

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

	DIA		SPY		QQQ/QID		Average	N/A	
	Our	Index	Our	Index	Our	Index	Our	Market	Year-End
Date	Returns	Returns	Returns	Returns	Returns	Returns	Returns	Returns	Forecast
11/28/25	9.49	12.15	18.42	16.64	26.85	21.14	18.25	16.64	19.91
							Diff	1.6	

DIA

	Signal & Intraday		Trade		EOY 425.50	
	Signal	Intraday	Gain/Loss	Our YTD	Buy & Hold	
Position	Trade Date	Signal Price	Return	Return	Return	
Short	12/31/24	425.50	-1	0.00	0.00	0.00
Long	1/16/25	432.00	1	-1.53	-1.53	1.53
Short	2/21/25	438.00	-1	1.39	-0.14	2.94
Long	3/24/25	424.65	1	3.05	2.91	-0.20
Short	4/3/25	410.40	-1	-3.36	-0.45	-3.55
Long	4/28/25	400.70	1	2.36	1.92	-5.83
Short	5/23/25	418.15	-1	4.35	6.27	-1.73
Long	6/6/25	426.60	1	-2.02	4.25	0.26
Short	6/20/25	424.10	-1	-0.59	3.67	-0.33
Long	6/25/25	429.00	1	-1.16	2.51	0.82
Short	8/1/25	437.50	-1	1.98	4.49	2.82
Long	8/13/25	446.10	1	-1.97	2.53	4.84
Open	11/28/25	477.18		6.97	9.49	12.15

	Our Returns	Buy-&-Hold	Outperforming/Underperforming		
DIA	9.49	12.15	-2.65		
SPY	18.42	16.64	1.78	Current Signal	
QQQ	26.85	21.14	5.71	DIA	6.97
Average	18.25	16.64	1.61	SPY	5.89
				QQQ	7.51
				Total	20.37
				Average	6.79

SPY

Position	Signal & Trade Date	Intraday Signal Price	Trade		Our YTD Return	EOY 586.08 Buy & Hold Return
			Gain/Loss	Return		
Short	12/31/24	586.08	-1	0.00	0.00	0.00
Long	1/17/25	597.00	1	-1.86	-1.86	1.88
Short	2/24/25	601.00	-1	0.67	-1.19	2.56
Long	3/25/25	574.20	1	4.46	3.27	-2.02
Short	4/3/25	546.00	-1	-4.91	-1.65	-6.83
Long	4/24/25	539.10	1	1.26	-0.38	-8.00
Short	8/1/25	625.80	-1	16.08	15.70	6.79
Long	8/11/25	636.50	1	-1.71	13.99	8.62
Short	8/21/25	636.35	-1	-0.02	13.97	8.59
Long	8/27/25	645.50	1	-1.44	12.53	10.15
Open	11/28/25	683.53		5.89	18.42	16.64

Long Positions

DIA	SPY	QQQ
1.39	0.67	0.17
-3.36	-4.91	-6.08
4.35	16.08	22.95
-0.59	-0.02	7.51
1.98	5.89	
6.97		
10.74	17.71	24.55
Avg Longs	17.67	

Short Positions

DIA	SPY	QQQ
-1.53	-1.86	-2.71
3.05	4.46	7.19
2.36	1.26	-0.55
-2.02	-1.71	-1.62
-1.16	-1.44	
-1.97		
-1.27	0.71	2.31
Avg Shorts	0.58	

Total Longs & Shorts

18.25

Gains (Longs & Short)

DIA	SPY	QQQ
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Losses (Longs & Shorts)

DIA	SPY	QQQ
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1
2
3
4
5
6
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9
10
11
12

QQQ

Position	Signal & Trade Date	Intraday Signal Price	Trade		EOY 511.23	
			Gain/Loss Return	Our YTD Return	Buy & Hold Return	
Short	12/31/24	511.23	-1	0.00	0.00	0.00
Long	1/21/25	525.10	1	-2.71	-2.71	2.72
Short	2/24/25	526.00	-1	0.17	-2.54	2.90
Long	3/24/25	488.20	1	7.19	4.64	-4.50
Short	4/3/25	458.50	-1	-6.08	-1.44	-10.31
Long	4/24/25	461.00	1	-0.55	-1.98	-9.82
Short	8/20/25	566.80	-1	22.95	20.97	10.88
Long	8/28/25	576.00	1	-1.62	19.34	12.68
Open	11/28/25	619.24		7.51	26.85	21.14