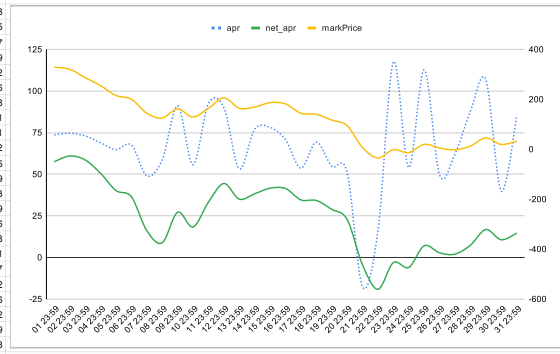


epoch (Jan)	markPrice	apr	net_apr	unrealizedPnl	volume	depth	slippage	position	openNotional
01 23:59	114.3446537	57.5318437	57.5318437	15.76214896	\$23,068,545	26281.90698	0.1722588979	-1.327786527	168.0710734
02 23:59	113.105581	64.4590603	60.99545636	17.66001891	\$20,856,732	27172.88175	0.1697845726	-0.1202137483	47.00687214
03 23:59	108.0892172	53.86019307	58.61703527	14.75621728	\$19,996,949	26650.06034	0.1725786176	1.017499448	61.56589818
04 23:59	103.2930016	26.55652774	50.60240838	7.276308969	\$16,895,558	24552.13367	0.1856823252	2.235052167	174.6419085
05 23:59	97.35786836	-1.179041563	40.24611839	-0.3230250859	\$20,319,364	22643.92526	0.2094656925	2.744029123	212.2831057
06 23:59	95.1435137	17.6604556	36.48277292	4.840012481	\$20,377,667	19363.90199	0.2235824509	4.270999992	345.5520919
07 23:59	86.71461637	-105.8902958	16.1437631	-29.01103995	\$21,089,026	16723.17754	0.252144853	5.87733353	478.864692
08 23:59	83.84003381	-41.9904016	8.876985196	-11.50423566	\$17,678,211	17473.05592	0.2420310011	7.674119641	622.4900406
09 23:59	89.29122986	174.0916098	27.23416571	47.69633147	\$19,072,694	17625.45695	0.2351608512	5.318853726	407.7987158
10 23:59	84.4350108	-61.76663748	18.33408559	-16.92236643	\$20,878,158	18364.87088	0.2320250777	6.70906543	516.3147541
11 23:59	89.61128725	162.9674892	33.30257665	50.13355869	\$21,835,834	22708.34792	0.184288031	5.219054322	367.7508691
12 23:59	95.9594429	167.3222783	44.07088512	45.84172008	\$20,387,845	22149.2392	0.18988328	3.492524647	189.6227482
13 23:59	89.72057302	-77.72497819	35.07120333	-21.29451457	\$17,775,642	22357.83371	0.1944403391	6.366747459	444.4477855
14 23:59	90.40575811	80.56097522	38.32047275	22.07150006	\$19,878,251	24549.60245	0.1684963636	5.229034263	326.1772619
15 23:59	93.06520804	88.17624039	41.64419059	24.15787408	\$15,160,289	26199.23828	0.1481396071	5.538412413	342.8996178
16 23:59	92.31566711	38.98861695	41.47821724	10.68181286	\$17,316,789	26606.68023	0.1457880245	5.739011219	346.8811319
17 23:59	86.70734068	-75.40238564	34.60288766	-20.65818785	\$17,053,112	23553.10769	0.1716804555	6.765945072	425.4069196
18 23:59	86.04305206	-28.79791986	34.28038945	7.889841058	\$17,390,792	23947.01945	0.166049649	7.674119641	490.2050183
19 23:59	82.61744008	-67.45452714	28.92520215	-18.48069237	\$15,544,214	21995.10109	0.1869615604	9.031391524	592.8206461
20 23:59	79.23854212	-92.26155692	22.8665463	-25.27713888	\$13,193,356	21969.12499	0.1946828995	10.25892418	683.5381997
21 23:59	66.04920215	-551.0787588	-4.464182515	-150.9804819	\$19,592,912	14839.71934	0.2711518688	15.62813208	1053.460562
22 23:59	59.79756103	-325.8088107	-19.07075652	-89.26268786	\$20,401,442	10864.77649	0.326009079	17.44448121	1159.138096
23 23:59	64.79914711	349.556733	-3.043474369	95.76896795	\$19,411,339	12855.33438	0.2779904283	14.90957637	986.5587402
24 23:59	63.04532491	-72.92364234	-5.955148035	-19.97908009	\$19,155,962	11780.35103	0.2903348603	15.96745005	1046.796899
25 23:59	68.01982408	318.7709985	7.033866225	87.33450917	\$17,440,633	14337.94087	0.2515087825	13.68204371	863.9530068
26 23:59	65.81643532	-102.6747482	2.814332979	-28.1306799	\$17,856,874	14554.55242	0.2645699246	15.98740993	1029.395895
27 23:59	64.69710406	-18.17784309	2.036844976	-4.980230984	\$16,207,957	13228.67996	0.2679364317	15.2389144	973.4507506
28 23:59	67.01133062	152.9476935	7.426518137	41.90347766	\$14,922,899	15175.52747	0.2423512118	14.48043894	913.7929817
29 23:59	71.88510904	279.1692491	16.79605713	76.48472577	\$14,305,427	18203.62279	0.2079365817	12.53435058	767.7603074
30 23:59	67.96965284	-167.6577911	10.64846553	-45.9336414	\$15,041,127	20184.27804	0.190104779	15.17903476	942.1587437
31 23:59	69.89420278	138.0915929	14.75953415	37.83331312	\$15,253,809	17542.02877	0.2148088	14.16108085	863.4847894



epoch	markPrice	apr	net_apr	unrealizedPnl	volume	depth	slippage	position	openNotional
01 23:59	114.3472996	52.82732418	52.82732418	14.4732395	\$43,527,411	52196.82327	0.1718951492	-1.334107929	167.5078337
02 23:59	113.1031148	59.73167211	56.27949815	16.36484167	\$39,016,591	53958.48963	0.1695351004	-0.130323751	45.56480796
03 23:59	108.1010356	49.50190164	54.02029931	13.56216483	\$37,422,559	52955.78686	0.1722973586	0.9935411454	62.77683199
04 23:59	103.2868871	22.37674907	46.10941175	6.130616185	\$35,324,152	48746.71947	0.1849002505	2.212310189	177.2223579
05 23:59	97.35288987	-5.267557493	35.6340179	-1.443166436	\$38,013,608	44943.96152	0.2090332288	2.716800653	215.6627663
06 23:59	95.14128868	13.95485045	32.18749	3.823246699	\$38,437,015	38423.88936	0.2231747286	4.235267002	349.2277052
07 23:59	86.71166274	-108.5075077	12.08820461	-29.72808431	\$40,040,600	33146.01662	0.2516130118	5.838647587	483.2430861
08 23:59	83.84631798	-44.72399814	4.986679264	-12.25315018	\$33,320,474	34612.85017	0.2422140746	7.616851601	626.3021406
09 23:59	89.28968513	168.7035685	23.17744474	46.22015576	\$36,061,349	34929.92628	0.2345339888	5.304187392	416.4276928
10 23:59	84.43114714	-64.43647476	14.41605279	-17.6538287	\$39,558,624	36358.82881	0.2313965328	6.647830313	522.1197379
11 23:59	89.60877314	178.0514008	29.29199352	48.78120571	\$41,548,660	45062.12317	0.1842080586	5.154338739	374.0388473
12 23:59	95.96134853	161.3493562	40.29677374	44.20530306	\$38,278,036	43940.08566	0.1896116248	3.421089321	196.5037102
13 23:59	89.71135272	-79.81825989	31.05715577	-21.86801641	\$33,280,913	44407.245	0.1937437073	6.288193546	451.7165379
14 23:59	90.40628615	76.53576632	34.30562795	20.9687031	\$37,583,981	48699.89808	0.1681216399	5.144348829	333.940435
15 23:59	93.05235296	83.07522499	37.55693442	22.76033561	\$28,059,192	51985.82358	0.1473940175	5.454036045	351.8139909
16 23:59	92.31846005	35.71497644	37.44181204	9.784925052	\$32,483,141	52809.92098	0.1448996608	5.638849384	355.48562
17 23:59	86.70636216	-77.32368125	30.69090067	-21.18457021	\$31,988,860	46685.01556	0.1711820617	6.667810133	435.1138647
18 23:59	86.04332916	25.47867383	30.40133252	6.980458582	\$32,645,669	47482.86807	0.1656835205	7.561907095	499.72904
19 23:59	82.61737498	-69.21163461	25.15854477	-18.96209167	\$29,078,743	43589.9984	0.1866470806	8.910544971	602.5928098
20 23:59	79.23758111	-84.2193803	19.18964852	-25.81352885	\$24,281,137	43544.41501	0.1939321125	10.12931401	693.6170202
21 23:59	66.03989459	-547.7888064	-7.809325526	-150.0791251	\$37,392,120	29385.54158	0.2706901488	15.48390588	1063.331838
22 23:59	59.79654614	-325.0397268	-22.2888922	-89.05197996	\$39,276,122	21075.62553	0.3256054241	17.28708466	1168.894981
23 23:59	64.80365628	344.5036878	-6.283994569	94.384572	\$37,258,637	25450.68415	0.277656076	14.74964748	998.9086969
24 23:59	63.05189479	-74.68315681	-9.133959663	-20.46113885	\$36,710,981	23311.13629	0.2901626771	15.79359309	1057.007558
25 23:59	68.02761951	312.9431425	3.749124424	85.73784726	\$33,973,792	28396.88251	0.2507089457	13.51089861	895.0806422
26 23:59	65.81713072	-104.4028184	-0.4105656854	-28.60351189	\$33,974,263	28813.05949	0.2846418737	15.80857796	1040.816908
27 23:59	64.69434741	-20.22284242	-1.144353713	-5.540504772	\$30,929,902	26178.13687	0.2674279136	15.05933469	985.5335161
28 23:59	67.00602922	147.9368405	4.179974652	40.53064123	\$28,224,303	30045.07007	0.2417288131	14.30509647	926.9209293
29 23:59	71.88409623	273.1312761	13.45415746	74.83048661	\$26,932,661	36075.79669	0.207526765	12.35206903	781.2477497
30 23:59	67.97035487	-167.6234607	7.418236858	-45.9242358	\$28,324,659	39957.49467	0.1893526926	14.97941541	955.2995075
31 23:59	69.89301101	133.2853369	11.47846589	36.51653065	\$28,863,869	34719.76447	0.2143149133	13.96543953	877.6956808

