

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
5/7/21	0.90	12.82	2.74	12.49	9.74	6.90	4.46	10.74	12.74
							Diff	-6.3	

DIA

Position	Signal & Trade Date	Intraday Signal Price	Trade		EOY 305.79	Buy & Hold Return
			Gain/Loss Return	Our YTD 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
Open	5/7/21	347.88		0.83	1.73	13.76

	Our Returns	Buy-&-Hold	Outperforming/Underperforming	Current Signal
DIA	0.90	12.82	-11.92	DIA -1.34
SPY	2.74	12.49	-9.75	SPY -1.18
QQQ	9.74	6.90	2.84	QQQ -0.81
Average	4.46	10.74	-6.28	Total -3.33
				Average -1.11

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
Open	5/7/21	422.12		0.27	3.00	12.79

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
Open	5/7/21	334.20		-0.36	9.38	6.52