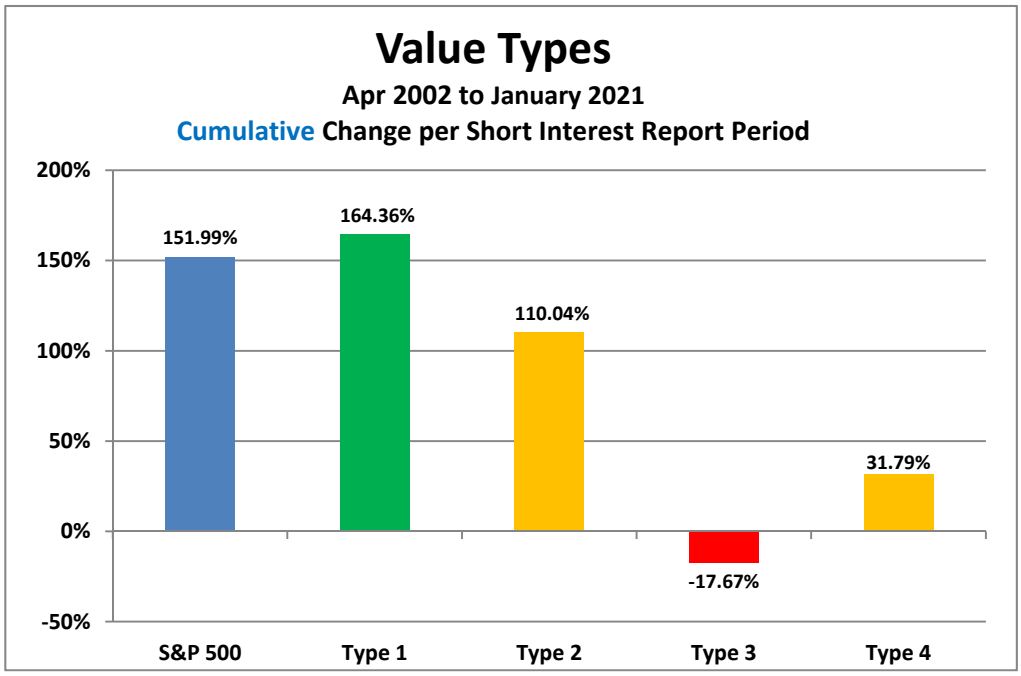
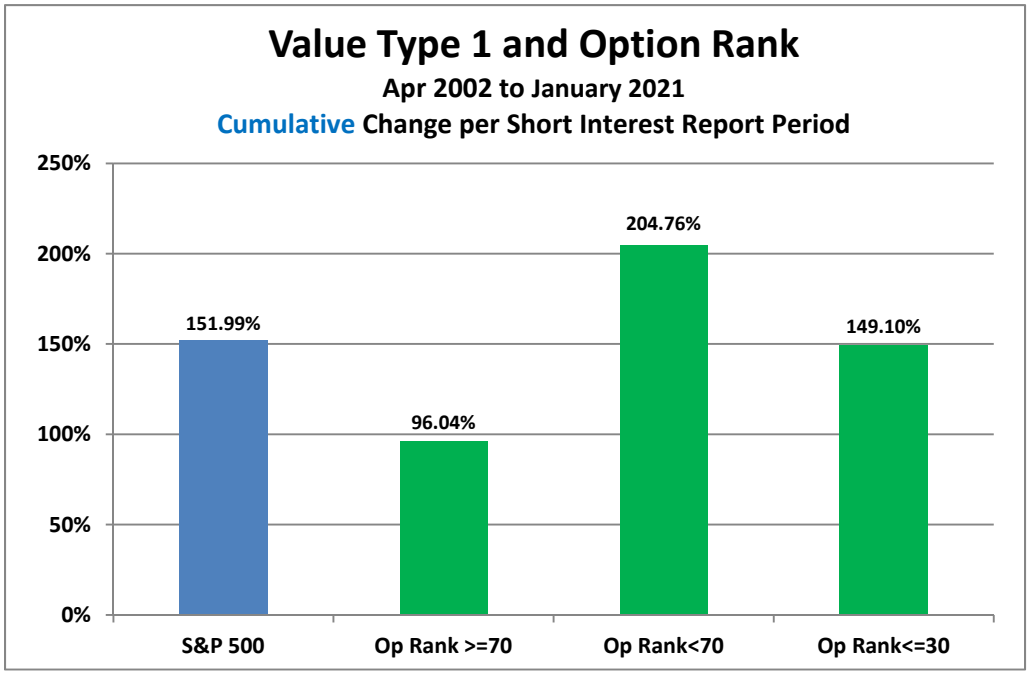
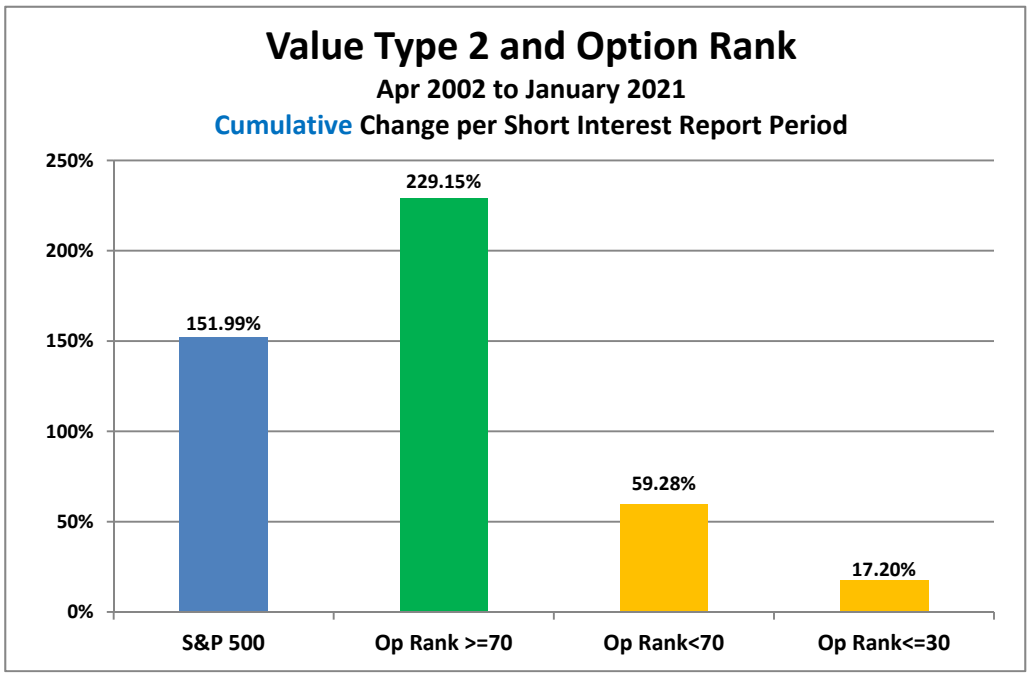
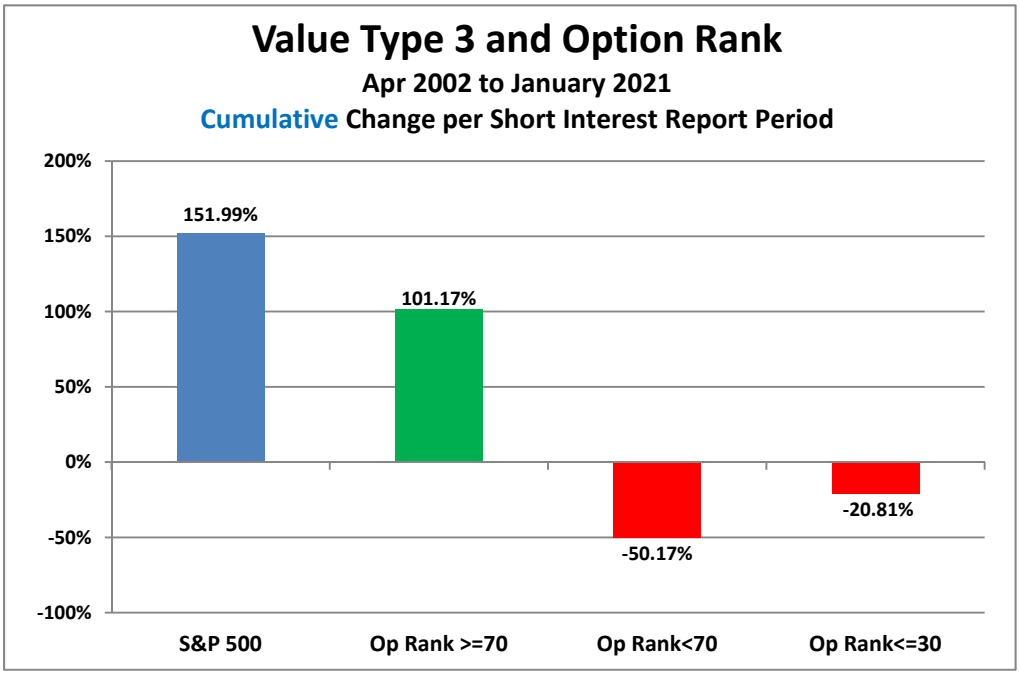
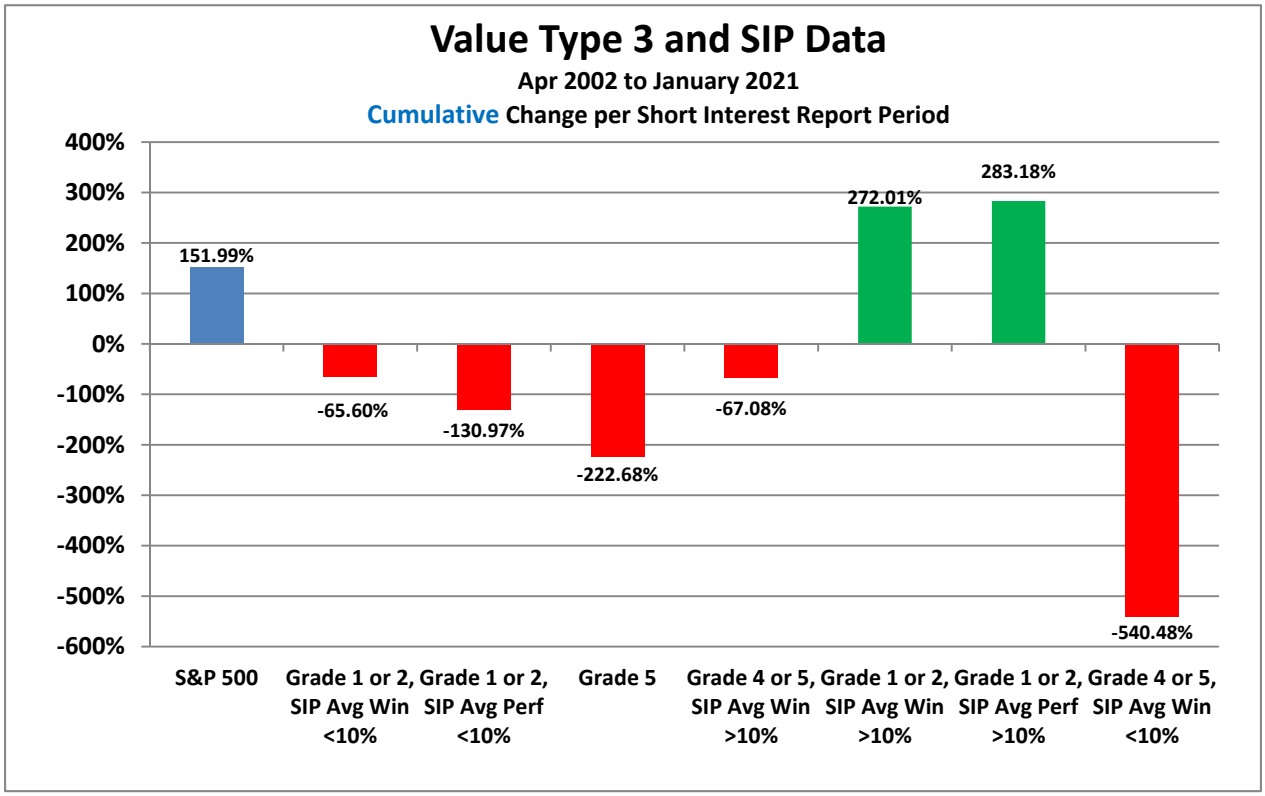
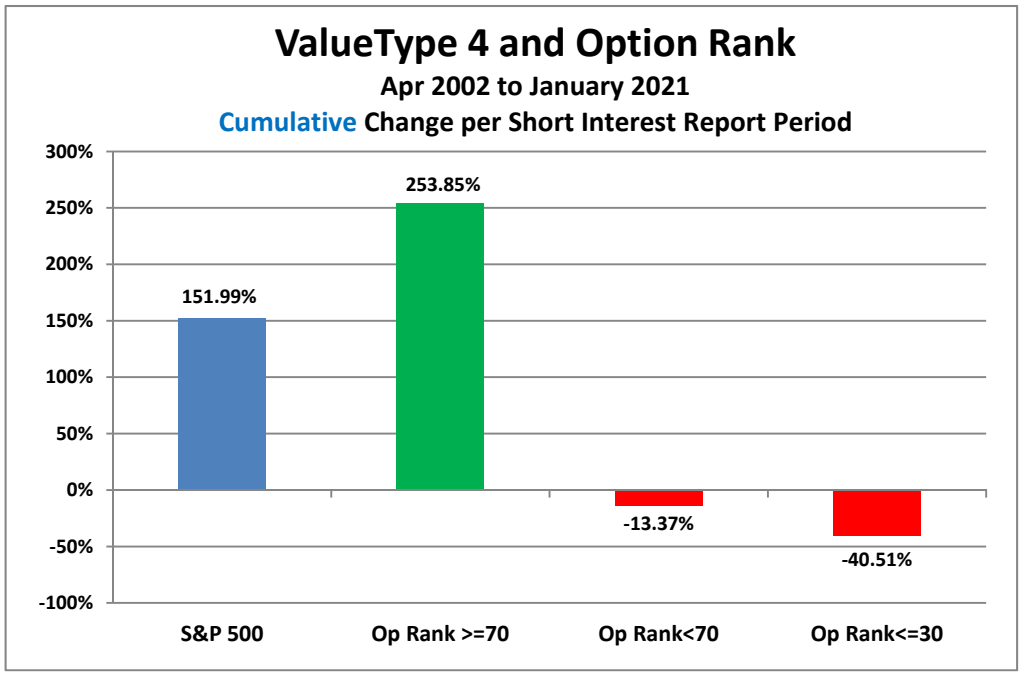

Value Types
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
200%
150%
100%
50%
0%
-50%
151.99%
164.36%
110.04%
-17.67%
31.79%
S&P 500
Type 1
Type 2
Type 3
Type 4

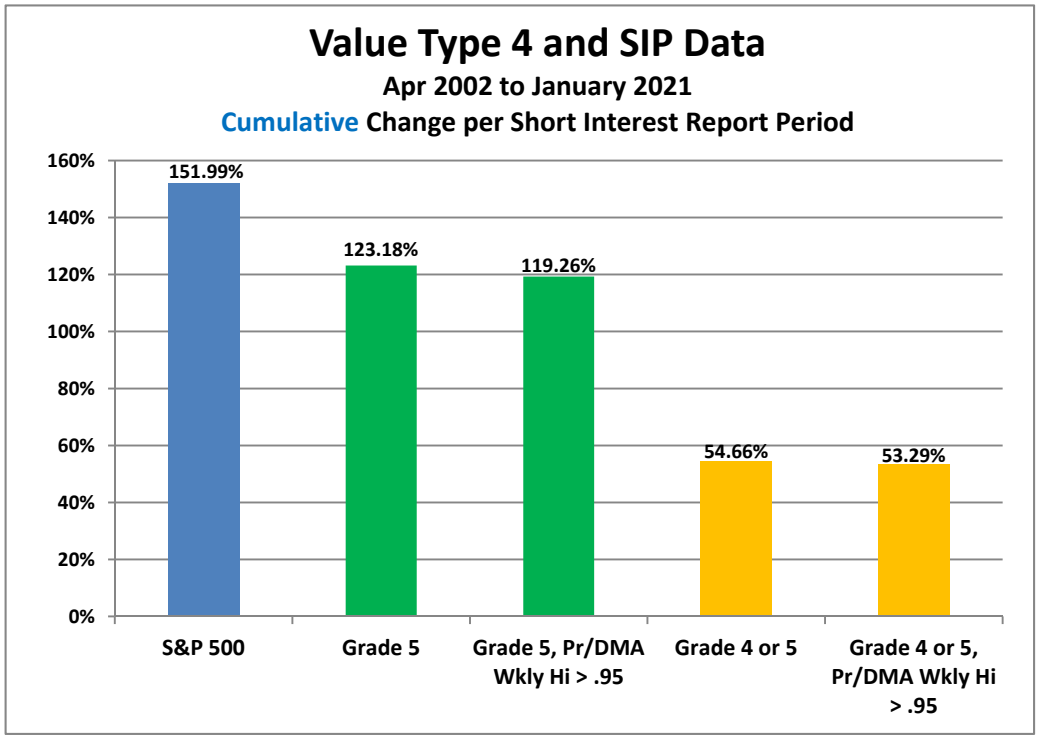

Value Type 1 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
250%
200%
150%
100%
50%
0%
151.99%
96.04%
204.76%
149.10%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Value Type 2 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
250%
200%
150%
100%
50%
0%
151.99%
229.15%
59.28%
17.20%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Value Type 3 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
200%
150%
100%
50%
0%
-50%
-100%
151.99%
101.17%
-50.17%
-20.81%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Value Type 3 and SIP Data
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
400%
300%
200%
100%
0%
-100%
-200%
-300%
-400%
-500%
-600%
151.99%
-65.60%
-130.97%
-222.68%
-67.08%
272.01%
283.18%
-540.48%
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%


ValueType 4 and Option Rank
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
300%
250%
200%
150%
100%
50%
0%
-50%
-100%
151.99%
253.85%
-13.37%
-40.51%
S&P 500
Op Rank >=70
Op Rank<70
Op Rank<=30


Value Type 4 and SIP Data
Apr 2002 to January 2021
Cumulative Change per Short Interest Report Period
160%
140%
120%
100%
80%
60%
40%
20%
0%
151.99%
123.18%
119.26%
54.66%
53.29%
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