

## ARITHMETIC RESULTS for SMT's Intraday System (SMT.IND)

Date	DIA		SPY		QQQ		Average		N/A
	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Market Returns	Year-End Forecast
8/7/18	7.0	3.5	4.5	7.0	1.7	16.7	4.4	9.1	8.8
							<b>Diff</b>	-4.7	

### DIA

Position	Signal & Intraday		Trade		EOY 247.38	Buy & Hold Return
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return	Buy & Hold Return	
Cash	12/29/17	248.00	0	0.00	0.0	0.0
Short	1/3/18	248.32	-1	0.00	0.0	0.0
Long	1/19/18	259.65	1	-4.56	-4.6	5.0
Short	1/25/18	263.58	-1	1.51	-3.0	6.5
Long	2/26/18	255.20	1	3.18	0.1	3.2
Short	3/1/18	247.50	-1	-3.02	-2.9	0.0
Long	4/5/18	244.00	1	1.41	-1.5	-1.4
Short	4/20/18	245.00	-1	0.41	-1.1	-1.0
Long	4/30/18	243.44	1	0.64	-0.4	-1.6
Short	5/1/18	240.65	-1	-1.15	-1.6	-2.7
Long	5/4/18	242.00	1	-0.56	-2.1	-2.2
Short	5/15/18	247.80	-1	2.40	0.3	0.2
Long	6/6/18	249.80	1	-0.81	-0.5	1.0
Short	6/15/18	249.80	-1	0.00	-0.5	1.0
Long	6/29/18	244.00	1	2.32	1.8	-1.4
Short	7/30/18	254.00	-1	4.10	5.9	2.7
Long	8/3/18	253.60	1	0.16	6.0	2.5
Open	8/7/18	256.12		0.99	7.0	3.5

Latest Signal DIA SPY 0.99 1.05  
 1.13 Avg for current signal  
 QQQ 1.34

## SPY

Position	Signal & Intraday		Trade		EOY 266.86		Position
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	Return	
			Return	Return	Return		
Cash	12/29/17	267.75	0	0.00	0.0	0.0	Cash
Short	1/3/18	268.96	-1	0.00	0.0	0.0	Short
Long	1/19/18	279.60	1	-3.96	-4.0	4.8	Long
Short	1/25/18	284.16	-1	1.63	-2.3	6.5	Short
Long	2/26/18	276.30	1	2.77	0.4	3.5	Long
Short	3/1/18	269.50	-1	-2.46	-2.0	1.0	Short
Long	4/5/18	264.48	1	1.86	-0.2	-0.9	Long
Short	4/20/18	267.00	-1	0.95	0.8	0.1	Short
Long	4/30/18	267.00	1	0.00	0.8	0.1	Long
Short	5/1/18	263.80	-1	-1.20	-0.4	-1.1	Short
Long	5/4/18	265.30	1	-0.57	-1.0	-0.6	Long
Short	5/15/18	271.20	-1	2.22	1.3	1.6	Short
Long	6/6/18	276.00	1	-1.77	-0.5	3.4	Long
Short	6/15/18	276.55	-1	0.20	-0.3	3.6	Short
Long	6/29/18	272.50	1	1.46	1.1	2.1	Long
Short	7/30/18	280.70	-1	3.01	4.2	5.2	Short
Long	8/3/18	282.60	1	-0.68	3.5	5.9	Long
Open	8/7/18	285.58		1.05	4.5	7.0	Open

## QQQ

Signal & Trade Date	Intraday Signal Price	Trade Gain/Loss Return	Our YTD Return	EOY 155.76 Buy & Hold Return	
12/29/17	156.45	0	0.00	0.0	0.0
1/3/18	158.61	-1	0.00	0.0	0.0
1/19/18	165.90	1	-4.60	-4.6	6.5
1/25/18	169.55	-1	2.20	-2.4	8.9
2/26/18	169.50	1	0.03	-2.4	8.8
3/1/18	166.00	-1	-2.06	-4.4	6.6
4/5/18	160.50	1	3.31	-1.1	3.0
4/20/18	163.00	-1	1.56	0.4	4.6
4/30/18	162.50	1	0.31	0.7	4.3
5/1/18	161.20	-1	-0.80	-0.1	3.5
5/4/18	164.30	1	-1.92	-2.0	5.5
5/15/18	168.00	-1	2.25	0.3	7.9
6/6/18	174.80	1	-4.05	-3.8	12.2
6/15/18	177.05	-1	1.29	-2.5	13.7
6/29/18	172.05	1	2.82	0.3	10.5
7/30/18	175.70	-1	2.12	2.5	12.8
8/3/18	179.40	1	-2.11	0.4	15.2
8/7/18	181.80		1.34	1.7	16.7