



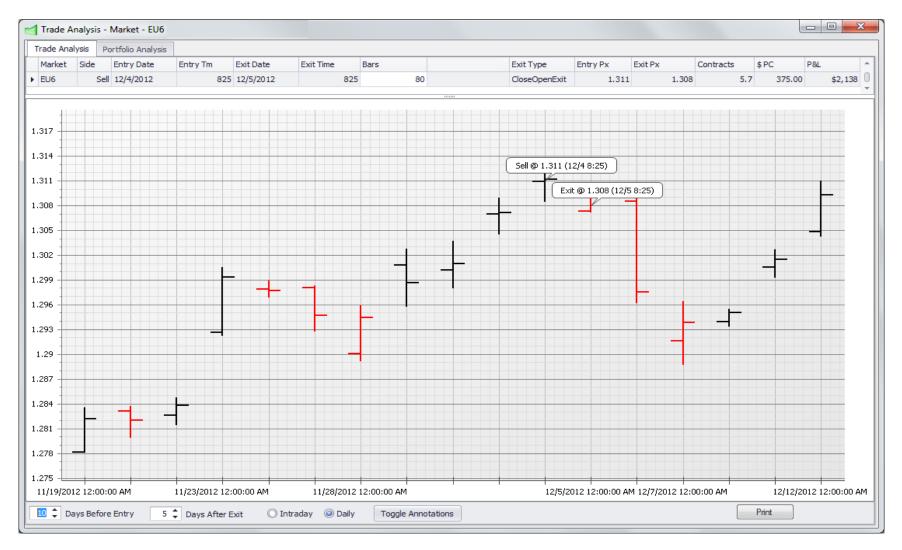
Successful Trade Example (5-minute data): Mean Reversion (Euro Currency)







Successful Trade Example (daily data): Mean Reversion (Euro Currency)







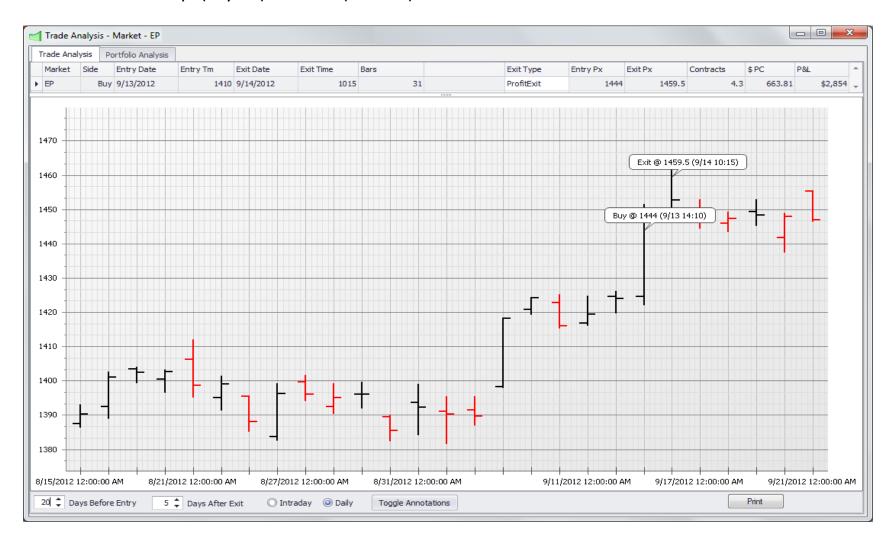
• Successful Trade Example (5-minute data): Momentum (E-mini S&P)







Successful Trade Example (daily data): Momentum (E-mini S&P)







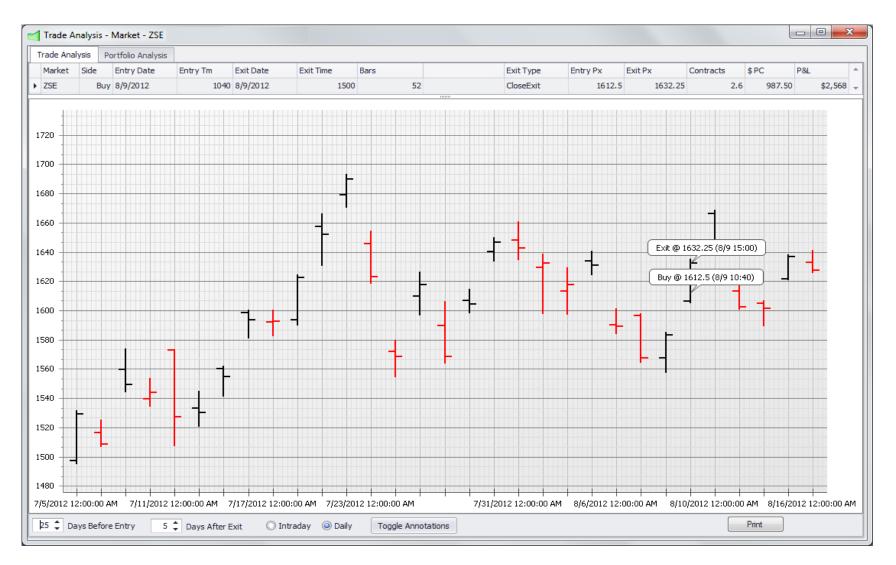
Successful Trade Example (5-minute data): Gap Momentum (Soybeans)







Successful Trade Example (daily data): Gap Momentum (Soybeans)







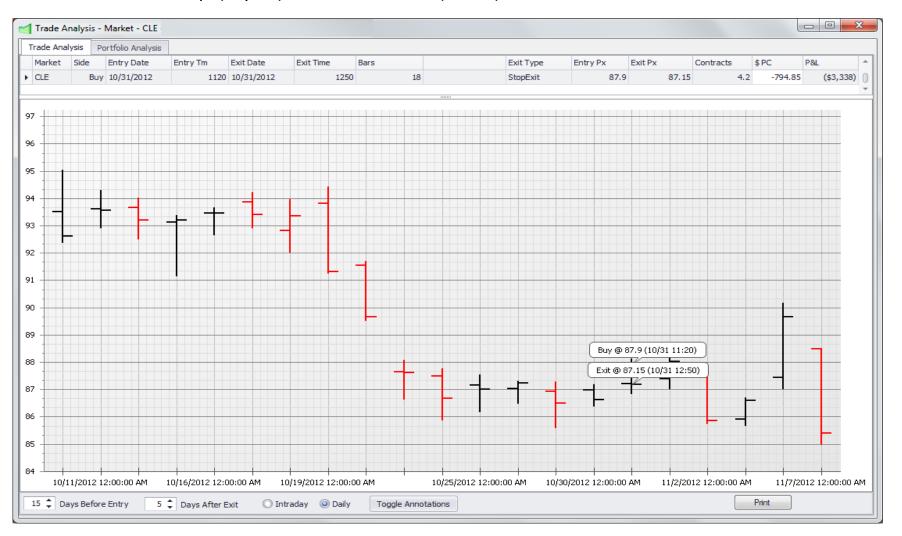
Unsuccessful Trade Example (5-minute data): Recent Move Momentum (Crude Oil)







Unsuccessful Trade Example (daily data): Recent Move Momentum (Crude Oil)







Unsuccessful Trade Example (5-minute data): Momentum (e-mini S&P)







Unsuccessful Trade Example (daily data): Momentum (e-mini S&P)

