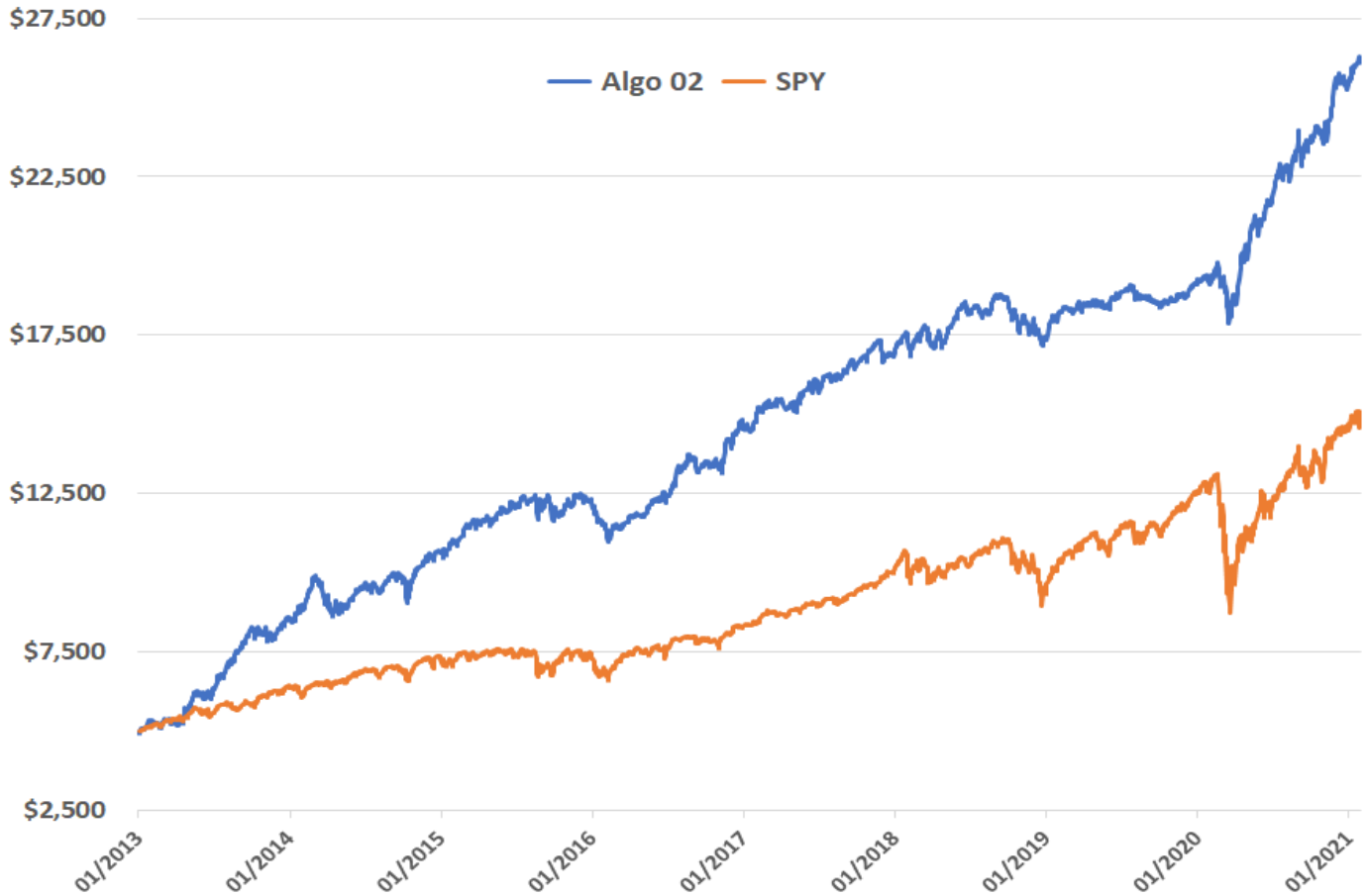




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Feasibility Study – Algo 02 – Gain – 45%+ Annualised Return



Fully automated stock rotation system based on short-term momentum effect(s). Long-only positions. Runs on hourly bars and re-balances the portfolio on a daily cycle.

Kind regards, John Donnelly

Director, Cosmic Algorithm Limited
15 January 2021