

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
6/11/26	12.41	5.61	12.71	7.76	20.09	15.60	15.07	9.66	33.49
							Diff	5.4	

DIA

Position	Signal & Trade Date	Intraday Signal Price	Trade Gain/Loss Return	EOY 480.56	
				Our YTD Return	Buy & Hold Return
Long	12/31/25	480.56	1	0.00	0.00
Short	2/23/26	492.00	-1	2.38	2.38
Long	3/3/26	478.00	1	2.85	5.23
Short	6/9/26	510.00	-1	6.69	11.92
Long	6/11/26	507.50	1	0.49	12.41
Open	6/11/26	507.50		0.00	12.41

	Our Returns	Buy-&-Hold	Outperforming/Underperforming	
DIA	12.41	5.61	6.80	
SPY	12.71	7.76	4.95	Current Signal
QQQ	20.09	15.60	4.49	DIA 0.00
Average	15.07	9.66	5.41	SPY 0.00
				QQQ 0.00
				Total 0.00
				Average 0.00

SPY

Position	Signal & Intraday		Trade		EOY	Buy & Hold
	Trade Date	Signal Price	Gain/Loss	Our YTD	681.87	Return
Long	12/31/25	681.87	1	0.00	0.00	0.00
Short	2/23/26	686.40	-1	0.66	0.66	0.66
Long	3/3/26	673.00	1	1.95	2.62	-1.30
Short	6/9/26	738.00	-1	9.66	12.27	8.23
Long	6/11/26	734.80	1	0.43	12.71	7.76
Open	6/11/26	734.80		0.00	12.71	7.76

Long Positions

DIA	SPY	QQQ
2.38	0.66	-1.43
6.69	9.66	19.59
9.07	10.32	18.16
Avg Longs 12.52		

Short Positions

DIA	SPY	QQQ
2.85	1.95	1.85
0.49	0.43	0.08
3.34	2.38	1.93
Avg Shorts 2.55		

Total Longs & Shorts

15.07

Gains (Longs & Short)

DIA	SPY	QQQ
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Losses (Longs & Short)

DIA	SPY	QQQ
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1
2
3
4
5
6
7
8
9
10
11
12

0

QQQ

Position	Signal & Trade Date	Intraday Signal Price	Trade		EOY 614.26
			Gain/Loss Return	Our YTD Return	Buy & Hold Return
Long	12/31/25	614.26	1	0.00	0.00
Short	2/23/26	605.50	-1	-1.43	-1.43
Long	3/3/26	594.30	1	1.85	-3.25
Short	6/9/26	710.70	-1	19.59	15.70
Long	6/11/26	710.10	1	0.08	15.60
Open	6/11/26	710.10		0.00	15.60