

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

Date	DIA		SPY		QQQ		Average		
	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Market Returns	Year-End Forecast
7/19/17	6.3	9.5	4.8	10.5	14.6	21.5	8.6	13.8	15.6
							Diff	-5.3	

DIA

Position	Signal & Trade Date	Intraday Signal Price	Trade		EOY 197.51	
			Gain/Loss Return	Our YTD Return	Buy & Hold Return	
Long	12/12/16	197.84	1	0.00	0.0	0.0
Short	3/8/17	209.40	-1	5.84	5.8	6.0
Long	3/16/17	210.17	1	-0.37	5.5	6.4
Short	3/21/17	207.10	-1	-1.46	4.0	4.9
Long	3/28/17	205.30	1	0.87	4.9	3.9
Short	5/18/17	206.03	-1	0.36	5.2	4.3
Long	5/25/17	210.52	1	-2.18	3.1	6.6
Short	6/28/17	214.00	-1	1.65	4.7	8.3
Long	7/6/17	213.50	1	0.23	4.9	8.1
Open	7/19/17	216.32		1.32	6.3	9.5

ARITHMETIC RESULTS for SMT's End-Of-Day System (SMT.EOD)

Date	DIA		SPY		QQQ		Average		
	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Market Returns	Year-End Forecast
7/19/17	4.6	9.5	3.7	10.5	13.5	21.5	7.3	13.8	13.2
							Diff	-6.6	

DIA

Position	Trade Date	Market Open Price	Trade		EOY 197.51	
			Gain/Loss Return	Our YTD Return	Buy & Hold Return	
Long	12/12/16	197.84	1	0.00	0.0	0.0
Short	3/8/17	209.58	-1	5.93	5.9	6.1
Long	3/16/17	210.17	1	-0.28	5.7	6.4
Short	3/22/17	205.96	-1	-2.00	3.6	4.3
Long	3/28/17	205.08	1	0.43	4.1	3.8
Short	5/18/17	206.03	-1	0.46	4.5	4.3
Long	5/25/17	210.52	1	-2.18	2.4	6.6
Short	6/28/17	213.58	-1	1.45	3.8	8.1
Long	7/6/17	214.09	1	-0.24	3.6	8.4
Open	7/19/17	216.32		1.04	4.6	9.5

SPY

Position	Signal & Intraday		Trade		EOY 223.52		Position
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	Return	
			Return	Return	Return		
Long	12/12/16	226.40	1	0.00	0.0	0.0	Long
Short	3/8/17	237.50	-1	4.90	4.9	6.3	Short
Long	3/16/17	239.11	1	-0.68	4.2	7.0	Long
Short	3/21/17	234.60	-1	-1.89	2.3	5.0	Short
Long	3/28/17	233.60	1	0.43	2.8	4.5	Long
Short	5/18/17	235.73	-1	0.91	3.7	5.5	Short
Long	5/25/17	241.20	1	-2.32	1.4	7.9	Long
Short	6/28/17	242.45	-1	0.52	1.9	8.5	Short
Long	7/6/17	241.20	1	0.52	2.4	7.9	Long
Open	7/19/17	246.99		2.40	4.8	10.5	Open

SPY

Position	Market		Trade		EOY 223.52		Position
	Trade Date	Open Price	Gain/Loss	Our YTD	Buy & Hold	Return	
			Return	Return	Return		
Long	12/12/16	226.40	1	0.00	0.0	0.0	Long
Short	3/8/17	237.34	-1	4.83	4.8	6.2	Short
Long	3/16/17	239.11	1	-0.75	4.1	7.0	Long
Short	3/22/17	233.77	-1	-2.23	1.9	4.6	Short
Long	3/28/17	233.27	1	0.21	2.1	4.4	Long
Short	5/18/17	235.73	-1	1.05	3.1	5.5	Short
Long	5/25/17	241.20	1	-2.32	0.8	7.9	Long
Short	6/28/17	242.50	-1	0.54	1.3	8.5	Short
Long	7/6/17	241.89	1	0.25	1.6	8.2	Long
Open	7/19/17	246.99		2.11	3.7	10.5	Open

QQQ

			Trade		EOY 118.48
Signal &	Intraday		Gain/Loss	Our YTD	Buy & Hold
Trade Date	Signal Price		Return	Return	Return
12/12/16	118.97	1	0.00	0.0	0.0
3/8/17	131.00	-1	10.11	10.1	10.6
3/16/17	132.33	1	-1.02	9.1	11.7
3/21/17	130.50	-1	-1.38	7.7	10.1
3/28/17	130.70	1	-0.15	7.6	10.3
5/18/17	136.06	-1	4.10	11.7	14.8
5/25/17	140.32	1	-3.13	8.5	18.4
6/28/17	138.30	-1	-1.44	7.1	16.7
7/6/17	136.00	1	1.66	8.8	14.8
7/19/17	143.98		5.87	14.6	21.5

QQQ

			Trade		EOY 118.48
Market			Gain/Loss	Our YTD	Buy & Hold
Trade Date	Open Price		Return	Return	Return
12/12/16	118.97	1	0.00	0.0	0.0
3/8/17	130.57	-1	9.75	9.8	10.2
3/16/17	132.33	1	-1.35	8.4	11.7
3/22/17	130.54	-1	-1.35	7.0	10.2
3/28/17	130.81	1	-0.21	6.8	10.4
5/18/17	136.06	-1	4.01	10.9	14.8
5/25/17	140.32	1	-3.13	7.7	18.4
6/28/17	138.54	-1	-1.27	6.5	16.9
7/6/17	136.47	1	1.49	8.0	15.2
7/19/17	143.98		5.50	13.5	21.5