

## 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 |
| 4/2/18 | 1.7         | -4.5          | 2.4         | -3.5          | 1.9         | -0.2          | 2.0         | -2.7           | 8.0               |
|        |             |               |             |               |             |               | <b>Diff</b> | 4.7            |                   |

### DIA

| Position | Signal & Intraday      |              | Trade            |                | EOY 247.38        | Buy & Hold Return |
|----------|------------------------|--------------|------------------|----------------|-------------------|-------------------|
|          | Trade Date             | Signal Price | Gain/Loss Return | Our YTD Return | Buy & Hold Return |                   |
| 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               |
| Open     | 4/2/18                 | 236.15       |                  | 4.59           | 1.7               | -4.5              |
|          | Avg for current signal |              |                  | 5.12           |                   |                   |

## SPY

| Position | Signal & Intraday |              | Trade     |         | EOY 266.86 |        | Position |
|----------|-------------------|--------------|-----------|---------|------------|--------|----------|
|          | Trade Date        | Signal Price | Gain/Loss | Our YTD | Buy & Hold | Return |          |
| Cash     | 12/29/17          | 267.75       | 0         | 0.00    | 0.0        | 0.0    | Cash     |
| Short    | 1/3/18            | 268.96       | -1        | 0.00    | 0.0        | 0.0    | Short    |
| Long     | 1/19/18           | 279.60       | 1         | -3.96   | -4.0       | 4.8    | Long     |
| Short    | 1/25/18           | 284.16       | -1        | 1.63    | -2.3       | 6.5    | Short    |
| Long     | 2/26/18           | 276.30       | 1         | 2.77    | 0.4        | 3.5    | Long     |
| Short    | 3/1/18            | 269.50       | -1        | -2.46   | -2.0       | 1.0    | Short    |
| Open     | 4/2/18            | 257.52       |           | 4.45    | 2.4        | -3.5   | Open     |

## QQQ

| <b>Signal &amp;<br/>Trade Date</b> | <b>Intraday<br/>Signal Price</b> | <b>Trade<br/>Gain/Loss<br/>Return</b> | <b>Our YTD<br/>Return</b> | <b>EOY 155.76<br/>Buy &amp; Hold<br/>Return</b> |
|------------------------------------|----------------------------------|---------------------------------------|---------------------------|---|
| 12/29/17                           | 156.45                           | 0                                     | 0.00                      | 0.0   |
| 1/3/18                             | 158.61                           | -1                                    | 0.00                      | 0.0   |
| 1/19/18                            | 165.90                           | 1                                     | -4.60                     | -4.6  |
| 1/25/18                            | 169.55                           | -1                                    | 2.20                      | -2.4  |
| 2/26/18                            | 169.50                           | 1                                     | 0.03                      | -2.4  |
| 3/1/18                             | 166.00                           | -1                                    | -2.06                     | -4.4  |
| 4/2/18                             | 155.51                           |                                       | 6.32                      | 1.9   |