Portfolio created Monday 11 April

- **Maintains long US stocks positions…**
- **And a permanent hedge shorting IWM**

Starting Capital	$242,301.00
Benchmark	SPDR S&P 500 ETF Trust
Commission	0.05 (% of Total)
Slippage	Variable (Variable)
Transaction Type	Long
Use Margin	Yes
Leverage	1.0
Margin Carry Cost	0.0%
Min Maintenance Margin	35.0%
When Margin is Called	Stop

Hedge / Market Timing ENABLED

Hedge	**iShares Russell 2000 ETF - IWM**
Hedge Ratio	80.0 % of Current Holdings
Transaction Type	Short
Slippage	0.5%
Hedge Tolerance	2.0%
Position Tolerance	5.0%

Entry Rules (Implicit AND)
true

Exit Rules (Implicit AND)
false

System positions as of Sunday 17 April

- (from P123) long US stocks for $218,769.58
- (from P123) Short IWM (using hedge module ; short IWM always true) = $198,586.70

Difference = $20,183

All the differences match each other

Quick Stats as of 4/15/2016

Total Market Value (inc. Cash)	$ 244,173.12
Cash	$ 223,990.24

Difference = $20,183

All the differences match each other

Market Value - Real FX Balance

Currency	Total Cash	Settled Cash	Stock	Net Liquidation Value
USD	182,108	182,108	20,276	202,363

Note: was also $20,183 on Sunday night
This is a TWS screenshot from Monday morning so I assume one position (guess = IWM) has changed value outside of US market hours