

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
4/23/19	1.33	14.32	3.11	17.11	5.99	22.58	3.47	18.00	41.70
							Diff	-14.5	

DIA

Position	Signal & Trade Date	Intraday Signal Price	Trade		EOY 233.09	
			Gain/Loss Return	Our YTD Return	Buy & Hold Return	Buy & Hold Return
Cash	12/31/18	233.00	0	0.00	0.00	0.00
Long	1/2/19	232.30	1	0.00	0.00	0.00
Short	1/8/19	236.30	-1	1.72	1.72	1.38
Long	1/25/19	247.30	1	-4.66	-2.93	6.10
Short	1/29/19	245.50	-1	-0.73	-3.66	5.32
Long	1/30/19	248.40	1	-1.18	-4.84	6.57
Short	2/21/19	258.40	-1	4.03	-0.82	10.86
Long	3/1/19	261.20	1	-1.08	-1.90	12.06
Short	3/7/19	254.50	-1	-2.57	-4.47	9.19
Long	3/11/19	253.15	1	0.53	-3.93	8.61
Open	4/23/19	266.48		5.27	1.33	14.32

	Our Returns	Buy-&-Hold	Outperforming			
DIA	1.33	14.32	-12.99			
SPY	3.11	17.11	-14.01			
QQQ	5.99	22.58	-16.59	DIA	5.27	
Average	3.47	18.00		SPY	6.23	
				QQQ	10.26	
					21.76	7.25

SPY

Position	Signal & Intraday		Trade	EOY 250.08		
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return	Buy & Hold Return	
Cash	12/31/18	250.00	0	0.00	0.00	0.00
Long	1/2/19	249.50	1	0.00	0.00	0.00
Short	1/8/19	254.50	-1	2.00	2.00	1.77
Long	1/25/19	265.30	1	-4.24	-2.24	6.09
Short	1/29/19	263.00	-1	-0.87	-3.11	5.17
Long	1/30/19	266.20	1	-1.22	-4.32	6.45
Short	2/21/19	277.35	-1	4.19	-0.13	10.90
Long	3/1/19	280.50	1	-1.14	-1.27	12.16
Short	3/7/19	275.50	-1	-1.78	-3.05	10.16
Long	3/11/19	275.70	1	-0.07	-3.13	10.24
Open	4/23/19	292.88		6.23	3.11	17.11

QQQ

Position	Signal & Intraday		Trade		EOY 154.26	
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	Return
			Return	Return		Return
Cash	12/31/18	154.50	0	0.00	0.00	0.00
Long	1/2/19	154.50	1	0.00	0.00	0.00
Short	1/8/19	158.00	-1	2.27	2.27	1.76
Long	1/25/19	164.25	1	-3.96	-1.69	5.79
Short	1/29/19	161.50	-1	-1.67	-3.36	4.02
Long	1/30/19	164.50	1	-1.86	-5.22	5.95
Short	2/21/19	171.40	-1	4.19	-1.03	10.40
Long	3/1/19	174.20	1	-1.63	-2.66	12.20
Short	3/7/19	172.00	-1	-1.26	-3.92	10.78
Long	3/11/19	172.60	1	-0.35	-4.27	11.17
Open	4/23/19	190.31		10.26	5.99	22.58