

## 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
6/15/18	-0.5	1.0	-0.3	3.6	-2.5	13.7	-1.1	6.1	-2.7
							<b>Diff</b>	-7.2	

### DIA

Position	Signal & Intraday		Trade		EOY 247.38	Buy & Hold Return
	Trade Date	Signal Price	Gain/Loss Return	Our YTD 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
Open	6/15/18	249.80		0.00	-0.5	1.0

Latest	DIA	0.00	0.00 Avg for current signal
Signal	SPY	0.00	
	QQQ	0.00	

## SPY

Position	Signal & Intraday		Trade		EOY 266.86		Position
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	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
Open	6/15/18	276.55		0.00	-0.3	3.6	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
1/3/18	158.61	-1	0.00	0.0
1/19/18	165.90	1	-4.60	-4.6
1/25/18	169.55	-1	2.20	-2.4
2/26/18	169.50	1	0.03	-2.4
3/1/18	166.00	-1	-2.06	-4.4
4/5/18	160.50	1	3.31	-1.1
4/20/18	163.00	-1	1.56	0.4
4/30/18	162.50	1	0.31	0.7
5/1/18	161.20	-1	-0.80	-0.1
5/4/18	164.30	1	-1.92	-2.0
5/15/18	168.00	-1	2.25	0.3
6/6/18	174.80	1	-4.05	-3.8
6/15/18	177.05	-1	1.29	-2.5
6/15/18	177.05		0.00	-2.5