

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

Date	DIA		SPY		QQQ/QID		Average	N/A	
	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Index Returns	Our Returns	Market Returns	Year-End Forecast
12/31/24	30.33	12.89	20.96	23.28	20.15	24.85	23.81	20.34	23.81
							Diff	3.5	

DIA

Position	Signal & Trade Date	Intraday Signal Price	Trade		EOY 376.92	
			Gain/Loss Return	Our YTD Return	Buy & Hold Return	Buy & Hold Return
Long	12/29/23	376.92	1	0.00	0.00	0.00
Short	1/2/24	377.00	-1	0.02	0.02	0.02
Long	1/8/24	373.00	1	1.06	1.08	-1.04
Short	1/16/24	374.70	-1	0.46	1.54	-0.59
Long	1/19/24	374.60	1	0.03	1.56	-0.62
Short	1/31/24	385.60	-1	2.94	4.50	2.30
Long	2/2/24	391.28	1	-1.47	3.03	3.81
Short	2/20/24	386.50	-1	-1.22	1.81	2.54
Long	2/22/24	388.35	1	-0.48	1.33	3.03
Short	4/4/24	389.70	-1	0.35	1.68	3.39
Long	4/22/24	380.20	1	2.44	4.11	0.87
Short	4/25/24	379.70	-1	-0.13	3.98	0.74
Long	4/26/24	381.00	1	-0.34	3.64	1.08
Short	5/1/24	379.00	-1	-0.52	3.11	0.55
Long	5/3/24	386.00	1	-1.85	1.27	2.41
Short	5/23/24	396.00	-1	2.59	3.86	5.06
Long	6/5/24	386.50	1	2.40	6.26	2.54
Short	7/18/24	413.00	-1	6.86	13.11	9.57
Long	7/26/24	403.00	1	2.42	15.53	6.92
Short	8/2/24	399.50	-1	-0.87	14.67	5.99
Long	8/13/24	394.40	1	1.28	15.94	4.64
Short	9/6/24	409.60	-1	3.85	19.80	8.67
Long	9/13/24	412.70	1	-0.76	19.04	9.49
Short	12/11/24	443.00	-1	7.34	26.38	17.53
Close	12/31/24	425.50		3.95	30.33	12.89

	Our Returns	Buy-&-Hold	Outperforming/Underperforming	Current Signal
DIA	30.33	12.89	17.44	
SPY	20.96	23.28	-2.32	
QQQ	20.15	24.85	-4.70	DIA 3.95
Average	23.81	20.34	3.47	SPY -0.02
				QQQ 0.20
				Total 4.13

Average 1.38

SPY

Position	Signal & Intraday		Trade		EOY 475.34	
	Trade Date	Signal Price	Gain/Loss	Our YTD	Buy & Hold	Return
			Return	Return		
Long	12/29/23	475.34	1	0.00	0.00	0.00
Short	1/2/24	472.40	-1	-0.62	-0.62	-0.62
Long	1/8/24	468.70	1	0.78	0.16	-1.40
Short	1/16/24	476.00	-1	1.56	1.72	0.14
Long	1/19/24	477.10	1	-0.23	1.49	0.37
Short	1/31/24	488.60	-1	2.41	3.90	2.79
Long	2/2/24	493.00	1	-0.90	3.00	3.72
Short	2/20/24	497.00	-1	0.81	3.81	4.56
Long	2/22/24	503.50	1	-1.31	2.50	5.92
Short	4/4/24	518.20	-1	2.92	5.42	9.02
Long	4/22/24	497.00	1	4.09	9.52	4.56
Short	4/25/24	499.40	-1	0.48	10.00	5.06
Long	4/26/24	506.10	1	-1.34	8.66	6.47
Short	5/1/24	501.60	-1	-0.89	7.77	5.52
Long	5/3/24	510.00	1	-1.67	6.09	7.29
Short	5/30/24	524.40	-1	2.82	8.92	10.32
Long	6/5/24	529.60	1	-0.99	7.92	11.41
Short	7/18/24	558.20	-1	5.40	13.32	17.43
Long	7/26/24	542.40	1	2.83	16.16	14.11
Short	8/2/24	535.50	-1	-1.27	14.88	12.66
Long	8/13/24	536.80	1	-0.24	14.64	12.93
Short	9/6/24	550.00	-1	2.46	17.10	15.71
Long	9/13/24	559.80	1	-1.78	15.32	17.77
Cash	12/19/24	591.50	0	5.66	20.98	24.44
Short	12/31/24	585.90	-1	0.00	20.98	23.26
Close	12/31/24	586.01		-0.02	20.96	23.28

Long Positions

DIA	SPY	QQQ
0.02	-0.62	-0.96
0.46	1.56	2.83
2.94	2.41	1.45
-1.22	0.81	-0.19
0.35	2.92	1.75

Short Positions

DIA	SPY	QQQ	
1.06	0.78	1.68	1
0.03	-0.23	-1.20	2
-1.47	-0.90	-1.69	3
-0.48	-1.31	-1.69	4
2.44	4.09	5.63	5

-0.13	0.48	0.99	-0.34	-1.34	-1.55	6
-0.52	-0.89	-1.12	-1.85	-1.67	-2.60	7
2.59	2.82	4.72	2.40	-0.99	-0.75	8
6.86	5.40	5.48	2.42	2.83	4.68	9
-0.87	-1.27	-2.04	1.28	-0.24	-1.11	10
3.85	2.46	0.66	-0.76	-1.78	-3.18	11
7.34	5.66	8.15	3.95	-0.02	0.20	12

21.67	21.74	21.72	8.68	-0.78	-1.58
Avg Longs	21.71		Avg Shorts	2.11	

Total Longs & Shorts 23.82

Gains (Longs & Short)

DIA	SPY	QQQ
0.02	1.56	2.83
0.46	2.41	1.45
2.94	0.81	1.75
0.35	2.92	0.99
2.59	0.48	4.72
6.86	2.82	5.48
3.85	5.4	0.66
7.34	2.46	8.15
1.06	5.66	1.68
0.03	0.78	5.63
2.44	4.09	4.68
2.4	2.83	0.2
2.42	2.685	3.185
1.28		
3.95		
2.532667		

Losses (Longs & Short)

DIA	SPY	QQQ
-1.22	-0.62	-0.96
-0.13	-0.89	-0.19
-0.52	-1.27	-1.12
-0.87	-0.23	-2.04
-1.47	-0.9	-1.2
-0.48	-1.31	-1.69
-0.34	-1.34	-1.69
-1.85	-1.67	-1.55
-0.76	-0.99	-2.6
-0.848889	-0.24	-0.75
	-1.78	-1.11
	-0.02	-3.18
	-0.9383	-1.5066667

QQQ

Position	Signal & Intraday		Trade		EOY 409.45	
	Trade Date	Signal Price	Gain/Loss Return	Our YTD Return	Buy & Hold Return	Buy & Hold Return
Long	12/29/23	409.45	1	0.00	0.00	0.00
Short	1/2/24	405.50	-1	-0.96	-0.96	-0.96
Long	1/8/24	398.70	1	1.68	0.71	-2.63
Short	1/16/24	410.00	-1	2.83	3.55	0.13
Long	1/19/24	414.90	1	-1.20	2.35	1.33
Short	1/31/24	420.90	-1	1.45	3.80	2.80
Long	2/2/24	428.00	1	-1.69	2.11	4.53
Short	2/20/24	427.20	-1	-0.19	1.92	4.34
Long	2/22/24	434.40	1	-1.69	0.24	6.09
Short	4/4/24	442.00	-1	1.75	1.99	7.95
Long	4/22/24	417.10	1	5.63	7.62	1.87
Short	4/25/24	421.25	-1	0.99	8.62	2.88
Long	4/26/24	427.80	1	-1.55	7.06	4.48
Short	5/1/24	423.00	-1	-1.12	5.94	3.31
Long	5/3/24	434.00	1	-2.60	3.34	6.00
Short	5/30/24	454.50	-1	4.72	8.06	11.00
Long	6/5/24	457.90	1	-0.75	7.31	11.83
Short	7/18/24	483.00	-1	5.48	12.80	17.96
Long	7/26/24	460.40	1	4.68	17.47	12.44
Short	8/2/24	451.00	-1	-2.04	15.43	10.15
Long	8/13/24	456.00	1	-1.11	14.32	11.37
Short	9/6/24	459.00	-1	0.66	14.98	12.10
Long	9/13/24	473.60	1	-3.18	11.80	15.67
Short	12/31/24	512.20	-1	8.15	19.95	25.09
Close	12/31/24	511.19		0.20	20.15	24.85