

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

Date	DIA	Index	SPY	QQQ		Average	N/A		
	Our	Returns	Our	Index	Our	Index	Our	Market	Year-End
12/31/21	-4.61	18.81	2.58	26.91	16.54	26.81	4.84	24.18	4.84
							<b>Diff</b>	-19.3	

### DIA

Position	Signal & Trade Date	Intraday Signal Price	Trade		EOY 305.79	
			Gain/Loss Return	Our YTD Return	Buy & Hold Return	
Long	12/31/20	305.79	1	0.00	0.00	0.00
Short	1/4/21	301.00	-1	-1.57	-1.57	-1.57
Long	1/6/21	307.30	1	-2.09	-3.66	0.49
Short	1/27/21	306.00	-1	-0.42	-4.08	0.07
Long	2/1/21	302.70	1	1.08	-3.00	-1.01
Short	2/18/21	314.00	-1	3.73	0.73	2.68
Long	2/24/21	318.00	1	-1.27	-0.54	3.99
Short	3/19/21	325.20	-1	2.26	1.72	6.35
Long	3/22/21	325.50	1	-0.09	1.63	6.45
Short	3/25/21	321.30	-1	-1.29	0.34	5.07
Long	3/26/21	327.70	1	-1.99	-1.66	7.17
Short	5/4/21	340.45	-1	3.89	2.24	11.33
Long	5/7/21	345.00	1	-1.34	0.90	12.82
Short	5/11/21	342.00	-1	-0.87	0.03	11.84
Long	5/20/21	340.10	1	0.56	0.59	11.22
Short	6/16/21	341.40	-1	0.38	0.97	11.65
Long	6/21/21	338.70	1	0.79	1.76	10.76
Short	7/19/21	338.00	-1	-0.21	1.55	10.53
Long	7/21/21	347.30	1	-2.75	-1.20	13.57
Short	8/17/21	352.20	-1	1.41	0.21	15.18
Long	8/20/21	351.00	1	0.34	0.55	14.78
Short	9/8/21	350.50	-1	-0.14	0.41	14.62
Long	9/23/21	346.20	1	1.23	1.64	13.21
Short	9/28/21	346.30	-1	0.03	1.66	13.25
Long	10/5/21	344.20	1	0.61	2.27	12.56
Short	10/13/21	342.30	-1	-0.55	1.72	11.94
Long	10/14/21	346.80	1	-1.31	0.40	13.41
Short	11/26/21	349.30	-1	0.72	1.13	14.23
Long	11/29/21	352.30	1	-0.86	0.27	15.21
Short	12/3/21	346.80	-1	-1.56	-1.29	13.41
Long	12/7/21	356.70	1	-2.85	-4.15	16.65
Short	12/17/21	355.20	-1	-0.42	-4.57	16.16
Long	12/23/21	359.30	1	-1.15	-5.72	17.50
EOY	12/31/21	363.32		1.12	-4.61	18.81

	Our Returns	Buy-&-Hold	Outperforming/Underperforming		
DIA	-4.61	18.81	-23.42		
SPY	2.58	26.91	-24.32	Current Signal	
QQQ	16.54	26.81	-10.27	DIA	1.12
<b>Average</b>	<b>4.84</b>	<b>24.18</b>	<b>-19.34</b>	SPY	1.09
				QQQ	0.66
				Total	2.86
				Average	0.95

## SPY

Position	Signal & Intraday		Trade		EOY 374.25	
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	Return
			Return	Return		
Long	12/31/20	374.25	1	0.00	0.00	0.00
Short	1/4/21	368.90	-1	-1.43	-1.43	-1.43
Long	1/6/21	373.90	1	-1.36	-2.78	-0.09
Short	1/27/21	379.00	-1	1.36	-1.42	1.27
Long	2/1/21	376.50	1	0.66	-0.76	0.60
Short	2/18/21	389.00	-1	3.32	2.56	3.94
Long	2/24/21	390.00	1	-0.26	2.30	4.21
Short	3/19/21	387.50	-1	-0.64	1.66	3.54
Long	3/22/21	390.50	1	-0.77	0.89	4.34
Short	3/25/21	384.80	-1	-1.46	-0.57	2.82
Long	3/26/21	391.60	1	-1.77	-2.34	4.64
Short	5/4/21	416.10	-1	6.26	3.92	11.18
Long	5/7/21	421.00	1	-1.18	2.74	12.49
Short	5/11/21	412.10	-1	-2.11	0.62	10.11
Long	5/20/21	413.20	1	-0.27	0.36	10.41
Short	6/16/21	422.85	-1	2.34	2.69	12.99
Long	6/21/21	420.60	1	0.53	3.23	12.38
Short	7/19/21	422.60	-1	0.48	3.70	12.92
Long	7/21/21	433.30	1	-2.53	1.17	15.78
Short	8/17/21	442.00	-1	2.01	3.18	18.10
Long	8/20/21	442.00	1	0.00	3.18	18.10
Short	9/8/21	449.70	-1	1.74	4.92	20.16
Long	9/23/21	442.00	1	1.71	6.63	18.10
Short	9/28/21	438.20	-1	-0.86	5.77	17.09
Long	10/5/21	434.00	1	0.96	6.73	15.97
Short	10/13/21	433.00	-1	-0.23	6.50	15.70
Long	10/14/21	438.80	1	-1.34	5.16	17.25
Short	11/26/21	461.00	-1	5.06	10.22	23.18
Long	11/29/21	466.20	1	-1.13	9.09	24.57
Short	12/3/21	455.00	-1	-2.40	6.69	21.58
Long	12/7/21	466.50	1	-2.53	4.16	24.65
Short	12/17/21	462.00	-1	-0.96	3.20	23.45
Long	12/23/21	469.85	1	-1.70	1.50	25.54
EOY	12/31/21	474.96		1.09	2.58	26.91



## QQQ

Position	Signal & Intraday		Trade		EOY 313.74	Buy & Hold Return
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return		
Long	12/31/20	313.74	1	0.00	0.00	0.00
Short	1/4/21	310.25	-1	-1.11	-1.11	-1.11
Long	1/6/21	311.00	1	-0.24	-1.35	-0.87
Short	1/27/21	325.00	-1	4.50	3.15	3.59
Long	2/1/21	323.20	1	0.55	3.70	3.02
Short	2/18/21	329.00	-1	1.79	5.50	4.86
Long	2/24/21	321.90	1	2.16	7.65	2.60
Short	3/4/21	307.00	-1	-4.63	3.03	-2.15
Long	3/5/21	300.00	1	2.28	5.31	-4.38
Short	3/19/21	311.40	-1	3.80	9.11	-0.75
Long	3/22/21	316.20	1	-1.54	7.56	0.78
Short	3/25/21	308.90	-1	-2.31	5.26	-1.54
Long	3/26/21	312.50	1	-1.17	4.09	-0.40
Short	5/4/21	332.70	-1	6.46	10.55	6.04
Long	5/7/21	335.40	1	-0.81	9.74	6.90
Short	5/11/21	322.00	-1	-4.00	5.75	2.63
Long	5/20/21	326.80	1	-1.49	4.26	4.16
Short	7/19/21	353.80	-1	8.26	12.52	12.77
Long	7/21/21	359.50	1	-1.61	10.91	14.59
Short	8/11/21	365.70	-1	1.72	12.63	16.56
Long	8/20/21	366.00	1	-0.08	12.55	16.66
Short	9/8/21	379.50	-1	3.69	16.24	20.96
Long	9/23/21	372.40	1	1.87	18.11	18.70
Short	9/28/21	364.50	-1	-2.12	15.99	16.18
Long	10/5/21	356.80	1	2.11	18.10	13.72
Short	11/26/21	394.10	-1	10.45	28.55	25.61
Long	11/29/21	400.10	1	-1.52	27.03	27.53
Short	12/3/21	384.80	-1	-3.82	23.21	22.65
Long	12/7/21	395.00	1	-2.65	20.56	25.90
Short	12/17/21	386.00	-1	-2.28	18.28	23.03
Long	12/23/21	395.25	1	-2.40	15.88	25.98
EOY	12/31/21	397.85		0.66	16.54	26.81