

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

Date	DIA		SPY		QQQ		Average		N/A
	Our	Index	Our	Index	Our	Index	Our	Market	Year-End
12/31/18	2.3	-5.8	-4.9	-6.3	-11.0	-0.8	-4.5	-4.3	-5.4
							<b>Diff</b>	-0.2	

### DIA

Position	Signal & Intraday		Trade		EOY 247.38	Buy & Hold
	Trade Date	Signal Price	Gain/Loss	Return	Our YTD	
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
Short	8/13/18	252.85	-1	-0.30	5.7	2.2
Long	8/20/18	257.20	1	-1.72	4.0	4.0
Short	9/6/18	259.90	-1	1.05	5.1	5.1
Long	9/11/18	259.50	1	0.15	5.2	4.9
Short	10/4/18	266.30	-1	2.62	7.8	7.6
Long	10/16/18	254.90	1	4.28	12.1	3.0
Cash	10/26/18	245.50	0	-3.69	8.4	-0.8
Long	10/31/18	251.20	1	0.00	8.4	1.5
Short	11/14/18	252.00	-1	0.32	8.8	1.9
Long	11/28/18	248.80	1	1.27	10.0	0.6
Short	12/6/18	244.50	-1	-1.73	8.3	-1.2
Long	12/12/18	247.35	1	-1.17	7.1	0.0
Short	12/17/18	239.00	-1	-3.38	3.8	-3.4
Long	12/19/18	237.75	1	0.52	4.3	-3.9
Cash	12/31/18	233.00	0	-2.00	2.3	-5.8
EOY	12/31/18	233.09	0	0.00	2.3	-5.8



## SPY

Position	Signal & Intraday		Trade		EOY 266.86	Buy & Hold
	Trade Date	Signal Price	Gain/Loss	Our YTD	Return	
			Return	Return	Return	
Cash	12/29/17	267.75	0	0.00	0.0	0.0
Short	1/3/18	268.96	-1	0.00	0.0	0.0
Long	1/19/18	279.60	1	-3.96	-4.0	4.8
Short	1/25/18	284.16	-1	1.63	-2.3	6.5
Long	2/26/18	276.30	1	2.77	0.4	3.5
Short	3/1/18	269.50	-1	-2.46	-2.0	1.0
Long	4/5/18	264.48	1	1.86	-0.2	-0.9
Short	4/20/18	267.00	-1	0.95	0.8	0.1
Long	4/30/18	267.00	1	0.00	0.8	0.1
Short	5/1/18	263.80	-1	-1.20	-0.4	-1.1
Long	5/4/18	265.30	1	-0.57	-1.0	-0.6
Short	5/15/18	271.20	-1	2.22	1.3	1.6
Long	6/6/18	276.00	1	-1.77	-0.5	3.4
Short	6/15/18	276.55	-1	0.20	-0.3	3.6
Long	6/29/18	272.50	1	1.46	1.1	2.1
Short	7/30/18	280.70	-1	3.01	4.2	5.2
Long	8/3/18	282.60	1	-0.68	3.5	5.9
Short	8/13/18	282.80	-1	0.07	3.5	6.0
Long	8/20/18	285.20	1	-0.85	2.7	6.9
Short	9/6/18	288.00	-1	0.98	3.7	7.9
Long	9/11/18	288.50	1	-0.17	3.5	8.1
Short	10/4/18	290.00	-1	0.52	4.0	8.7
Long	10/16/18	277.00	1	4.48	8.5	3.8
Cash	10/26/18	263.50	0	-4.87	3.6	-1.3
Long	10/31/18	271.90	1	0.00	3.6	1.9
Short	11/14/18	270.90	-1	-0.37	3.3	1.5
Long	11/28/18	268.85	1	0.76	4.0	0.7
Short	12/6/18	264.00	-1	-1.80	2.2	-1.1
Long	12/12/18	267.50	1	-1.33	0.9	0.2
Short	12/17/18	258.00	-1	-3.55	-2.7	-3.3
Long	12/19/18	256.85	1	0.45	-2.2	-3.8
Cash	12/31/18	250.00	0	-2.67	-4.9	-6.3
EOY	12/31/18	250.08	0	0.00	-4.9	-6.3



## QQQ

Position	Signal & Intraday		Trade		EOY 155.76	Buy & Hold Return
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return		
Cash	12/29/17	156.45	0	0.00	0.0	0.0
Short	1/3/18	158.61	-1	0.00	0.0	0.0
Long	1/19/18	165.90	1	-4.60	-4.6	6.5
Short	1/25/18	169.55	-1	2.20	-2.4	8.9
Long	2/26/18	169.50	1	0.03	-2.4	8.8
Short	3/1/18	166.00	-1	-2.06	-4.4	6.6
Long	4/5/18	160.50	1	3.31	-1.1	3.0
Short	4/20/18	163.00	-1	1.56	0.4	4.6
Long	4/30/18	162.50	1	0.31	0.7	4.3
Short	5/1/18	161.20	-1	-0.80	-0.1	3.5
Long	5/4/18	164.30	1	-1.92	-2.0	5.5
Short	5/15/18	168.00	-1	2.25	0.3	7.9
Long	6/6/18	174.80	1	-4.05	-3.8	12.2
Short	6/15/18	177.05	-1	1.29	-2.5	13.7
Long	6/29/18	172.05	1	2.82	0.3	10.5
Short	7/30/18	175.70	-1	2.12	2.5	12.8
Long	8/3/18	179.40	1	-2.11	0.4	15.2
Short	8/13/18	180.80	-1	0.78	1.1	16.1
Long	8/20/18	179.15	1	0.91	2.0	15.0
Short	9/6/18	181.80	-1	1.48	3.5	16.7
Long	9/11/18	182.35	1	-0.30	3.2	17.1
Short	9/17/18	182.50	-1	0.08	3.3	17.2
Long	9/20/18	184.10	1	-0.88	2.4	18.2
Short	10/4/18	183.45	-1	-0.35	2.1	17.8
Long	10/16/18	174.25	1	5.01	7.1	11.9
Cash	10/26/18	165.30	0	-5.14	2.0	6.1
Long	10/31/18	170.40	1	0.00	2.0	9.4
Short	11/14/18	165.50	-1	-2.88	-0.9	6.3
Long	11/28/18	164.20	1	0.79	-0.1	5.4
Short	12/6/18	162.50	-1	-1.04	-1.2	4.3
Long	12/12/18	166.50	1	-2.46	-3.6	6.9
Short	12/17/18	159.50	-1	-4.20	-7.8	2.4
Long	12/19/18	159.50	1	0.00	-7.8	2.4
Cash	12/31/18	154.50	0	-3.13	-11.0	-0.8

EOY	12/31/18	154.26	0	0.00	-11.0	-1.0
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