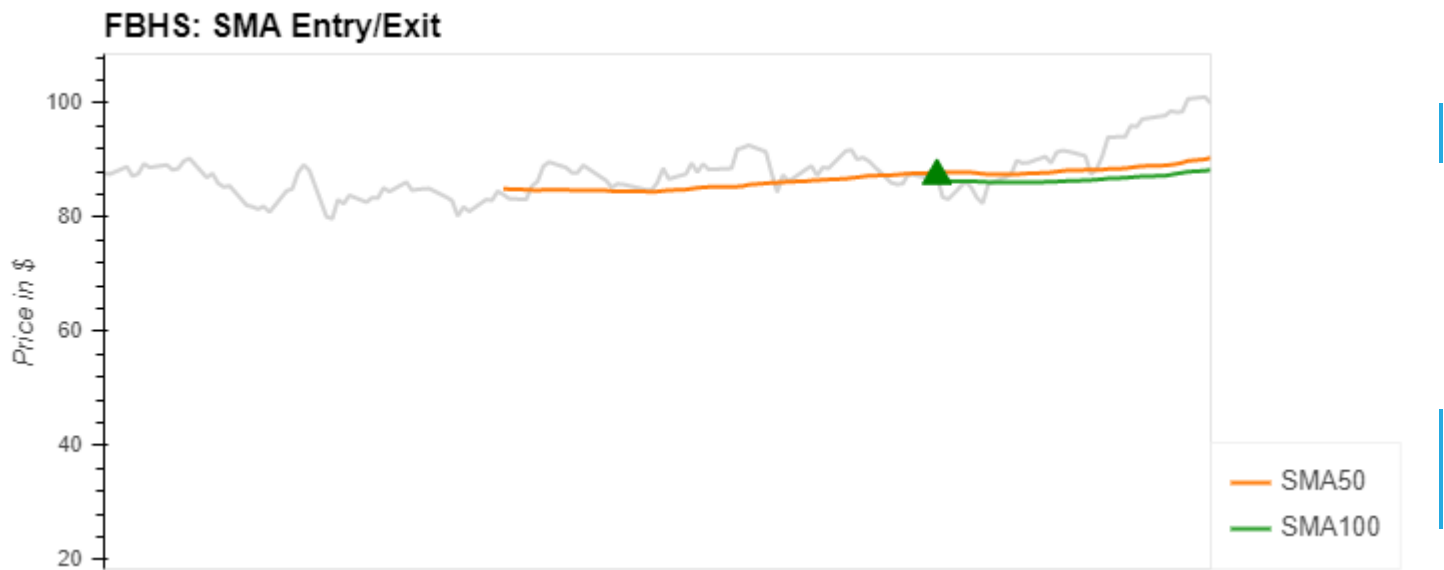
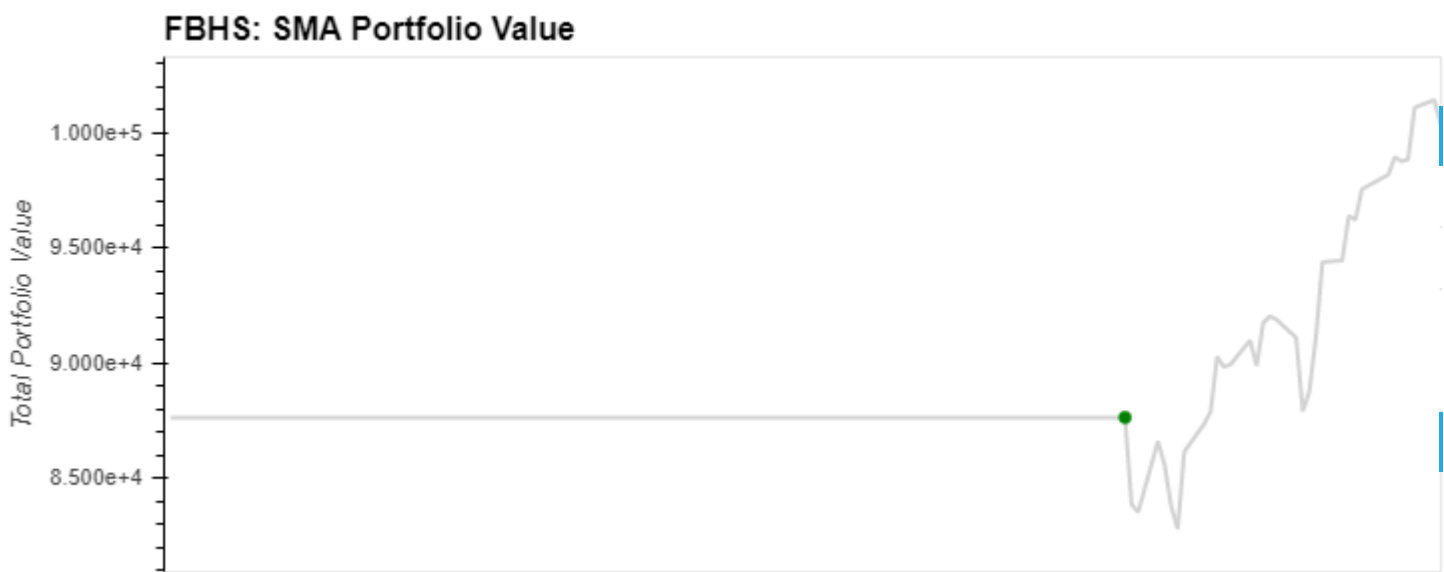


Entry/Exit Comparison



Portfolio Value Comparison



| | Algo1 Backtest | SMA Backtest |
|--------------------|----------------|--------------|
| Annual Return | 0.301565 | 0.271115 |
| Cumulative Returns | 0.140135 | 0.144471 |
| Annual Volatility | 0.313307 | 0.151862 |
| Sharpe Ratio | 0.962522 | 1.78527 |
| Sortino Ratio | 1.36982 | 3.04457 |