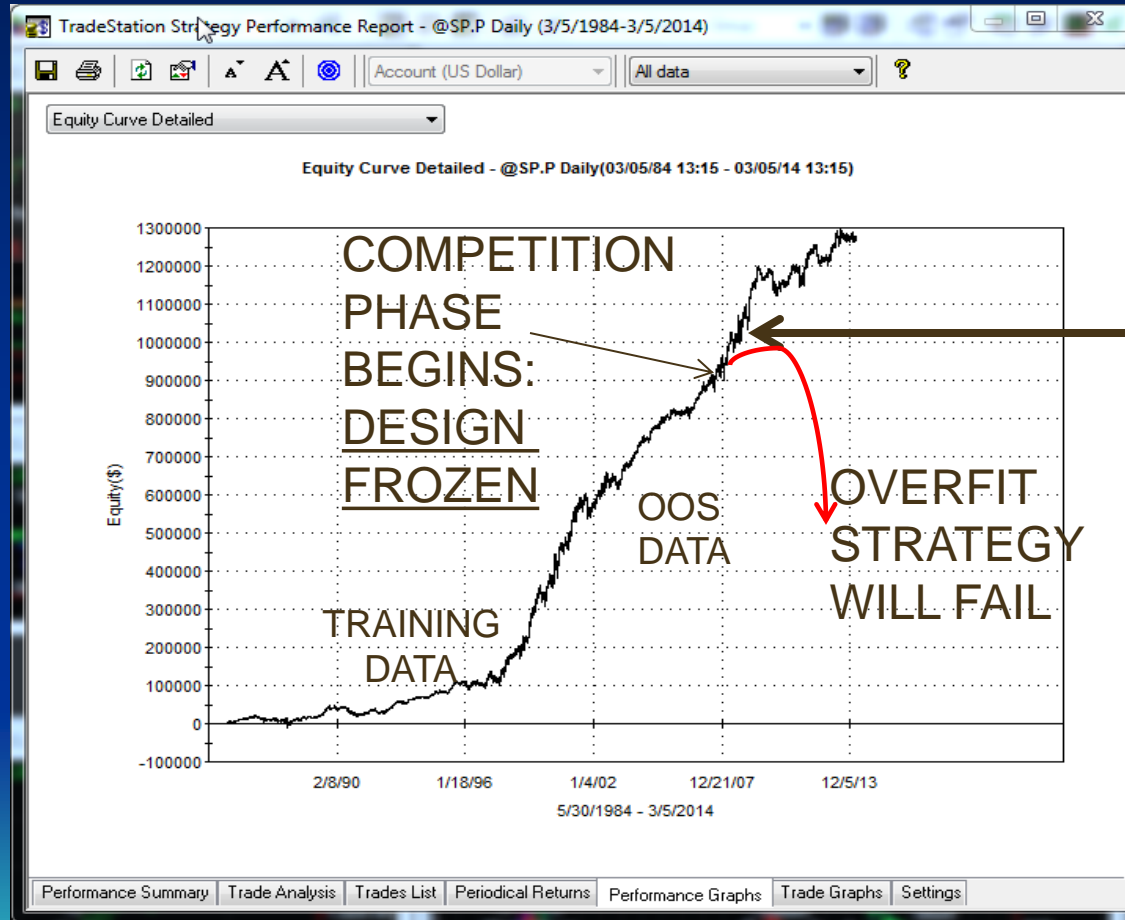


# HOW IS THE COMPETITION CONDUCTED?

- Conducted ongoing by Futures Truth
- Many approaches, developers, CTA's
- Rankings based on 3 \* margin
- Slippage and Commission is included
- Ranked in numerous groupings
- Post design-No changes, no re-optimization allowed
- Tests conducted by FT on submitted code
- >700 systems in FT's system count
- Tests conducted in the future: Sequestered Data



# HOW IS THE SEQUESTERED DATA COMPETITION PERFORMED?



2008  
WORLD  
FINANCIAL  
DISASTER

# WE DID IT!

In 2008, and again in 2010, TSL submitted several frozen “Machine Designed” Strategies to Futures Truth. These strategies were initially held for over 18 months, then tested on Sequestered Data, compared and ranked against approximately 700 submissions from over 80 worldwide strategy designers. These systems have not been touched since and reporting on these “Machine Designed” Strategies continues through 2015.



# AND OF COURSE #1 RATINGS

## MACHINE CREATED WITH NO PROGRAMMING REQUIRED

2014 Reports

### Top 10 S&P Systems

Issue #1 2013 - published in April 2013

Ranking based on performance since their release to us. Some systems have been out for a short period of time. Results based on performance through January 31, 2013. Return is based on three times the required margin.

Rank	System Name	Annual % Return
1.	TSL-SP_1.0Z	63.8%
2.	TSL-CEL_SP1	50.9%
3.	Impetus SP	48.6%
4.	Big Blue 2	36.2%
5.	%C Daybreaker	35.2%
6.	STC S&P Daytrade	35.0%
7.	R-Breaker	34.3%
8.	Tzar	28.4%
9.	VOLPAT	25.1%
10.	AlfaMAXX	24.7%

### Top 10 Systems For The Past 12 Months

Issue #1 2013 - published in April 2013

Results based on performance through January 31, 2013. Return is based on three times the required margin.

Rank	System Name	Annual % Return
1	TSL_US1	170.5%
2	Ruggiero Bond	140.3%
3	ATS-3200	92.3%
4	MAR - SP Mini Sync	87.8%
5	Star ES	87.6%
6	FedSwing	83.1%
7	TSL_CEL_NG_1.1	70.8%
8	MAR - NewBondLiveSync	70.7%
9	%C Daybreaker	64.8%
10	MAR - GoldIntra	64.4%

### Top 10 Systems Since Their Release Date

Issue #1 2013 - published in April 2013

Systems included in this table must have been released for at least 18 months. Results based on performance through January 31, 2013.

Return is based on three times the required margin.

Rank	System Name	Annual % Return
1.	TSL_CEL_NG_1.1	142.0%
2.	Delphi II EMD	76.9%
3.	MAR - NewBondLiveSync	73.5%
4.	TSL_US1	71.5%
5.	TSL-SP_1.0Z	63.8%
6.	MAR - SP Mini Sync	59.9%
7.	NatGator Silver	53.4%
8.	TSL-CEL_SP1	53.4%
9.	Propero ES	49.0%
10.	Impetus SP	48.6%

Bond Systems	Sys. #	%Chng Min. Req. Cap.
1 TSL_US-1	708	39.8%
2 Ruggiero Bond Sys	694	37.3%
3 MAR-NewBondLiveSync	724	31.5%
4 MESA Bonds	321	43.4%
5 ATS-3200	361	28.4%

S&P 500 Systems	Sys. #	%Chng Min. Req. Cap.
1 TSL-CEL_SP1	670	46.6%
2 TSL-SP_1.0Z	669	45.2%
3 Impetus SP	589	43.2%
4 Big Blue 2	664	33.1%

ES Systems	Sys. #	%Chng Min. Req. Cap.
1 FedSwing	717	63.2%
2 Algo Futures	745	47.1%
3 Propero ES	640	42.8%
4 TSL-CEL_ES1	670	42.1%
5 Impetus ES	589	41.8%
6 TSL-ES_1.0Z	669	39.6%

### TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

System	Annual % Ret
1 TSL_CEL_NG_1.1	123.0%
2 Delphi II EMD	71.8%
3 Propero ES	42.8%
4 TSL_CEL_ES1	42.1%
5 Impetus ES	41.8%
6 TSL_US_1	39.8%
7 TSL_ES_1.0Z	39.6%
8 MESA Bonds	37.8%
9 Ruggiero Bond System	37.3%
10 %C DayBreaker	33.3%

### TOP TEN SINCE RELEASE DATE

System	Annual % Ret
1 TSL_CEL_NG_1.1	123.0%
2 Delphi II EMD	71.8%
3 FedSwing	51.3%
4 Propero ES	42.8%
5 TSL_CEL_ES1	42.1%
6 Impetus ES	41.8%
7 TSL_US_1	39.8%
8 TSL_ES_1.0Z	39.6%
9 MESA Bonds	37.8%
10 Ruggiero Bond System	37.3%

### TOP TEN FOR PAST 12 MONTHS

System	Annual % Ret
1 MESA Bonds	98.7%
2 ATS-6400	96.5%
3 Clockwork Maple Leaf	80.2%
4 CTB4 SW	63.4%
5 MeanSwing 2	59.8%
6 The Big Blue	59.4%
7 Mechwarrior-ES	59.1%
8 TSL_CEL_NG_1.1	58.2%
9 Delphi II EMD	54.6%
10 Clockwork-CH3	52.8%

Reference: <http://futurestruth.com/wpfruth/top-10-tables>



Trading System Lab®

# TSL MACHINE CREATED WITH NO PROGRAMMING REQUIRED

## 2015 Reports

### Top 10 S&P Systems

Issue #1 2013 - published in April 2013

Ranking based on performance since their release to us. Some systems have been out for a short period of time. Results based on performance through January 31, 2013. Return is based on three times the required margin

Rank	System Name	Annual % Return
1.	TSL-SP_1.0Z	63.8%
2.	TSL-CEL_SP1	50.9%
3.	Impetus SP	48.6%
4.	Big Blue 2	36.2%
5.	%C Daybreaker	35.2%
6.	STC S&P Daytrade	35.0%
7.	R-Breaker	34.3%
8.	Tzar	28.4%
9.	VOLPAT	25.1%
10.	AlfaMAXX	24.7%

### Top 10 Systems For The Past 12 Months

Issue #1 2013 - published in April 2013

Results based on performance through January 31, 2013.

## TOP TEN TABLES

### TOP TEN SINCE RELEASE DATE

System	Annual % Ret
1 TSL_CEL_NG_1.1	99.1%
2 Delphi II EMD	63.5%
3 NatGator Silver	52.7%
4 TSL_US_1	44.6%
5 Clockwork-CH3	42.8%
6 Impetus ES	42.1%
7 Propero ES	42.0%
8 TSL_ES_1.0Z	41.6%
9 TSL_US_2	39.4%
10 TSL_CEL_ES1	38.7%

### TOP TEN FOR PAST 12 MONTHS

System	Annual % Ret
1 TSL_US_2	149.8%
2 ATS-6400	94.9%
3 Lil' Dipper	91.8%
4 Trendchannel	84.2%
5 Clockwork-CH3	82.6%
6 STAT (Const.)	80.6%
7 MAR CrudePlus Sync	79.1%
8 TSL_US_1	79.0%
9 25x25	75.3%
10 Golden SX (Const.)	74.9%

### Top 10 Sys

Issue #1

Systems included in this table must have been released for at least 10 months. Results based on performance through January 31, 2013. Return is based on three times the required margin

Rank	System Name	Annual % Ret
1.	TSL_CEL_NG_1.1	99.1%
2.	Delphi II EMD	63.5%
3.	MAR - NewBondLiveSync	52.7%
4.	TSL_US1	44.6%
5.	TSL-SP_1.0Z	42.8%
6.	MAR - SP Mini Sync	42.1%
7.	NatGator Silver	42.0%
8.	TSL-CEL_SP1	41.6%
9.	Propero ES	39.4%
10.	Impetus SP	38.7%

### TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

System	Annual % Ret
1 TSL_CEL_NG_1.1	99.1%
2 Delphi II EMD	63.5%
3 NatGator Silver	52.7%
4 TSL_US_1	44.6%
5 Clockwork-CH3	42.8%
6 Impetus ES	42.1%
7 Propero ES	42.0%
8 TSL_ES_1.0Z	41.6%
9 TSL_US_2	39.4%
10 TSL_CEL_ES1	38.7%

Bond Systems	Sys. #	%Chng Min. Req. Cap.
TSL SP	717	63.2%
ATS-6400	745	47.1%
Lil' Dipper	640	42.8%
Trendchannel	670	42.1%
Clockwork-CH3	589	41.8%
STAT (Const.)	669	39.6%

### TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

System	Annual % Ret
1 TSL_CEL_NG_1.1	123.0%
2 Delphi II EMD	71.8%
3 Propero ES	42.8%
4 TSL_CEL_ES1	42.1%
5 Impetus ES	41.8%
6 TSL_US_1	39.8%
7 TSL_ES_1.0Z	39.6%
8 MESA Bonds	37.8%
9 Ruggiero Bond System	37.3%
10 %C DayBreaker	33.3%

### TOP TEN SINCE RELEASE DATE

System	Annual % Ret
1 TSL_CEL_NG_1.1	123.0%
2 Delphi II EMD	71.8%
3 FedSwing	51.3%
4 Propero ES	42.8%
5 TSL_CEL_ES1	42.1%
6 Impetus ES	41.8%
7 TSL_US_1	39.8%
8 TSL_ES_1.0Z	39.6%
9 MESA Bonds	37.8%
10 Ruggiero Bond System	37.3%

### TOP TEN FOR PAST 12 MONTHS

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1 MESA Bonds	98.7%
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3 Clockwork Maple Leaf	80.2%
4 CTB4 SW	63.4%
5 MeanSwing 2	59.8%
6 The Big Blue	59.4%
7 Mechwarrior-ES	59.1%
8 TSL_CEL_NG_1.1	58.2%
9 Delphi II EMD	54.6%
10 Clockwork-CH3	52.8%

TSL SP on ES

700+ systems, 80+ developers

Reference: <http://futurestruth.com/wptruth/top-10-tables>



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