

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
3/31/20	20.19	-23.19	20.05	-19.92	10.91	-10.44	17.05	-17.85	25.57
							Diff	34.9	

DIA

Position	Signal & Intraday		Trade		EOY 285.10	Buy & Hold
	Trade Date	Signal Price	Gain/Loss	Return	Our YTD Return	Return
Long	12/31/19	285.10	1	0.00	0.00	0.00
Short	1/6/20	285.05	-1	-0.02	-0.02	-0.02
Cash	1/9/20	288.55	0	-1.23	-1.25	1.21
Short	1/27/20	286.30	-1	0.00	-1.25	0.42
Long	2/4/20	287.68	1	-0.48	-1.73	0.90
Short	2/21/20	289.40	-1	0.60	-1.13	1.51
Long	2/24/20	282.00	1	2.56	1.43	-1.09
Short	2/26/20	271.99	-1	-3.55	-2.12	-4.60
Long	3/25/20	209.80	1	22.86	20.74	-26.41
Short	3/27/20	217.61	-1	3.72	24.47	-23.67
Long	3/31/20	223.00	1	-2.48	21.99	-21.78
Open	3/31/20	218.99		-1.80	20.19	-23.19

	Our Returns	Buy-&-Hold	Outperforming/Underperforming	
DIA	20.19	-23.19	43.38	
SPY	20.05	-19.92	39.98	Current Signal
QQQ	10.91	-10.44	21.35	DIA -1.80
Average	17.05	-17.85	34.90	SPY -1.25
				QQQ -1.55
				Total -4.60
				Average -1.53

SPY

Position	Signal & Intraday		Trade		EOY 321.86	Buy & Hold
	Trade Date	Signal Price	Gain/Loss	Our YTD	Return	
			Return	Return	Return	
Long	12/31/19	321.86	1	0.00	0.00	0.00
Short	1/6/20	321.90	-1	0.01	0.01	0.01
Cash	1/9/20	325.85	0	-1.23	-1.21	1.24
Short	1/27/20	324.50	-1	0.00	-1.21	0.82
Long	2/4/20	328.07	1	-1.10	-2.31	1.93
Short	2/21/20	333.80	-1	1.75	-0.57	3.71
Long	2/24/20	325.00	1	2.64	2.07	0.98
Short	2/26/20	314.18	-1	-3.33	-1.26	-2.39
Long	3/25/20	244.70	1	22.11	20.85	-23.97
Short	3/27/20	253.27	-1	3.50	24.36	-21.31
Long	3/31/20	261.00	1	-3.05	21.30	-18.91
Open	3/31/20	257.73		-1.25	20.05	-19.92

QQQ

Position	Signal & Intraday		Trade		EOY 212.61	Buy & Hold Return
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return		
Long	12/31/19	212.61	1	0.00	0.00	0.00
Short	1/6/20	214.20	-1	0.75	0.75	0.75
Cash	1/9/20	218.80	0	-2.15	-1.40	2.91
Short	1/27/20	218.70	-1	0.00	-1.40	2.86
Long	2/4/20	225.39	1	-3.06	-4.46	6.01
Short	2/21/20	231.75	-1	2.82	-1.64	9.00
Long	2/24/20	223.30	1	3.65	2.01	5.03
Short	2/26/20	216.67	-1	-2.97	-0.96	1.91
Long	3/25/20	183.80	1	15.17	14.21	-13.55
Short	3/27/20	186.93	-1	1.70	15.91	-12.08
Long	3/31/20	193.40	1	-3.46	12.45	-9.04
Open	3/31/20	190.41		-1.55	10.91	-10.44