

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

	DIA	Index	SPY		QQQ		Average		N/A
Date	Our Returns	Buy-&-Hol Returns	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Market Returns	Year-End Forecast
5/27/22	3.15	-8.60	2.75	-12.57	0.48	-22.31	2.13	-14.49	5.21
							Diff	16.6	

DIA

Position	Signal & Intraday		Trade		EOY	Buy & Hold
	Trade Date	Signal Price	Gain/Loss	Return	363.32	Return
Long	12/31/21	363.32	1	0.00	0.00	0.00
Short	1/5/22	368.90	-1	1.54	1.54	1.54
Long	1/12/22	363.90	1	1.36	2.89	0.16
Short	1/18/22	354.40	-1	-2.61	0.28	-2.46
Long	1/31/22	348.10	1	1.78	2.06	-4.19
Short	2/14/22	345.00	-1	-0.89	1.17	-5.04
Long	3/9/22	334.25	1	3.12	4.28	-8.00
Short	4/8/22	346.10	-1	3.55	7.83	-4.74
Long	4/20/22	351.06	1	-1.43	6.40	-3.37
Short	5/5/22	330.30	-1	-5.91	0.48	-9.09
Long	5/17/22	326.80	1	1.06	1.54	-10.05
Open	5/27/22	332.07		1.61	3.15	-8.60

	Our Returns	Buy-&-Hold	Outperforming/Underperforming	
DIA	3.15	-8.60	11.76	
SPY	2.75	-12.57	15.32	Current Signal
QQQ	0.48	-22.31	22.79	DIA 1.61
Average	2.13	-14.49	16.62	SPY 1.83
				QQQ 1.01
				Total 4.46
				Average 1.49

SPY

Position	Signal & Intraday		Trade		EOY 474.96	
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	Return
Long	12/31/21	474.96	1	0.00	0.00	0.00
Short	1/5/22	477.00	-1	0.43	0.43	0.43
Long	1/12/22	471.60	1	1.13	1.56	-0.71
Short	1/18/22	459.00	-1	-2.67	-1.11	-3.36
Long	1/31/22	446.10	1	2.81	1.70	-6.08
Short	2/14/22	439.00	-1	-1.59	0.11	-7.57
Long	3/9/22	428.20	1	2.46	2.57	-9.85
Short	4/8/22	447.00	-1	4.39	6.96	-5.89
Long	4/20/22	446.92	1	0.02	6.98	-5.90
Short	5/5/22	413.60	-1	-7.46	-0.48	-12.92
Long	5/17/22	407.80	1	1.40	0.92	-14.14
Open	5/27/22	415.26		1.83	2.75	-12.57

QQQ

Position	Signal & Intraday		Trade		EOY 397.85	Buy & Hold Return
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return		
Long	12/31/21	397.85	1	0.00	0.00	0.00
Short	1/5/22	393.90	-1	-0.99	-0.99	-0.99
Long	1/12/22	388.50	1	1.37	0.38	-2.35
Short	1/18/22	374.30	-1	-3.66	-3.28	-5.92
Long	1/31/22	359.60	1	3.93	0.65	-9.61
Short	2/14/22	348.50	-1	-3.09	-2.44	-12.40
Long	3/9/22	335.30	1	3.79	1.35	-15.72
Short	4/8/22	349.80	-1	4.32	5.68	-12.08
Long	4/20/22	347.09	1	0.77	6.45	-12.76
Short	5/5/22	314.00	-1	-9.53	-3.08	-21.08
Long	5/17/22	306.00	1	2.55	-0.54	-23.09
Open	5/27/22	309.10		1.01	0.48	-22.31