

Mechanical Market Timing Statistics 2005-2022

2005-2022 Average Yearly Gain

MMT 25.54%

B&H 10.28%

SPDR DJ Industrial Average ETF

NYSE: DIA				Avg	Avg			Largest	Largest	Our	B&H
	No. of			Trading	Trading	No. of	No. of	Trading	Trading	Trading	Index
	Trades	Long	Short	Gain	Loss	Gains	Losses	Gain	Loss	Return %	Return %
2022	23	12	11	3.86%	-1.89%	11	12	6.67%	-4.89%	19.83%	-5.37%
2021	30	15	15	1.77%	-0.88%	12	18	8.86%	-2.03%	5.40%	22.18%
2020	18	9	9	4.82%	2.18%	11	7	24.55%	-3.35%	39.14%	-0.86%
2019	19	10	9	3.36%	-0.42%	12	8	10.77%	-1.56%	32.55%	13.90%
2018	24	12	12	2.54%	-0.25%	16	8	6.83%	-0.04%	38.62%	-6.10%
2017	30	15	15	1.94%	-0.31%	12	17	6.20%	-0.65%	17.97%	25.20%
2016	37	18	19	2.83%	-0.40%	12	24	8.82%	-1.03%	23.76%	13.52%
2015	42	21	21	1.26%	-0.49%	20	21	7.84%	-1.42%	15.10%	-2.19%
2014	32	16	16	1.76%	-0.41%	16	14	7.60%	-1.49%	21.42%	7.49%
2013	20	10	10	3.85%	-0.47%	9	9	6.84%	-1.46%	30.54%	26.70%
2012	28	14	14	5.21%	-1.56%	12	16	7.46%	-1.84%	14.92%	10.68%
2011	47	24	23	2.03%	-0.54%	19	25	9.80%	-1.74%	25.15%	9.06%
2010	25	13	12	3.52%	-0.85%	12	13	10.79%	-3.94%	31.16%	13.89%
2009	36	18	18	4.35%	-0.71%	14	22	12.71%	-2.04%	45.47%	22.90%
2008	48	24	24	3.29%	-1.06%	15	33	17.62%	-2.99%	14.58%	-32.78%
2007	34	17	17	1.78%	-0.44%	17	17	8.66%	-0.95%	22.78%	8.39%
2006	34	17	17	1.47%	-0.46%	14	20	5.49%	-1.05%	11.32%	18.02%
2005	39	19	20	1.39%	-0.32%	15	24	4.64%	-0.80%	13.18%	2.28%
AVG										23.49%	8.16%

SPDR S&P 500 Trust ETF

NYSE: SPY

	No. of Trades		Avg Trading		Avg Trading		No. of	No. of	Largest Trading	Largest Trading	Our Trading	B&H Index
	Long	Short	Gain	Loss	Gains	Losses	Gain	Loss	Gain	Loss	Return %	Return %
2022	23	12	11	4.11%	-2.02%	11	12	9.50%	-5.79%	20.95%	-15.23%	
2021	30	15	15	2.19%	-0.96%	12	18	7.98%	-2.38%	8.89%	26.72%	
2020	18	9	9	6.16%	-1.86%	9	9	23.61%	-3.61%	41.37%	15.98%	
2019	21	11	10	3.44%	-0.84%	12	9	10.60%	-1.75%	33.82%	18.83%	
2018	28	14	14	1.99%	-0.28%	20	8	7.74%	-0.83%	37.68%	-6.70%	
2017	26	13	13	1.75%	-0.17%	11	15	5.04%	-0.66%	16.68%	19.40%	
2016	41	20	21	2.37%	-0.37%	14	27	8.40%	-1.10%	23.18%	9.64%	
2015	46	23	23	1.10%	-0.47%	25	20	7.45%	-1.17%	18.61%	-0.81%	
2014	26	13	13	2.12%	-0.34%	13	13	7.19%	-1.19%	23.16%	10.07%	
2013	23	11	11	2.99%	-0.48%	11	11	6.05%	-0.86%	27.61%	31.29%	
2012	29	15	14	2.27%	-0.80%	13	15	7.56%	-1.75%	17.47%	14.96%	
2011	43	22	21	2.05%	-0.75%	16	24	10.51%	-2.51%	14.69%	1.89%	
2010	24	12	12	3.53%	-1.14%	13	11	11.27%	-2.63%	33.32%	14.53%	
2009	37	19	18	3.44%	-1.40%	14	22	12.74%	-5.44%	17.36%	26.95%	
2008	42	21	21	3.70%	-1.13%	15	24	20.27%	-4.31%	28.30%	-36.84%	
2007	32	16	16	2.08%	-0.42%	13	18	7.73%	-1.12%	19.51%	5.25%	
2006	40	20	20	1.18%	-0.48%	19	19	5.47%	-1.73%	13.38%	15.87%	
2005	41	20	21	1.71%	-0.25%	16	23	5.97%	-0.78%	21.67%	3.73%	
AVG										23.20%	8.64%	

PowerShares QQQ Trust ETF
NASDAQ: QQQ

	No. of Trades	Long	Short	Avg Trading Gain	Avg Trading Loss	No. of Gains	No. of Losses	Largest Trading Gain	Largest Trading Loss	Our Trading Return %	B&H Index Return %
2022	23	11	12	4.91%	-3.43%	12	11	15.56%	-6.77%	21.22%	-27.89%
2021	30	15	15	2.64%	-1.66%	17	13	8.97%	-3.03%	23.39%	27.62%
2020	18	9	9	6.28%	-2.28%	11	7	19.29%	-3.52%	56.25%	39.85%
2019	15	8	7	5.75%	-0.63%	9	6	11.24%	-1.09%	46.41%	28.23%
2018	27	12	13	2.94%	-0.47%	18	9	6.85%	-1.28%	43.00%	-1.43%
2017	29	14	15	1.83%	-0.55%	16	12	9.02%	-1.11%	22.76%	39.20%
2016	39	14	15	3.16%	-0.65%	13	15	9.37%	-1.66%	31.43%	5.92%
2015	46	23	23	1.33%	-0.40%	24	18	8.99%	0.72%	24.84%	8.34%
2014	32	16	16	2.14%	-0.49%	16	15	7.77%	1.38%	26.87%	17.38%
2013	27	13	13	2.58%	-0.46%	13	13	5.97%	-1.38%	27.50%	35.05%
2012	33	17	16	3.36%	-0.77%	12	19	13.62%	-1.75%	25.66%	17.46%
2011	48	24	24	2.24%	-0.84%	18	27	9.38%	-2.99%	17.51%	3.39%
2010	33	17	16	2.94%	-1.29%	16	17	9.73%	-2.31%	25.05%	19.66%
2009	33	17	16	4.72%	-0.88%	13	18	21.77%	-1.55%	45.45%	54.71%
2008	44	22	22	6.55%	-1.14%	12	32	31.42%	-2.92%	42.22%	-41.77%
2007	41	20	21	2.13%	-0.91%	16	23	7.11%	-1.97%	13.21%	19.02%
2006	49	24	25	2.66%	-0.51%	13	34	5.43%	-2.54%	17.16%	7.15%
2005	35	18	17	2.80%	-0.48%	13	17	7.20%	-0.85%	28.62%	0.67%
AVG										29.92%	14.03%