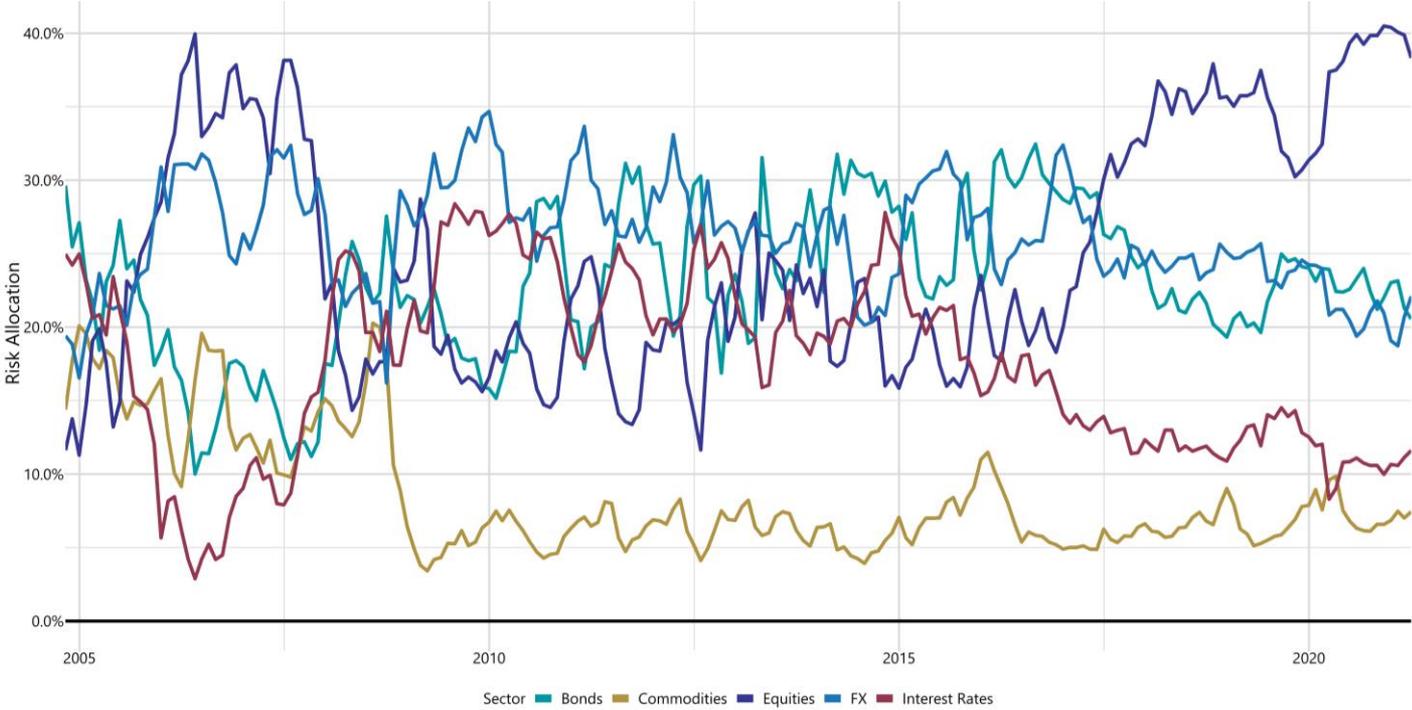


READING THE FUTURE, STATISTICAL LEARNING AND RISK MANAGEMENT

Alan Marantz, FORT LP

Senior Partner

Dynamic Risk allocation – across sectors



Date range: Oct 2004 to Mar 2021

Dynamic Risk allocation – across holding periods



Date range: Mar 2002 to Mar 2021

FORT'S TRADING PROGRAMS ARE SUBJECT TO A HIGH DEGREE OF RISK. THERE CAN BE NO ASSURANCE THAT THESE PROGRAMS WILL ACHIEVE THEIR OBJECTIVES OR AVOID INCURRING SUBSTANTIAL OR TOTAL LOSSES. PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.