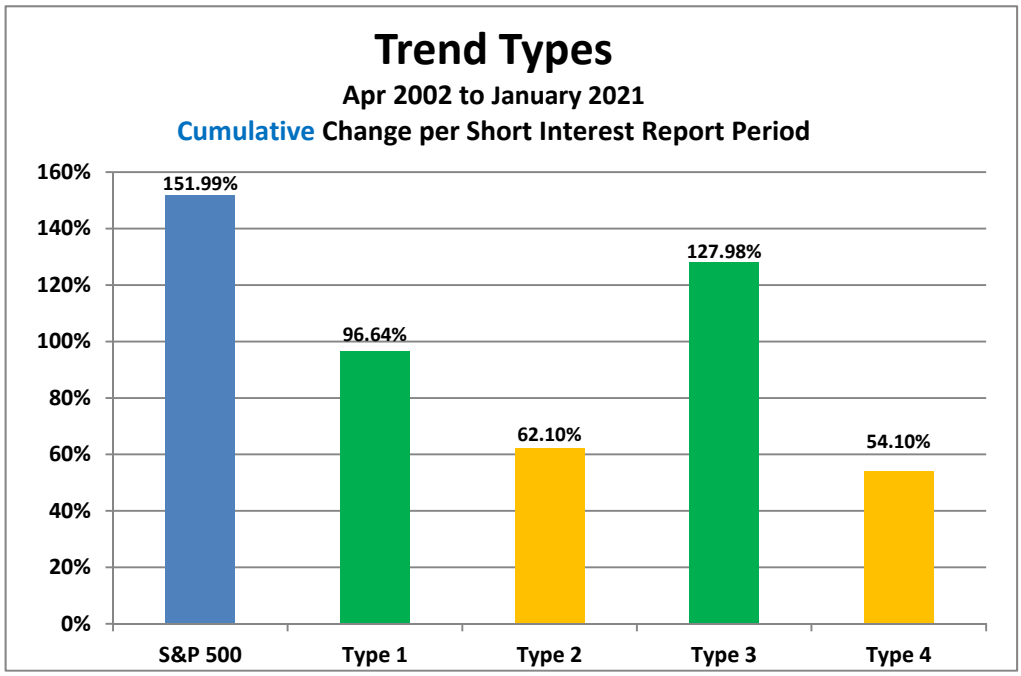
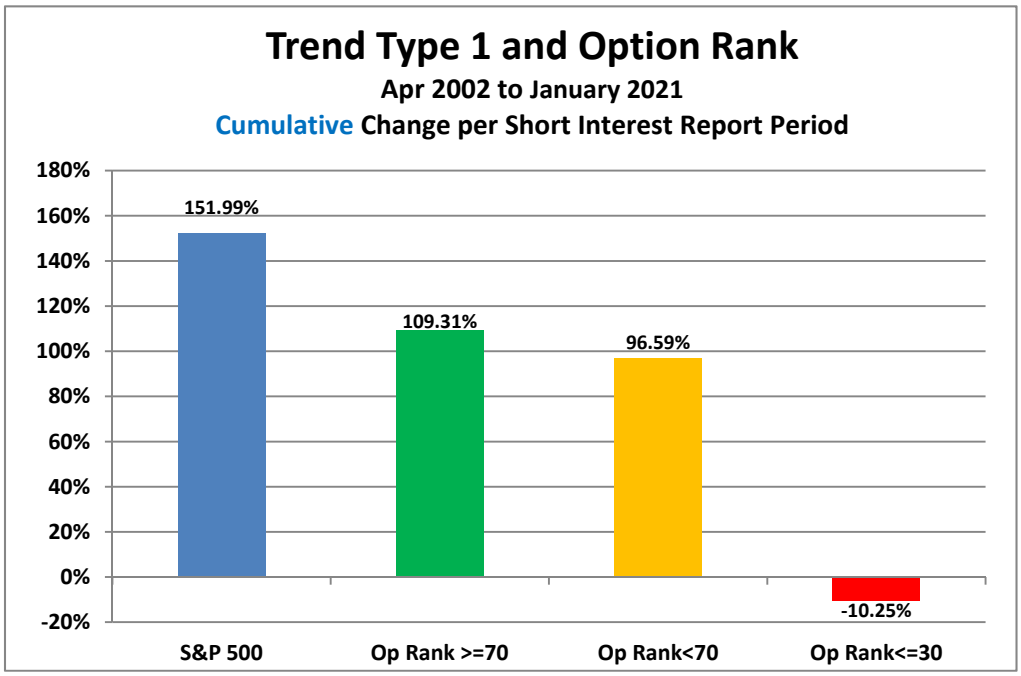
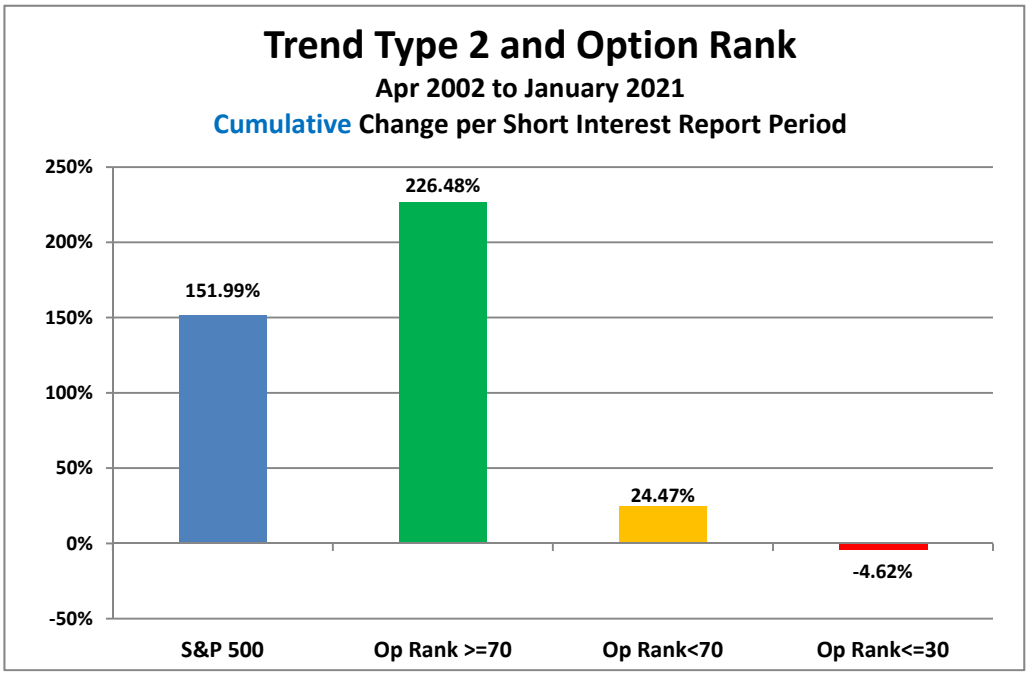
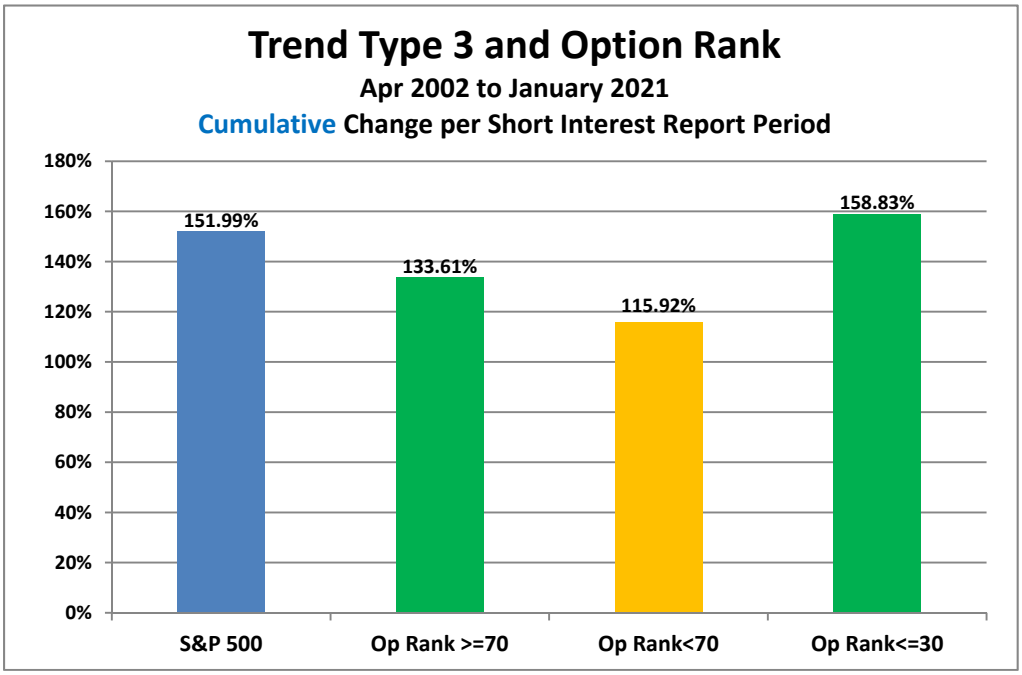
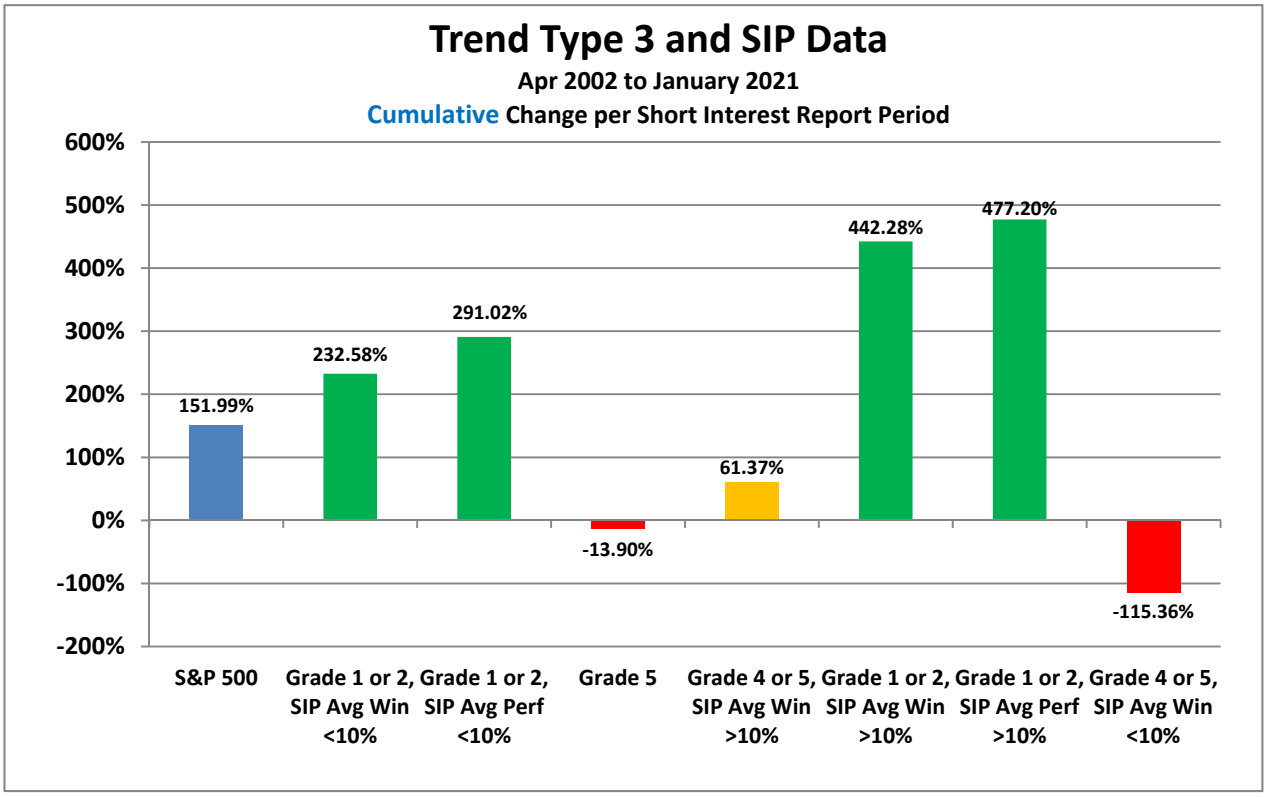
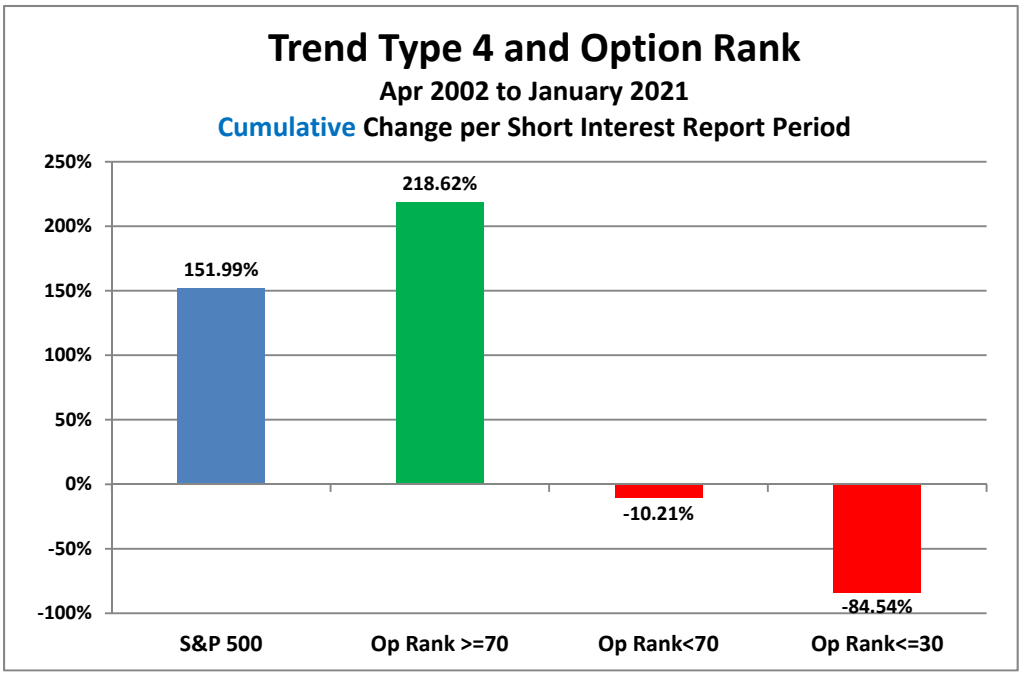

Trend Types
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
160%
140%
120%
100%
80%
60%
40%
20%
0%
151.99%
96.64%
62.10%
127.98%
54.10%
S&P 500
Type 1
Type 2
Type 3
Type 4

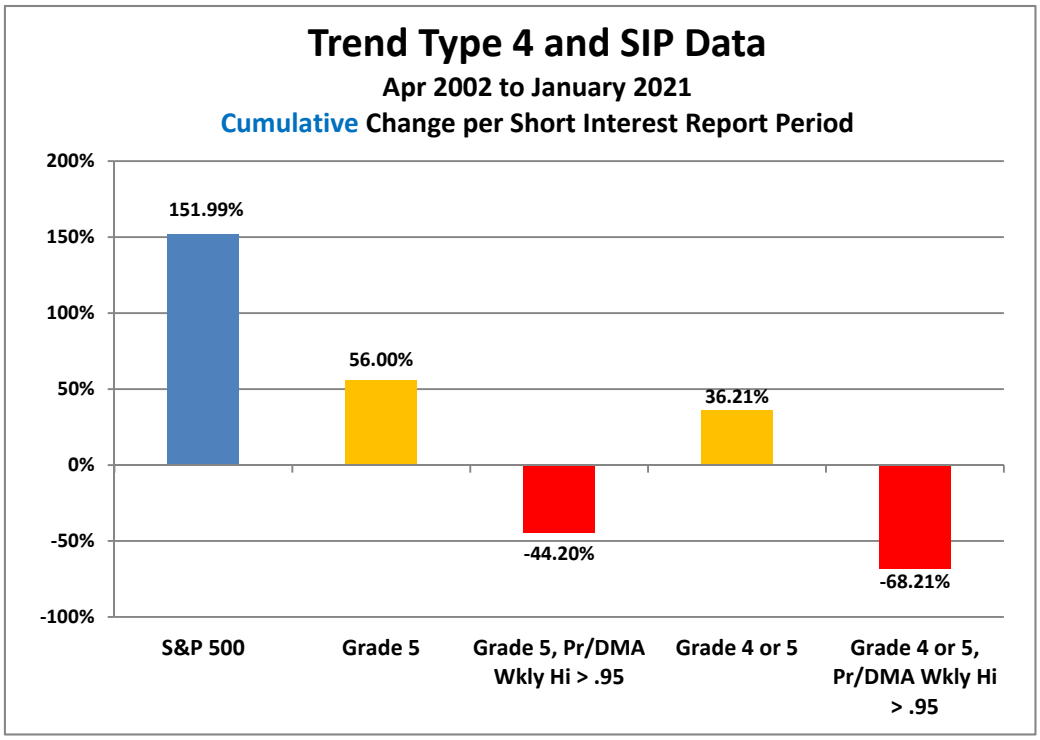

Trend Type 1 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
180%
160%
140%
120%
100%
80%
60%
40%
20%
0%
-20%
151.99%
109.31%
96.59%
-10.25%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Trend Type 2 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
250%
200%
150%
100%
50%
0%
-50%
151.99%
226.48%
24.47%
-4.62%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Trend Type 3 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
180%
160%
140%
120%
100%
80%
60%
40%
20%
0%
151.99%
133.61%
115.92%
158.83%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Trend Type 3 and SIP Data
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
600%
500%
400%
300%
200%
100%
0%
-100%
-200%
151.99%
232.58%
291.02%
-13.90%
61.37%
442.28%
477.20%
-115.36%
S&P 500
Grade 1 or 2, SIP Avg Win <10%
Grade 1 or 2, SIP Avg Perf <10%
Grade 5
Grade 4 or 5, SIP Avg Win >10%
Grade 1 or 2, SIP Avg Win >10%
Grade 1 or 2, SIP Avg Perf >10%
Grade 4 or 5, SIP Avg Win <10%


Trend Type 4 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
250%
200%
150%
100%
50%
0%
-50%
-100%
151.99%
218.62%
-10.21%
-84.54%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Trend Type 4 and SIP Data
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
200%
150%
100%
50%
0%
-50%
-100%
151.99%
56.00%
-44.20%
36.21%
-68.21%
S&P 500
Grade 5
Grade 5, Pr/DMA Wkly Hi > .95
Grade 4 or 5
Grade 4 or 5, Pr/DMA Wkly Hi > .95