

## 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
5/12/17	6.7	5.8	5.1	6.9	13.6	17.0	8.5	9.9	22.9
							Diff	-1.5	

### 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
Open	5/12/17	209.01		1.81	6.7	5.8

## 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
5/12/17	6.0	5.8	4.5	6.9	12.8	17.0	7.8	9.9	21.0
							Diff	-2.1	

### 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
Open	5/12/17	209.01		1.92	6.0	5.8

## SPY

Position	Signal & Intraday		Trade		EOY 223.52	
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	Return
Long	12/12/16	226.40	1	0.00	0.0	0.0
Short	3/8/17	237.50	-1	4.90	4.9	6.3
Long	3/16/17	239.11	1	-0.68	4.2	7.0
Short	3/21/17	234.60	-1	-1.89	2.3	5.0
Long	3/28/17	233.60	1	0.43	2.8	4.5
Open	5/12/17	239.05		2.33	5.1	6.9

## SPY

Position	Market		Trade		EOY 223.52	
	Trade Date	Open Price	Gain/Loss	Our YTD	Buy & Hold	Return
Long	12/12/16	226.40	1	0.00	0.0	0.0
Short	3/8/17	237.34	-1	4.83	4.8	6.2
Long	3/16/17	239.11	1	-0.75	4.1	7.0
Short	3/22/17	233.77	-1	-2.23	1.9	4.6
Long	3/28/17	233.27	1	0.21	2.1	4.4
Open	5/12/17	239.05		2.48	4.5	6.9

## QQQ

Position	Signal & Intraday		Trade		EOY 118.48	
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return	Buy & Hold Return	Buy & Hold Return
Long	12/12/16	118.97	1	0.00	0.0	0.0
Short	3/8/17	131.00	-1	10.11	10.1	10.6
Long	3/16/17	132.33	1	-1.02	9.1	11.7
Short	3/21/17	130.50	-1	-1.38	7.7	10.1
Long	3/28/17	130.70	1	-0.15	7.6	10.3
Open	5/12/17	138.60		6.04	13.6	17.0

## QQQ

Position	Market		Trade		EOY 118.48	
	Trade Date	Open Price	Gain/Loss Return	Our YTD Return	Buy & Hold Return	Buy & Hold Return
Long	12/12/16	118.97	1	0.00	0.0	0.0
Short	3/8/17	130.57	-1	9.75	9.8	10.2
Long	3/16/17	132.33	1	-1.35	8.4	11.7
Short	3/22/17	130.54	-1	-1.35	7.0	10.2
Long	3/28/17	130.81	1	-0.21	6.8	10.4
Open	5/12/17	138.60		5.96	12.8	17.0