



Performance: Updated 7/1/19

Month	# Risk On Trades	# Risk Off Trades	Total Return
June 2019	1	0	15.3%
May 2019	1	0	-16.5%
April 2019	1	0	10.8%
March 2019	1	0	7.5%
February 2019	1	0	5.6%
January 2019	1	1	-6.0%
December 2018	1	1	9.4%
November 2018	2	2	-3.0%
October 2018	1	1	-20.3%
September 2018	3	2	-7.6%
August 2018	4	3	5.0%
July 2018	1	0	5.0%
June 2018	3	3	-1.8%
May 2018	1	1	11.4%
April 2018	1	0	0.3%
March 2018	1	0	-8.7%
February 2018 (QLD)	1	0	2.3%
February 2018 (XIV)	1	0	-95.2%
January 2018	1	0	-6.3%
December 2017	1	0	14.0%
November 2017	1	0	5.4%
October 2017	1	0	14.6%
September 2017	1	0	16.6%
August 2017	1	0	-11.3%
July 2017	1	0	13.1%
June 2017	2	1	5.9%
May 2017	4	4	28.2%
April 2017	3	2	-7.4%
March 2017	1	0	15.4%
February 2017	2	2	-8.7%
January 2017	0	1	-20.7%
December 2016	1	0	7.5%

Risk-on, Risk-off Market Returns

Symbol	Description	June '19
<i>Risk-On:</i>		
QQQ	Nasdaq 100 (1x)	7.4%
QLD	Nasdaq 100 (2x)	15.3%
SPY	S&P 500 (1x)	6.4%
SSO	S&P 500 (2x)	13.9%
DIA	DJIA (1x)	7.1%
DDM	DJIA (2x)	14.3%
IWM	Russell 2000 (1x)	6.6%
UWM	Russell 2000 (2x)	13.6%
<i>Risk-Off:</i>		
SH	Inverse S&P (1x)	-6.8%
PSQ	Inverse Nasdaq 100 (1x)	-7.5%
DOG	Inverse DJIA (1x)	-6.9%
RWM	Inverse Russell 2000 (1x)	-6.9%
TLT	Treasury bonds	0.7%
VXX	Long Volatility	-14.5%