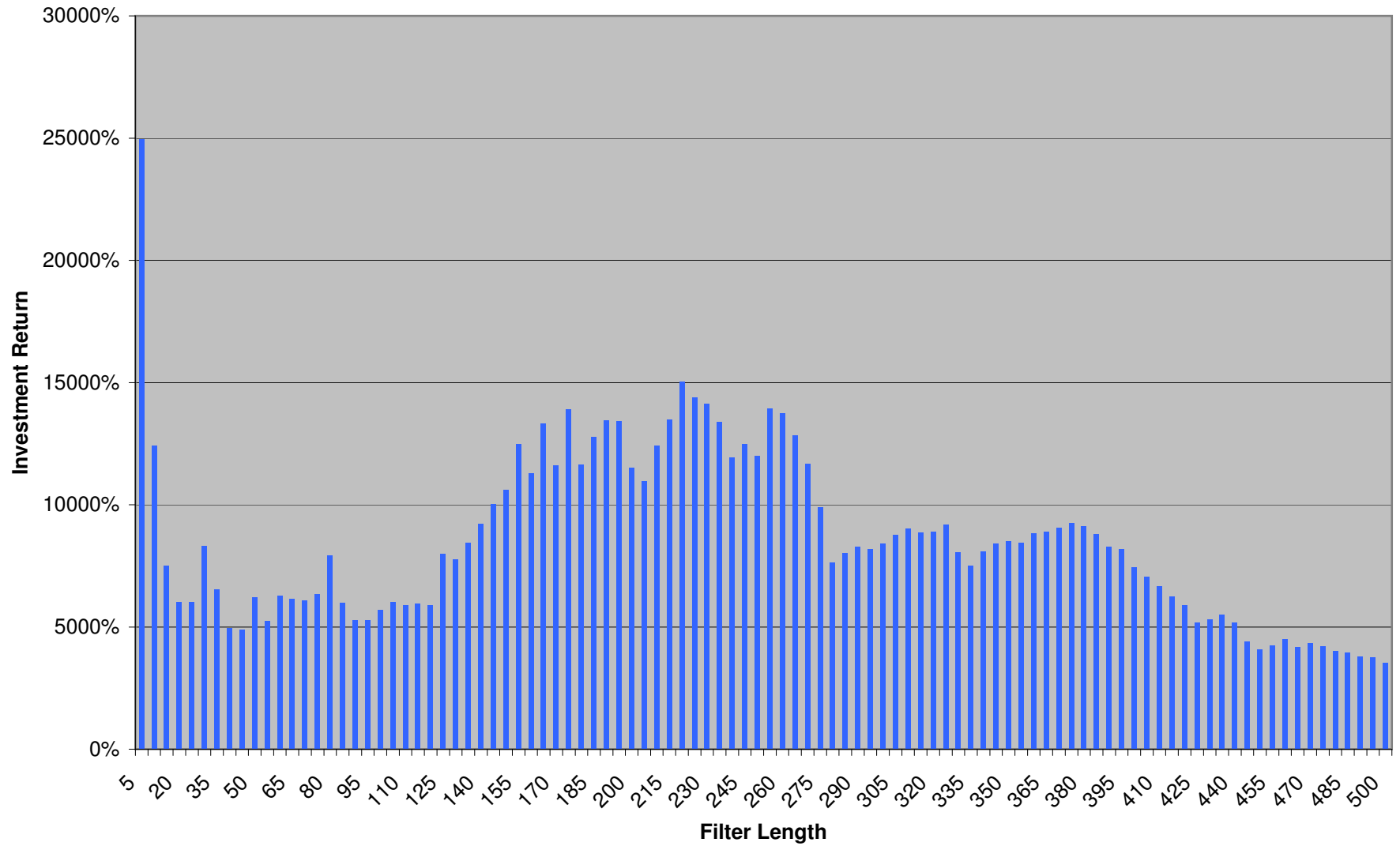
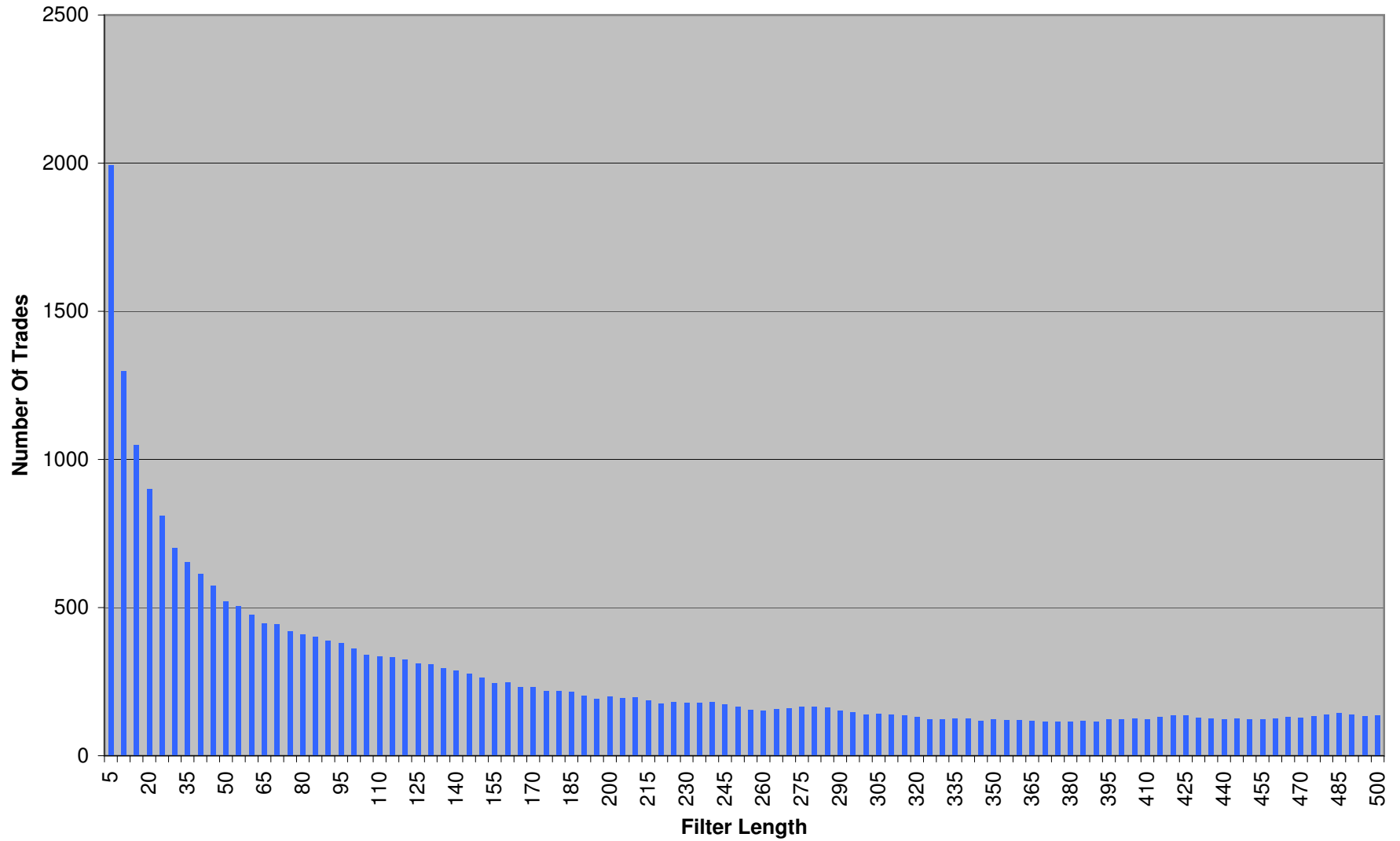


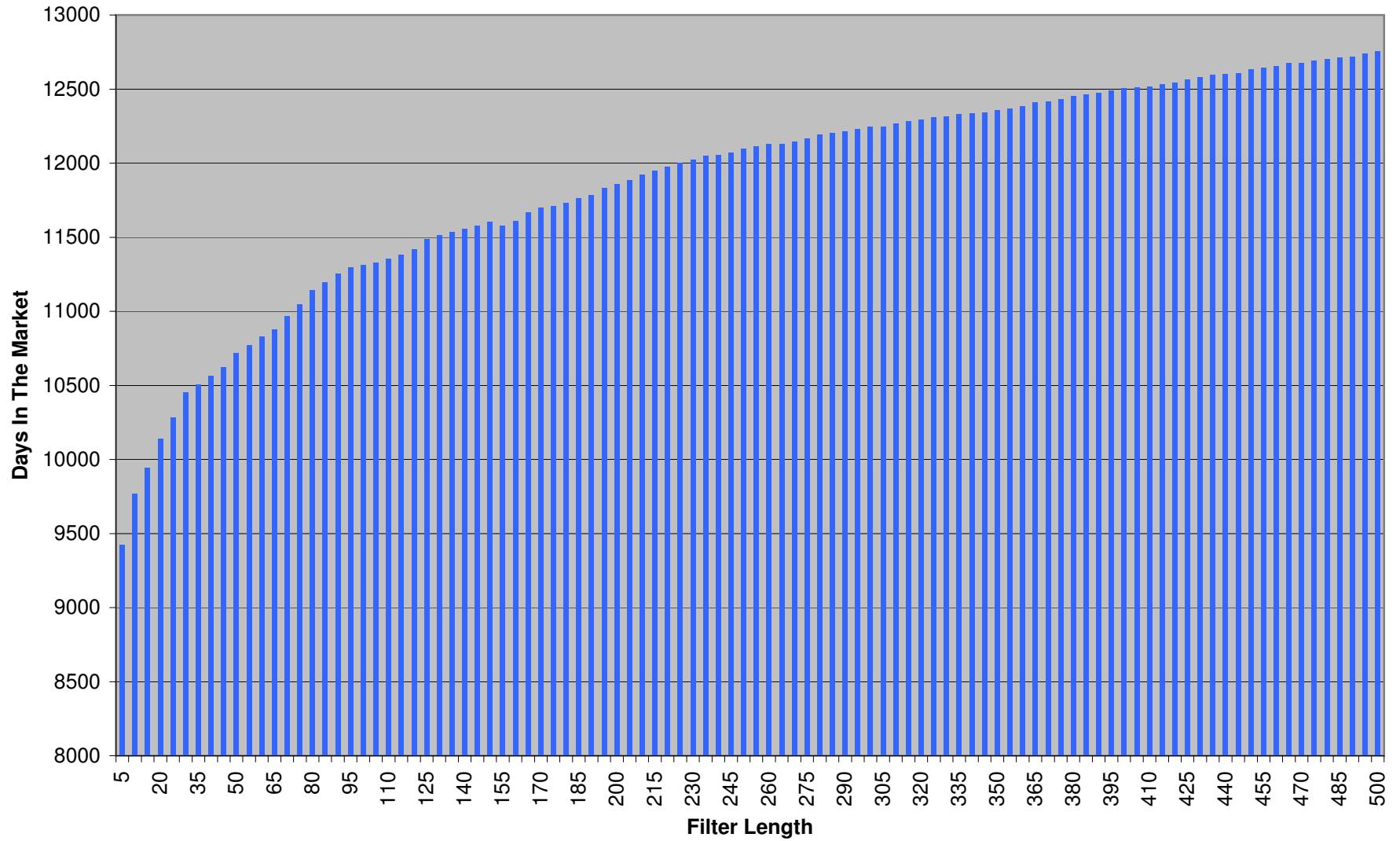
Investment Return vs SMA Filter Length



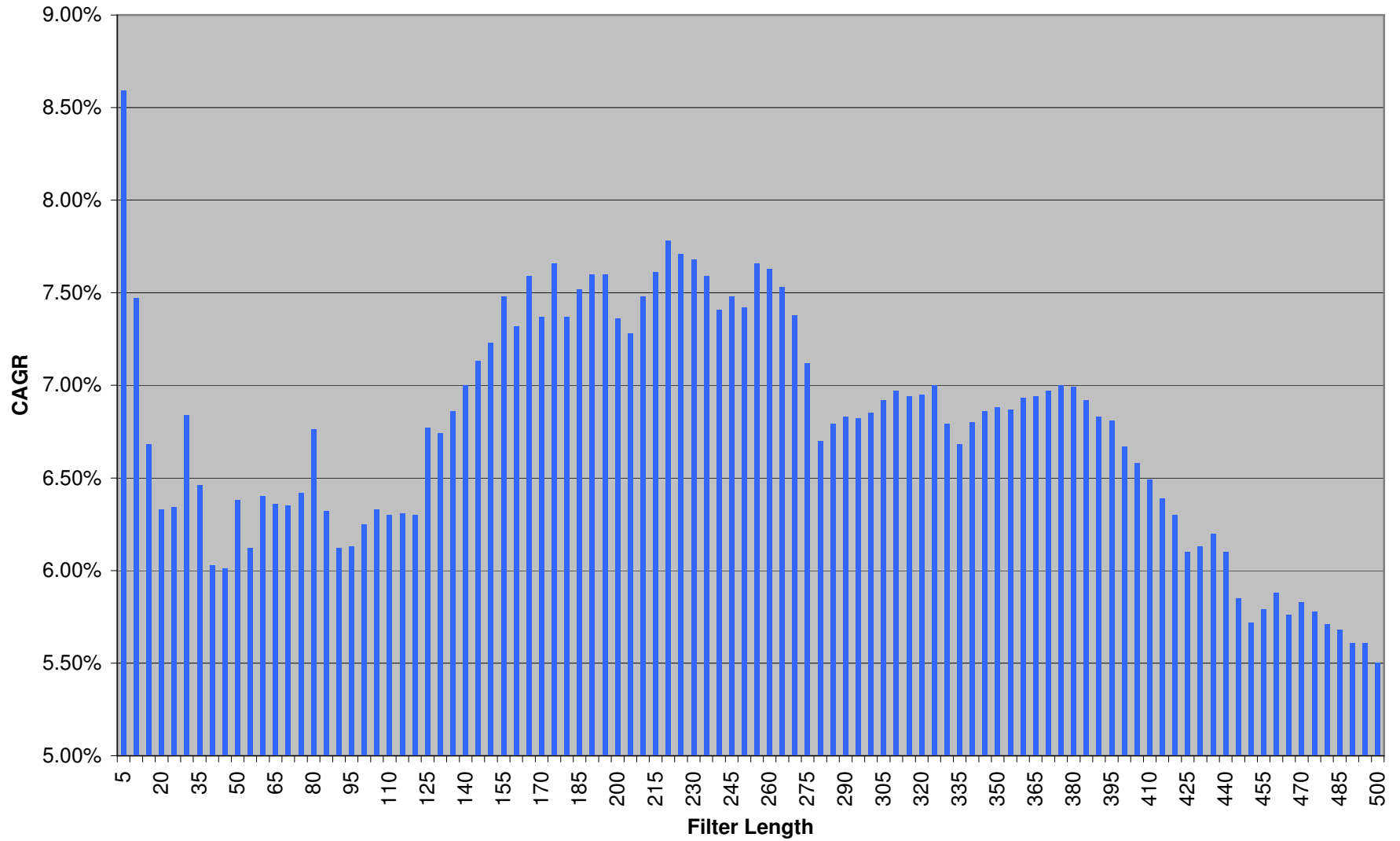
Number of Trades vs SMA Filter Length



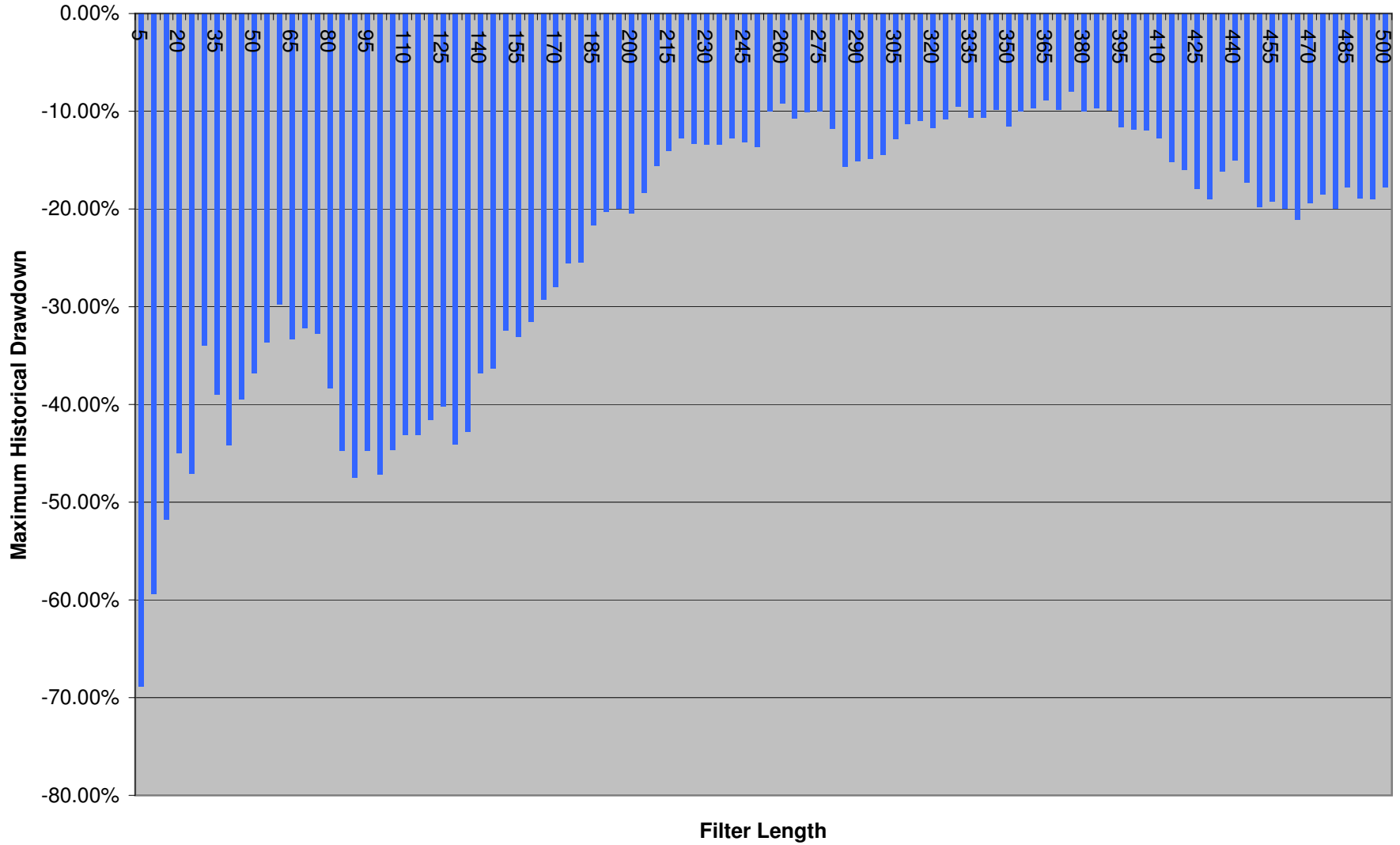
Days in the Market vs SMA Filter Length



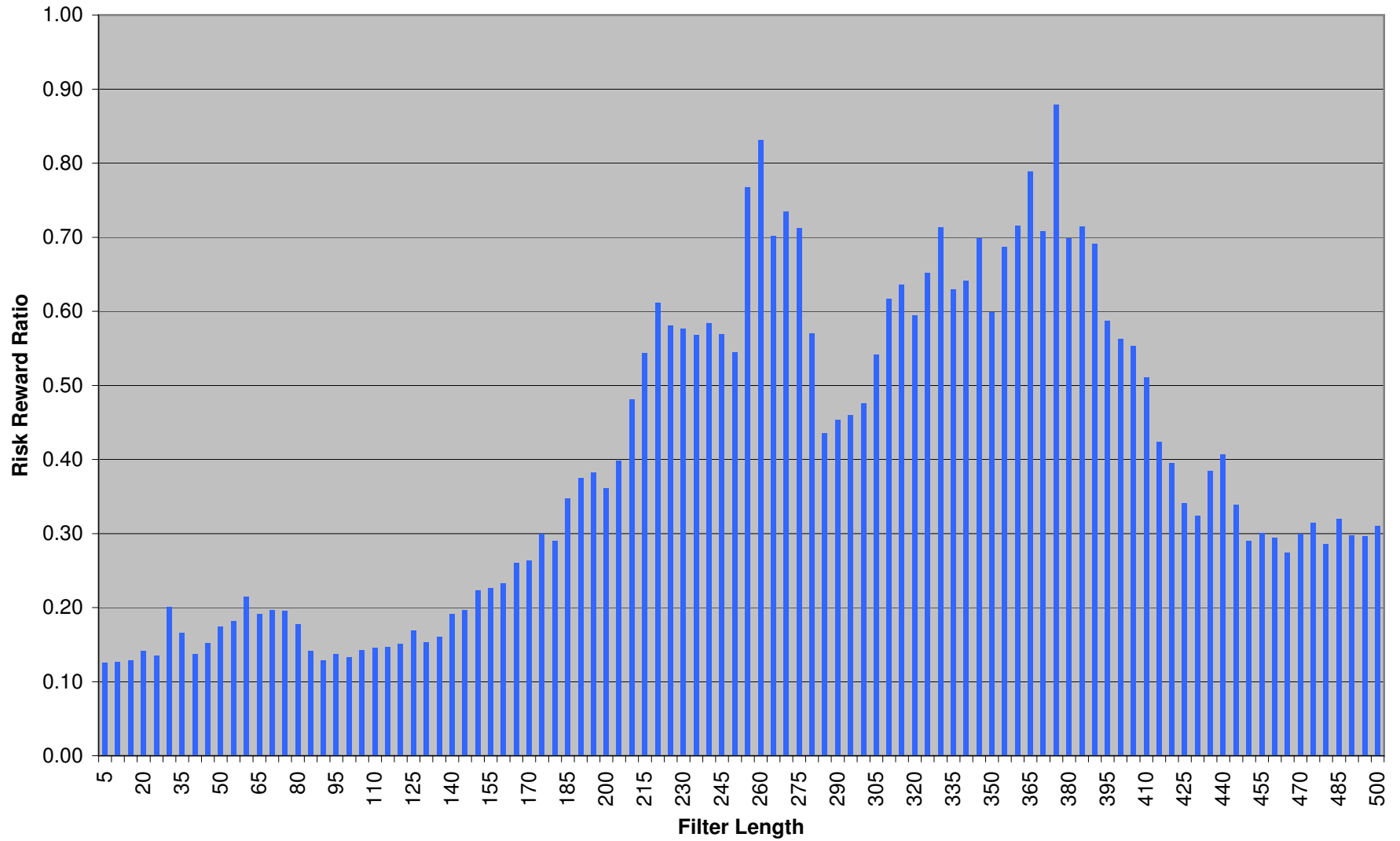
CAGR vs SMA Filter Length



Maximum Historical Drawdown vs SMA Filter Length



Risk Reward Ratio vs SMA Filter Length



Length	Total Return	Trades	Days In	CAGR	Max DD	RR
5	24958.90%	1993	9,421	8.59%	-68.81%	0.125
10	12410.84%	1299	9,768	7.47%	-59.34%	0.126
15	7505.68%	1049	9,940	6.68%	-51.79%	0.129
20	6015.04%	899	10,140	6.33%	-44.97%	0.141
25	6031.35%	811	10,281	6.34%	-47.01%	0.135
30	8314.07%	700	10,451	6.84%	-33.96%	0.201
35	6534.54%	653	10,506	6.46%	-39.00%	0.166
40	4950.28%	612	10,565	6.03%	-44.14%	0.137
45	4881.53%	573	10,623	6.01%	-39.45%	0.152
50	6214.95%	520	10,720	6.38%	-36.75%	0.174
55	5236.42%	503	10,770	6.12%	-33.64%	0.182
60	6270.20%	476	10,826	6.40%	-29.74%	0.215
65	6138.48%	446	10,874	6.36%	-33.32%	0.191
70	6070.45%	443	10,966	6.35%	-32.14%	0.197
75	6353.63%	420	11,046	6.42%	-32.70%	0.196
80	7920.11%	409	11,145	6.76%	-38.31%	0.177
85	5982.02%	400	11,193	6.32%	-44.69%	0.141
90	5262.90%	389	11,254	6.12%	-47.46%	0.129
95	5287.40%	381	11,293	6.13%	-44.71%	0.137
100	5706.53%	361	11,311	6.25%	-47.14%	0.133
105	6011.21%	341	11,327	6.33%	-44.64%	0.142
110	5885.57%	335	11,354	6.30%	-43.10%	0.146
115	5948.20%	333	11,382	6.31%	-43.08%	0.147
120	5880.67%	325	11,420	6.30%	-41.58%	0.151
125	7980.03%	311	11,487	6.77%	-40.15%	0.169
130	7781.51%	307	11,514	6.74%	-44.08%	0.153
135	8436.91%	296	11,533	6.86%	-42.79%	0.160
140	9223.47%	287	11,557	7.00%	-36.75%	0.191
145	10023.85%	277	11,578	7.13%	-36.30%	0.197
150	10612.16%	262	11,603	7.23%	-32.43%	0.223
155	12495.21%	245	11,578	7.48%	-33.09%	0.226
160	11295.77%	246	11,611	7.32%	-31.47%	0.233
165	13311.75%	231	11,666	7.59%	-29.21%	0.260
170	11605.13%	230	11,697	7.37%	-27.92%	0.264
175	13907.45%	217	11,708	7.66%	-25.49%	0.300
180	11659.72%	217	11,732	7.37%	-25.47%	0.290
185	12774.88%	216	11,764	7.52%	-21.66%	0.347
190	13467.80%	201	11,785	7.60%	-20.26%	0.375
195	13428.68%	192	11,833	7.60%	-19.91%	0.382
200	11519.11%	199	11,858	7.36%	-20.39%	0.361
205	10968.24%	195	11,883	7.28%	-18.29%	0.398
210	12426.34%	196	11,923	7.48%	-15.54%	0.481
215	13490.32%	185	11,948	7.61%	-13.98%	0.544
220	15031.90%	175	11,977	7.78%	-12.72%	0.612
225	14384.65%	182	12,002	7.71%	-13.26%	0.581
230	14121.08%	177	12,023	7.68%	-13.33%	0.576
235	13377.44%	179	12,048	7.59%	-13.36%	0.568
240	11948.85%	180	12,052	7.41%	-12.70%	0.584
245	12475.89%	172	12,069	7.48%	-13.15%	0.569
250	12001.34%	165	12,098	7.42%	-13.61%	0.545
255	13935.03%	155	12,116	7.66%	-9.98%	0.767

260	13730.22%	152	12,129	7.63%	-9.19%	0.831
265	12848.35%	156	12,131	7.53%	-10.73%	0.702
270	11682.68%	159	12,143	7.38%	-10.05%	0.734
275	9908.99%	165	12,167	7.12%	-10.00%	0.712
280	7616.53%	164	12,191	6.70%	-11.76%	0.570
285	8037.81%	163	12,202	6.79%	-15.61%	0.435
290	8280.84%	152	12,214	6.83%	-15.08%	0.453
295	8194.10%	147	12,231	6.82%	-14.82%	0.460
300	8392.03%	139	12,246	6.85%	-14.41%	0.476
305	8745.62%	141	12,248	6.92%	-12.79%	0.541
310	9026.85%	138	12,267	6.97%	-11.29%	0.617
315	8857.30%	137	12,280	6.94%	-10.91%	0.636
320	8899.91%	130	12,296	6.95%	-11.67%	0.595
325	9194.86%	121	12,308	7.00%	-10.74%	0.652
330	8068.78%	123	12,315	6.79%	-9.52%	0.713
335	7506.09%	124	12,329	6.68%	-10.60%	0.630
340	8089.81%	124	12,337	6.80%	-10.60%	0.641
345	8401.99%	118	12,340	6.86%	-9.83%	0.698
350	8506.08%	122	12,354	6.88%	-11.49%	0.599
355	8453.40%	120	12,368	6.87%	-9.99%	0.687
360	8825.92%	119	12,382	6.93%	-9.70%	0.715
365	8881.05%	116	12,409	6.94%	-8.80%	0.789
370	9051.22%	115	12,415	6.97%	-9.85%	0.708
375	9231.56%	115	12,433	7.00%	-7.97%	0.879
380	9130.12%	115	12,451	6.99%	-10.01%	0.698
385	8776.14%	117	12,461	6.92%	-9.69%	0.714
390	8267.65%	115	12,476	6.83%	-9.89%	0.691
395	8169.95%	121	12,487	6.81%	-11.61%	0.587
400	7448.74%	123	12,508	6.67%	-11.84%	0.563
405	7044.67%	125	12,512	6.58%	-11.89%	0.553
410	6661.79%	123	12,518	6.49%	-12.70%	0.511
415	6256.34%	131	12,529	6.39%	-15.13%	0.423
420	5899.26%	135	12,545	6.30%	-15.95%	0.395
425	5190.52%	135	12,566	6.10%	-17.91%	0.341
430	5300.95%	129	12,580	6.13%	-18.93%	0.324
435	5513.56%	124	12,595	6.20%	-16.14%	0.384
440	5170.50%	122	12,602	6.10%	-15.03%	0.406
445	4398.35%	126	12,605	5.85%	-17.25%	0.339
450	4061.96%	122	12,633	5.72%	-19.74%	0.290
455	4241.39%	123	12,643	5.79%	-19.21%	0.301
460	4484.30%	124	12,655	5.88%	-19.96%	0.294
465	4167.21%	130	12,677	5.76%	-21.03%	0.274
470	4341.08%	128	12,677	5.83%	-19.41%	0.300
475	4221.34%	133	12,693	5.78%	-18.44%	0.314
480	4019.20%	139	12,700	5.71%	-19.94%	0.286
485	3944.36%	143	12,715	5.68%	-17.77%	0.320
490	3776.80%	139	12,718	5.61%	-18.89%	0.297
495	3767.48%	134	12,741	5.61%	-18.95%	0.296
500	3520.91%	136	12,758	5.50%	-17.75%	0.310