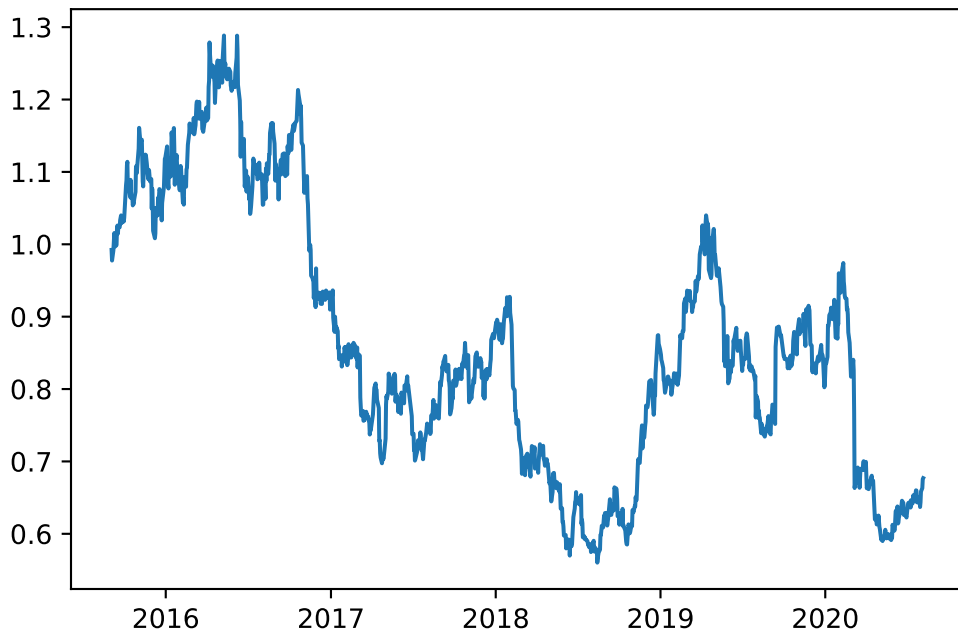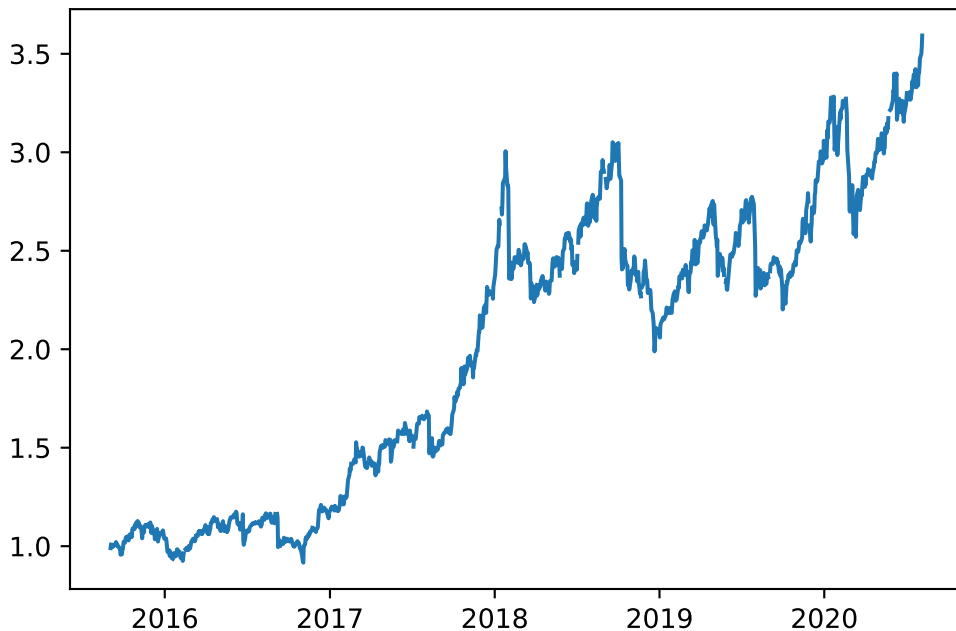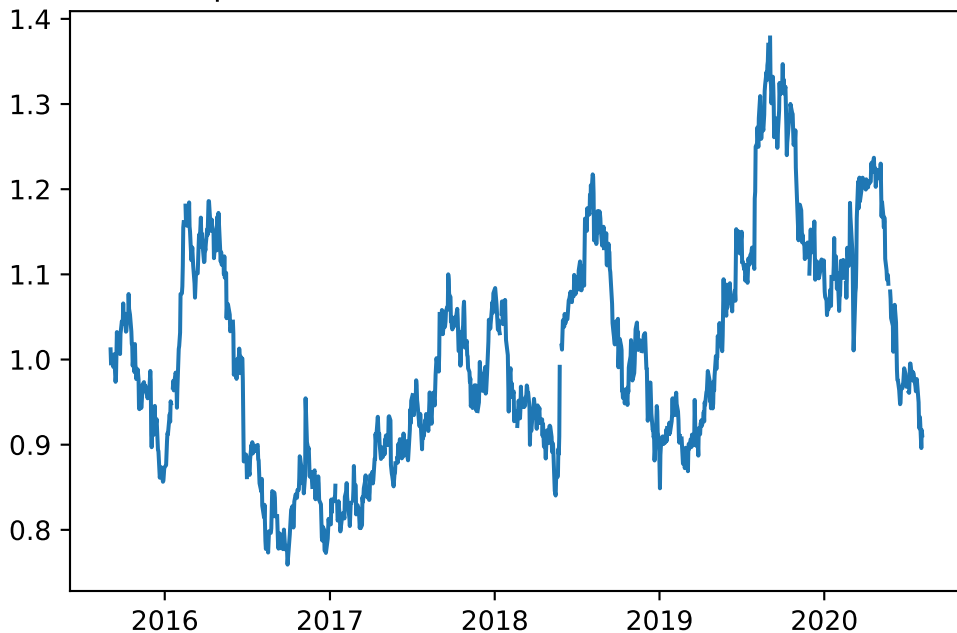Out of sample results for $1 invested with AdaBoost for CO1

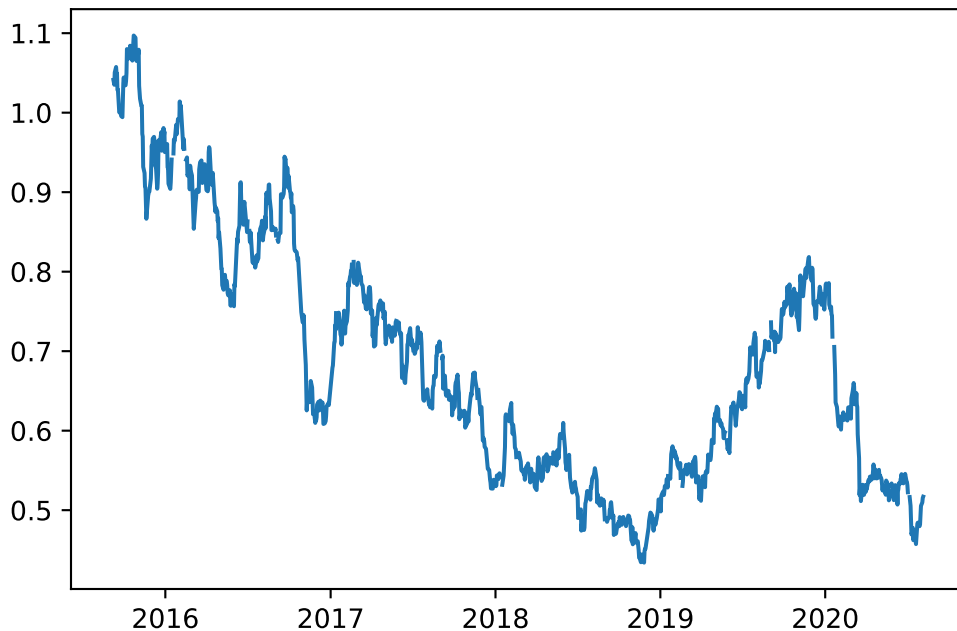Out of sample results for \$1 invested with AdaBoost for SP1
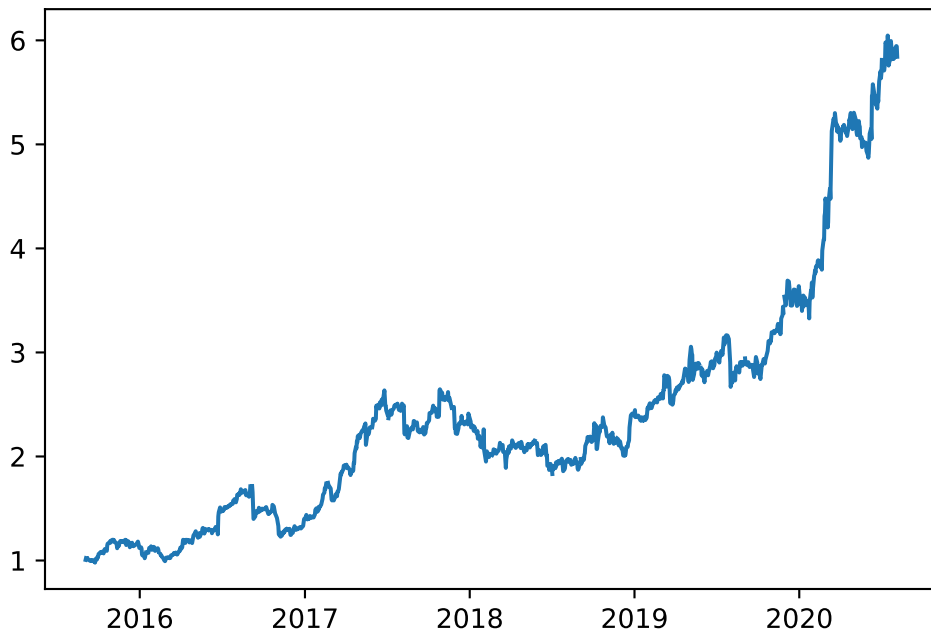
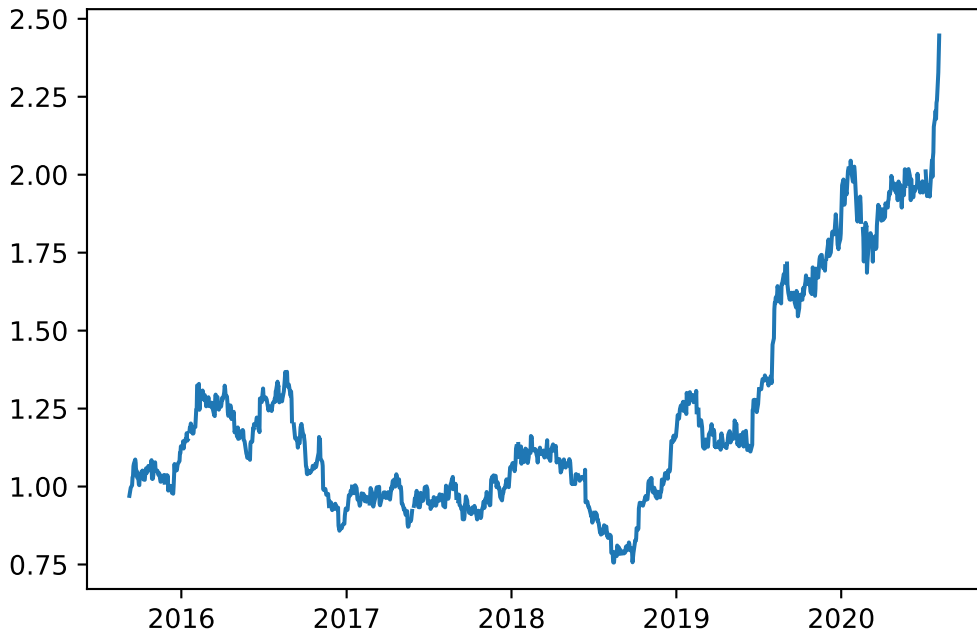Out of sample results for $1 invested with AdaBoost for TY1

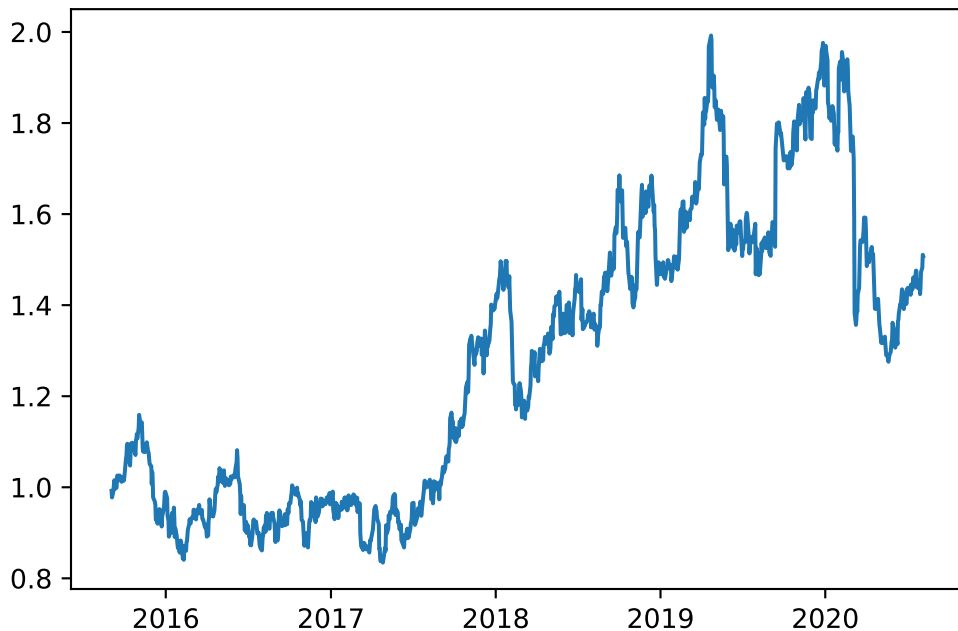Out of sample results for $1 invested with AdaBoost for HG1

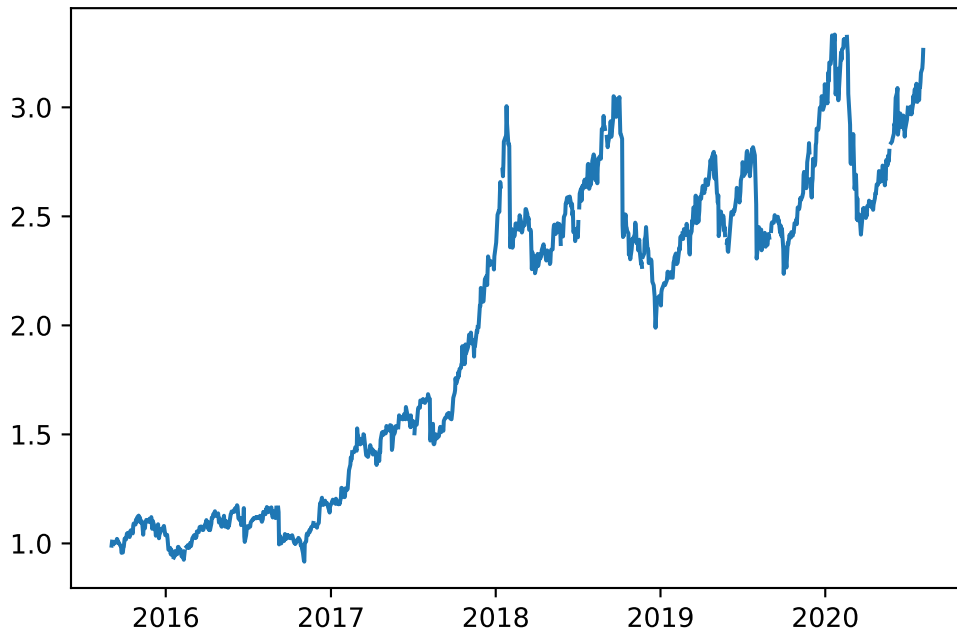Out of sample results for $1 invested with AdaBoost for NQ1

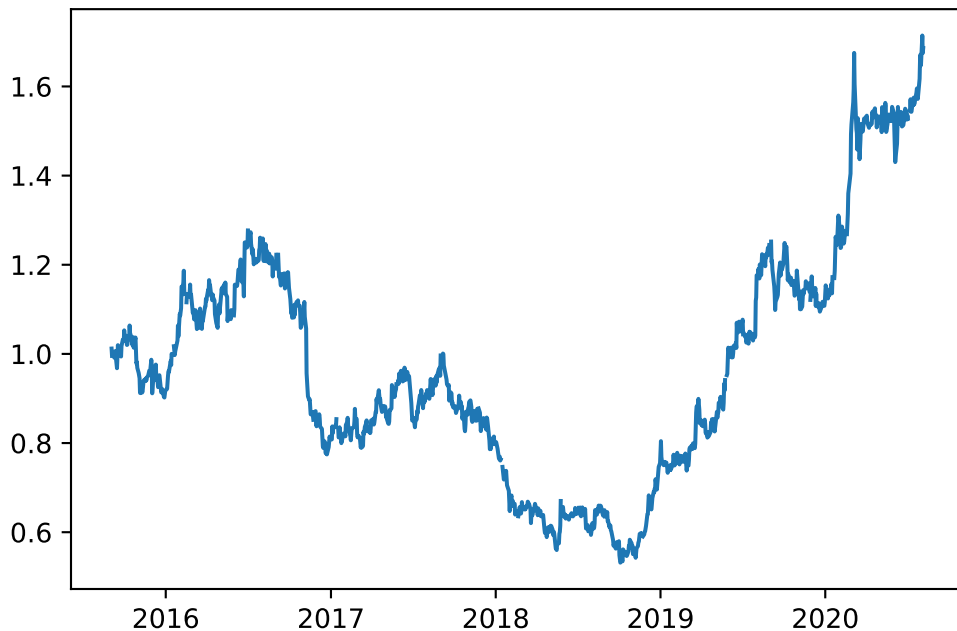Out of sample results for $1 invested with AdaBoost for GC1

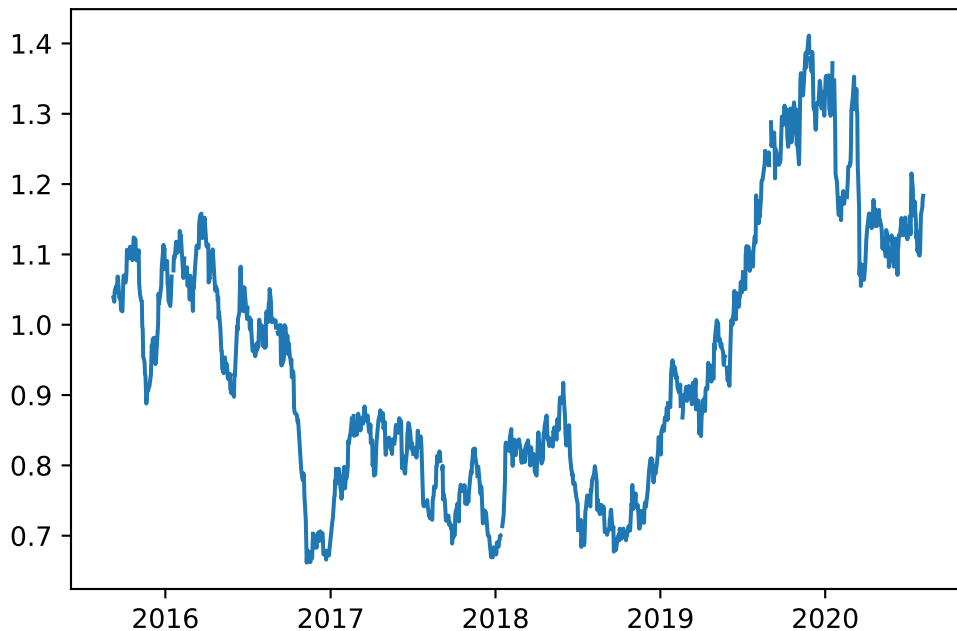Out of sample results for $1 invested with Random Forest for CO1

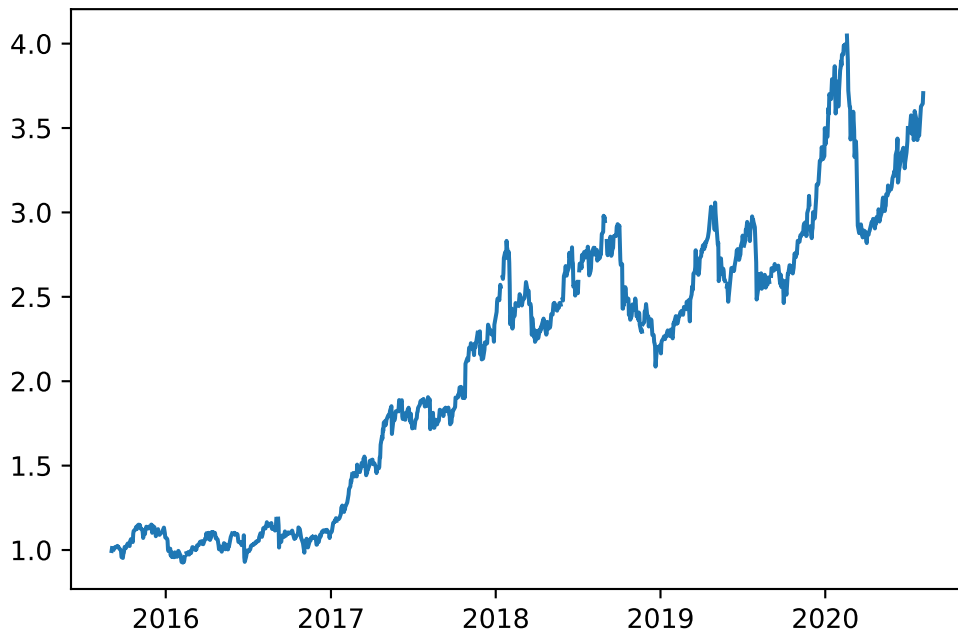Out of sample results for $1 invested with Random Forest for SP1

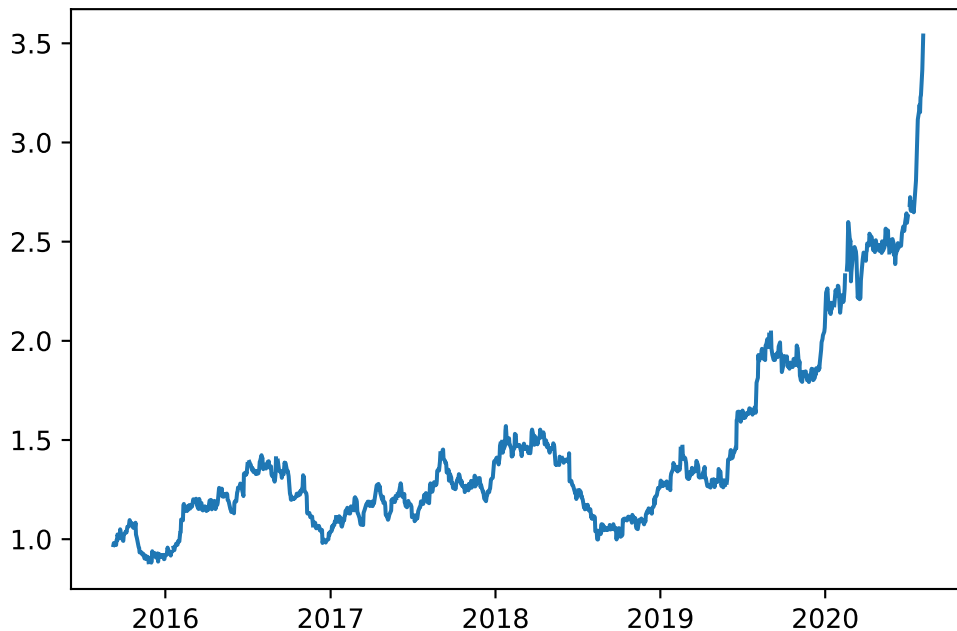Out of sample results for $1 invested with Random Forest for TY1

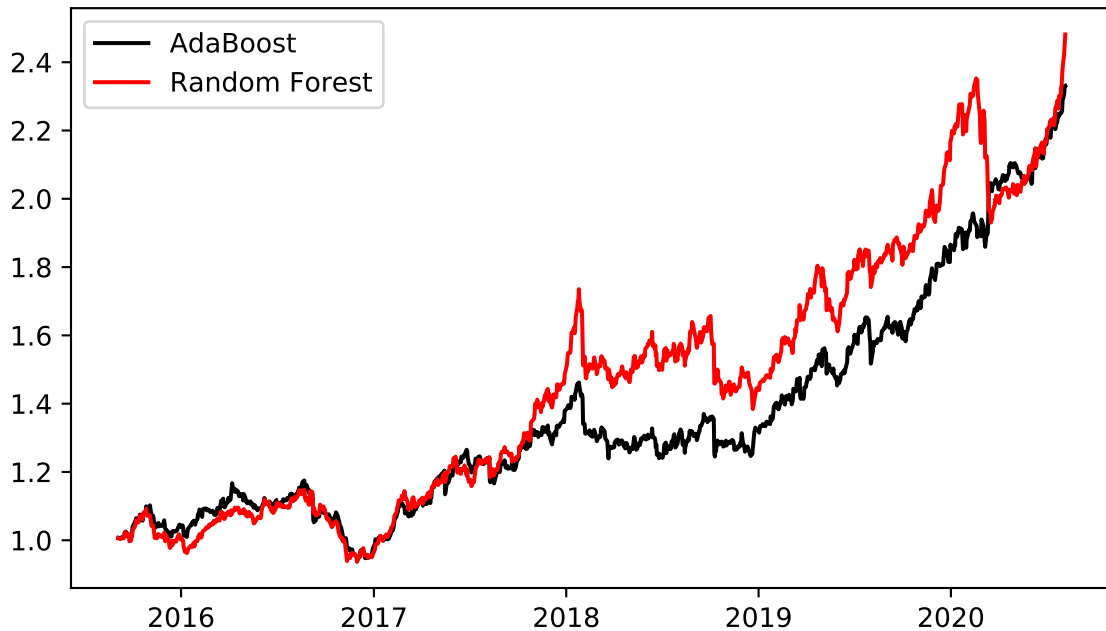Out of sample results for $1 invested with Random Forest for HG1

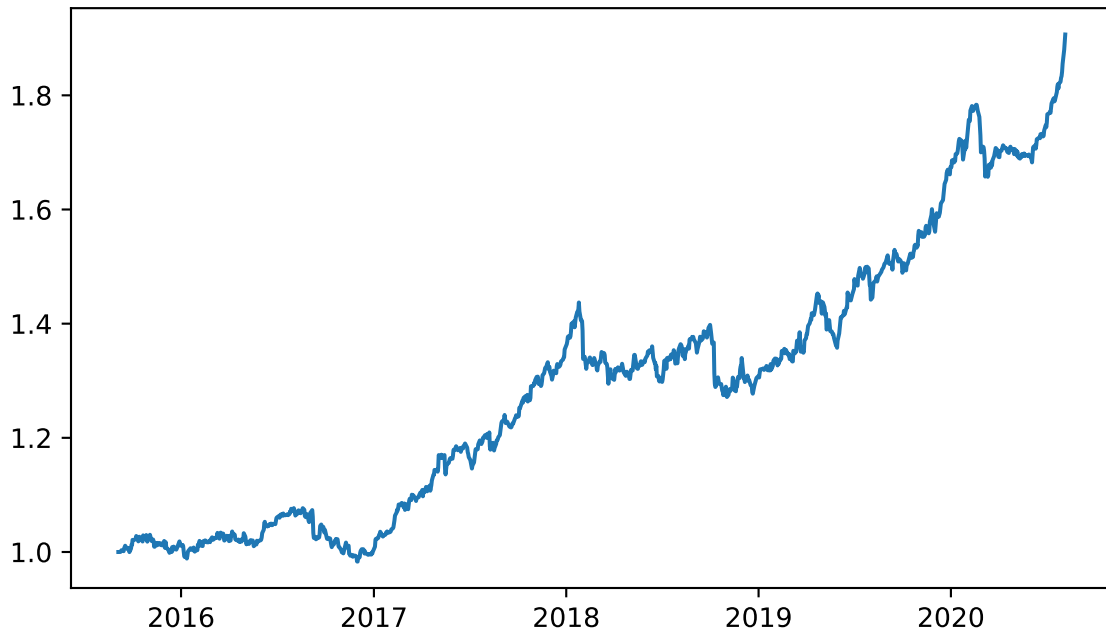Out of sample results for $1 invested with Random Forest for NQ1

Out of sample results for $1 invested with Random Forest for GC1
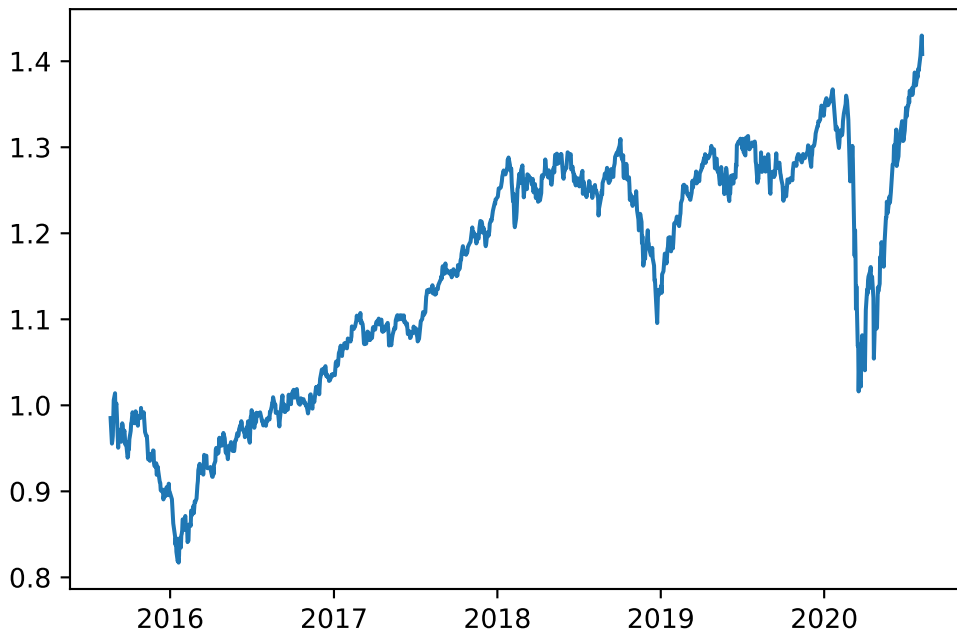
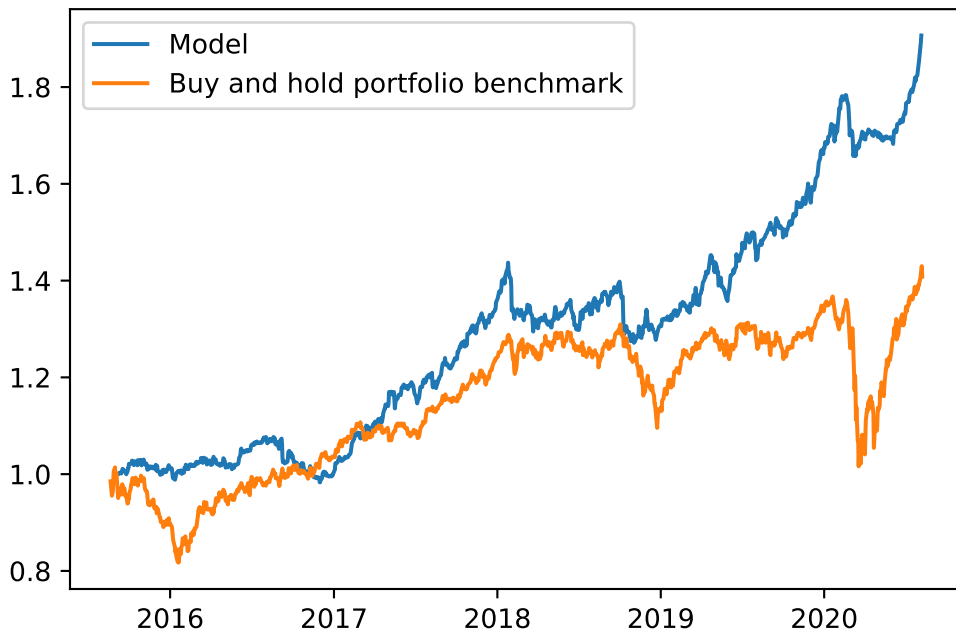AdaBoost and Random Forest out of sample

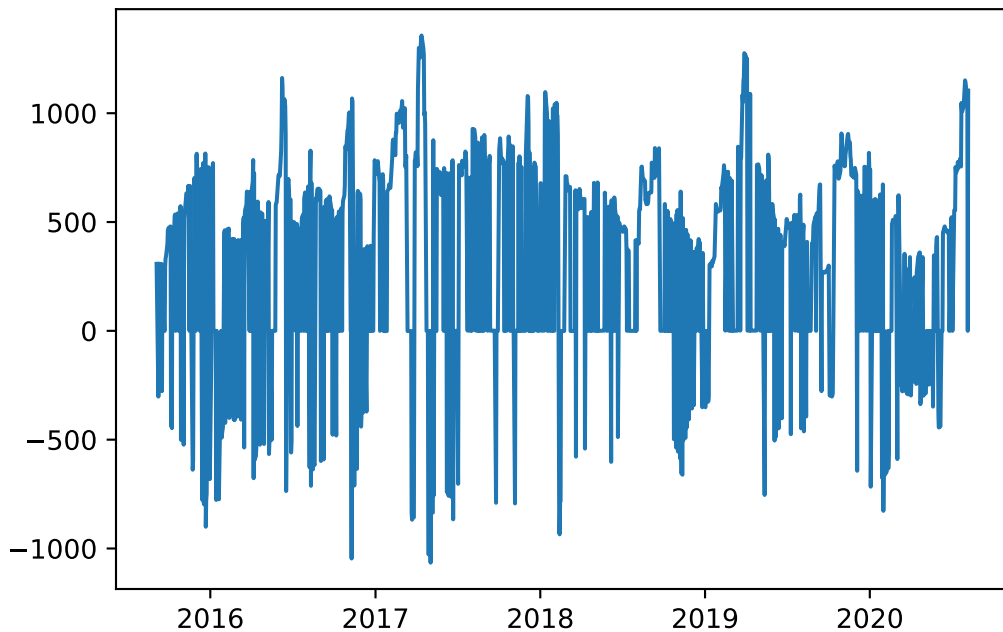Portfolio: 50% in ATS optimization + 25% in AdaBoost + 25% in Random Forest

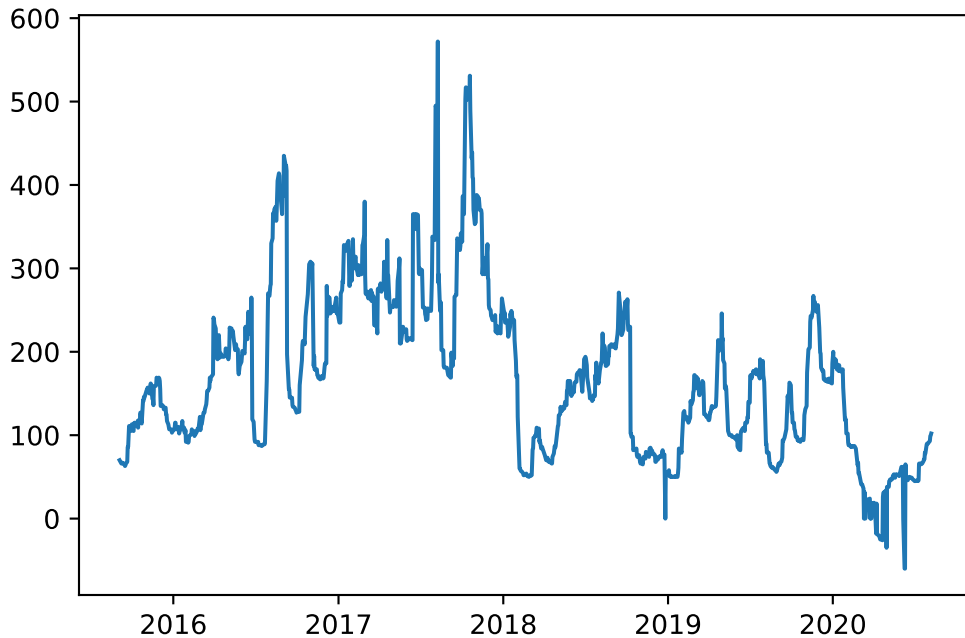Buy and Hold portfolio of futures contract, rebalanced daily
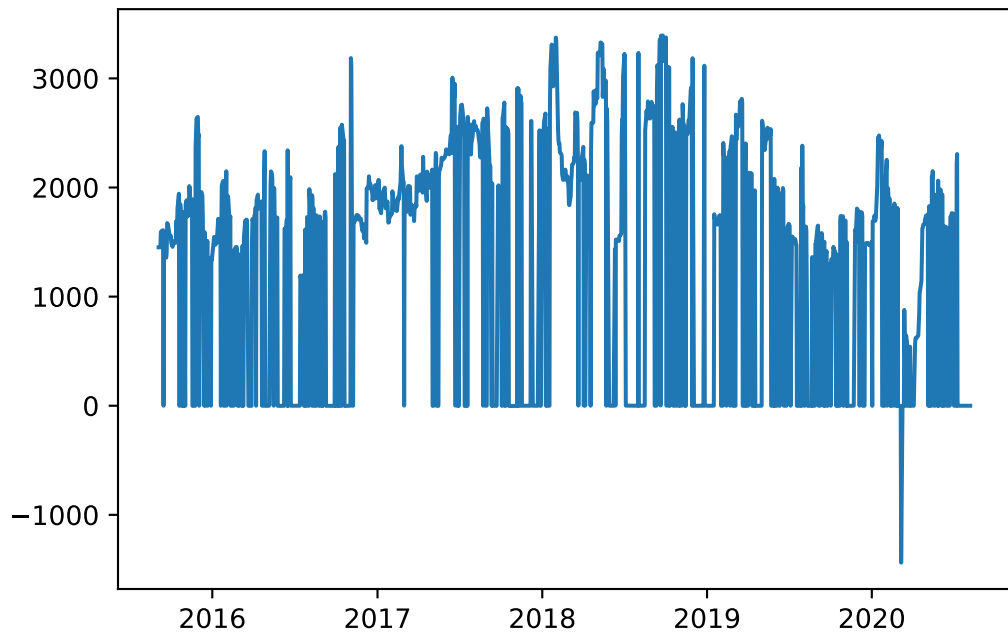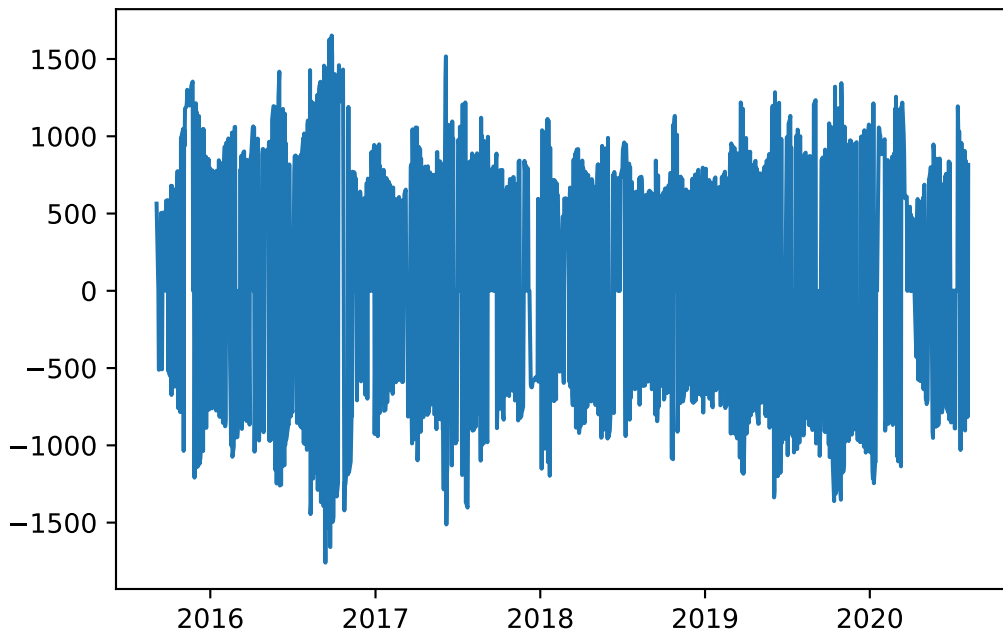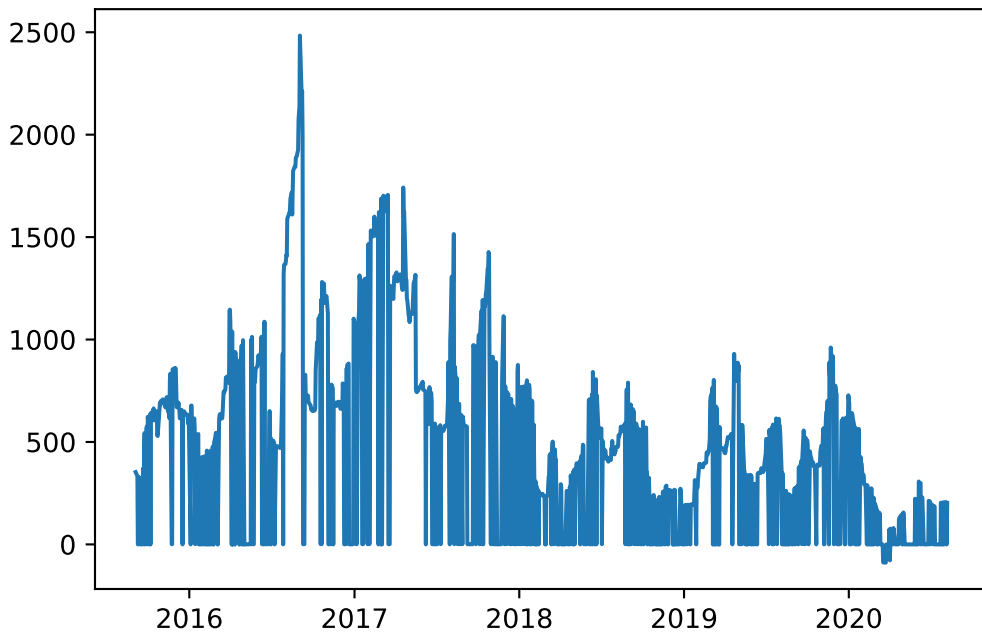
Model vs Benchmark of Buy and Hold
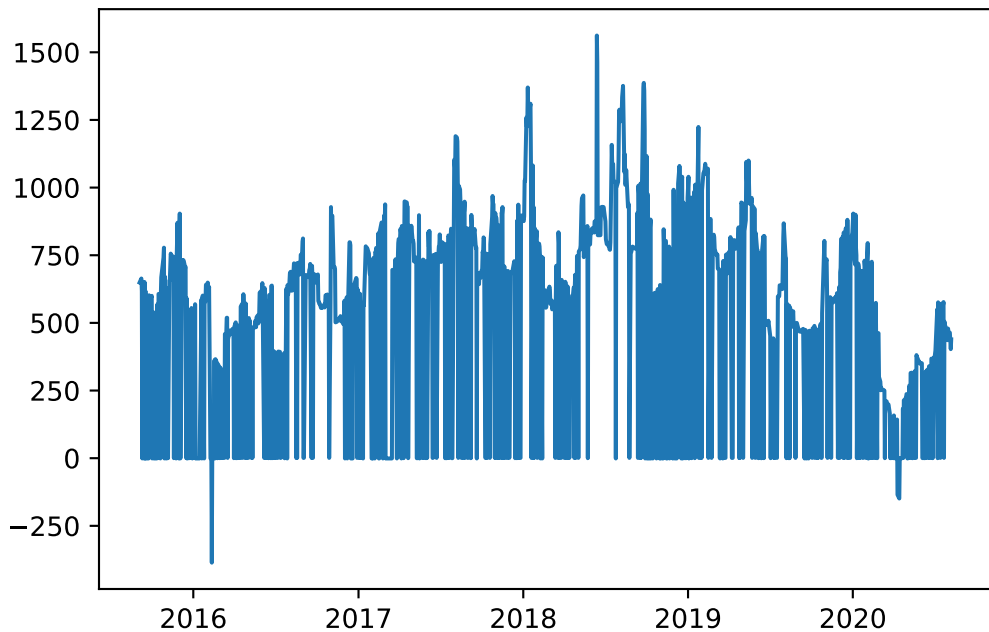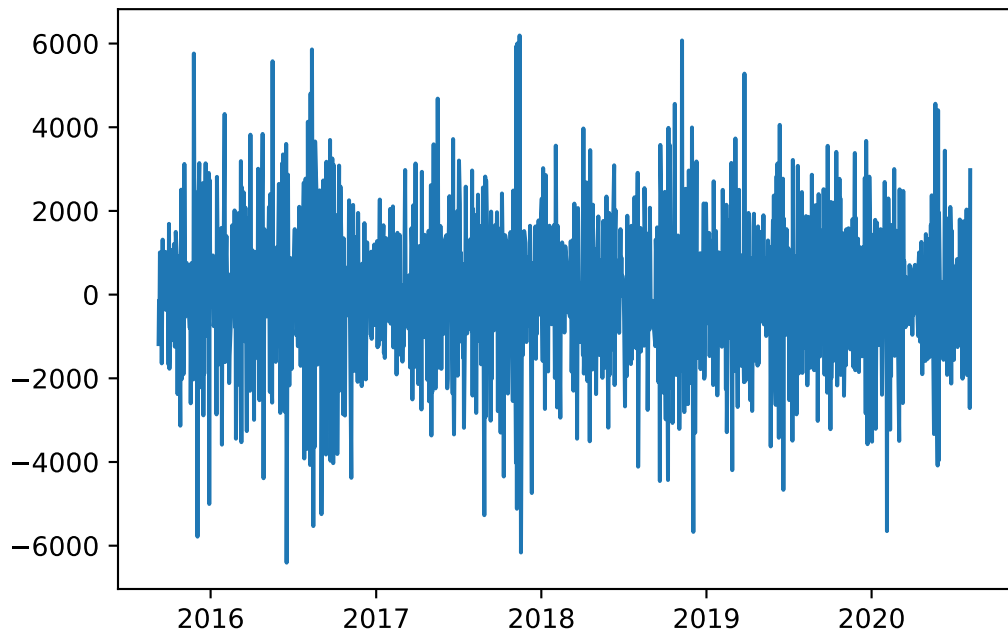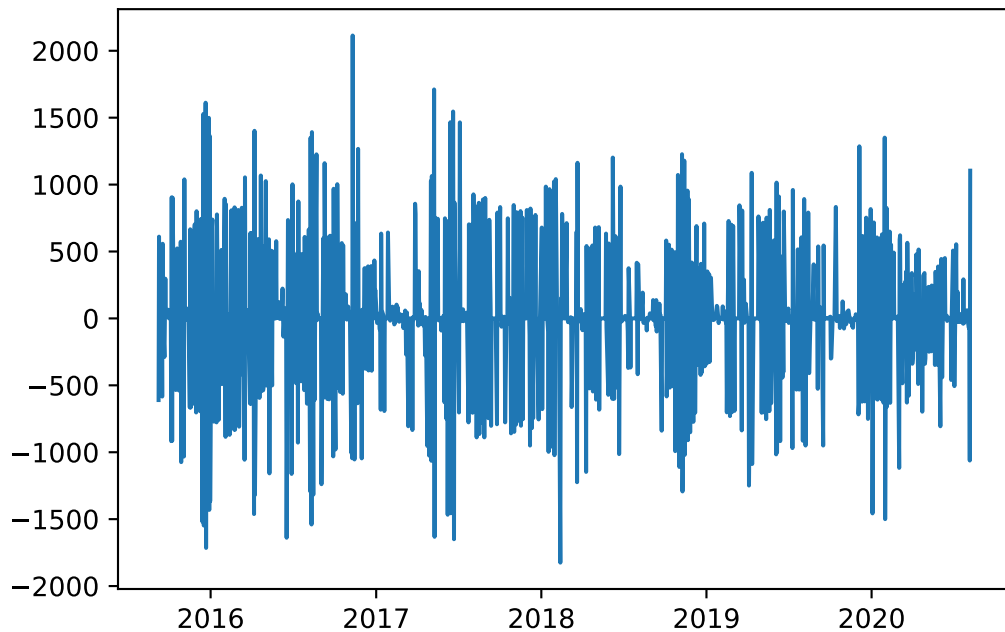
Positions CO1
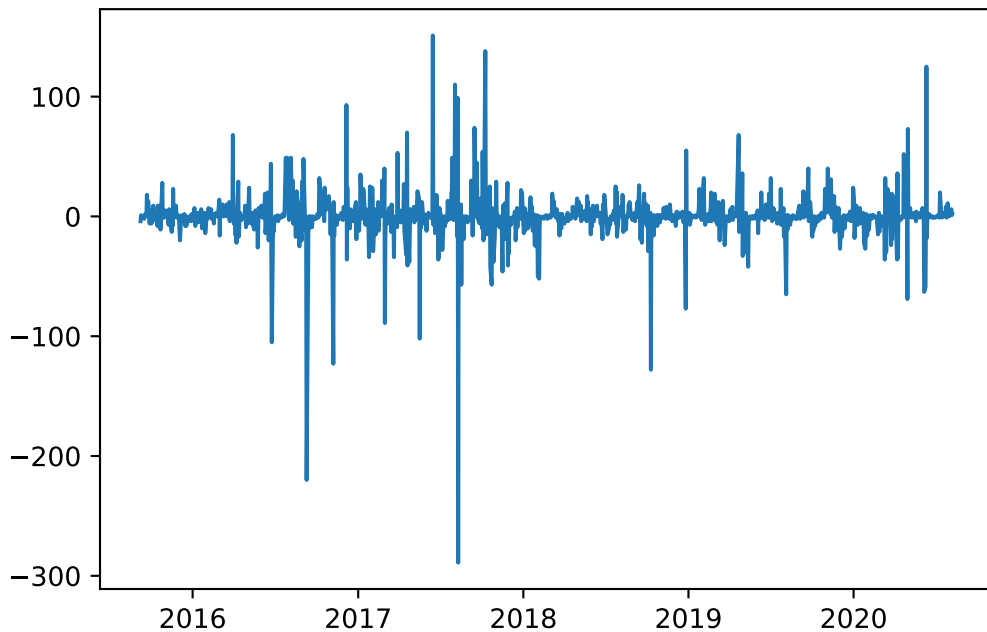
Positions SP1

Positions TY1
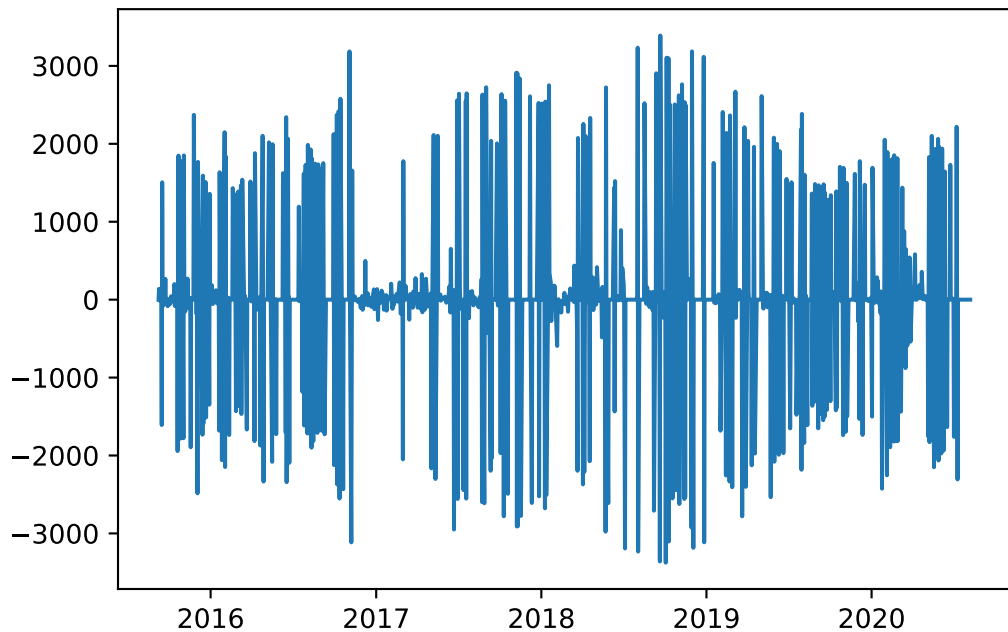
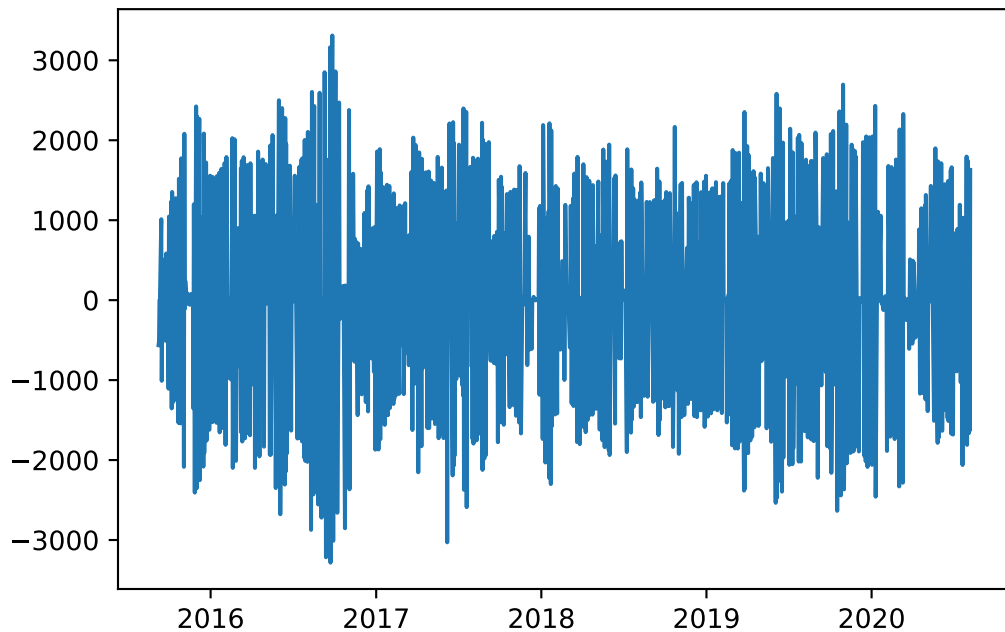Positions HG1

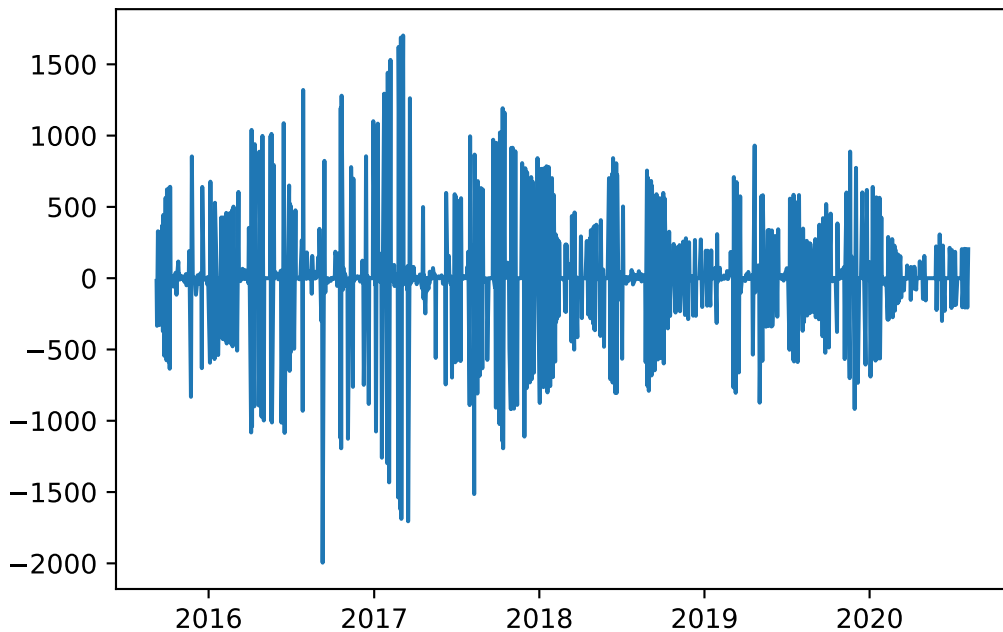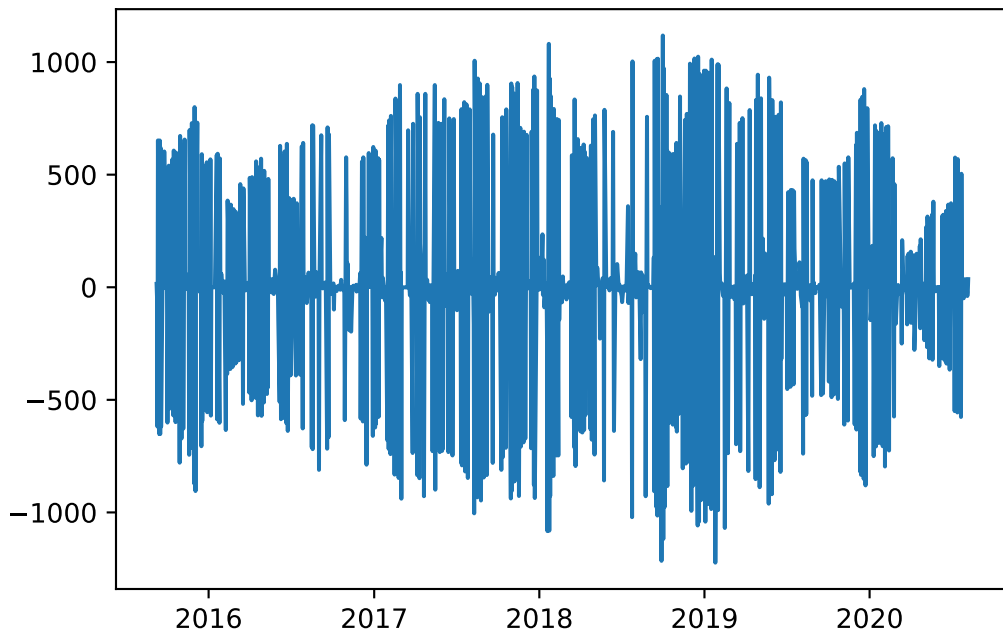Positions NQ1

Positions GC1

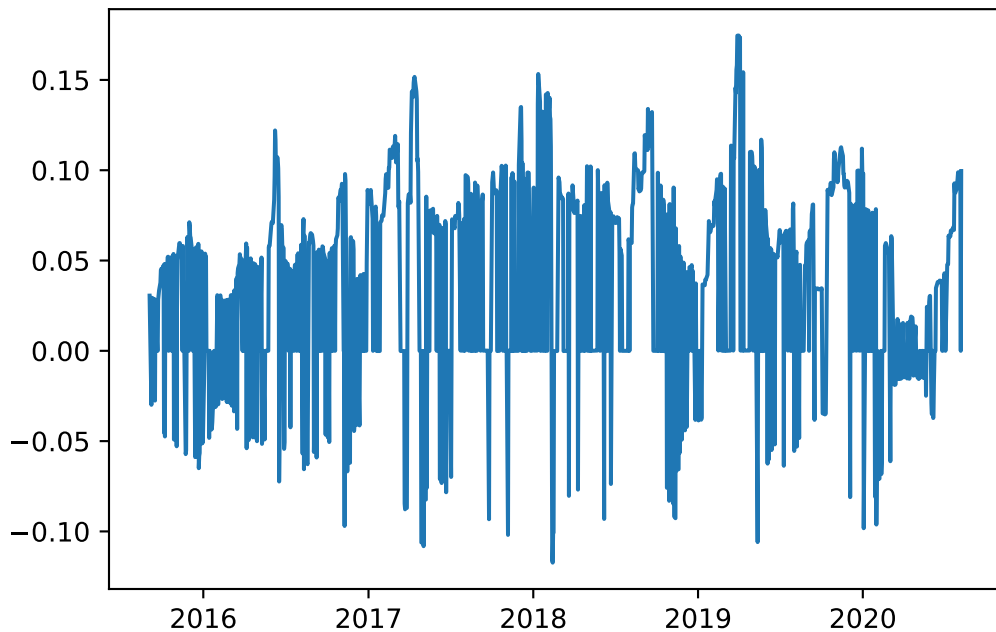Total lots trades
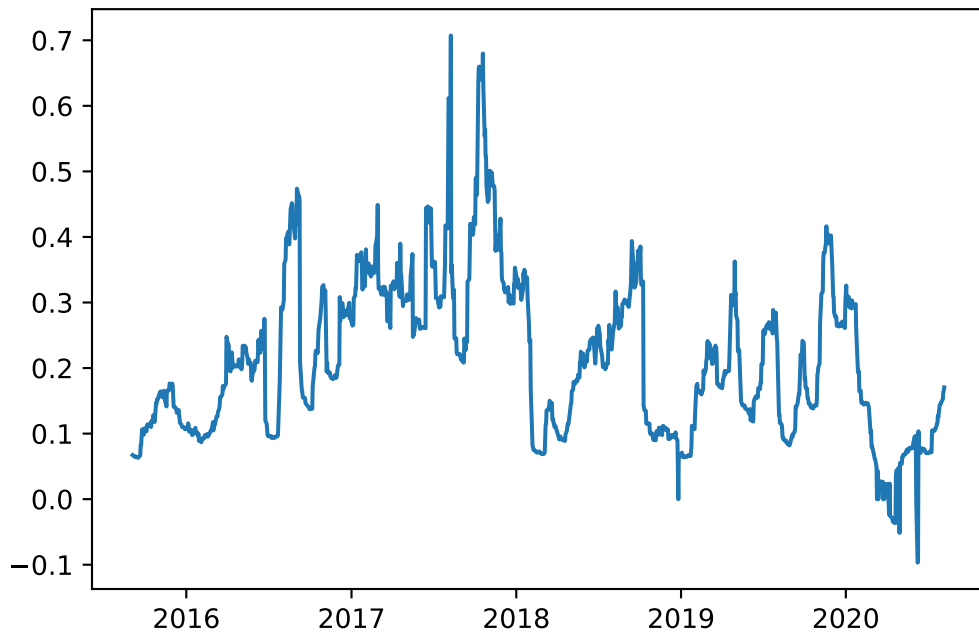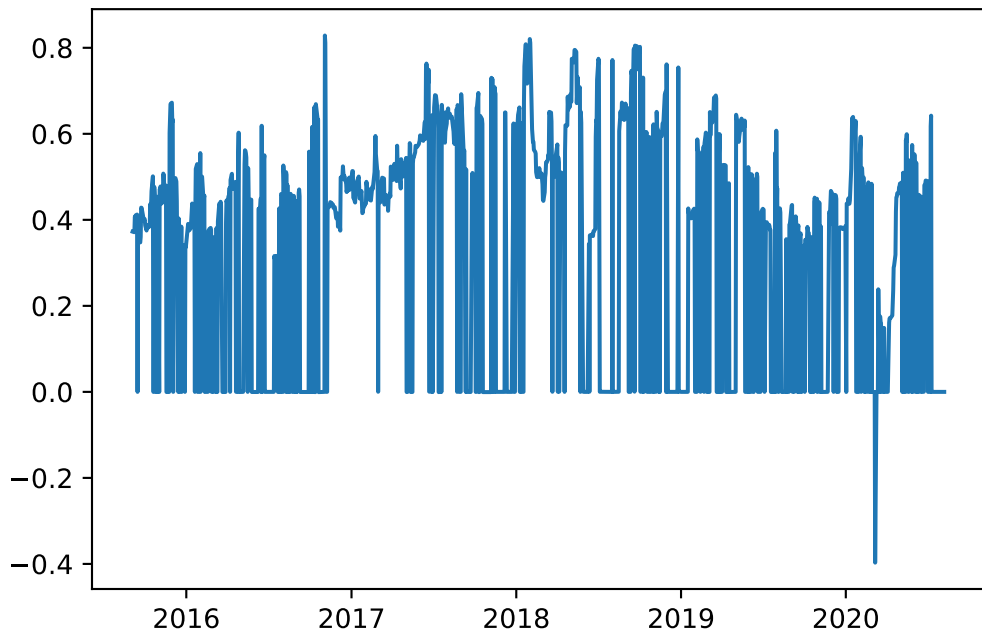
Trades CO1

Trades SP1

Trades TY1

Trades HG1

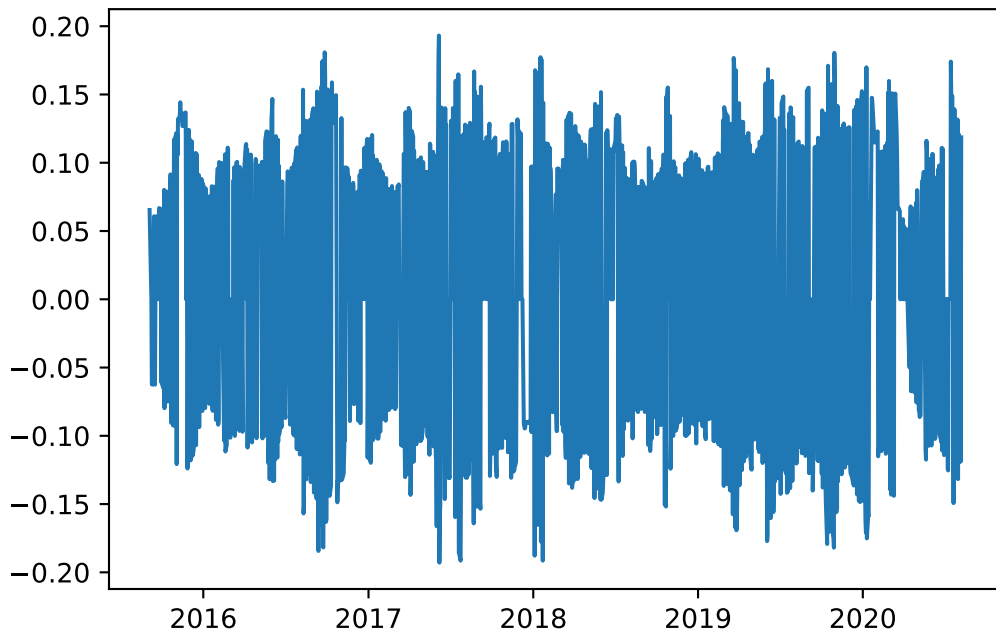Trades NQ1

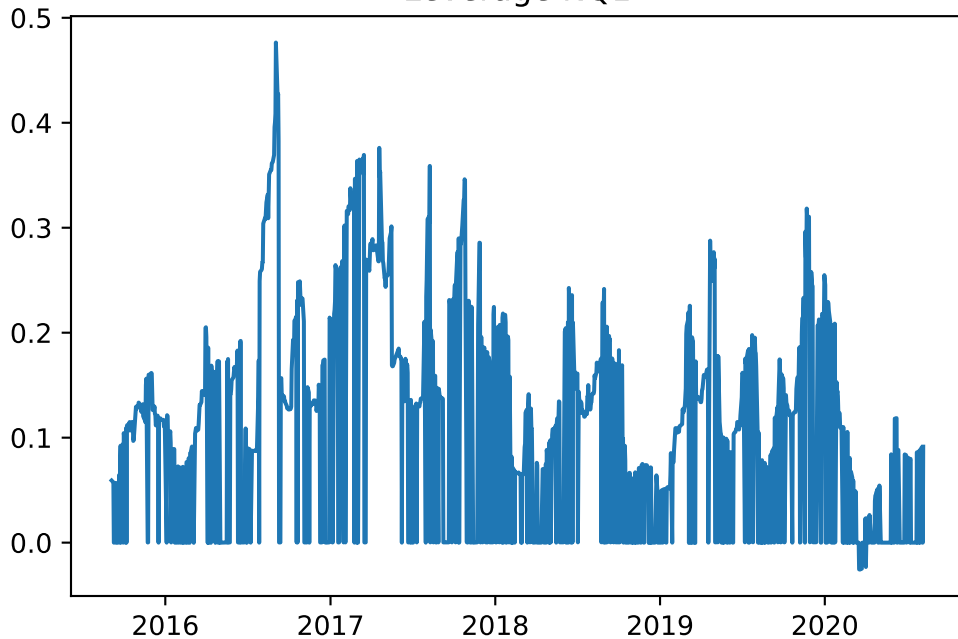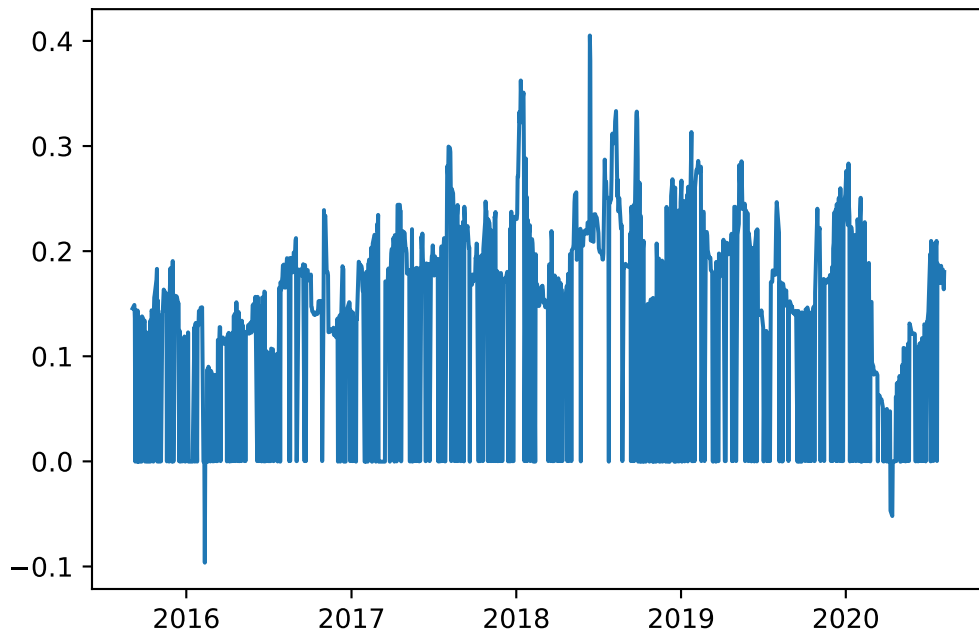Trades GC1

Leverage CO1

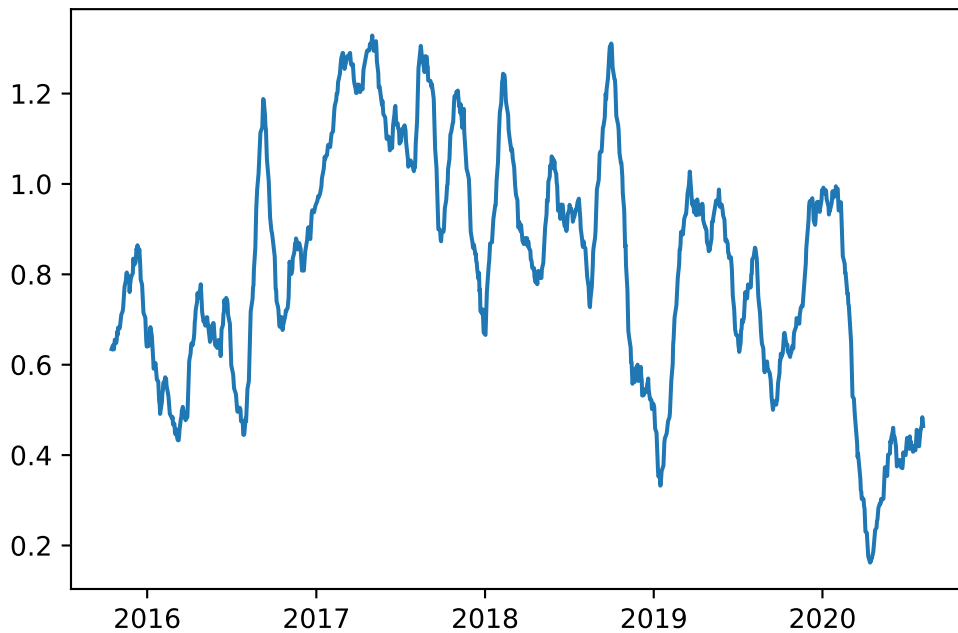Leverage SP1

Leverage TY1

Leverage HG1

Leverage NQ1

Leverage GC1

Total leverage

Transaction costs as a percentage of AUM