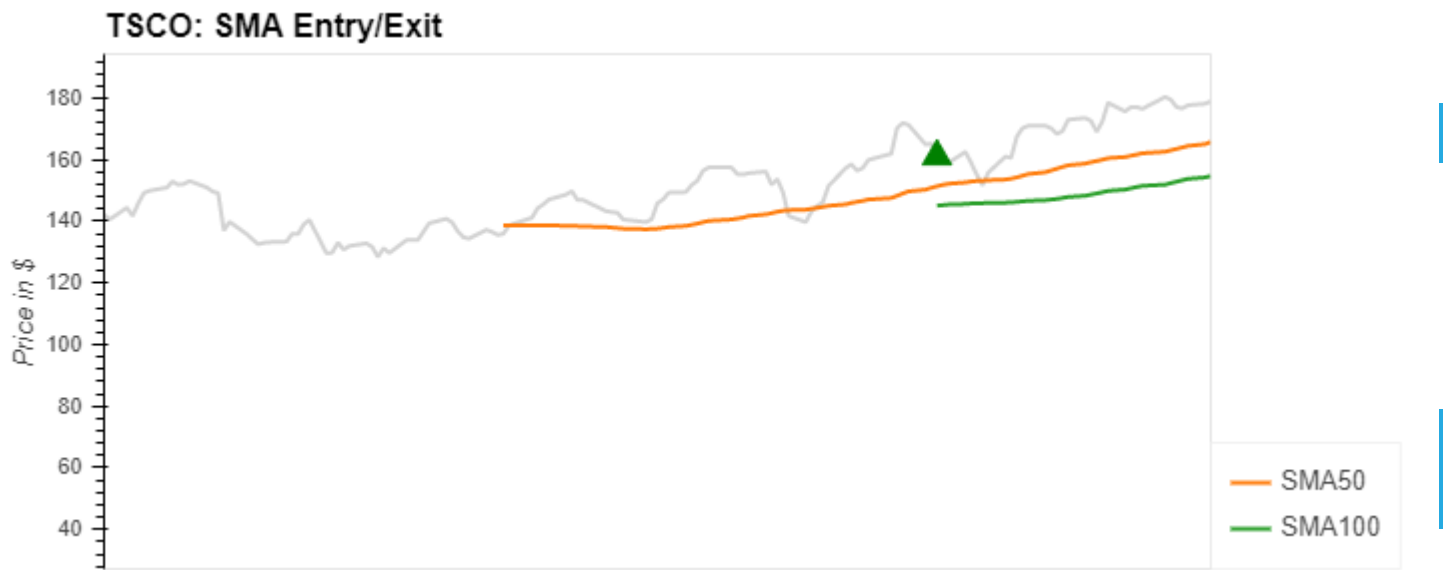
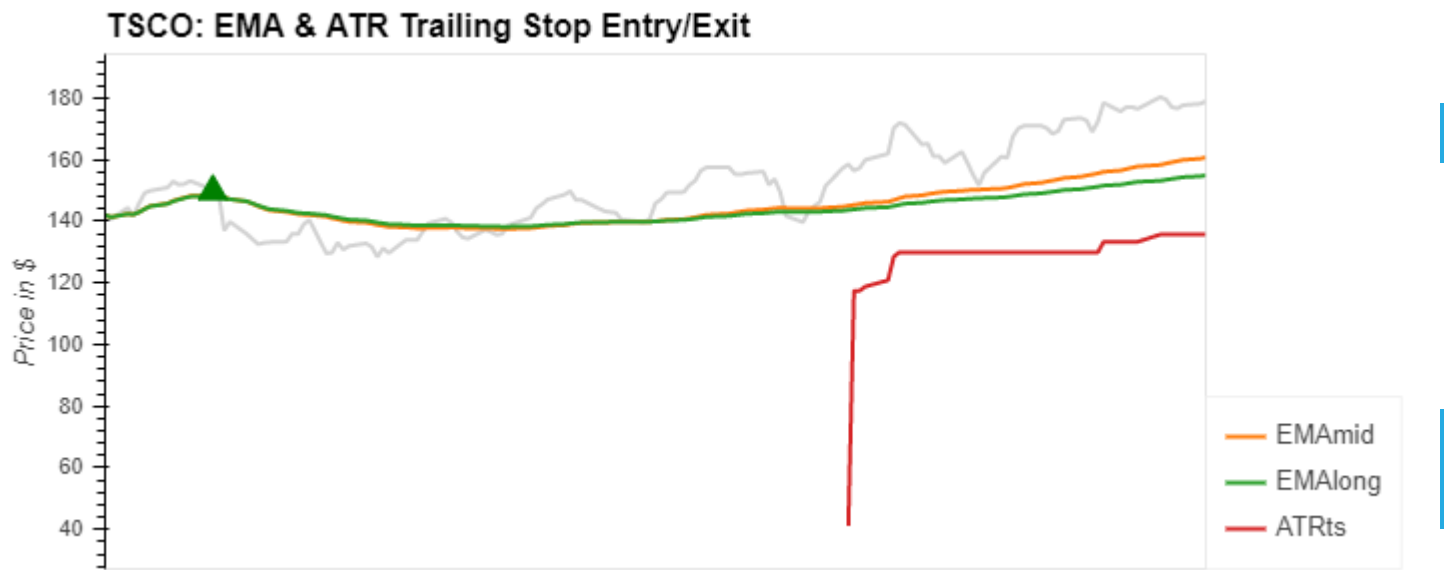
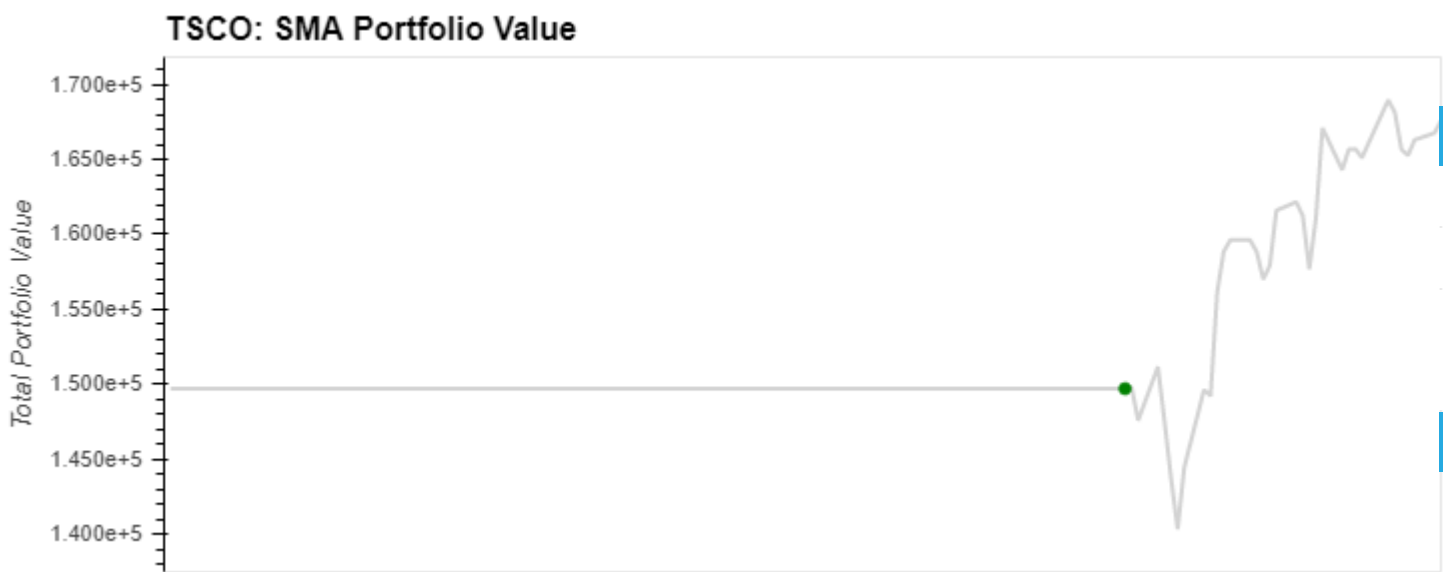


Entry/Exit Comparison



Portfolio Value Comparison



| | Algo1 Backtest | SMA Backtest |
|--------------------|----------------|--------------|
| Annual Return | 0.392249 | 0.227819 |
| Cumulative Returns | 0.195324 | 0.119305 |
| Annual Volatility | 0.311862 | 0.149112 |
| Sharpe Ratio | 1.25777 | 1.52784 |
| Sortino Ratio | 1.75488 | 2.90681 |