

Educating stock & commodity traders on mechanical systems since 1985.

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# Futures Truth Magazine

#4-2008 Issue

## How To Build a Portfolio Of Trading Systems That Really Work

by Michael Levin

**George's Corner:**  
**Using the VB System Tester  
Gadget With Intraday Data**

**Using the CCI To Stay With the Trend**  
*by Joe Ross*

**Before The Close - Daytrade Secrets**  
*by Lundy S. Hill*

**Nine Chart Patterns That  
Signal Trend Changes**  
*by John Hill*

**New Systems In This Issue:**

**Four Ducks**  
*by Beverly Antrobus*

**CrudeSpyder, US60Min, CTP & RUMI**  
*by David Imgraben*

**LPR Quantitative A1, LPR Quantitative Q1  
& LPR Quantitative S1**  
*by L'eau Prosper Research*

**AlphaDT, BetaDT, CTASW,  
CTBSW, CTB4SW, DeltaDT, EchoDT,  
KiloSW, LimaSW, OscarSW & ZuluSW**  
*by The Trading Systems Broker*

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TradersStudio® gives you the kind of trading system developing and testing tools once only available to institutional funds managing billions of dollars and makes it understandable and affordable to the average trader.

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**Bonus:** By mentioning this ad, receive Murray Ruggiero's system development course a \$99.00 value, free for the first 50 people to order TradersStudio.

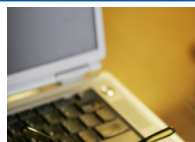
# Futures Truth™

## MAGAZINE

### REGULAR FEATURES

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### GEORGE'S CORNER

#### Using the VB System Tester Gadget With Intraday Data

38

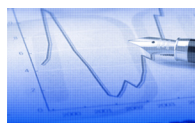
Many readers have contacted us wanting the ability to test intraday data with the System Tester Gadget. The focus of this installment of George's Corner is adding that capability to the existing code. See for yourself how the gadget can handle and manipulate the data.



### HOW TO BUILD A PORTFOLIO OF TRADING SYSTEMS THAT REALLY WORK

42

As most of us are aware, setting up a portfolio of trading systems can be tricky work. Michael Levin, a 20 year trading veteran, walks us through a typical conversation with potential clients.



### USING THE CCI TO STAY WITH THE TREND

49

Most commercially available trading software has the CCI (Commodity Channel Index) programmed and ready for use. Joe Ross, a trader, author and trading educator with over 50 years of experience, shows how to use the CCI to stay with the trend and how it indicates when to exit a trade.



### BEFORE THE CLOSE - DAYTRADING SECRETS

56

Determining the trend of the market is very important. Once you do this, you want to wait for a reaction to end and get on board in the direction of the overall trend. In Daytrading Secrets, Lundy S. Hill looks at the High Bar/Low Bar.



### NINE CHART PATTERNS THAT SIGNAL TREND CHANGES

57

Our founder, John R. Hill, unveils his nine chart patterns that signal trend changes. Don't miss this fourth part in the series, highlighting the Three Day High Reversal.

FTC was established to bring truth to the world of publicly offered trading systems. The public is literally flooded with trading systems which carry promise of great wealth, if one only has the discipline to "follow the system". Many traders have purchased systems for large sums of money only to find out later that the system is worthless. Our purpose is to provide information to assist you in both the purchasing of and the actual decision to trade a system. It is up to you to reach your own conclusion from the facts we present.

**There is a substantial risk of loss in futures trading.** The high degree of leverage that is found in futures (because of small margin requirements) can work against you as well as for you, i.e., you can have large losses as well as large gains.

Computer studies for this publication were done by George Pruitt, Donna Greene, & Joe Bobek. Copyright©2005 by Futures Truth™ Co. The information in this publication is confidential and for the exclusive use of FTC subscribers ONLY. No reproduction in any form is permitted without written consent. The contents of this publication have been carefully gathered from sources believed to be reliable, but accuracy of the information is not guaranteed. Use it at your own risk. No representation can be made that future performance of any system will bear any relation to past performance.

#### **CONFLICTS OF INTEREST:**

- Futures Truth™ is a registered CTA & trades for its own account.
- The owner of Futures Truth™ has an affiliation with the brokerage firm, Commodity Research Institute (CRI), a registered IB.
- Brokers with CRI have systems that we track in Futures Truth™ Magazine. These systems are Stafford S&P Daytrade, FT S&P Daytrade, Universal, Universal LT, Pendulum, and Universal 2.0.
- Futures Truth™ Magazine does track and may trade systems that are created and sold by Futures Truth™ Company. These systems are Samurai 7, Samurai 31, Samurai 35, Dynamic Breakout, FT Version Turtle Trading, and Dynamic Moving Average Crossover.

**Margins Used For the Master Performance Table**

10 Year Notes	\$1,400	Dollar Index	\$800	Lumber	\$1,100	Nikkei	\$4,000	Soybeans	\$3,500
5 Year Notes	\$1,000	Dow Jones	\$5,605	Mex Peso	\$1,500	Orange Juice	\$1,300	Sugar	\$800
Australian \$	\$1,600	Euro Currency	\$2,300	Mini Crude	\$4,625	Palladium	\$2,750	Swiss Franc	\$2,000
British Pound	\$1,500	Euro Dollar	\$750	Mini Midcap	\$3,200	Pork Bellies	\$1,200	Unleaded Gas	\$8,750
Canadian \$	\$1,750	Feeder Cattle	\$1,000	Mini Nasdaq	\$2,200	Rough Rice	\$2,300	US Bonds	\$1,800
Coffee	\$3,000	Gold	\$3,250	Mini Nat Gas	\$1,875	Russell 2000	\$15,000	Wheat	\$3,000
Copper	\$5,750	Heating Oil	\$10,250	Mini Russell	\$3,500	S&P	\$18,000		
Corn	\$1,500	Japanese Yen	\$2,500	Mini S&P	\$3,600	S&P Midcap	\$16,000		
Cotton	\$1,800	Lean Hogs	\$900	Nasdaq	\$11,000	Silver	\$5,000		
Crude Oil	\$9,250	Live Cattle	\$800	Nat Gas	\$8,250	Soybean Meal	\$2,000		

*Last updated July 2008*

*Within the past few weeks we have discovered a programming error in the SledgeHammer trading system. SledgeHammer is unique in how it places orders and it is unlike the other trading systems that we are currently tracking. The bug was found in our Excalibur software and does not effect any other trading systems. We have now fixed this problem and SledgeHammer's performance has been retroactively corrected. We apologize for any inconvenience this may have caused. If you have any questions, feel free to contact us at [info@FuturesTruth.com](mailto:info@FuturesTruth.com) or (828) 697-0273.*

*Thanks,  
Futures Truth Staff*



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# TOP TEN TABLES

## TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	220.4%
2	Natural Gas Offense	184.9%
3	Natural Gas Trader - MA	179.7%
4	Natural Gas Trader - GA	148.0%
5	Maxim	147.8%
6	Turbo Trader Pro	143.4%
7	Anticipation	141.7%
8	Natural Gas Trader - LA	134.7%
9	Impetus	111.2%
10	Samurai 35	103.6%

## TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	VC Daytrader	251.1%
2	GK Grain Trader I	232.9%
3	Ultimate Trading Device	232.0%
4	I-Master	219.0%
5	Maxim	193.7%
6	Natural Gas Trader - MA	190.6%
7	PULSAR Volatility	181.5%
8	Natural Gas Offense	181.3%
9	Dual Thrust 2	181.1%
10	Kannatta	181.0%

## TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Natural Gas Offense	184.9%
2	Natural Gas Trader - MA	179.7%
3	Natural Gas Trader - GA	148.0%
4	Turbo Trader Pro	143.4%
5	Anticipation	141.7%
6	Natural Gas Trader - LA	134.7%
7	Impetus SP	111.2%
8	Samurai 35	103.6%
9	R-Mesa 3	88.0%
10	Delphi Universal	80.3%

## TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	220.4%
2	Maxim	147.8%
3	Simple Harmony	84.9%
4	Keystone	77.8%
5	Dollar Trader for Currencies	65.4%
6	Tzar	65.1%
7	I-Master	56.5%
8	Super Turtle	56.3%
9	HiProb	48.6%
10	GK Grain Trader I	48.4%

*Systems included in the "Since Release Date" Tables, must have been released for at least 18 months.*

**HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.**

**ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.**

**THERE IS A SUBSTANTIAL RISK OF LOSS IN FUTURES TRADING. THE HIGH DEGREE OF LEVERAGE THAT IS FOUND IN FUTURES (BECAUSE OF SMALL MARGIN REQUIREMENTS) CAN WORK FOR YOU AS WELL AS AGAINST YOU, I.E. YOU CAN HAVE LARGE LOSSES AS WELL AS LARGE GAINS.**

## Systems Tracked In This Issue

#4-2008

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	197	%C DayBreaker	Creative Breakthrough, Inc.	534	63	CrudeExtreme	Chan So Han
106	145	1-2-3 System	John Schmidt	<b>615</b>	<b>122</b>	<b>CrudeSpyder</b>	<b>David Imgraben</b>
198	118	1-2-3-4 System	John Schmidt	<b>621</b>	<b>167</b>	<b>CTA3 SW</b>	<b>The Trading Systems Broker</b>
548	265	24.Fujiko	Takaiku Nishimura	<b>622</b>	<b>280</b>	<b>CTA4 SW</b>	<b>The Trading Systems Broker</b>
275	107	25X25	Charles Le Beau	<b>623</b>	<b>84</b>	<b>CTB3 SW</b>	<b>The Trading Systems Broker</b>
409	103	Abalone	Petros Development Corp.	<b>624</b>	<b>257</b>	<b>CTB4 SW</b>	<b>The Trading Systems Broker</b>
207	126	Aberration	Keith Fitschen	<b>617</b>	<b>223</b>	<b>CTP</b>	<b>David Imgraben</b>
300	230	Aberration Plus	Keith Fitschen	511	266	CTS Crash Control	Creative Trading Systems, LLC
365	51	Advent	Scott Magnuson	250	99	Cyclone	Dr. John Clayburg
432	19	AlfaMAXX	Alfaranda CTA	543	170	DCB Coffee	Andy Waldock
<b>619</b>	<b>268</b>	<b>Alpha DT</b>	<b>The Trading Systems Broker</b>	546	220	DCB Cotton	Andy Waldock
307	131	Amos' Root	Giles Korznecki	541	117	DCB Crude Oil	Andy Waldock
364	176	Andromeda	Petros Development Corp.	542	169	DCB Lean Hogs	Andy Waldock
441	164	Andromeda 2	Petros Development Corp.	544	91	DCB Lumber	Andy Waldock
380	100	Anomaly 1	longtermtrading.com	547	190	DCB Nasdaq Swing	Andy Waldock
381	130	Anomaly 2	longtermtrading.com	545	171	DCB Natural Gas	Andy Waldock
224	66	Anticipation	Advanced Systems Inc.	540	157	DCB Wheat	Andy Waldock
295	212	Anticipation II	Advanced Systems Inc.	306	141	DCB-Bond	Andy Waldock
573	279	Anticipation III	Advanced Systems Inc.	111	205	DCS II	PWA Futures
574	277	Anticipation IV	Advanced Systems Inc.	509	15	Delphi Universal	TradingVisions Systems, Inc.
279	177	Arcs	Alfaranda	595	13	Delphi Universal II	TradingVisions Systems, Inc.
302	113	Arcs Plus	Alfaranda	594	188	Delphi Universal II Day	TradingVisions Systems, Inc.
271	86	Athena	Brian Watson	<b>625</b>	<b>218</b>	<b>Delta DT</b>	<b>The Trading Systems Broker</b>
361	237	ATS-3200	Advanced Trading Sys.	136	259	Delta Threshold	Day Trading Inst.
362	88	ATS-6400	Advanced Trading Sys.	4	151	Dennis RSI	Robert Dennis, Jr.
583	196	Aussie Trader	eMarCoSoft y Cia Ltda	82	233	Directional Movement	Welles Wilder
599	222	Auto 2 Way	Tim Rea	400	54	DirecTrend	Steve Marshall
603	82	Auto Core Duo	Tim Rea	236	229	Dollar Trader for Curr.	Dave Fox
601	208	Auto ExtremeR	Tim Rea	62	198	Dr. Jenkins System	Dr. David Jenkins
600	216	Auto SpikeR	Tim Rea	125	90	Dual Cross System	David Wright
602	272	Auto SwingR	Tim Rea	562	20	Dual Thrust	Mike Chalek
469	79	Axiom Index	TradingVisions Systems, Inc.	590	9	DualThrust 2	Mike Chalek
471	94	Axiom Long Term	TradingVisions Systems, Inc.	240	120	Dynamic Breakout Sys	George Pruitt/FTC
425	275	AxSym	i8i.com	303	137	Dynamic MovAvgCross	George Pruitt/FTC
386	226	Balance Point	Daytrading Educators	467	108	DynamicTrendTrading	Dave Reiter
269	102	Basis	Alfaranda	265	140	Dynamo	Chuck Hughes
270	110	Basis II	Alfaranda	327	53	Early Bird	TradingVisions Systems, Inc.
234	281	Belly Trader	Dr. John Clayburg	397	25	Early Bird II	TradingVisions Systems, Inc.
<b>620</b>	<b>252</b>	<b>Beta DT</b>	<b>The Trading Systems Broker</b>	431	24	Early Bird III	TradingVisions Systems, Inc.
273	271	Big Dipper	Charles Le Beau	<b>626</b>	<b>256</b>	<b>Echo DT</b>	<b>The Trading Systems Broker</b>
578	64	Black Crusader UD	Andrew Gibbs & Allan Kerr	470	243	EGE 6%	Nihat Orhan
579	81	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	473	250	EGE7 High Low	Nihat Orhan
333	26	Black Gold	Giles Korznecki	257	92	ETS - Daily	Michael Mermer
560	109	Black Gold - Petrol	eMarCoSoft y Cia Ltda	256	56	ETS - Interim	Michael Mermer
124	67	Black or White	Troy Staman	272	11	ETS Day Trade	Michael Mermer
225	244	Bond & Yen Trdng. Sys.	George Panagakis	221	263	EuroDollar Indicator	George Panagakis
397	172	Bond Blaster	Tom Stein	445	38	EuroDynamics LT	Hafliði Eliasson
121	282	BondPat	Lee Gettess	569	161	EuroMax	Hafliði Eliasson
450	73	Bounce 2	Trade Maid	288	70	EVE T Bond	Emil Van Essen
395	17	BRIX	Alfaranda	235	39	Feeder Trader	Dr. John Clayburg
296	251	Capcon1	Kevin Brown	404	236	FGC Emerald	First Global Capital Mgmt.
212	224	CatScan	Randy Stuckey	507	219	FMS Advantage	Fast Market Systems
226	180	Catscan II	Randy Stuckey	<b>611</b>	<b>77</b>	<b>Four Ducks</b>	<b>Beverly Antrobus</b>
421	46	Catscan III	Randy Stuckey	171	121	FT S&P DayTrade	Stafford Trading Co.
422	104	Catscan III Const.	Randy Stuckey	524	247	Fujiko.N	Takaiku Nishimura
563	148	CatsCan IV	Randy Stuckey	483	98	Fusion	Strategic Trading Sys.
564	150	CatsCan IV Const	Randy Stuckey	370	184	GearedUp	Steffen Orben
350	75	Challenger	S. L. Pee	401	138	GearedUpMk1	Steffen Orben
342	74	Checkmate	Strategic Trading Sys.	605	160	GEMS NG Mini	Creative Breakthrough, Inc.
343	204	CoatTails	longtermtrading.com	332	162	Genesis B	Giles Korznecki
278	62	Compass	Ziad Chahal	294	32	GK Currency Trader	H. G. Knees
338	202	Countdown	longtermtrading.com	349	27	GK Energy Trader	H. G. Knees
331	85	Cross Bow	Charles Le Beau	487	147	GK-Energy Trader II	H. G. Knees
606	192	Crude Day Trader	Chan So Han	489	2	GK-Grain Trader I	H. G. Knees

Systems appearing in this issue for the first time are listed in Bold.

## Systems Tracked In This Issue

#4-2008

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
348	44	GK-Interest Trader	H. G. Knees	591	173	PUMP #1	eMarCoSoft y Cia Ltda
488	276	GK-Meat Trader I	H. G. Knees	568	273	Qtech S&P	Dave Poxon
550	207	GK Universal Trader I	H. G. Knees	42	153	QUAD	Joe Bristol
551	76	GK Universal Trader II	H. G. Knees	187	68	R-Breaker	Rich Saidenberg
253	72	Golden SX	Randy Stuckey	570	232	RC Advance ++	Rickey Cheung
254	119	Golden SX Const.	Randy Stuckey	566	129	RC Book 2	Rickey Cheung
177	245	Grand Cayman System	Mike Chisolm	565	132	RC Chance	Rickey Cheung
572	221	HI%Mid	Seival Systems	597	133	RC Chance+	Rickey Cheung
346	195	Hi-Lo Swing	David McLarney	592	264	RC Courage	Rickey Cheung
491	69	HiProb	Seival Systems	567	255	RC Edge	Rickey Cheung
607	106	HO - No2	eMarCoSoft y Cia Ltda	610	163	RC Intermediate	Rickey Cheung
366	4	I-Master	Keith Fischen/Murray Ruggiero	576	194	RC Shine	Rickey Cheung
415	48	Impetus	TradingVisions Systems, Inc.	461	189	RC Success	Rickey Cheung
589	21	Impetus SP	TradingVisions Systems, Inc.	519	267	RC Success 3	Rickey Cheung
523	154	Intensity	Christian Smart, Ph.D.	598	213	RC Trend	Rickey Cheung
577	101	Intensity LT	Christian Smart, Ph.D.	340	143	Ready-Set-Go	longtermtrading.com
334	206	JJ	Giles Korzenecki	582	242	Red Copper	eMarCoSoft y Cia Ltda
584	10	Kannatta	eMarCoSoft y Cia Ltda	123	270	Reverse Trend Entry	Troy Staman
538	209	Keystone	Founder Trading	186	262	R-Levels	Rich Saidenberg
<b>627</b>	<b>16</b>	<b>Kilo SW</b>	<b>The Trading Systems Broker</b>	268	234	R-Mesa 3	John Ehlers/Mike Barna
193	128	Kylie	Harvest Trading	411	166	R-Mesa 5	John Ehlers/Mike Barna
274	214	Lil' Dipper	Charles Le Beau	<b>618</b>	<b>144</b>	<b>RUMI</b>	David Imgraben
247	260	Lil Gapper	David Wright	436	246	S&P Day	Hafidi Eliasson
<b>628</b>	<b>254</b>	<b>Lima SW</b>	<b>The Trading Systems Broker</b>	472	34	SAGA	Carlos Chaves
451	201	Longrifle	Adam Grimes	417	112	Samba	Dance With the Markets
<b>614</b>	<b>181</b>	<b>LPR Quantitative A1</b>	<b>L'eau Prosper Research</b>	283	142	Samurai_35	Futures Research
<b>613</b>	<b>159</b>	<b>LPR Quantitative Q1</b>	<b>L'eau Prosper Research</b>	281	14	Samurai_7	Futures Research
<b>612</b>	<b>116</b>	<b>LPR Quantitative S1</b>	<b>L'eau Prosper Research</b>	105	60	Scooter	Robert Dennis Jr
266	124	Magnet	Lapis Trading Strategies	114	83	Second Income	Gila Brock
609	30	Maiz	eMarCoSoft y Cia Ltda	248	152	Sentive Yen System	Sentive Trading Co.
384	50	Market Direction	Giles Korzenecki	297	269	Serendipity	Charles LeBeau
203	217	Market Mapping	Lee Gettess	430	228	Shockwave	Keener Capital Mgmt.
383	200	Market Rider	Parviz Hamedanian	298	203	Sidewinder	Charles LeBeau
552	5	Maxim	Founder Trading	255	87	Sierra Hotel	Mesa
585	61	Maya Legacy	eMarCoSoft y Cia Ltda	571	45	Simple Harmony	Murray Ruggiero
480	96	Mechwarrior-SP	Andrew Gibbs	581	134	SledgeHammer	Greg Jewell
485	93	Mechwarrior-ES	Andrew Gibbs	232	183	SP \ U	Financial Facilitators
321	18	MESA Bonds	John Ehlers/Mike Barna	535	179	Spartan	Joseph Ford
435	55	Mesa T-Notes	John Ehlers/Mike Barna	438	239	Spectrum	TradingVisions Systems, Inc.
412	261	MesaMAX	John Ehlers/Mike Barna	413	80	SPMD 500	Giles Korzenecki/Dave Wresinski
104	95	Mike Culler System	Mike Culler	344	59	STAT	Randy Stuckey
280	114	Millenium 2000	Randy Stuckey	345	36	STAT Const	Randy Stuckey
31	136	Miracle Trading Mthd.	R. C. Allen	410	156	Statmirror	Piotr Michalak
596	248	Mosaic	Founder Trading	258	97	STC S&P DayTrade	Stafford Trading
322	47	Moving Avg. Reversal	S. L. Pee & M. H. Pee	347	211	STO-X	David McLarney
34	278	Murlantic Cattle Method	Mrs. M. Sanderford	335	253	Strategic	Charles LeBeau
525	165	Naka89	Kazuhiko Nakayama	561	174	Super Turtle	Murray Ruggiero
526	8	Natural Gas Offense	Advanced Systems Inc.	140	258	Support/Resistance	Walter Studnicki
505	22	Natural Gas Trader-GA	Advanced Systems Inc.	84	187	Swing Index System	Welles Wilder
506	43	Natural Gas Trader-LA	Advanced Systems Inc.	374	37	Synergy	Strategic Trading Sys.
504	6	Natural Gas Trader-MA	Advanced Systems Inc.	251	283	TBond 2000	David Wright
204	199	NCR	Joseph Stowell	139	146	T-Bonds Day_Trade	Walter Studnicki
26	193	Night & Day Daytrading	Joe Bristol	242	215	The Big Blue	Vilar Kelly
378	33	Octane	Keener Capital Mgmt.	196	231	The Mystery System	Peter Aan
559	135	OCTANE92	eMarCoSoft y Cia Ltda	309	41	Theta	Scott Lowry
<b>629</b>	<b>238</b>	<b>Oscar SW</b>	<b>The Trading Systems Broker</b>	496	175	Time	Urban Jaekle
65	89	Parabolic Stop	Welles Wilder	228	182	Top Ten System	Taruas Trading
440	158	Pegasus	Petros Development Corp.	93	123	Trader's Profit Motive	Traders Software
304	71	Pendulum	Stafford Trading Co.	515	125	Trend Harmony	Murray Ruggiero
575	235	PowerTrader	B. Antrobus	299	249	Trend One	PWA Futures
399	139	Prism Growth	Mark Keating	604	35	Trend Weaver	TimingCharts.com
231	58	Profit Quest	ProfitQuest Systems	292	65	Trendchannel	John Tolan
102a	178	PULSAR Imp. Pattern	Joe Duffy	17	168	Trender	Walter Studnicki
102b	7	PULSAR Volatility	Joe Duffy	608	31	Trigo	eMarCoSoft y Cia Ltda

Systems appearing in this issue for the first time are listed in Bold.

## Systems Tracked In This Issue

#4-2008

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
387	29	Tuition-LT	Skyline Computers	442	274	Vixen	Emily Robertson
539	57	Turbo Trader Pro	Peter Zwag	85	105	Volatility	Welles Wilder
293	115	Turnkey	Chuck Hughes	59	23	VOLPAT	Lee Gettess
249	127	Turtle Trading System	Michael Dillon	126	155	Watch and Wait	Ralph Vince
426	12	Tzar	Alfaranda, CTA	339	241	Waverider	longtermtrading.com
323	3	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee	318	28	Weaver	Alfaranda
324	42	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee	319	78	Weaver MT	Alfaranda
133	186	Universal	Stafford Trading Co.	262	191	William Tell Bonds	Erik Been
468	52	Universal 2.0	Stafford Trading Co.	267	227	XS Bonds	Emil Van Essen
199	225	Universal LT	Stafford Trading Co.	367	185	Zeeport	Alfaranda
<b>616</b>	<b>149</b>	<b>US60Min</b>	<b>David Imgraben</b>	233	111	Zenith* 1000	Ron Thieme
308	40	USOne	Giles Korzenecki	<b>630</b>	<b>240</b>	<b>Zulu SW</b>	<b>The Trading Systems Broker</b>
437	1	VC Daytrader	Veecee Corp.	558	49	ZumaFria	eMarCoSoft y Cia Ltda
291	210	Vega	Eric Maeder & Richard Best				

Systems appearing in this issue for the first time are listed in Bold.

**FTC Limited Partnership** is a privately offered pool. It is continuously offered to allow investors to participate in a professionally managed portfolio of commodities and securities investments. The Commodity Pool Operator is Futures Truth Company, a Delaware corporation. The main business office is located at 294 N. Hillside Road, Hendersonville, N.C. 28791. The main telephone number is (828) 697-0273, Fax (828) 692-7375, and e-mail: ftruth@aol.com. The pool in its current structure has been in operation since March 2004.

**FTC LIMITED PARTNERSHIP****NET PERFORMANCE AFTER ALL FEES****PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.**

	2007	2006	2005	2004
Jan	0.17%	-2.06%	-10.68%	
Feb	6.80%	-5.82%	-0.50%	
Mar	-5.72%	1.60%	-2.32%	-2.08%
April	-0.72%	30.53%	0.57%	4.66%
May	-2.95%	-4.28%	-0.72%	5.45%
June	-2.54%	-14.89%	1.01%	-6.41%
July	0.13%	-6.34%	-4.33%	6.46%
Aug	-2.97%	-2.95%	2.87%	5.52%
Sep	1.51%	-0.80%	-1.20%	1.22%
Oct	-0.41%	-0.25%	-3.63%	4.39%
Nov	4.35%	11.8%	5.08%	0.49%
Dec	7.04%	-9.02%	-7.28%	-0.42%
Total	3.9%	-9.03%	-20.86%	20.13%

**Composite Performance of The Pool for the MSS program**

**Drawdown** means losses experienced by an account over a specified period of time.

Inception of trading by the Pool:	March 2004
Total Net Asset Value:	\$674,360
Worst Monthly Percentage Drawdown in the Pool:	-14.89% on Jun. 2006
Worst Peak to Valley Drawdown in the Pool:	-29.51% from April 2006-Oct. 2006
Number of pool members:	7
Number of Pool members closed:	14
Number of Pool members closed with a loss:	13
Aggregate gross capital subscription to the pool	\$1,113,032

**MANAGED ACCOUNTS BY THE ADVISOR MAY HAVE PERFORMED SIGNIFICANTLY DIFFERENT FROM THIS ACCOUNT AS IT DEPENDS ON CAPITAL, RISK TOLERANCE, ETC**



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Past performance is not necessarily indicative of future results. HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS. STAFFORD TRADING HAS HAD NO EXPERIENCE IN TRADING ACTUAL ACCOUNTS ON THIS SYSTEM. BECAUSE THERE ARE NO ACTUAL TRADING RESULTS TO COMPARE TO THE HYPOTHETICAL PERFORMANCE RESULTS, CUSTOMERS SHOULD BE PARTICULARLY WARY OF PLACING UNDUE RELIANCE ON THESE HYPOTHETICAL PERFORMANCE RESULTS. Stafford Trading Company and its principals are in no way related to or have any business association with John S. Stafford, Jr. or Stafford Trading, Inc.

**#4-2008****RANKING BY SPECIFIC COMMODITY**

NOTE: RANKING BASED ON PERFORMANCE SINCE RELEASE DATE. SOME SYSTEMS HAVE BEEN OUT FOR A SHORT PERIOD OF TIME.

<b>Bond</b>			<b>S&amp;P</b>			<b>Day Trade</b>		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 Weaver MT</b>	<b>319</b>	<b>127.7%</b>	<b>1 Impetus SP</b>	<b>589</b>	<b>111.2%</b>	<b>1 Turbo Trader Pro</b>	<b>539</b>	<b>143.4%</b>
2 Samurai_35	283	103.6%	2 R-Mesa 3	268	88.0%	2 Impetus SP	589	111.2%
3 ATS-3200	361	67.4%	3 Tzar	426	86.9%	3 Keystone	538	91.0%
4 Grand Cayman System	177	65.8%	4 Keystone	538	75.0%	4 R-Mesa 3	268	88.0%
5 Checkmate	342	64.6%	5 R-Breaker	187	62.7%	5 Bounce 2	450	81.6%
6 Samurai_7	281	60.1%	6 STC S&P DayTrade	258	58.0%	6 RC Chance+	597	80.3%
7 Trend One	299	59.8%	7 Black Crusader UD	578	52.5%	7 Keystone	538	79.2%
8 ETS - Daily	257	50.9%	8 Cyclone	250	47.1%	8 Keystone	538	75.0%
9 Challenger	350	42.7%	9 %C DayBreaker	405	45.7%	9 Early Bird III	431	70.7%
10 Scooter	105	42.1%	10 Mechwarrior	480	43.1%	10 R-Breaker	187	62.7%
11 MESA Bonds	321	36.5%	11 Early Bird	327	42.7%	11 STC S&P DayTrade	258	58.0%
12 Lil' Dipper	274	35.2%	12 RC Success	461	41.4%	12 CrudeExtreme	534	57.3%
13 1-2-3 System	106	34.2%	13 Early Bird II	580	39.0%	13 Impetus	415	49.8%
14 CatScan	212	31.8%	14 ETS Day Trade	272	34.7%	14 Cyclone	250	47.1%
15 Ready-Set-Go	340	29.9%	15 Magnet	266	32.4%	15 RC Chance	565	46.5%
16 Universal LT	199	27.4%	16 RC Shine	576	29.9%	16 %C DayBreaker	405	45.7%
17 US60Min	616	21.6%	17 VOLPAT	59	29.3%	17 LPR Quantitative S1	612	45.0%
18 BRIX	395	21.3%	18 Early Bird III	431	26.3%	18 Early Bird	327	42.7%
19 William Tell Bonds	262	20.9%	19 FT S&P DayTrade	171	25.4%	19 Early Bird II	580	42.7%
20 DCB-Bond	306	20.4%	20 R-Levels	186	25.0%	20 RC Success	461	41.4%
21 Universal	133	20.2%	21 Trader's Profit Motive	93	24.3%	21 Early Bird II	580	39.0%
22 EVE T Bond	288	20.0%	22 SPMD 500	413	23.5%	22 ETS Day Trade	272	34.7%
23 Turtle Trading System	249	18.8%	23 Zeeport	367	23.0%	23 RC Success	461	30.3%
24 Sidewinder	298	15.6%	24 RC Book 2	566	22.8%	24 RC Shine	576	29.9%
25 XS Bonds	267	15.1%	25 RC Chance	565	22.7%	25 VOLPAT	59	29.3%
26 Basis	269	14.3%	26 RC Chance+	597	22.4%	26 Early Bird III	431	26.3%
27 Compass	278	14.2%	27 R-Mesa 5	411	22.0%	27 FT S&P DayTrade	171	25.4%
28 Tuition-LT	387	12.6%	28 Bounce 2	450	20.8%	28 R-Levels	186	25.0%
29 Fusion	483	10.7%	29 Octane	378	20.2%	29 SPMD 500	413	23.5%
30 Basis II	270	9.5%	30 I-Master	366	19.4%	30 Zeeport	367	23.0%
31 25X25	275	5.6%	31 PULSAR Volatility	102b	19.0%	31 RC Book 2	566	22.8%
32 Watch and Wait	126	4.8%	32 Zenith* 1000	233	18.6%	32 RC Chance	565	22.7%
33 USOne	308	3.7%	33 AlfaMAXX	432	17.4%	33 RC Chance+	597	22.4%
34 Volatility	85	2.2%	34 VC Daytrader	437	15.8%	34 R-Mesa 5	411	22.0%
35 Turnkey	293	-0.9%	35 SP \ U	232	15.6%	35 Crude Day Trader	606	20.9%
36 CTP	617	-1.4%	36 RC Intermediate	610	15.6%	36 Bounce 2	450	20.8%
37 Miracle Trading Mthd.	31	-1.8%	37 ETS - Interim	256	14.4%	37 RC Book 2	566	20.3%
38 Serendipity	297	-2.5%	38 Spectrum	438	14.0%	38 Octane	378	20.2%
<b>Mini Russell</b>			<b>Russell</b>			<b>Cotton</b>		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 DualThrust 2</b>	<b>590</b>	<b>309.7%</b>	<b>1 Dual Thrust</b>	<b>562</b>	<b>141.5%</b>	<b>1 Axiom Long Term</b>	<b>471</b>	<b>71.0%</b>
2 Maxim	552	184.2%	2 I-Master	366	134.4%	2 Capcon1	296	56.2%
3 DualThrust 2	590	159.9%	3 Bounce 2	450	81.6%	3 Black or White	124	55.2%
4 Turbo Trader Pro	539	143.4%	4 Tzar	426	75.1%	4 GK Universal Trader II	551	52.7%
5 HiProb	491	81.6%	5 Early Bird III	431	70.7%	5 Millenium 2000	280	41.6%
6 Keystone	538	79.2%	6 Early Bird II	580	42.7%	6 Grand Cayman System	177	35.3%
7 HI%Mid	572	75.1%	7 Spectrum	438	-0.1%	7 Aberration	207	30.0%
8 Impetus	415	49.8%	8 CTS Crash Control	511	-15.0%	8 Volatility	85	22.8%
9 LPR Quantitative S1	612	45.0%			9 Pegasus	440	18.2%	
10 RUMI	618	23.0%			10 Samurai_7	281	16.8%	
11 Black Crusader UD Mini	579	19.8%			11 Waverider	339	15.6%	
12 LPR Quantitative Q1	613	12.8%			12 STO-X	347	13.8%	
13 Delphi Universal II Day	594	-6.7%			13 Arcs	279	13.2%	
14 Auto SpikeR	600	-8.0%			14 Hi-Lo Swing	346	12.0%	
15 Auto ExtremeR	601	-11.3%			15 Golden SX	253	4.8%	
16 Shockwave	430	-26.8%			16 Athena	271	1.4%	

**#4-2008****RANKING BY SPECIFIC COMMODITY**

NOTE: RANKING BASED ON PERFORMANCE SINCE RELEASE DATE. SOME SYSTEMS HAVE BEEN OUT FOR A SHORT PERIOD OF TIME.

<b>Euro Currency</b>			<b>Japanese Yen</b>			<b>Dollar Index</b>		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 CatsCan IV</b>	<b>563</b>	<b>131.6%</b>	<b>1 Dollar Trader for Curr.</b>	<b>236</b>	<b>80.3%</b>	<b>1 Synergy</b>	<b>374</b>	<b>182.0%</b>
2 CatsCan IV Const	564	129.3%	2 Trend Weaver	604	72.2%	2 CatsCan IV Const	564	157.9%
3 Anomaly 2	381	127.9%	3 1-2-3-4 System	198	66.4%	3 CatsCan IV	563	150.8%
4 Anomaly 1	380	100.3%	4 Grand Cayman System	177	59.5%	4 STAT	344	118.1%
5 Ready-Set-Go	340	94.7%	5 Dynamic Breakout Sys	240	58.7%	5 Checkmate	342	111.4%
6 DynamicTrendTrading	467	94.3%	6 Bond & Yen Trdng. Sys.	225	54.9%	6 1-2-3-4 System	198	104.9%
7 Challenger	350	92.7%	7 Scooter	105	48.2%	7 Catscan III	421	103.8%
8 GK-Currency Trader	294	88.9%	8 Turtle Trading System	249	45.7%	8 Market Rider	383	99.4%
9 Synergy	374	86.9%	9 Parabolic Stop	65	44.5%	9 CatScan	212	93.7%
10 Ultimate Trading Dev. I	323	83.7%	10 Basis II	270	43.9%	10 Fusion	483	91.0%
11 Catscan III	421	82.9%	11 GearedUp	370	39.7%	11 DirecTrend	400	88.2%
12 Intensity LT	577	82.6%	12 Universal LT	199	38.6%	12 GK-Currency Trader	294	86.1%
13 1-2-3-4 System	198	82.2%	13 Catscan III Const.	422	37.7%	13 Directional Movement	82	82.3%
14 Andromeda	364	79.2%	14 DCS II	111	35.9%	14 Catscan III Const.	422	81.9%
15 Sierra Hotel	255	78.2%	15 The Mystery System	196	32.0%	15 Trend Weaver	604	78.8%
16 Ultimate Trading Dev. II	324	75.0%	16 Top Ten System	228	31.7%	16 STAT Const	345	71.9%
17 Andromeda-2	441	71.6%	17 Golden SX Const.	254	29.7%	17 Basis	269	60.7%
18 Checkmate	342	71.2%	18 Trendchannel	292	24.5%	18 Compass	278	47.9%
19 DirecTrend	400	68.0%	19 Catscan III	421	24.1%	19 Axiom Long Term	471	31.4%
20 Dollar Trader for Curr.	236	64.5%	20 CatScan	212	23.0%	20 Parabolic Stop	65	-20.8%
21 Market Direction	384	64.2%	21 Catscan II	226	22.1%	21 Profit Quest	231	-40.3%
22 Market Rider	383	63.3%	22 Weaver	318	20.1%	22 Volatility	85	-59.6%
23 Amos' Root	307	63.2%	23 Compass	278	19.9%	23 Swing Index System	84	-139.9%
24 Pegasus	440	63.2%	24 Directional Movement	82	18.6%			
25 BRIX	395	62.7%	25 Dr. Jenkins System	62	18.3%			
26 Catscan III Const.	422	61.0%	26 Sierra Hotel	255	18.1%			
27 CTB3 SW	623	59.2%	27 Theta	309	17.5%			
28 EuroDynamics LT	445	55.8%	28 ETS - Daily	257	16.9%			
29 The Mystery System	196	54.0%	29 Mike Culler System	104	16.0%			
30 Trendchannel	292	52.8%	30 GK Universal Trader I	550	14.4%			
<b>Natural Gas</b>			<b>Crude Oil</b>			<b>Coffee</b>		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 Dual Thrust</b>	<b>562</b>	<b>413.3%</b>	<b>1 Trend Weaver</b>	<b>604</b>	<b>147.8%</b>	<b>1 Anticipation</b>	<b>224</b>	<b>141.7%</b>
2 Natural Gas Offense	526	184.9%	2 Four Ducks	611	138.7%	2 Parabolic Stop	65	85.6%
3 Natural Gas Trader-MA	504	179.7%	3 Dual Thrust	562	86.2%	3 Scooter	105	75.3%
4 Natural Gas Trader-GA	505	148.0%	4 Intensity LT	577	85.7%	4 1-2-3 System	106	63.5%
5 Natural Gas Trader-LA	506	134.7%	5 Universal 2.0	468	46.3%	5 The Mystery System	196	58.2%
6 Simple Harmony	571	125.4%	6 BRIX	395	42.6%	6 Universal	133	54.1%
7 Super Turtle	561	121.3%	7 CrudeSpyder	615	40.8%	7 Anticipation II	295	54.0%
8 Samurai_7	281	76.9%	8 Market Direction	384	36.3%	8 Catscan II	226	47.7%
9 Samba	417	66.6%	9 Black Gold - Petrol	560	32.1%	9 Watch and Wait	126	32.5%
10 Intensity LT	577	62.5%	10 PowerTrader	575	31.8%	10 Top Ten System	228	30.5%
11 Trend Harmony	515	62.5%	11 Black Gold	333	28.2%	11 Golden SX	253	22.1%
12 GK-Energy Trader	349	57.8%	12 DirecTrend	400	28.1%	12 Market Direction	384	19.4%
13 Universal 2.0	468	56.4%	13 Weaver	318	25.2%	13 Anticipation IV	574	19.1%
14 Arcs	279	38.7%	14 STAT	344	25.1%	14 Andromeda-2	441	18.3%
15 DirecTrend	400	38.0%	15 Tuition-LT	387	23.3%	15 Golden SX Const.	254	10.9%
16 GK Energy Trader II	487	34.0%	16 Catscan III	421	22.8%	16 DCS II	111	10.7%
17 Swing Index System	84	33.4%	17 Theta	309	21.9%	17 Kylie	193	6.5%
18 Waverider	339	30.4%	18 Advent	365	20.0%	18 Athena	271	6.2%
19 Catscan III	421	27.8%	19 Abalone	409	18.8%	19 PowerTrader	575	5.8%
20 Athena	271	23.6%	20 Golden SX Const.	254	18.7%	20 DirecTrend	400	0.0%
21 Parabolic Stop	65	23.1%	21 Aberration	207	18.7%	21 Turtle Trading System	249	-0.1%
22 Volatility	85	21.3%	22 SAGA	472	18.3%	22 Aberration	207	-0.4%
23 Basis II	270	19.0%	23 Synergy	374	18.0%	23 Waverider	339	-4.9%
24 Ready-Set-Go	340	15.7%	24 Golden SX	253	17.6%	24 Pegasus	440	-5.6%

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## **BLACK BOX SYSTEMS !**

"Black Box" Systems are software products which normally run on an IBM or Apple computer wherein the trading decision logic is not revealed. The vendors decision is somewhat understandable in view of the widespread plagiarism that takes place. CAUTION should be used in viewing results from these systems because the vendor has the opportunity to selectively do more curve fitting than usual. In some cases the logic has been revealed to us and we can attest to an orderly procedure in optimization. We encourage all vendors to do this.

## **ACCURACY ASSURED**

Our studies are in no way intended to reflect on the integrity or reputation of the vendors. Hopefully it will complement their research and make it more useful to the investing public. The vendor may have presented their facts in the best possible light and the numbers may be for a particular period of time when the system performed well. In some cases, a system is good over the long term, but one needs to be aware of the capital necessary to trade it. Our studies hopefully will help answer these questions.

Futures Truth™ Co. will not publish numbers on a trading system if and when the vendor:

- Disagrees with the results and we are unable to resolve the differences.
- Sends us threatening and/or harassing letters.
- Has their attorney write us a letter.

This policy has resulted in several systems being dropped from the Master Performance Table. We have no interest in putting up with such behavior and the headache associated therewith. However, freedom of speech still prevails and private opinions are available.

Futures Truth™ does not permit any "tweaking" of numbers in our report. Not one number in our report has the benefit of hindsight, with the exception of the detailed reports. The only numbers we show are after a vendor's most recent modification. This is clearly pointed out.

We only publish history and one should be aware that past performance is not indicative of future results.

Our Top Ten long term systems change very little from one report to the next, and is an area of additional exploration for a system trader. However, prior to buying/trading such a system, one should look at a minimum 10 year record of detailed performance.

One is at considerable risk if he looks at only one year of a system's performance and uses that information to either buy and/or trade a system. The Top Ten performing systems for the past year changes quite often and should only be used as a possible screening for further exploration. Futures Truth™ does not recommend trading a system with this limited amount of data.

## **TESTING**

Most studies were carried out on an Apple Power Mac G3 computer using EXCALIBUR™ Software. Many tests are done using tick by tick data when needed to assure accuracy. All Tests begin using the release date or January 1, 1987. An extra effort is made to test each system exactly as the developer presented it. We produce thousands of numbers for each issue and will occasionally make mistakes. When found the proper results will be published. If you plan on using any of these systems it is recommended that you obtain the Detailed Report for that system, to

see actual trade-by-trade results after optimization.

We receive systems for evaluation from vendors, our own purchase, and from individuals who have purchased a system and want it independently checked. If you own a system not listed in our tables, we would be happy to test it for you.

## **DATA PROVIDERS**

Futures Truth™ employs CSI's Unfair Advantage® database resources to backtest and report on trading performance for systems tested on select markets. In addition, Futures Truth™ incorporates data from Prophet® and Tick Data, Inc®.

## **CALCULATIONS USED IN TABLES**

ALL results are shown AFTER a Commission and Slippage Charge of \$100 per round turn trade for S&P's, \$200 per round turn for the Nasdaq, \$25 for e-mini's, 2 pips for FOREX, and \$75 for all other commodities. New systems with less than 3 months of testing by us, or less than 4 trades will show zero % in the ranking. This will eliminate huge adjustments to Annualized percent returns. ALL results are based on a single contract basis. There is no pyramiding or reinvestment of profits reflected. Notes are located in the VENDOR INDEX.

- (1) Rank by Column (16).
- (2) System Name
- (3) System # is arbitrarily assigned for reference.
- (4) Systems were tested with commodities recommended by the vendor. (Up to 7)
- (5) The date the system was released.
- (6) Yearly performance since 1987 or system released date.
- (7) Month by month performance (Results are for most recent 12 months or since the system was release, if less) The Last month includes any Open Trade Equity. This may cause the months numbers to change from report to report. On longer term systems this will change substantially.
- (8) 12 Month Net \$Profit/Loss after commission/slippage.
- (9) Maximum Drawdown - The highest point in equity to a low in equity after commission each day a trade was made. This is NOT intraday drawdown, which includes open trade equity, which would always be higher.
- (10) Number of closed out trades.
- (11) % of profitable closed out trades.
- (12) Average profitable trade after commission.
- (13) Average losing trade after commission.
- (14) Most consecutive losing trades in the 12 months.
- (15) Minimum Required Capital - Minimum capital required to trade the system effectively. Calculated as 3 times Margin. Margin is the current margin to trade, daytrading systems will use half the usual margin.
- (16) % Change on Minimum Capital. Rate of change of Column (8) divided by Column (15).
- (17) Combined %Change is shown for systems which trade several markets. This is the average % of each market traded from column (16). This should give an idea of how the system performed trading all shown markets.
- (18) Total Net Profit/Loss after commission/slippage since the system was released.
- (19) Maximum Drawdown since the system was released.
- (20) % Change on Minimum Capital. Annualized rate of change of Column (18) divided by Column(15).
- (22) Combined % Change Since Release Date is shown for systems which trade multiple markets. This is an average % of each commodity traded from column (20) & should give an idea of how the system performed trading all shown markets since the system was released.

Rank by % Chng	System Name	System #	Day Trd.	Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
						2003	2004	2005	2006	2007							
1	VC Daytrader	437	*	S&P	8/03	800	-19700	-11900	525	32900	9575	7275	11625	-825	2350	16400	3025
2	GK Grain Trader I	489		Corn	11/04	n/a	0	613	-2725	1463	0	0	0	-1325	0	0	0
	GK Grain Trader I	489		Rough Rice	11/04	n/a	-1335	-250	-4675	-3045	-1395	0	0	-1065	0	0	0
	GK Grain Trader I	489		Wheat	11/04	n/a	0	1088	-4713	8725	0	0	0	0	8900	0	0
3	Ultimate Trading Dev. I	323		Euro C	8/00	8013	6725	-5001	9901	14750	0	0	1725	0	0	11913	0
	Ultimate Trading Dev. I	323		Jap Yen	8/00	4225	-5926	2174	-12063	-2463	0	-1113	1938	0	0	3200	0
4	I-Master	366		S&P	11/01	-10175	-32525	-67625	-8000	62750	15750	-6325	6550	8250	7300	26575	15925
	I-Master	366		Nasdaq	11/01	-1400	-19400	-52550	-9125	-62850	4700	-5000	11300	-400	-1700	-12000	1250
	I-Master	366		Russell 2K	11/01	80900	81625	5750	-52650	296250	26250	5375	5175	-7650	10900	28900	-9175
5	Maxim	552		Mini Russell	4/06	n/a	n/a	n/a	11720	21245	4775	1640	1980	-1200	1485	3300	3120
	Maxim	552		Mini S&P	4/06	n/a	n/a	n/a	5613	13573	2350	1238	1413	688	63	2838	1510
6	Natural Gas Trader-MA	504		Nat Gas	8/05	n/a	n/a	31080	45810	8760	4220	1730	-1260	630	1400	1830	-1760
7	PULSAR Volatility	102b		Bonds	1/89	-1750	-4025	-8775	-11675	7350	4025	-1475	3150	13225	2925	875	-1625
	PULSAR Volatility	102b		S&P	1/89	-11975	5550	-16200	16175	41800	9600	4075	5150	6250	7375	12250	-4075
8	Natural Gas Offense	526		Nat Gas	8/05	n/a	n/a	39340	46900	2720	2530	1700	-2160	630	1400	1830	-1760
9	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	10570	-3170	-4600	635	4815	4010	-2485	5150
	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	22630	1075	-600	830	1790	8240	3195	1205
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7017	-1640	-1095	1395	720	813	1025	775
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7340	-1285	610	-885	190	2063	6938	675
	DualThrust 2	590		Mini Midcap	8/08	n/a	n/a	n/a	n/a	9865	n/a	n/a	3220	4140	2000	-660	1165
	DualThrust 2	590		Mini Midcap	8/08	n/a	n/a	n/a	n/a	4080	n/a	n/a	-3235	1190	-1970	6570	1525
10	Kannatta	584		Can Dollar	1/07	n/a	n/a	n/a	n/a	13940	0	2455	0	4845	-525	2805	0
11	ETS Day Trade	272	*	S&P	1/98	7750	-4625	-19575	-13475	20697	3274	-4102	15150	5350	-6200	5900	-1300
12	Tzar	426		S&P	3/03	22425	4400	-1250	63300	93475	18800	100	22875	-4000	7950	26800	16875
	Tzar	426		Nasdaq	3/03	45550	34800	-8350	21625	-32075	1300	5800	8250	-12250	0	-7800	7625
	Tzar	426		Russell 2K	3/03	30150	40700	23675	11125	120000	31475	15400	49050	28525	-41825	-10450	37650
	Tzar	426		D. Jones	3/03	10420	-12330	2510	-11990	10940	5630	-560	7700	-4870	-2850	7620	1460
13	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	n/a	11905	1205	2365	-1245	2465	345	6920	-150
14	Samurai_7	281		S Franc	5/98	-13901	-6000	-488	-17113	6364	-1175	-1000	863	1763	0	5113	0
	Samurai_7	281		Nat Gas	5/98	-4720	34910	18620	14290	30590	6340	1980	16020	-2350	3360	-1240	10840
	Samurai_7	281		Cotton	5/98	4420	15760	1010	-3105	-8550	675	-905	-2565	60	-570	-375	-2165
	Samurai_7	281		Bonds	5/98	8140	8160	340	8830	-3690	-190	-3490	1930	-520	-950	10	-1310
	Samurai_7	281		Heat Oil	5/98	10182	1827	-5267	3549	33801	0	4586	-2192	-71	-328	12734	1529
15	Delphi Universal	509		Mini Midcap	9/05	n/a	n/a	4545	3155	11380	1940	2185	-4710	3110	4365	7405	-210
16	Kilo SW	627		Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
17	BRIX	395		Euro C	5/02	10013	11800	6524	-7212	2925	-4363	0	-4825	0	0	9475	0
	BRIX	395		S Franc	5/02	-1076	6250	7500	-6537	1162	0	-800	25	0	0	6100	0
	BRIX	395		Jap Yen	5/02	-9375	-1137	14775	-9438	-10852	0	0	-7613	-363	0	-1088	-3675
	BRIX	395		Bonds	5/02	-1290	9380	-9150	11830	1010	0	1020	3680	0	-3680	4610	0
	BRIX	395		T Note	5/02	7280	8250	-2930	-2420	5830	0	490	3570	0	-1800	3960	0
	BRIX	395		Crude	5/02	-5850	20070	1810	5110	29020	320	0	2900	0	22000	0	3760
	BRIX	395		Heat Oil	5/02	-6355	12109	4142	-11830	16972	0	8408	-5502	-67	0	11983	0
18	MESA Bonds	321		Bonds	7/00	-1435	-3778	4653	-144	-906	-1293	3319	706	0	0	0	0
19	AlfaMAXX	432	*	S&P	5/03	-7500	-14100	-12225	15400	45526	4226	12050	12400	-1550	2375	15500	2400
20	Dual Thrust	562		S&P	8/06	n/a	n/a	n/a	1450	27200	-11425	-14650	17175	-4475	14425	27350	850
	Dual Thrust	562		Euro C	8/06	n/a	n/a	n/a	1837	10050	200	3938	-988	-3763	0	8050	-525
	Dual Thrust	562		Nat Gas	8/06	n/a	n/a	n/a	24600	96310	12380	16630	1700	5730	15540	12690	11440
	Dual Thrust	562		Crude	8/06	n/a	n/a	n/a	-3260	21600	3120	2190	-2280	4390	10260	-6750	6190
	Dual Thrust	562		Russell 2K	8/06	n/a	n/a	n/a	45800	53600	16550	-5475	24450	21125	-1525	7625	-27425
	Dual Thrust	562		Unleaded	8/06	n/a	n/a	n/a	-6967	53461	-5351	-3415	-1260	5510	7426	6136	9479
	Dual Thrust	562		SP Midcap	8/07	n/a	n/a	n/a	0	45050	0	0	-38050	16900	6175	35525	24500
	Dual Thrust	562		Silver	8/07	n/a	n/a	n/a	0	-1895	0	0	-3395	0	8015	-10370	3855
	Dual Thrust	562		Gold	8/07	n/a	n/a	n/a	0	10590	0	0	-2670	7360	2020	6460	-2580
21	Impetus SP	589	*	S&P	12/06	n/a	n/a	n/a	-2650	35825	6475	3350	6875	-2100	-1450	16325	2225
22	Natural Gas Trader-GA	505		Nat Gas	8/05	n/a	n/a	9510	58010	6180	1810	3390	-2850	620	550	4810	770
23	VOLPAT	59	*	S&P	10/88	15850	14000	-11575	500	43450	8250	7725	10050	7775	-675	20150	-5275
24	Early Bird III	431	*	S&P	3/03	-2850	-2125	3125	0	14825	5725	5625	-9975	-5550	0	6100	225
	Early Bird III	431	*	Russell 2K	3/03	21225	-8550	925	8225	46525	-5625	21025	20300	-9400	12775	-8700	3700
25	Early Bird II	580	*	S&P	8/02	4075	-475	2250	0	31250	5725	5625	-3400	-1875	0	10000	3300
	Early Bird II	580	*	Russell 2K	8/02	9575	-15325	-1875	6225	54025	-5875	4675	20450	-4950	13300	-1100	10275
26	Black Gold	333		Crude	1/01	-4535	7730	-1830	12500	21820	-2295	0	4075	0	0	17385	0
27	GK-Energy Trader	349		Crude	2/01	-3320	10140	-7420	-3140	16010	0	0	-1860	0	20960	0	3760
	GK-Energy Trader	349		Heat Oil	2/01	-14646	12889	5565	-3562	26374	0	8408	-7266	2696	0	11978	0
	GK-Energy Trader	349		Unleaded	2/01	-8687	12513	6276	1277	13881	0	-4200	-3990	-1491	0	9064	0
	GK-Energy Trader	349		Nat Gas	2/01	19830	-9660	7270	44820	-2390	7300	0	15470	0	-6260	-6480	1000
28	Weaver	318		Jap Yen	7/00	-4076	250	2624	-8501	-7513	0	0	-5213	-1575	0	813	-2463
	Weaver	318		S Franc	7/00	5938	-2026	11199	-8701	5175	0	-800	25	0	0	6100	0
	Weaver	318		T Note	7/00	6270	5170	-1910	580	1310	0	680	3760	0	-1550	4210	-2960
	Weaver	318		Crude	7/00	-4520	20070	-5910	890	26220	-220	0	2910	0	21990	0	3770
	Weaver	318		Heat Oil	7/00	-7735	3700	-640	-5899	13910	0	8404	-2974	1050	-4313	11710	0
	Weaver	318		Soybeans	7/00	1440	13940	-555	-9595	10380	5035	-2400	-4865	0	6300	0	8585
	Weaver	318		Sugar	7/00	-1736	-1187	2229									

					All Statistics Based On Last 12 Months Performance											Combined				
Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng				
					Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	ined	Net	Max	Min.Req	%Chng		
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Min.Req	%Chng	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	(23)
13600	6350	2700	-6050	1775	67800	10050	196	57.7	2074	-2011	4	27000	251.1%	251.1%	21000	57675	15.8%	15.8%	15.8%	15.8%
0	0	0	0	6950	5625	1325	2	50.0	6950	-1325	1	4500	125.0%	232.9%	6300	2725	39.1%	48.4%	48.4%	48.4%
0	0	0	0	14785	12325	2460	3	33.3	14785	-1222	2	6900	178.6%	232.9%	5480	9305	22.2%	48.4%	48.4%	48.4%
0	0	9025	0	3250	21175	0	3	100.0	7058	0	0	5400	392.1%	232.9%	17375	4888	89.8%	48.4%	48.4%	48.4%
0	6550	0	0	5100	25288	0	4	100.0	6322	0	0	6900	366.5%	232.0%	45700	13800	83.7%	38.6%	38.6%	38.6%
0	6463	0	0	-2375	8113	2375	5	60.0	3867	-1744	1	7500	108.2%	232.0%	-1713	23413	-2.9%	38.6%	38.6%	38.6%
-6550	-7050	27050	-1800	-2225	83450	39400	65	58.5	5911	-5239	4	54000	154.5%	219.0%	69850	168375	19.4%	56.5%	56.5%	56.5%
13750	2200	9650	-14050	5675	15375	22850	76	48.7	3501	-2929	7	33000	46.6%	219.0%	23950	127775	10.9%	56.5%	56.5%	56.5%
36675	25300	44025	14250	10175	190200	31550	80	61.3	7173	-5218	2	45000	422.7%	219.0%	403249	87500	134.4%	56.5%	56.5%	56.5%
2295	2255	3730	1320	-660	24040	3895	56	73.2	884	-813	3	10500	229.0%	193.7%	41905	3895	184.2%	147.8%	147.8%	147.8%
1110	1700	3613	-38	725	17208	2438	55	81.8	568	-834	2	10800	159.3%	193.7%	26295	2438	112.4%	147.8%	147.8%	147.8%
660	5830	16710	6430	10760	47180	7190	73	68.5	1686	-1615	5	24750	190.6%	190.6%	126040	17400	179.7%	179.7%	179.7%	179.7%
625	350	20950	0	9250	52275	6400	44	50.0	3985	-1609	4	5400	968.1%	181.5%	-17675	79138	-16.6%	15.8%	15.8%	15.8%
1000	-3650	1775	11375	4400	55525	13450	80	50.0	2973	-1585	8	54000	102.8%	181.5%	201888	38725	19.0%	15.8%	15.8%	15.8%
660	5830	11550	10590	12080	44880	8100	72	68.1	1626	-1517	5	24750	181.3%	181.3%	129670	21320	184.9%	184.9%	184.9%	184.9%
1705	2480	4680	3090	-1540	14770	11290	103	54.4	1058	-948	5	10500	140.7%	181.1%	20985	11290	159.9%	208.9%	208.9%	208.9%
10555	2640	5005	150	-335	33750	3825	77	58.4	1286	-752	4	10500	321.4%	181.1%	40645	3825	309.7%	208.9%	208.9%	208.9%
-1762	-1763	6962	-475	-513	4442	7238	111	45.0	814	-593	6	10800	41.1%	181.1%	9468	7237	70.1%	208.9%	208.9%	208.9%
6388	1563	1375	2688	38	20355	3550	62	61.3	940	-641	3	10800	188.5%	181.1%	19390	3550	143.6%	208.9%	208.9%	208.9%
-965	1460	6200	6340	1930	24830	7745	108	54.6	1037	-741	4	9600	258.6%	181.1%	24830	7745	258.6%	208.9%	208.9%	208.9%
6755	1165	1790	0	0	13790	6520	36	55.6	1565	-1097	4	9600	143.6%	181.1%	13790	6520	143.6%	208.9%	208.9%	208.9%
-1385	0	0	0	1305	9500	1385	6	66.7	2853	-960	1	5250	181.0%	181.0%	13860	1385	186.4%	186.4%	186.4%	186.4%
8075	250	15475	1125	5250	48247	13077	111	55.0	2303	-1849	4	27000	178.7%	178.7%	99044	55775	34.7%	34.7%	34.7%	34.7%
9850	16925	12300	13775	15025	157275	12900	29	75.9	9003	-5851	1	54000	291.3%	177.6%	250225	46325	86.9%	65.1%	65.1%	65.1%
4250	14550	-2750	-3900	9075	24150	24300	24	54.2	6233	-5179	4	33000	73.2%	177.6%	82775	47975	47.0%	65.1%	65.1%	65.1%
18975	-5600	-26850	-14700	-17325	64325	66275	26	61.5	14889	-17358	3	45000	142.9%	177.6%	180150	66275	75.1%	65.1%	65.1%	65.1%
700	4050	850	4300	-5520	18510	9200	26	57.7	3357	-2896	3	16815	110.1%	177.6%	3930	30680	4.4%	65.1%	65.1%	65.1%
1050	915	-185	2495	815	16995	2900	79	55.7	865	-602	5	9600	177.0%	177.0%	16995	2900	177.0%	177.0%	177.0%	177.0%
-2638	6088	2300	4188	-1563	13938	4325	29	48.3	1946	-888	3	6000	232.3%	173.9%	-41575	61313	-67.6%	40.4%	40.4%	40.4%
-870	14390	530	7200	10970	67170	3610	29	72.4	3650	-1183	2	24750	271.4%	173.9%	195020	37030	76.9%	40.4%	40.4%	40.4%
45	4140	-3475	-930	-1785	-7850	8915	40	27.5	978	-642	9	5400	-145.4%	173.9%	9295	17605	16.8%	40.4%	40.4%	40.4%
4640	-1930	-1410	490	2510	-220	5650	40	42.5	855	-642	6	5400	-4.1%	173.9%	33290	18750	60.1%	40.4%	40.4%	40.4%
0	1105	8774	12398	14167	52702	3709	25	56.0	4857	-1391	5	30750	171.4%	173.9%	103568	19908	32.9%	40.4%	40.4%	40.4%
1395	-2570	1220	1990	85	16205	5765	81	44.4	1341	-711	6	9600	168.8%	168.8%	21200	7520	80.3%	80.3%	80.3%	80.3%
11565	-4100	4045	1125	3400	16035	7220	21	57.1	2459	-1493	3	9600	167.0%	167.0%	16035	7220	167.0%	167.0%	167.0%	167.0%
0	-1875	0	0	5100	3513	9188	9	33.3	6025	-2423	4	6900	50.9%	165.9%	26700	15675	62.7%	35.8%	35.8%	35.8%
0	8500	0	2013	2013	17850	800	6	83.3	3730	-791	1	6000	297.5%	165.9%	17813	13988	48.1%	35.8%	35.8%	35.8%
0	2938	0	0	-1825	-11625	12738	9	33.3	1471	-2671	4	7500	-155.0%	165.9%	-13163	20288	-28.5%	35.8%	35.8%	35.8%
0	2110	0	-1230	2900	9410	3680	8	62.5	2864	-1637	2	5400	174.3%	165.9%	7080	12590	21.3%	35.8%	35.8%	35.8%
0	5420	0	0	-1980	9660	2650	8	62.5	2822	-1483	2	4200	230.0%	165.9%	16570	6920	64.0%	35.8%	35.8%	35.8%
-9010	3610	0	12410	15460	51450	14980	10	70.0	9823	-5770	2	27750	185.4%	165.9%	72970	14980	42.6%	35.8%	35.8%	35.8%
-3431	-647	22105	0	33743	66591	10277	10	50.0	16189	-2871	3	30750	216.6%	165.9%	67439	38716	35.6%	35.8%	35.8%	35.8%
3520	-3575	3530	3553	-841	8919	7170	12	58.3	2645	-1916	2	5400	165.2%	165.2%	15784	23888	36.5%	36.5%	36.5%	36.5%
-2950	2825	3525	-5725	-500	44576	10950	132	44.7	2471	-1387	6	27000	165.1%	165.1%	24276	44400	17.4%	17.4%	17.4%	17.4%
15775	-19325	0	-11075	-8600	6025	39000	20	40.0	10922	-6779	4	54000	11.2%	165.1%	5425	42675	5.5%	220.4%	220.4%	220.4%
0	-7150	-1163	0	-4088	-5488	15325	14	28.6	3778	-2062	7	6900	-79.5%	165.1%	-513	15325	-4.1%	220.4%	220.4%	220.4%
12010	9490	21000	15990	8150	142750	11960	125	69.6	2339	-1599	5	24750	576.8%	165.1%	187550	16030	413.3%	220.4%	220.4%	220.4%
-4830	11250	240	8490	10370	42640	12050	84	47.6	2958	-1718	6	27750	153.7%	165.1%	43860	14300	86.2%	220.4%	220.4%	220.4%
21050	-6875	15550	-3825	-8600	52625	74600	111	50.5	6953	-6136	5	45000	116.9%	165.1%	116700	74600	141.5%	220.4%	220.4%	220.4%
0	433	17888	8484	3872	49203	14473	91	50.5	2934	-1901	6	26250	187.4%	165.1%	77171	15032	160.4%	220.4%	220.4%	220.4%
18025	43975	26025	17500	-47600	102975	74675	156	54.5	5042	-4589	6	48000	214.5%	165.1%	102975	74675	214.5%	220.4%	220.4%	220.4%
4005	14615	1580	-9160	-1760	7385	21860	50	44.0	2943	-2049	10	15000	49.2%	165.1%	7385	21860	49.2%	220.4%	220.4%	220.4%
11610	-120	7150	-4370	1930	26790	5220	27	51.9	2969	-1141	3	9750	274.8%	165.1%	26790	5220	274.8%	220.4%	220.4%	220.4%
8175	-825	6925	-2175	-250	43550	8400	111	55.9	1596	-1133	6	27000	161.3%	161.3%	4502					

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	(6)	2003	2004	2005	2006	2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
Col.17 (1)	(2)	(3)	(4)	(5)	(6)	2003	2004	2005	2006	2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
	Tuition-LT	387		T Note	5/02	-2840	1430	-5080	2630	140	0	-700	370	0	0	4800	0
	Tuition-LT	387		Jap Yen	5/02	-5113	-2424	10426	-8375	-3151	0	-1388	-2700	0	0	3200	-2838
	Tuition-LT	387		S Franc	5/02	-5763	-3513	-2912	-8251	-7501	0	-3363	-1250	0	0	6100	0
	Tuition-LT	387		Euro \$	5/02	100	-1050	200	275	-2100	0	0	-950	0	0	-300	0
	Tuition-LT	387		Lumber	5/02	-15961	4268	3575	2893	-275	-1452	0	-1749	0	3344	0	2475
	Tuition-LT	387		Corn	5/02	-4976	6451	-2539	-1964	-4837	-2700	0	725	-1650	0	-350	0
	Tuition-LT	387		Crude	5/02	-8030	12480	-11600	-600	22890	2510	0	-1440	0	18560	0	3760
30	Maiz	609		Corn	11/07	n/a	n/a	n/a	n/a	3388	n/a	n/a	n/a	n/a	n/a	n/a	3388
31	Trigo	608		Wheat	11/07	n/a	n/a	n/a	n/a	8813	n/a	n/a	n/a	n/a	n/a	n/a	8813
32	GK-Currency Trader	294		\$ Index	7/98	3810	5260	-530	-4730	1720	-520	0	-300	0	0	4360	-1660
	GK-Currency Trader	294		S Franc	7/98	-3824	-1924	551	-7613	-4050	0	-3088	0	0	0	4313	0
	GK-Currency Trader	294		Jap Yen	7/98	-1164	-21263	11838	-10400	-8788	0	-1875	-2088	0	-2338	-825	0
	GK-Currency Trader	294		Euro C	12/98	6075	12000	-588	-3738	9525	-1350	0	-2150	0	0	11913	0
33	Octane	378	*	S&P	4/02	-14175	-26275	-22675	-3875	38200	5475	-1800	3000	3450	2775	18150	9425
34	SAGA	472		T Note	4/04	n/a	-8120	-2270	3580	7290	2400	-1070	1600	0	0	5300	0
	SAGA	472		Crude	4/04	n/a	9110	-11610	4690	19430	4210	0	810	0	17680	0	0
	SAGA	472		Euro C	4/04	n/a	3974	-6188	-7164	5799	-1225	0	-4638	0	0	12538	0
	SAGA	472		Jap Yen	4/04	n/a	-1575	11900	-16791	576	0	-1863	2413	0	-2125	2238	-2500
35	Trend Weaver	604		T Note	8/07	n/a	n/a	n/a	n/a	3022	n/a	n/a	0	253	0	0	2769
	Trend Weaver	604		Crude	8/07	n/a	n/a	n/a	n/a	15995	n/a	n/a	725	0	0	15270	0
	Trend Weaver	604		\$ Index	8/07	n/a	n/a	n/a	n/a	5410	n/a	n/a	995	0	0	4415	0
	Trend Weaver	604		Gold	8/07	n/a	n/a	n/a	n/a	10445	n/a	n/a	0	0	0	10445	0
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	n/a	n/a	-1725	n/a	n/a	-3388	0	0	0	1663
	Trend Weaver	604		Palladium	8/07	n/a	n/a	n/a	n/a	840	n/a	n/a	0	515	0	0	325
36	STAT Const	345		Rough Rice	5/01	-1910	-226	6	-5390	-1236	-1216	0	-1014	-416	966	0	2684
	STAT Const	345		Jap Yen	5/01	-4602	-4125	10613	-14501	-6639	0	-1863	500	0	-2563	-350	-2200
	STAT Const	345		Crude	5/01	-6770	7310	-11520	90	21970	1150	0	-1130	0	20950	0	3770
	STAT Const	345		\$ Index	5/01	10410	1740	-2060	-4500	-1060	-470	0	-460	0	0	3400	-1600
	STAT Const	345		S Franc	5/01	-3550	1301	-8113	-10539	-6613	0	-225	-2338	0	0	4363	-2638
	STAT Const	345		T Note	5/01	-4030	2190	-6320	3210	2970	0	-1500	650	0	0	4800	0
37	STAT Const	345		Euro C	1/01	14926	3948	2962	-8851	1887	-1500	0	-2763	0	0	8925	0
	Synergy	374		Bonds	3/02	8619	-6787	-3556	-1068	-3600	0	-169	0	-1856	0	0	0
	Synergy	374		S Franc	3/02	9163	-5263	5762	-4350	-1675	0	0	0	0	0	0	0
	Synergy	374		Jap Yen	3/02	-1600	-238	-1238	2175	-1050	0	0	0	0	0	0	0
	Synergy	374		Crude	3/02	-255	110	-5635	-2425	11385	-55	0	0	0	0	0	0
	Synergy	374		Nat Gas	3/02	-7610	-4765	18200	-4625	-1515	0	0	0	0	8475	-6195	0
	Synergy	374		\$ Index	3/02	19880	2230	2550	-1460	-2195	0	0	-255	0	0	0	0
	Synergy	374		Nikkei	3/02	-7875	-6150	-2650	16020	-6040	-4350	0	0	0	0	0	0
	Synergy	374		Euro C	3/02	28388	-4263	-1212	-6063	338	0	0	-900	0	0	0	0
38	EuroDynamics LT	445		Euro C	9/03	-1763	6338	988	2263	9250	0	200	0	0	2450	4450	0
39	Feeder Trader	235		Feeder Cattle	12/95	5715	8640	-9815	4340	-1730	260	4090	420	-195	-145	290	-1085
40	USOne	308		Bonds	5/00	-3663	-2788	-3525	-550	-1806	0	0	0	0	769	0	0
	USOne	308		T Note	3/02	-2322	2225	-4506	-1003	-744	0	0	0	0	1081	0	0
41	Theta	309		Jap Yen	6/00	-12338	1200	11488	-7725	-2713	0	2675	0	0	213	-1938	-2838
	Theta	309		Coffee	6/00	-13519	-6038	-919	-4613	-450	-2063	-1519	-113	-1313	356	0	-1725
	Theta	309		S Franc	6/00	-900	3338	88	-6813	-3638	0	63	-1075	0	0	0	1200
	Theta	309		Crude	6/00	3235	9780	-15935	8350	-5740	-485	0	2625	0	0	0	0
	Theta	309		Bonds	6/00	-7006	363	-200	-1300	-1169	0	0	0	0	2613	0	425
	Theta	309		Wheat	6/00	100	-7425	-9050	263	6925	0	0	0	0	0	12100	0
42	Ultimate Trading Dev. II	324		Bonds	8/00	7690	2250	-5750	-1130	2830	0	-520	1020	0	0	5520	0
	Ultimate Trading Dev. II	324		B Pound	8/00	9188	6493	-2469	3207	-4719	-900	0	-1144	0	0	2688	-2175
	Ultimate Trading Dev. II	324		Euro C	8/00	6463	6787	-8676	6263	14750	0	0	1725	0	0	11913	0
	Ultimate Trading Dev. II	324		Euro \$	8/00	-1125	100	-1250	50	-1575	0	-125	-350	0	-800	0	0
	Ultimate Trading Dev. II	324		Jap Yen	8/00	4225	-9913	10488	-14227	-276	0	-1138	2800	0	0	3200	0
	Ultimate Trading Dev. II	324		S Franc	8/00	-8638	7138	-2376	-1212	-988	0	0	0	0	0	2963	0
43	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	n/a	17720	47960	7290	-940	-640	8010	920	1400	-3340	2200
44	GK-Interest Trader	348		Bonds	2/01	5090	-8200	-30	1170	-3250	0	0	700	0	0	5520	0
	GK-Interest Trader	348		T Note	2/01	2130	-6380	-6910	3200	-100	0	0	320	0	0	4800	0
45	Simple Harmony	571		Cotton	12/05	n/a	n/a	0	-1250	-9455	0	0	0	-5430	0	0	0
	Simple Harmony	571		Euro C	12/05	n/a	n/a	0	-3463	11738	-500	0	1288	-87	0	0	10038
	Simple Harmony	571		Copper	12/05	n/a	n/a	0	4013	51388	1213	0	1575	3412	2113	0	8225
	Simple Harmony	571		Jap Yen	12/05	n/a	n/a	0	-16125	10813	0	3763	0	2938	-1463	0	-1375
	Simple Harmony	571		Nat Gas	12/05	n/a	n/a	0	57380	-8820	0	0	0	0	16535	-4955	0
	Simple Harmony	571		Sugar	12/05	n/a	n/a	0	6170	1373	-971	0	0	0	0	0	0
	Simple Harmony	571		T Note	12/05	n/a	n/a	0	556	-456	0	0	0	0	-1243	0	2003
46	Catscan III	421		Nat Gas	5/03	-610	30470	-1190	-10650	-12720	8530	0	-4580	-6100	-3790	-5880	6170
	Catscan III	421		Euro C	5/03	11187	148	824	3374	10838	13	0	1875	0	0	11213	-425
	Catscan III	421		\$ Index	5/03	9090	-710	5650	-2060	3060	-250	0	980	0	0	4350	-260
	Catscan III	421		Jap Yen	5/03	-2925	-5451	7563	4915	5901	0	1075	5013	513	-3350	1338	-1063
	Catscan III	421		F Note	5/03	-1085	-410	425	-2360	1450	20	0	1200	-145	-245	1660	0
	Catscan III	421		Euro \$	5/03	-1350	-200	-2375	-3000	-3150	-775	-100	175	-650	-75	75	-500
	Catscan III	421		Crude	5/03	570	5130	-2170	-2420	7870	1250	0	-1720	-1130	20950	-3920	-4110
47	Moving Avg. Reversal	322		Bonds	6/00	1620	940	-5220	4590	-3260	0	-910	1750	0	0	5520	0



					All Statistics Based On Last 12 Months Performance										Combined			
Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
0	5430	0	-2360	-160	7380	2520	6	50.0	3533	-1073	2	4200	175.7%	134.9%	6540	14480	25.3%	10.4%
0	5350	0	0	-1163	463	4088	6	33.3	4275	-2019	2	7500	6.2%	134.9%	-2675	17525	-5.8%	10.4%
0	8500	0	0	-1688	8300	4613	5	40.0	7300	-2100	2	6000	138.3%	134.9%	-18925	38800	-51.1%	10.4%
0	3325	0	-1225	0	850	1250	5	20.0	3325	-619	3	2250	37.8%	134.9%	1800	2925	13.0%	10.4%
0	3982	0	3685	-660	9625	3245	8	62.5	2706	-1302	2	3300	291.7%	134.9%	8800	15961	43.2%	10.4%
0	7150	0	2113	-725	4563	3975	8	50.0	2560	-1419	2	4500	101.4%	134.9%	-575	9338	-2.1%	10.4%
0	-2900	0	12420	15450	48360	5960	8	75.0	9293	-3699	1	27750	174.3%	134.9%	39910	34830	23.3%	10.4%
0	2650	0	0	0	6038	0	2	100.0	3019	0	0	4500	134.2%	134.2%	6038	0	134.2%	134.2%
-1725	0	0	0	0	7088	1725	2	50.0	8813	-1726	1	5400	131.3%	131.3%	7088	1725	131.3%	131.3%
0	-40	0	0	740	2580	1700	6	33.3	2550	-628	2	2400	107.5%	130.4%	20840	8170	86.1%	27.9%
0	8500	0	0	-1525	8200	3088	4	50.0	6407	-2307	1	6000	136.7%	130.4%	1113	25738	1.8%	27.9%
0	6463	0	-450	0	-1113	7125	6	16.7	6463	-1518	4	7500	-14.8%	130.4%	-19763	36988	-26.1%	27.9%
0	6550	0	0	5100	20063	3500	5	60.0	7854	-1750	2	6900	290.8%	130.4%	59313	13750	88.9%	27.9%
-2100	-8550	-2950	4150	3650	34675	25525	165	38.2	2527	-1222	11	27000	128.4%	128.4%	34100	86875	20.2%	20.2%
4510	1800	0	-1080	-170	13290	1250	8	62.5	3122	-773	2	4200	316.4%	127.5%	5540	10710	31.0%	18.3%
0	0	0	0	0	22700	0	3	100.0	7567	0	0	27750	81.8%	127.5%	21620	28940	18.3%	18.3%
0	3713	0	0	5100	15488	5863	7	42.9	7313	-1619	3	6900	224.5%	127.5%	5238	21188	17.9%	18.3%
0	4938	7138	-2625	0	7613	2625	8	50.0	4181	-2278	1	7500	101.5%	127.5%	3563	17113	11.2%	18.3%
0	2425	0	940	0	6387	0	4	100.0	1597	0	3	4200	152.1%	126.8%	6387	0	152.1%	126.8%
-1835	0	7365	0	19485	41010	4870	6	66.7	11470	-2449	2	27750	147.8%	126.8%	41010	4870	147.8%	126.8%
-1075	-1115	0	-65	-1265	1890	3765	8	37.5	2615	-1191	3	2400	78.8%	126.8%	1890	3765	78.8%	126.8%
0	6555	2285	0	-4075	15210	4075	4	75.0	6428	-4074	1	9750	156.0%	126.8%	15210	4075	156.0%	126.8%
0	1563	0	5575	0	5413	3388	4	75.0	2933	-3387	1	7500	72.2%	126.8%	5413	3388	72.2%	126.8%
0	0	9855	-2200	-2525	5970	4725	5	60.0	3565	-2363	2	8250	72.4%	126.8%	5970	4725	72.4%	126.8%
0	8186	0	6784	-7334	8640	7334	8	50.0	4655	-2495	3	6900	125.2%	126.4%	-2774	15410	-5.6%	8.5%
0	4838	0	-1213	0	-2850	6475	7	28.6	2669	-1639	3	7500	-38.0%	126.4%	-16875	27088	-31.4%	8.5%
-7720	3070	0	12410	15460	47960	7720	8	75.0	9468	-4424	1	27750	172.8%	126.4%	32290	36660	16.2%	8.5%
0	-910	0	0	1030	990	3180	7	42.9	1700	-1030	2	2400	41.3%	126.4%	12360	11260	71.9%	8.5%
0	7113	0	0	-688	5588	2638	6	33.3	5738	-1468	2	6000	93.1%	126.4%	-19700	35650	-45.8%	8.5%
0	5430	0	-940	-160	8280	1500	6	50.0	3627	-867	2	4200	197.1%	126.4%	8310	11210	27.6%	8.5%
0	-425	0	0	5100	9338	4263	6	50.0	5254	-2141	2	6900	135.3%	126.4%	25850	17850	50.0%	8.5%
0	0	0	5019	0	2994	2025	3	33.3	5019	-1010	2	5400	55.4%	125.8%	-3450	17350	-10.1%	21.9%
0	0	0	0	11625	11625	0	1	100.0	11625	0	0	6000	193.8%	125.8%	14088	10938	37.1%	21.9%
0	0	0	0	9888	9888	0	1	100.0	9888	0	0	7500	131.8%	125.8%	-625	13050	-1.3%	21.9%
0	-3305	0	0	30885	27525	3360	3	33.3	30885	-1664	2	27750	99.2%	125.8%	31670	10250	18.0%	21.9%
-5755	0	6005	0	10185	12715	11950	5	60.0	8222	-5976	2	24750	51.4%	125.8%	960	23450	0.6%	21.9%
0	0	0	0	6660	6405	255	2	50.0	6660	-255	1	2400	266.9%	125.8%	27665	4555	182.0%	21.9%
0	0	0	0	29950	25600	4350	3	33.3	29950	-2159	2	12000	213.3%	125.8%	20580	19350	27.1%	21.9%
0	0	0	0	20788	19888	900	2	50.0	20788	-901	1	6900	288.2%	125.8%	37975	16712	86.9%	21.9%
0	0	5275	-3738	0	8638	3738	5	80.0	3094	-3739	1	6900	125.2%	125.2%	18613	9788	55.8%	55.8%
0	-295	1775	2325	-3825	3615	3850	27	55.6	1011	-964	3	3000	120.5%	120.5%	4015	16210	10.6%	10.6%
0	3863	0	0	0	4631	0	2	100.0	2316	0	0	5400	85.8%	119.6%	1613	15081	3.7%	11.0%
0	5769	0	0	0	6850	0	2	100.0	3425	0	0	4200	163.1%	119.6%	5084	10397	19.1%	11.0%
0	0	0	4175	-1125	1163	6425	9	44.4	2450	-1724	4	7500	15.5%	119.6%	10613	12950	17.5%	-1.3%
0	0	1163	0	994	-4219	6375	8	37.5	838	-1347	4	9000	-46.9%	119.6%	-27769	32494	-38.2%	-1.3%
0	0	0	8675	-2988	5875	2988	7	42.9	4096	-1608	2	6000	97.9%	119.6%	-10438	19663	-21.5%	-1.3%
19785	-4335	0	0	35175	52765	4335	5	60.0	19195	-2410	1	27750	190.1%	119.6%	49080	27935	21.9%	-1.3%
-2513	-2856	0	-3322	1816	-3838	8691	7	42.9	1618	-2176	4	5400	-71.1%	119.6%	-26438	28253	-60.6%	-1.3%
0	0	10425	-11025	9756	21256	11025	5	60.0	11377	-6437	1	5400	393.6%	119.6%	-1494	25138	-3.4%	-1.3%
0	2110	0	0	-4330	3800	4330	5	60.0	2883	-2425	1	5400	70.4%	118.6%	-2570	17260	-6.0%	25.5%
0	0	0	0	-3188	-4719	5363	5	20.0	2688	-1852	2	4500	-104.9%	118.6%	12238	10894	34.4%	25.5%
0	6550	0	0	5100	25288	0	4	100.0	6322	0	0	6900	366.5%	118.6%	40988	9888	75.0%	25.5%
0	2525	-4800	0	0	-3550	4800	8	12.5	2525	-868	4	2250	-157.8%	118.6%	4475	6225	25.1%	25.5%
0	6463	0	0	-2138	9188	2138	5	60.0	4154	-1637	1	7500	122.5%	118.6%	5813	21263	9.8%	25.5%
0	8500	0	0	-2875	8588	2875	4	50.0	5732	-1438	2	6000	143.1%	118.6%	4688	11600	9.9%	25.5%
2580	1400	10750	6510	270	29120	9660	57	66.7	1528	-1526	3	24750	117.7%	117.7%	94480	16650	134.7%	134.7%
0	2110	0	0	-4390	3940	4390	6	50.0	3103	-1790	2	5400	73.0%	115.4%	-18410	26590	-46.0%	-30.1%
0	5430	0	0	-3410	7140	3410	5	60.0	3980	-2400	1	4200	170.0%	115.4%	-2990	23730	-9.6%	-30.1%
0	-3495	-2830	0	3355	-8400	11755	5	20.0	3355	-2939	4	5400	-155.6%	114.5%	-13675	17030	-101.3%	84.9%
0	-6550	0	0	4513	8700	7938	9	33.3	6538	-1815	3	6900	126.1%	114.5%	6238	7938	36.2%	84.9%
0	0	0	0	10438	26975	0	6	100.0	4496	0	0	17250	156.4%	114.5%	65838	27125	152.7%	84.9%
-6575	0	0	7862	6000	11150	9413	7	57.1	5141	-3130	3	7500	148.7%	114.5%	1975	16125	10.5%	84.9%
0	-1835	0	0	30845	40590	6790	4	50.0	23690	-3395	2	24750	164.0%	114.5%	77610	28755	125.4%	84.9%
0	0	2075	0	3363	4468	971	3	66.7	2719	-974	1	2400	186.2%	114.5%	12982	1015	216.4%	84.9%
-2496	1534	-2638	0	-2338	-5178	6450	8	50.0	1202	-2497	2	4200	-123.3%	114.5%	-5838	6896	-55.6%	84.9%
-3310	12530	0	13590	7420	24580	20350	17	41.2	8730	-3658	4	24750	99.3%	112.6%	35530	69070	27.8%	28.6%
-2000	3175	0	4963	-2975	15838	4850	10	50.0	4733	-1565	4	6900	229.5%	112.6%	29538	22950	82.9%	28.6%
-400	-60	0	630	-2330	2660	3420	14	42.9	1385	-708	4	2400	110.8%	112.6%	12870	11770	103.8%	28.6%
-2550	2550	0	3363	-4038	2850	6538	20	45.0	2103	-1462	5	7500	38.0%	112.6%	9325	14850	24.1%	28.6%
0	1695	-375	-555	795	4050	930	14	50.0	830	-251	3	3000	135.0%	112.6%	-420	7640	-2.7%	28.6%
0	3550	-2200	0	-600	-1100	2800	28	14.3	1025	-217	10	2250	-48.9%	112.6%	-9325	10075	-80.2%	28.6%
-9950	5810	0	12420	15450	35050	19530	15	46.7	8890	-3405	3	27750	126.3%	112.6%	32710	19530	22.8%	28.6%
0	2110	0	0	-5370	3100	5370	6											

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
						2003	2004	2005	2006	2007							
	Moving Avg. Reversal	322		Euro C	6/00	15063	-3051	2649	-15450	7899	0	0	-2325	-1438	0	10550	0
	Moving Avg. Reversal	322		Coffee	6/00	-11775	-12207	12432	-12262	919	-4556	0	-131	0	3544	-244	0
	Moving Avg. Reversal	322		Crude	6/00	-1120	7410	-6580	-1380	16660	2510	0	-6750	-930	21150	0	3760
	Moving Avg. Reversal	322		Cotton	6/00	-4815	11710	-11220	-5020	-7770	1180	0	-2275	-3935	0	-810	0
	Moving Avg. Reversal	322		Gold	6/00	-330	-1810	-3670	10990	-9930	-2060	-7680	0	3230	0	3140	0
	Moving Avg. Reversal	322		Jap Yen	6/00	-5137	-11688	12825	-7188	3100	0	-925	3013	0	0	3200	-3575
48	Impetus	415	*	Mini Russell	1/03	1935	4075	-625	3225	5635	820	1365	2070	-75	745	-540	1015
49	ZumaFria	558		O. Juice	11/05	n/a	n/a	1538	2640	3188	2610	0	0	0	2498	0	0
50	Market Direction	384		Euro C	3/02	19013	1338	7400	-8163	6150	825	0	-2713	-1725	0	0	8075
	Market Direction	384		Coffee	3/02	413	-3713	3563	-3375	1594	0	-1331	-1331	-2663	1538	0	0
	Market Direction	384		T Note	3/02	856	-6219	-2306	2325	1438	0	1331	0	0	772	0	0
	Market Direction	384		Jap Yen	3/02	-10513	-5413	4575	700	213	0	3075	0	0	1213	0	-1800
	Market Direction	384		S Franc	3/02	5738	-825	-650	1488	-2900	-1463	0	0	0	0	0	0
	Market Direction	384		Gold	3/02	210	-5645	-3655	4845	-4950	0	-1280	0	0	0	0	0
	Market Direction	384		Corn	3/02	-2081	1725	3113	-2313	-3600	-525	0	0	-1175	-2650	0	0
51	Market Direction	384		Crude	3/02	25	14250	-11505	11580	19780	-1325	0	4945	0	4665	11720	0
	Advent	365		T Note	1/02	3890	5300	-15390	-6660	3010	0	-1500	1600	0	0	4800	0
	Advent	365		Jap Yen	1/02	-10452	-11901	7249	-10626	-8526	0	-2075	1863	0	-1413	-3925	-3300
	Advent	365		S Franc	1/02	874	1173	-939	-7989	-4450	0	0	-900	-1838	0	4338	0
	Advent	365		Cotton	1/02	-5585	-5850	-4935	-1345	3430	3575	0	-650	650	0	1260	-1995
	Advent	365		Nat Gas	1/02	230	-21910	-5640	34210	-43300	4320	0	-1870	0	-15910	-6970	3500
	Advent	365		Crude	1/02	-9220	-850	-10360	-4240	30500	2500	0	2910	0	21990	0	3770
	Advent	365		Coffee	1/02	-13125	2419	13370	-13200	-11625	0	0	-3075	0	-3075	0	0
	Advent	365		O. Juice	1/02	5378	2701	-3009	6998	-3104	3803	0	1358	0	-6105	0	0
52	Universal 2.0	468		T Note	11/03	-230	4810	-1140	-1210	-4820	-1010	-1030	350	-230	-1130	1250	-580
	Universal 2.0	468		Euro C	11/03	4938	-5061	-4037	-10415	-4674	-700	-700	-950	-2275	1488	4025	-1275
	Universal 2.0	468		Soybeans	11/03	-610	4215	3500	-3200	8925	2785	670	1085	490	2685	-585	2770
	Universal 2.0	468		Nat Gas	11/03	-9050	16440	1770	18180	17650	5820	4860	12550	-3490	2530	0	5860
	Universal 2.0	468		Crude	11/03	3440	5390	-2530	7990	26130	2180	2370	2050	3180	11760	1330	5060
	Universal 2.0	468		Silver	11/03	-190	4795	-2070	-2715	-10250	655	-4545	-4610	-3985	5765	-985	4565
53	Early Bird	327	*	S&P	1/01	-6525	-1400	1325	-2325	12425	0	5625	-3650	-1600	0	-2350	3950
54	DirecTrend	400		Euro \$	9/02	-825	-975	-800	100	-2600	0	-275	-250	-100	-200	-650	-675
	DirecTrend	400		Coffee	9/02	-3956	-2100	15357	3224	-3244	0	0	-1838	0	-1256	0	0
	DirecTrend	400		T Note	9/02	-2640	-2990	-1780	290	3660	0	30	1590	0	-680	2990	0
	DirecTrend	400		F Note	9/02	-1505	-835	-1115	-670	480	0	105	425	0	-310	620	0
	DirecTrend	400		Jap Yen	9/02	-5214	-9989	4124	-863	-1701	0	-463	-1838	0	-1275	1575	-2500
	DirecTrend	400		Euro C	9/02	7837	12287	4925	-1063	1926	0	0	-2625	0	0	9713	-3225
	DirecTrend	400		S Franc	9/02	1975	10000	-9064	-3088	-3176	0	-788	-2900	0	0	4350	-2438
	DirecTrend	400		\$ Index	9/02	8740	6720	-1730	-780	440	0	0	-530	0	0	3390	-1410
	DirecTrend	400		Nat Gas	9/02	9310	6920	-10280	29550	-11450	9300	0	1400	0	-5820	-8570	990
	DirecTrend	400		Crude	9/02	-2860	4630	-1220	-810	18440	2510	0	710	0	18560	0	3760
55	Mesa T-Notes	435		T Note	1/03	7810	3226	-2350	-2575	5408	0	2483	-825	3037	713	0	0
56	ETS - Interim	256		S&P	3/97	-39200	-3200	-69675	-48075	29496	16849	-7803	-2900	3950	1575	6250	9675
57	Turbo Trader Pro	539	*	Mini Russell	3/06	n/a	n/a	n/a	9750	8740	110	1190	-200	-240	0	3750	1810
58	Profit Quest	231		\$ Index	9/95	2170	-3430	-7130	-60	-340	-570	1340	-670	0	2590	-440	920
59	STAT	344		Rough Rice	5/01	380	-3750	-1130	-5014	-1446	-2190	-276	-1074	-416	986	0	2684
	STAT	344		Jap Yen	5/01	-3464	-6025	11951	-7889	-3838	0	-1388	-2700	0	0	3200	-3375
	STAT	344		Crude	5/01	-5910	13030	-8540	5670	21270	-1820	0	-1130	0	20950	0	3770
	STAT	344		\$ Index	5/01	11730	7990	-820	-1360	-1970	0	-1290	-650	0	0	3300	-1420
	STAT	344		S Franc	5/01	-4538	2724	-5450	-5664	-8513	0	-725	-750	0	0	4363	-2500
	STAT	344		T Note	5/01	-4850	1590	-7030	3130	1230	0	-1490	640	0	0	4810	0
	STAT	344		Euro C	5/01	14201	10587	900	-3689	-5350	0	-1475	-4150	-2100	0	8825	-3225
60	Scooter	105		Bonds	12/89	21680	-4850	2940	4490	11580	2030	0	760	-470	-1050	4960	-610
	Scooter	105		Jap Yen	12/89	-5002	12313	3374	-13327	536	-1513	0	1500	-438	-113	3525	875
	Scooter	105		Copper	12/89	-2715	4849	-5063	-1412	34939	2188	1463	675	-9450	4175	10750	1288
	Scooter	105		Crude	12/89	1150	2800	-28200	2990	14930	-120	0	250	0	22000	-3920	-5630
	Scooter	105		Coffee	12/89	-11608	12413	-17193	-15226	12057	2288	0	2531	-1294	4500	4069	-450
61	Maya Legacy	585		Mex Peso	1/07	n/a	n/a	n/a	n/a	4663	0	0	1950	0	0	0	88
62	Compass	278		Jap Yen	3/98	-5025	-6900	6138	-10302	-2199	0	0	-6350	-3475	0	-2050	0
	Compass	278		\$ Index	3/98	1900	4430	-1340	-400	4840	-770	0	-930	-710	0	4370	130
	Compass	278		Bonds	3/98	-13560	-9970	-480	9970	17290	0	2110	4770	0	-100	5550	-1850
	Compass	278		T Note	3/98	350	-2380	350	2800	5160	970	-970	4230	0	-1170	4520	-1130
	Compass	278		Coffee	3/98	-4876	19	-1574	2137	1276	375	-2119	1313	-3506	0	919	0
	Compass	278		Copper	3/98	-1877	4624	2938	15200	-15888	-2213	0	6463	-3663	0	-4763	-7600
	Compass	278		Heat Oil	3/98	9997	-2468	18946	-35629	26246	0	29	1697	8555	-5674	11710	991
63	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	n/a	645	5218	743	825	78	-275	763	15	-10
64	Black Crusader UD	578		S&P	1/07	n/a	n/a	n/a	n/a	-11800	-800	-2150	-15900	4825	-850	14050	-6275
65	Trendchannel	292		Jap Yen	6/98	-3126	-1375	8087	-13252	438	0	-463	2075	0	-1275	1575	-2500
	Trendchannel	292		Euro C	12/98	14475	5762	-5339	-11501	-4239	-3563	0	-5200	0	0	9888	-3713
	Trendchannel	292		T Note	6/98	960	1020	-3590	1730	4930	0	20	1600	0	0	4800	0
66	Anticipation	224		Coffee	5/95	0	3414	31147	7951	-12244	-1631	1163	1969	-6994	3975	-1388	-2100
67	Black or White	124		Euro \$	5/90	-700	400	450	-550	-2775	0	-325	-800	0	-1075	-575	0
	Black or White	124		B Pound	5/90	2963											

					All Statistics Based On Last 12 Months Performance											Combined		
Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
0	6550	0	0	5100	18438	3763	6	50.0	7400	-1254	3	6900	267.2%	111.4%	24863	29113	44.6%	0.1%
-3263	10163	-9563	2513	506	-1031	9563	10	40.0	4181	-2959	3	9000	-11.5%	111.4%	-9938	28819	-13.7%	0.1%
0	6530	0	12410	15460	54140	7680	9	66.7	10303	-2572	3	27750	195.1%	111.4%	29690	39770	13.2%	0.1%
-2765	5430	-3855	2615	2640	-1775	9785	12	41.7	2976	-2382	4	5400	-32.9%	111.4%	-5360	28000	-12.3%	0.1%
13290	0	-1260	-1940	1470	8190	11620	11	36.4	5753	-2122	5	9750	84.0%	111.4%	-4780	24590	-6.1%	0.1%
-4813	5225	0	0	-3300	-1175	8388	8	37.5	3813	-2523	2	7500	-15.7%	111.4%	-26188	37225	-43.2%	0.1%
2015	-280	390	-520	-1465	5540	3505	112	51.8	395	-322	5	5250	105.5%	105.5%	14385	3505	49.8%	49.8%
120	0	-1133	0	0	4095	1133	4	75.0	1743	-1134	1	3900	105.0%	105.0%	6353	1920	63.1%	63.1%
-2650	-1325	6963	-2650	-1413	3388	4438	12	25.0	5288	-1386	3	6900	49.1%	103.4%	28038	13288	64.2%	26.7%
0	0	8963	0	-1331	3844	5325	7	28.6	5250	-1334	4	9000	42.7%	103.4%	11081	6656	19.4%	26.7%
0	0	0	0	6300	8403	1325	4	75.0	3243	-1326	1	4200	200.1%	103.4%	12809	16847	48.2%	26.7%
0	-1325	2988	0	0	4150	4713	7	42.9	2954	-1181	4	7500	55.3%	103.4%	-7338	18000	-15.4%	26.7%
0	0	9575	-4225	1175	5063	4225	6	33.3	5375	-1418	3	6000	84.4%	103.4%	21975	8413	57.8%	26.7%
0	0	0	0	0	-1280	1325	2	50.0	45	-1325	1	9750	-13.1%	103.4%	-11010	14760	-17.8%	26.7%
0	0	0	0	10625	6275	5150	6	33.3	5713	-1284	4	4500	139.4%	103.4%	8406	7800	29.5%	26.7%
75	0	11285	5715	11285	48365	1325	9	77.8	7102	-682	1	27750	174.3%	103.4%	63850	17100	36.3%	26.7%
0	5430	0	-2360	980	8950	2360	6	66.7	3203	-1936	1	4200	213.1%	102.3%	-1350	26140	-4.9%	-4.6%
0	138	0	-1050	1250	-8513	9763	9	33.3	1083	-1959	4	7500	-113.5%	102.3%	-38850	42625	-79.7%	-4.6%
0	8500	0	350	350	10800	2738	6	66.7	3385	-1375	2	6000	180.0%	102.3%	-888	27313	-2.3%	-4.6%
0	6200	0	-9810	2640	1870	9950	12	50.0	2606	-2294	2	5400	34.6%	102.3%	-19725	23760	-56.2%	-4.6%
-2120	16090	0	13580	7430	18050	24750	15	46.7	8103	-4842	3	24750	72.9%	102.3%	15200	79120	9.4%	-4.6%
0	6520	0	12420	15450	65560	0	7	100.0	9366	0	0	27750	236.3%	102.3%	36050	48910	20.0%	-4.6%
0	7613	-10763	0	0	-9300	10763	4	25.0	7613	-5638	2	9000	-103.3%	102.3%	-29288	29288	-50.1%	-4.6%
0	225	0	2198	1650	3128	6105	7	71.4	1847	-3049	2	3900	80.2%	102.3%	12450	6105	49.1%	-4.6%
3030	-790	-50	-780	-10	-980	3050	38	42.1	556	-449	4	4200	-23.3%	100.4%	-1190	9000	-6.1%	22.9%
125	0	1538	-2525	175	-1075	5750	28	32.1	1440	-737	7	6900	-15.6%	100.4%	-19938	31750	-61.9%	22.9%
-4120	2845	-2030	810	-5330	2075	9180	36	55.6	1060	-1198	4	10500	19.8%	100.4%	5005	9180	10.2%	22.9%
950	6610	4330	3460	4770	48250	3490	31	71.0	2535	-839	2	24750	194.9%	100.4%	65110	40950	56.4%	22.9%
-6060	-3080	9460	10270	8980	47500	9140	35	57.1	3529	-1534	5	27750	171.2%	100.4%	59990	11720	46.3%	22.9%
730	1725	2325	-2065	-5865	-6290	13140	41	34.1	1855	-1193	7	15000	-41.9%	100.4%	-13580	40145	-19.4%	22.9%
18100	-2425	-425	9600	0	26825	12575	45	48.9	3141	-1839	6	27000	99.4%	99.4%	86450	15900	42.7%	42.7%
0	3075	0	-750	0	175	2150	9	22.2	1575	-424	4	2250	7.8%	99.2%	-2975	5450	-22.7%	22.9%
-2081	9338	-11644	-3150	-2213	-12844	17006	7	14.3	9338	-3699	3	9000	-142.7%	99.2%	-19	17006	0.0%	22.9%
0	5430	0	-920	0	8440	920	6	66.7	2510	-803	1	4200	201.0%	99.2%	1050	8340	4.3%	22.9%
0	2285	0	-670	0	2455	670	6	66.7	859	-492	1	3000	81.8%	99.2%	-2030	4780	-11.6%	22.9%
0	4838	0	275	0	613	4500	7	42.9	2229	-1521	3	7500	8.2%	99.2%	-8225	20875	-18.8%	22.9%
0	1738	0	0	3775	9375	3225	6	50.0	5075	-1950	2	6900	135.9%	99.2%	27363	11813	68.0%	22.9%
0	7113	0	650	0	5988	3688	6	50.0	4038	-2042	2	6000	99.8%	99.2%	-2313	17238	-6.6%	22.9%
0	670	0	0	540	2660	1410	5	60.0	1533	-970	1	2400	110.8%	99.2%	12350	4720	88.2%	22.9%
-2460	8680	0	13590	7420	24530	15860	10	60.0	7297	-4813	2	24750	99.1%	99.2%	54800	41450	38.0%	22.9%
-4860	3060	0	12420	15450	51610	4860	8	87.5	8067	-4859	1	27750	186.0%	99.2%	45480	19720	28.1%	22.9%
2657	1050	-2870	0	-2150	4095	5020	19	47.4	1861	-1267	3	4200	97.5%	97.5%	10206	7886	44.2%	44.2%
19325	-5650	-6575	11025	4625	50346	26525	75	50.7	4954	-3733	4	54000	93.2%	93.2%	88634	206150	14.4%	14.4%
-80	240	-950	-590	-170	4870	2880	136	47.8	448	-342	5	5250	92.8%	92.8%	16940	3340	143.4%	143.4%
270	-820	0	280	-720	2180	2020	16	43.8	1114	-626	2	2400	90.8%	90.8%	-12500	23360	-40.3%	-40.3%
0	8186	0	6784	-3094	11590	3956	10	40.0	4660	-1175	5	6900	168.0%	89.1%	866	17216	1.8%	15.4%
0	4975	0	0	-1863	-1150	4263	6	33.3	4088	-2328	2	7500	-15.3%	89.1%	-5363	23338	-10.0%	15.4%
0	-5850	0	12410	15460	43790	8920	9	66.7	9468	-4353	1	27750	157.8%	89.1%	49900	26500	25.1%	15.4%
-1580	-240	0	920	-1160	-2120	4670	9	33.3	1883	-1293	3	2400	-88.3%	89.1%	20310	7790	118.1%	15.4%
0	7113	0	0	-1400	6100	2500	6	33.3	5738	-1340	2	6000	101.7%	89.1%	-12113	29713	-28.2%	15.4%
0	5420	0	-2290	-400	6690	2690	6	50.0	3623	-1393	2	4200	159.3%	89.1%	2600	15360	8.6%	15.4%
-4050	-3125	0	4688	-5363	-9975	12138	11	27.3	5083	-3156	4	6900	-144.6%	89.1%	11800	20838	23.9%	15.4%
670	-2090	0	-880	-1400	1920	5160	18	50.0	1556	-1343	2	5400	35.6%	89.0%	42620	27420	42.1%	19.7%
0	5038	0	3525	-375	12025	3100	18	55.6	2048	-1060	2	7500	160.3%	89.0%	67750	24013	48.2%	19.7%
-5900	15100	-4025	-3375	-7038	5850	15963	20	45.0	4232	-2931	6	17250	33.9%	89.0%	5200	40250	1.6%	19.7%
-2760	9780	550	310	2530	22990	12310	18	50.0	6020	-3466	2	27750	82.8%	89.0%	4740	39390	0.9%	19.7%
-2100	6150	-3600	5400	-769	16725	6975	21	52.4	2998	-1627	4	9000	185.8%	89.0%	127144	54581	75.3%	19.7%
0	325	0	0	1538	3900	0	4	100.0	975	0	0	4500	86.7%	86.7%	6525	0	102.4%	102.4%
-1575	2488	0	3425	5725	-1813	13525	11	36.4	3216	-2100	6	7500	-24.2%	85.7%	15563	24613	19.9%	9.5%
-1020	510	0	1480	-250	2810	3070	25	32.0	1238	-417	8	2400	117.1%	85.7%	11970	23140	47.9%	9.5%
0	3560	-4930	-4060	-860	4190	11250	24	37.5	2083	-970	4	5400	77.6%	85.7%	7960	37640	14.2%	9.5%
0	4610	0	410	2180	13650	1320	18	50.0	2029	-512	3	4200	325.0%	85.7%	25340	15200	57.9%	9.5%
506	11006	-4725	4200	-4106	3863	7388	26	34.6	2927	-1321	7	9000	42.9%	85.7%	-23925	44644	-25.5%	9.5%
-713	15400	0	-7575	1763	-2900	16788	24	33.3	4130	-2243	6	17250	-16.8%	85.7%	-2363	51150	-1.3%	9.5%
781	-4238	0	0	31912	45763	7854	17	47.1	8276	-2280	3	30750	148.8%	85.7%	41496	36397	13.0%	9.5%
-1208	1280	2975	-93	793	5885	2763	129	44.2	468	-289	9	6938	84.8%	84.8%	9610	2763	57.3%	57.3%
8375	16625	3600	7225	16100	44825	28600	51	54.9	4251	-3226	6	54000	83.0%	83.0%	40125	31000	52.5%	52.5%
0	4938	0	-1050	0	3300	2500	7	42.9	2863	-1325	1	7500	44.0%	82.8%	18688	20100	24.5%	41.9%
0	-888	0	0	5100	1625	8763	9	33.3	5575	-2513	4	6900	23.6%	82.8%	35200	28088	52.8%	41.9%
0	5430	0	-1220	-160	10470	1380	6	66.7	2963	-695	2	4200	249.3%	82.8%	25340	7150	59.3%	41.9%
-1350	3300	7013	2775	694	7425	9863	152	57.9	662	-794	5	9000	82.5%	82.5%	168994	25594	141.7%	141.7%
-1225	2825	-1550	0	275	-2450	4000												

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
						2003	2004	2005	2006	2007							
Col.17 (1)	(2)	(3)	(4)	(5)													
	Black or White	124		Euro C	12/98	8500	7400	-3062	-1549	4362	-2538	0	-1075	0	0	9125	-1338
	Black or White	124		Heat Oil	5/90	-16081	1029	22580	4763	15250	0	2234	0	273	0	7518	0
	Black or White	124		Live Cattle	5/90	9540	-4468	1892	-3748	-1032	0	-1072	0	-1076	0	840	0
	Black or White	124		Cotton	12/92	-415	-6100	-11620	-315	-11575	-1680	0	-3690	-4855	0	-75	0
68	R-Breaker	187	*	S&P	7/93	34050	-13200	-20475	-7100	42425	5025	1850	-6875	2700	13250	-4700	16100
69	HiProb	491		Mini Nasdaq	1/05	n/a	n/a	-565	3260	1700	695	-1320	290	0	0	460	500
	HiProb	491		Mini S&P	1/05	n/a	n/a	-2413	2963	3663	1238	-2513	1863	0	-363	0	1025
	HiProb	491		Mini Russell	1/05	n/a	n/a	3635	8485	8040	665	0	1225	1455	385	0	620
	HiProb	491		Mini Midcap	1/05	n/a	n/a	2380	8360	1110	325	2575	-1510	885	-45	0	-1870
70	EVE T Bond	288		Bonds	3/98	6750	13840	1050	-990	2570	-310	-1030	40	420	1490	3110	40
71	Pendulum	304		S&P	1/00	-8325	-3675	-5675	-15175	42075	11175	7925	9400	100	-4500	15300	3600
72	Golden SX	253		Jap Yen	7/96	1387	-7726	8450	-6401	-4800	0	-1575	0	0	0	-2900	-325
	Golden SX	253		Coffee	7/96	-11494	-1463	2043	-3976	2869	-3281	0	-1969	4613	1350	0	-1575
	Golden SX	253		Cotton	7/96	-1355	-2290	-2820	1035	-1575	0	0	0	0	0	0	0
	Golden SX	253		Crude	7/96	3550	900	1770	1030	7550	-4410	0	1860	0	17890	-3920	-2250
	Golden SX	253		T Note	7/96	860	9680	4560	2940	2420	0	290	1870	0	-690	2510	0
	Golden SX	253		Live Cattle	7/96	7716	-8208	-888	-472	-4596	0	-1100	-1780	-872	0	1444	0
73	Bounce 2	450	*	Nasdaq	1/04	n/a	-1600	-14100	-2700	7725	950	0	-825	0	0	4300	3000
	Bounce 2	450	*	S&P	1/04	n/a	6625	-3975	9850	12200	-1125	0	-2175	100	0	9950	1975
	Bounce 2	450	*	Russell 2K	1/04	n/a	16925	9050	25025	25275	2750	0	-5925	8875	0	11000	5850
	Bounce 2	450	*	D. Jones	1/04	n/a	80	-1825	2170	3615	-330	0	-1055	195	-720	3210	1125
74	Checkmate	342		S Franc	4/01	-13	2425	-1788	-25	-1238	0	0	-1263	0	-1263	2238	0
	Checkmate	342		Euro C	4/01	2238	9950	2150	3888	6538	0	1537	0	0	0	7350	0
	Checkmate	342		Crude	4/01	5205	3310	-3580	-8965	10720	0	0	0	2325	13385	0	0
	Checkmate	342		Nat Gas	4/01	7105	-1275	-15440	-24650	-8725	0	0	1625	0	0	-5535	0
	Checkmate	342		\$ Index	4/01	5485	3085	3945	2545	2970	0	0	-535	0	0	3335	0
	Checkmate	342		Nikkei	4/01	875	-3150	4275	2675	11375	0	0	8675	0	0	-3125	0
	Checkmate	342		Bonds	4/01	3663	13025	-2931	7819	2750	2300	0	0	0	0	0	81
	Checkmate	342		Jap Yen	4/01	1050	5425	2838	-338	-3763	-988	0	0	1575	0	0	-1313
75	Challenger	350		Bonds	3/01	5950	5220	780	9950	4340	0	0	640	0	0	5530	0
	Challenger	350		B Pound	3/01	-4163	-4470	-8894	8044	1482	0	0	2344	0	0	2688	-4225
	Challenger	350		Euro C	3/01	13689	8524	9075	-15813	8587	263	-2638	-2063	0	0	11913	0
	Challenger	350		Cotton	3/01	-10900	7055	-12445	805	-4560	-1120	0	-2275	-2550	0	3325	0
	Challenger	350		Jap Yen	3/01	-9826	2212	8725	-9563	5687	0	0	-1238	0	0	3200	-3938
	Challenger	350		S Franc	3/01	3763	2725	6963	-15038	-3538	0	-1425	-600	0	0	6100	0
76	GK Universal Trader II	551		Euro C	3/06	n/a	n/a	n/a	-6850	14388	0	0	0	14388	0	0	0
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	n/a	-3606	-10681	0	0	0	-5669	0	0	0
	GK Universal Trader II	551		Nikkei	3/06	n/a	n/a	n/a	0	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Unleaded	3/06	n/a	n/a	n/a	0	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Rough Rice	3/06	n/a	n/a	n/a	-4630	-1535	0	0	0	0	0	-1925	2315
	GK Universal Trader II	551		Gold	3/06	n/a	n/a	n/a	0	10025	0	0	0	0	7175	3125	-275
	GK Universal Trader II	551		Live Hogs	3/06	n/a	n/a	n/a	-4015	-3117	0	0	-8002	0	4885	0	0
	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	n/a	0	7180	0	0	0	0	0	0	0
77	Four Ducks	611		Lumber	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Four Ducks	611		Unleaded	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Four Ducks	611		Live Hogs	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Four Ducks	611		Soybeans	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Four Ducks	611		Crude	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
78	Weaver MT	319		B Pound	7/00	6625	7963	8794	-8562	-12094	-3313	0	394	-1106	-3113	0	0
	Weaver MT	319		Jap Yen	7/00	-6739	-7077	-3500	-8939	-939	0	-1438	4700	-1763	-2875	1263	-138
	Weaver MT	319		S Franc	7/00	538	-826	2838	-6438	5663	738	0	-725	-1063	1850	4175	-388
	Weaver MT	319		Bonds	7/00	10410	9050	3330	11760	7840	2020	-1070	3890	0	0	5530	-4660
79	Axiom Index	469		Mini S&P	10/07	n/a	n/a	n/a	n/a	4925	n/a	n/a	n/a	n/a	175	2238	2513
80	SPMD 500	413	*	S&P	4/05	n/a	n/a	-6000	1825	9075	1400	-1700	-13375	-975	11325	4825	400
81	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	n/a	-2300	-138	-525	-3225	800	-263	2500	38
	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	n/a	-1145	-280	-340	-1920	-130	-1815	1510	2270
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	n/a	-6865	-240	-2180	-6425	-130	3095	4205	-3175
82	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	-825	n/a	n/a	2300	-838	850	-1425	-1713
	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	n/a	n/a	2843	n/a	n/a	1735	25	100	913	70
	Auto Core Duo	603		Gold	8/07	n/a	n/a	n/a	n/a	-2195	n/a	n/a	-2940	-780	-520	445	1600
83	Second Income	114	*	S&P	2/91	-43400	-20075	-5125	-30975	-24300	4525	2325	1400	-7450	-3700	1600	1050
84	CTB3 SW	623		Euro C	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
85	Cross Bow	331		S Franc	10/99	-3762	-3261	-201	4050	-5338	1263	0	-863	1575	-475	0	0
86	Athena	271		Bonds	7/96	-3360	-14860	3820	1360	-3040	0	0	-2730	-760	0	4830	0
	Athena	271		Jap Yen	7/96	-7663	-3038	5450	-11476	2388	0	0	-8475	0	0	3200	0
	Athena	271		S Franc	7/96	-4275	11413	-1062	-14613	-6226	-1800	0	-2625	-1700	0	4475	0
	Athena	271		Coffee	7/96	-3337	-6976	5250	-7069	-7988	-4500	0	0	0	0	-1969	0
	Athena	271		Nat Gas	7/96	11320	-19600	15940	13150	2670	-1210	0	15480	630	0	0	0
	Athena	271		Cotton	7/96	-1675	6680	-2490	-990	-4930	-4145	0	-2895	0	0	0	0
	Athena	271		Soybeans	7/96	6960	7730	680	-265	9960	1425	0	-3200	0	3175	0	8585
87	Sierra Hotel	255		Jap Yen	1/97	-12963	-11625	6663	-6500	5075	0	350	4288	-438	0	-1163	-2838
	Sierra Hotel	255		Euro C	1/99	30163	-1138	3400	-338	12800	-638	0	1213	0	0	11500	-588
	Sierra Hotel	255		S Franc	1/97	10700	-16125	5913	-11938	6163	738	0	-500	-1538	-188	4225	288

					All Statistics Based On Last 12 Months Performance											Combined		
Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
-2150	-1688	0	0	-913	-575	6088	12	16.7	5182	-1096	5	6900	-8.3%	80.9%	21550	10425	32.3%	12.6%
-3087	0	17749	0	29585	54272	3629	7	71.4	12198	-3343	1	30750	176.5%	80.9%	53206	60274	9.4%	12.6%
104	0	1156	0	1604	1556	2148	6	66.7	926	-1076	2	2400	64.8%	80.9%	-8520	18244	-19.4%	12.6%
0	6560	0	0	1835	-1905	10300	8	37.5	3370	-2403	4	5400	-35.3%	80.9%	46925	30110	55.2%	12.6%
-3575	-1675	-7300	9975	-4150	20625	16400	171	33.9	2325	-1010	12	27000	76.4%	76.4%	256925	44950	62.7%	62.7%
-2575	700	1795	215	-1295	-535	2645	14	71.4	502	-1387	1	6600	-8.1%	75.4%	3235	2645	14.0%	48.6%
0	0	2775	163	1738	5925	3338	14	71.4	973	-949	1	10800	54.9%	75.4%	8888	4525	23.5%	48.6%
0	2005	4090	2350	685	13480	145	12	91.7	1239	-155	1	10500	128.4%	75.4%	29290	1435	81.6%	48.6%
0	4120	2805	1030	1075	9390	3325	14	78.6	1400	-2008	2	9600	97.8%	75.4%	20880	3325	63.7%	48.6%
2470	-2120	1410	-1560	0	3960	3590	25	44.0	1302	-740	4	5400	73.3%	73.3%	11260	19650	20.0%	20.0%
-12100	-25	300	2425	6000	39600	21625	52	51.9	4204	-2953	5	54000	73.3%	73.3%	40450	65125	8.8%	8.8%
0	2675	0	-1213	-2213	-5550	6375	8	12.5	4250	-1400	5	7500	-74.0%	73.3%	12263	18225	13.5%	18.8%
0	9244	-4369	0	-1575	2438	5944	10	30.0	5069	-1824	3	9000	27.1%	73.3%	24000	39788	22.1%	18.8%
-1655	0	0	-1575	-75	-3305	3305	3	0.0	0	-1102	3	5400	-61.2%	73.3%	3120	18080	4.8%	18.8%
-1580	1350	0	12420	15450	36810	9320	13	46.2	8477	-2016	4	27750	132.6%	73.3%	58950	12110	17.6%	18.8%
0	5430	0	-1110	1630	9930	1110	7	71.4	2346	-897	1	4200	236.4%	73.3%	48980	6190	96.5%	18.8%
1444	0	2412	-2120	1492	920	3752	10	60.0	1154	-1501	2	2400	38.3%	73.3%	-19644	25144	-67.7%	18.8%
-4775	-3975	11150	0	2225	12050	8750	21	61.9	1906	-1591	5	16500	73.0%	72.4%	-6050	20050	-8.3%	32.0%
-10850	-3650	9675	5350	0	9250	16950	22	50.0	3230	-2389	6	27000	34.3%	72.4%	25225	16950	20.8%	32.0%
0	2475	2475	5300	-3875	28925	10225	20	60.0	4358	-2921	3	22500	128.6%	72.4%	82650	10225	81.6%	32.0%
-5000	-1015	3180	4050	0	3640	6015	26	50.0	1110	-830	4	8408	43.3%	72.4%	5255	6015	13.9%	32.0%
0	0	0	4775	0	4488	2525	4	50.0	3506	-1262	2	6000	74.8%	69.0%	5475	7663	12.6%	15.2%
0	0	0	8663	0	17550	0	3	100.0	5850	0	0	6900	254.3%	69.0%	35625	7688	71.2%	15.2%
0	0	0	15505	0	31215	0	3	100.0	10405	0	1	27750	112.5%	69.0%	19305	20350	9.6%	15.2%
0	0	-3395	0	0	-7305	8930	3	33.3	1625	-4462	2	24750	-29.5%	69.0%	-37915	73025	-21.1%	15.2%
0	0	1915	0	0	4715	535	3	66.7	2625	-538	1	2400	196.5%	69.0%	19385	3335	111.4%	15.2%
8925	0	0	0	0	14475	3125	3	66.7	8800	-3137	1	12000	120.6%	69.0%	30050	6225	34.5%	15.2%
0	0	0	0	0	2381	0	2	100.0	1191	0	0	5400	44.1%	69.0%	25293	6838	64.6%	15.2%
0	-1313	0	-1488	0	-3525	4113	5	20.0	1575	-1275	3	7500	-47.0%	69.0%	5063	7275	9.3%	15.2%
0	2100	0	0	-4190	4080	4190	5	60.0	3090	-2595	1	5400	75.6%	68.1%	16900	16280	42.7%	13.8%
0	-13	0	0	-438	356	4675	5	40.0	2516	-1559	3	4500	7.9%	68.1%	-950	27569	-2.9%	13.8%
0	6550	0	0	5100	19125	4700	6	66.7	5956	-2358	2	6900	277.2%	68.1%	46888	19138	92.7%	13.8%
-4825	4215	0	-5480	2640	-6070	9715	10	50.0	2587	-3801	2	5400	-112.4%	68.1%	-21970	34460	-55.5%	13.8%
-6325	3025	0	0	-400	-5675	10263	8	50.0	2131	-3550	2	7500	-75.7%	68.1%	-11113	22313	-20.2%	13.8%
0	8500	0	0	-75	12500	2025	5	40.0	7300	-700	2	6000	208.3%	68.1%	6250	25213	14.2%	13.8%
0	0	0	0	0	14388	0	1	100.0	14388	0	0	6900	208.5%	68.0%	7538	6850	48.6%	19.1%
5519	0	0	0	-4903	-5053	5669	3	33.3	5519	-5281	1	5400	-93.6%	68.0%	-13672	14288	-112.5%	19.1%
10575	0	0	0	0	10575	0	1	100.0	10575	0	0	12000	88.1%	68.0%	10575	0	39.2%	19.1%
0	0	0	24755	0	24755	0	1	100.0	24755	0	0	26250	94.3%	68.0%	24755	0	41.9%	19.1%
0	0	0	0	0	390	1925	2	50.0	2315	-1925	1	6900	5.7%	68.0%	-6165	8480	-39.7%	19.1%
0	0	0	0	0	10025	275	3	66.7	5150	-280	1	9750	102.8%	68.0%	10025	275	45.7%	19.1%
0	0	0	0	0	-3117	8002	3	33.3	4885	-3997	2	2700	-115.4%	68.0%	-7132	12017	-117.4%	19.1%
0	0	8845	0	-9625	-780	9625	2	50.0	8845	-9625	1	5400	-14.4%	68.0%	6400	9625	52.7%	19.1%
n/a	-1734	2468	358	-2603	-1511	3140	9	33.3	1480	-991	3	3300	-45.8%	66.7%	-1511	3140	-45.8%	66.7%
n/a	0	-4073	6141	0	2068	4073	2	50.0	6141	-4073	1	26250	7.9%	66.7%	2068	4073	7.9%	66.7%
n/a	1395	820	1570	-1225	2560	1625	14	50.0	682	-316	5	2700	94.8%	66.7%	2560	1625	94.8%	66.7%
n/a	3500	250	850	850	5450	5050	22	54.5	1444	-1185	3	10500	51.9%	66.7%	5450	5050	51.9%	66.7%
n/a	0	15125	0	23355	38480	0	2	100.0	19240	0	0	27750	138.7%	66.7%	38480	0	138.7%	66.7%
4513	-2688	-738	-3225	-13	-9288	10156	25	24.0	1441	-944	7	4500	-206.4%	65.9%	-19113	27813	-53.1%	13.5%
-1075	300	0	3763	2813	5550	6900	20	40.0	2256	-1042	4	7500	74.0%	65.9%	-19025	38675	-31.7%	13.5%
-1075	4513	0	675	400	9100	3838	20	50.0	1823	-913	4	6000	151.7%	65.9%	8200	15700	17.1%	13.5%
0	4780	0	-2920	2500	10070	4660	13	53.8	2674	-1437	3	5400	186.5%	65.9%	55160	7600	127.7%	13.5%
350	-3638	1175	2688	1575	7075	3638	42	66.7	630	-756	3	10800	65.5%	65.5%	7075	3638	65.5%	65.5%
-450	-6175	5850	10225	6250	17600	21550	175	43.4	2034	-1382	9	27000	65.2%	65.2%	20600	25750	23.5%	23.5%
1313	1575	775	1388	3075	7313	5863	50	52.0	815	-578	7	10800	67.7%	63.7%	5825	6638	38.1%	35.0%
655	610	1885	325	2720	5490	4485	50	60.0	473	-435	5	6600	83.2%	63.7%	5050	5320	54.0%	35.0%
-960	2940	4735	-280	3375	4960	10390	50	60.0	837	-1008	4	10500	47.2%	63.7%	2945	13095	19.8%	35.0%
-25	1200	-2988	1663	875	-100	7088	100	37.0	649	-383	8	5625	-1.8%	63.2%	-100	7088	-1.8%	63.2%
5063	1963	2113	3408	2325	17713	2800	103	47.6	788	-388	7	13875	127.7%	63.2%	17713	2800	127.7%	63.2%
1325	1020	-590	2785	-1485	860	5685	68	35.3	1160	-613	5	9750	8.8%	63.2%	860	5685	8.8%	63.2%
12875	6750	1350	-7200	3475	17000	16200	152	28.9	3073	-1092	10	27000	63.0%	63.0%	-178038	210900	-37.5%	-37.5%
-625	1075	5025	-3013	1625	4088	5788	51	84.3	570	-2550	2	6900	59.2%	59.2%	4088	5788	59.2%	59.2%
-4538	6325	1575	0	-1325	3538	5625	14	42.9	2106	-1140	4	6000	59.0%	59.0%	5788	21588	10.9%	10.9%
0	2110	0	0	-4200	-750	4200	5	40.0	3470	-2563	2	5400	-13.9%	58.5%	-13340	37320	-20.4%	8.4%
0	6463	0	0	-2375	-1188	8475	5	40.0	4832	-3617	2	7500	-15.8%	58.5%	613	31563	0.7%	8.4%
0	8500	0	0	-75	6775	6125	6	33.3	6488	-1546	3	6000	112.9%	58.5%	-21013	40813	-29.0%	8.4%
0	13350	-10781	0	0	-3900	10781	4	25.0	13350	-5750	2	9000	-43.3%	58.5%	6750	43800	6.2%	8.4%
0	290	0	13580	7430	36200	1210	6	83.3	7482	-1193	1	24750	146.3%	58.5%	70720	51900	23.6%	8.4%
0	4215	-5880	0	50	-8655	8705	6	33.3	2133	-3228	3	5400	-160.3%	58.5%	925	13740	1.4%	8.4%
0	15310	-13650	0	0	11645	13650	6	66.7	7124	-8441	1	10500	110.9%	58.5%	24920	13650	19.6%	8.4%
-5975	-4100	0	1188	1838	-6850	14513	11	45.5	1780	-2629	4	7500	-91.3%	58.3%	15738	44488	18.1%	34.6%
-1900	-3338	0	5000	-5775	5475	10225	12	33.3	5531	-2077	4	6900	79.3%	58.3%	51688	18325	78.2%	34.6%
0	6375	0	2288	1588	13275	3												

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	(6)	2003	2004	2005	2006	2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
Col.17 (1)	(2)	(3)	(4)	(5)	(6)	2003	2004	2005	2006	2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
88	ATS-6400	362		T Note	1/01	-94	-416	-2985	6681	1219	753	0	3471	0	-2884	1553	0
89	Parabolic Stop	65		Coffee	1/87	1558	5286	4463	-3600	-8681	-1219	-244	-188	-2175	-806	431	19
	Parabolic Stop	65		Copper	1/87	-3838	-8099	-19289	8313	3999	-6913	-4813	11825	-9063	4775	3313	3300
	Parabolic Stop	65		Jap Yen	1/87	-1686	1464	-875	-11214	-4940	-1013	0	1575	-1113	-2138	50	2400
	Parabolic Stop	65		Nat Gas	1/87	51910	13370	41220	-14050	-28360	6190	-2310	-1580	-2570	-6810	-6970	-1730
	Parabolic Stop	65		Euro C	1/87	10788	11800	-13376	-12189	10388	-4988	3388	-2375	0	4900	7738	2225
	Parabolic Stop	65		Euro \$	1/87	-2875	-1050	-1825	-1975	-2325	-25	0	-350	-475	-600	175	-500
	Parabolic Stop	65		\$ Index	1/87	7970	6050	-6820	-3550	-1330	-1210	1720	-840	0	1980	1140	680
	Parabolic Stop	65		Cotton	1/87	7400	880	635	-4515	8120	4665	1565	45	1450	-195	-225	-545
	Parabolic Stop	65		Bonds	1/87	3660	-4670	5670	-12510	7390	2760	-850	1730	1820	-3040	5040	-2460
	Parabolic Stop	65		Live Hogs	1/87	3260	-6352	-64	-1056	-5868	-3692	1240	-300	1704	64	992	-3664
90	Dual Cross System	125		Bonds	5/91	-9910	-1920	2740	1100	1410	0	1140	1040	0	450	-3980	2380
	Dual Cross System	125		Soybeans	5/91	-265	-7525	-1740	-3340	655	0	2295	2650	-2825	-350	0	0
	Dual Cross System	125		Euro C	12/98	-2238	1687	-2900	-774	3801	88	-25	2450	-2575	0	0	2813
	Dual Cross System	125		Pork Bellies	5/91	-5840	-464	-1020	4720	2008	-188	488	44	724	-1084	524	868
91	DCB Lumber	544		Lumber	12/05	n/a	n/a	0	61	1092	0	0	112	1016	0	189	
92	ETS - Daily	257		S&P	3/97	-22200	-13450	-2800	-10925	1450	-7550	-18350	17500	0	3525	12000	0
	ETS - Daily	257		B Pound	3/97	11400	-6163	-18738	3306	-706	-956	2213	-1138	-2288	0	3813	0
	ETS - Daily	257		Jap Yen	3/97	-11000	-10113	788	-1600	12475	0	2488	0	0	2225	3588	0
	ETS - Daily	257		Euro C	1/99	19213	-8163	-12375	38	9988	1413	0	-938	0	5950	1575	-88
	ETS - Daily	257		Soybeans	11/97	-3638	-4731	-2456	-7056	12956	4350	-2200	-1675	3481	1125	0	7463
	ETS - Daily	257		Bonds	3/97	2150	14206	7288	-1681	9838	1988	0	2894	0	0	4363	0
	ETS - Daily	257		S Franc	3/97	9713	6013	-5750	325	3900	0	0	-313	0	0	2225	0
93	Mechwarrior-ES	485		Mini S&P	12/04	n/a	-588	813	5138	-2713	-475	2538	1738	-188	-1725	-1275	-3175
94	Axiom Long Term	471		T Note	4/04	n/a	-4681	-688	1013	-2988	0	175	0	0	0	0	0
	Axiom Long Term	471		\$ Index	4/04	n/a	-3075	2945	-4555	-1035	175	0	0	0	0	0	0
	Axiom Long Term	471		Crude	4/04	n/a	0	4825	6740	-770	-3075	0	2130	0	0	0	0
	Axiom Long Term	471		Corn	4/04	n/a	-2563	2375	-4575	-6200	-4500	0	0	-950	-3500	0	0
	Axiom Long Term	471		Cotton	4/04	n/a	5835	-3270	-2105	5550	0	175	0	-3165	0	-1385	0
95	Mike Culler System	104		S Franc	7/89	2899	-20527	-3065	-5588	3525	-1225	2038	-213	-250	-1000	6450	-1613
	Mike Culler System	104		Jap Yen	7/89	2662	-7263	-16552	3001	163	913	-1663	3250	-2850	-188	3938	2113
96	Mechwarrior	480		S&P	12/04	n/a	-2425	16225	39000	2100	-3450	16275	8175	-2575	-5575	-4950	-6400
97	STC S&P DayTrade	258	*	S&P	4/97	10225	17925	-7025	-7150	8100	-7950	-2450	-6950	-4125	7825	75	17725
98	Fusion	483		Bonds	12/04	n/a	-3294	1850	-1288	4806	0	1831	0	0	3831	0	0
	Fusion	483		S Franc	12/04	n/a	0	6925	2725	-438	0	0	-1638	0	-588	4013	0
	Fusion	483		Jap Yen	12/04	n/a	0	2438	-4875	3888	2375	0	0	1513	0	0	0
	Fusion	483		Crude	12/04	n/a	0	0	0	0	0	0	0	0	0	0	0
	Fusion	483		\$ Index	12/04	n/a	0	150	2460	3965	0	0	215	0	0	3605	0
	Fusion	483		Euro C	12/04	n/a	0	0	-950	10438	0	0	50	0	0	10388	0
	Fusion	483		B Pound	12/04	n/a	0	1450	4363	4213	0	3225	0	0	0	0	-225
	Fusion	483		T Note	12/04	n/a	0	-3313	-1633	5919	0	988	0	2269	0	0	2691
99	Cyclone	250	*	S&P	7/96	6725	4500	-29650	-30200	12275	-1825	3925	-26350	-2225	-5200	21075	6300
100	Anomaly 1	380		Bonds	3/02	-7819	850	-2363	63	-313	2425	-2200	0	0	0	1663	
	Anomaly 1	380		Nat Gas	3/02	9360	-5020	5260	8250	-10300	0	-2175	-4350	6175	-2175	-2175	-4350
	Anomaly 1	380		Euro C	3/02	12875	2975	9563	-12050	-2688	-2175	-2175	-2175	0	0	0	5938
	Anomaly 1	380		Silver	3/02	-3890	760	-960	3240	-5180	0	0	3775	0	-2175	-255	-2175
	Anomaly 1	380		Soymeal	3/02	-125	2830	-975	-2450	-4700	-2175	-2175	0	0	-2175	0	0
	Anomaly 1	380		Cotton	3/02	225	7685	-9480	-2175	975	5325	0	-2175	0	0	-2175	0
	Anomaly 1	380		Live Hogs	3/02	-6525	-677	1250	-6900	-2175	0	0	-2175	0	0	0	0
	Anomaly 1	380		Coffee	3/02	-6525	-10069	6375	-8044	-7069	-2175	0	0	0	-2175	-2175	0
101	Intensity LT	577		S Franc	1/07	n/a	n/a	n/a	n/a	1075	0	0	0	0	0	0	2775
	Intensity LT	577		Euro C	1/07	n/a	n/a	n/a	n/a	388	0	-1600	0	0	2925	1813	0
	Intensity LT	577		Jap Yen	1/07	n/a	n/a	n/a	n/a	-2275	-13	0	3300	0	0	0	-3813
	Intensity LT	577		Nat Gas	1/07	n/a	n/a	n/a	n/a	-970	0	4065	0	0	0	-5035	0
	Intensity LT	577		Unleaded	1/07	n/a	n/a	n/a	n/a	-7083	0	0	0	0	-8958	-5115	0
	Intensity LT	577		Crude	1/07	n/a	n/a	n/a	n/a	6765	0	0	-3925	0	0	17865	0
	Intensity LT	577		Coffee	1/07	n/a	n/a	n/a	n/a	-12300	0	0	-3000	0	-2025	0	0
	Intensity LT	577		Lumber	1/07	n/a	n/a	n/a	n/a	1036	1036	0	0	0	0	0	0
102	Basis	269		B Pound	1/98	5056	9499	-281	-1776	-5619	-1500	0	1469	0	-313	500	-3550
	Basis	269		S Franc	1/98	-1113	4288	8013	-1525	-6013	-988	-1600	-2325	0	0	5388	0
	Basis	269		\$ Index	1/98	10530	6170	-30	-930	-520	-170	-600	760	0	0	4480	0
	Basis	269		Bonds	1/98	3020	7350	-9440	8640	-6530	0	0	-420	0	-3270	5020	-6230
	Basis	269		T Note	1/98	2830	6620	-950	-1100	2260	0	0	-20	380	-230	4210	-140
	Basis	269		Heat Oil	1/98	1856	8785	0	0	-2285	-2285	0	0	0	0	0	0
	Basis	269		Cotton	1/98	5845	1890	-3700	-1255	-2515	-2470	0	-2725	0	0	1690	0
103	Abalone	409		Euro C	9/02	7476	13262	-4938	-77	-7300	0	-3975	-5963	-2100	0	9888	-3225
	Abalone	409		Jap Yen	9/02	-752	-10800	3526	-2701	-2126	0	-63	1625	963	0	-2313	-2613
	Abalone	409		T Note	9/02	-1900	3780	-1570	720	2880	0	750	2200	0	-570	3420	-730
	Abalone	409		Crude	9/02	3850	13990	-4980	-2320	9730	2190	0	-790	0	18560	0	-1420
	Abalone	409		Heat Oil	9/02	-2340	-3983	1370	-5371	22204	0	8404	-6439	-2100	0	11978	1596
	Abalone	409		Cotton	9/02	-5635	4885	-7630	2210	-4655	880	0	-650	-3100	-150	-775	-2290
	Abalone	409		Corn	9/02	-4576	5638	-1502	-13	-2287	-1075	0	-775	0	888	150	0
	Abalone	409		Coffee	9/02	-13127	4050	9789	2175	-11795	-2981	0	-2681	-4819	-1988	-750	0

					All Statistics Based On Last 12 Months Performance											Combined		
Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-2759	-1715	-278	0	4284	2425	6084	11	36.4	2648	-1169	5	4200	57.7%	57.7%	1278	14400	4.1%	4.1%
-2719	10350	-1031	10669	-619	12469	7594	28	35.7	3368	-1177	3	9000	138.5%	57.5%	167644	48900	85.6%	16.4%
-1238	13900	-9550	-700	-3613	1225	16588	28	42.9	4660	-3425	3	17250	7.1%	57.5%	-3725	51825	-1.0%	16.4%
5125	1313	4938	0	4788	15925	7000	22	50.0	2531	-1083	6	7500	212.3%	57.5%	72525	34513	44.5%	16.4%
1820	12840	-1620	6400	-3550	110	22910	30	43.3	4451	-3393	3	24750	0.4%	57.5%	124090	53160	23.1%	16.4%
2263	-2513	-1088	-350	613	9813	7738	24	41.7	3141	-1545	3	6900	142.2%	57.5%	17863	42200	11.9%	16.4%
0	3000	-1400	0	-925	-1100	2500	19	26.3	810	-368	4	2250	-48.9%	57.5%	-20725	22500	-42.3%	16.4%
-60	-1160	-730	-2700	-3280	-4460	8520	26	34.6	1088	-838	5	2400	-185.8%	57.5%	-10850	22600	-20.8%	16.4%
-265	2485	-275	5165	-330	13540	3700	25	48.0	2078	-877	3	5400	250.7%	57.5%	-300	38305	-0.3%	16.4%
-1230	3590	90	-2440	-5750	-740	9360	26	50.0	1499	-1556	6	5400	-13.7%	57.5%	-33440	42590	-28.6%	16.4%
3016	-408	632	2148	-448	1284	5380	32	37.5	1517	-846	5	2700	47.6%	57.5%	-16168	26292	-27.6%	16.4%
-2420	4340	-2080	3010	1110	4990	4020	28	64.3	944	-1201	3	5400	92.4%	57.2%	-23890	40070	-25.5%	-32.7%
0	-6600	4325	750	3200	3445	10175	23	47.8	1946	-1495	5	10500	32.8%	57.2%	-32560	49850	-17.9%	-32.7%
1800	-1513	-950	613	2875	5575	5038	23	69.6	943	-1362	3	6900	80.8%	57.2%	-28900	42525	-43.3%	-32.7%
2940	1012	-7264	944	2084	1092	7264	36	63.9	686	-1130	6	3600	30.3%	57.2%	-64392	76380	-103.2%	-32.7%
0	0	310	312	-53	1886	53	8	87.5	277	-53	1	3300	57.2%	57.2%	1722	1745	20.9%	20.9%
25175	0	4050	-11550	-2825	21975	25900	12	50.0	13763	-10101	3	54000	40.7%	57.1%	-113288	221275	-18.4%	-3.1%
2969	-300	3238	-1388	-1063	5100	3425	12	33.3	3058	-890	3	4500	113.3%	57.1%	-18394	29175	-35.8%	-3.1%
-4125	-2750	7700	0	3750	12875	6875	8	62.5	3950	-2292	3	7500	171.7%	57.1%	14450	32400	16.9%	-3.1%
-7575	-475	0	0	-488	-625	12650	11	45.5	2788	-2432	4	6900	-9.1%	57.1%	29063	24975	44.0%	-3.1%
0	9275	0	-9488	-2388	9944	11875	10	50.0	5139	-3150	3	10500	94.7%	57.1%	-4438	28169	-3.9%	-3.1%
-450	-3744	-169	-3572	1894	3203	7934	10	40.0	2784	-1322	6	5400	59.3%	57.1%	31353	16556	50.9%	-3.1%
-3400	2675	0	0	475	1663	4675	7	57.1	1709	-1721	1	6000	27.7%	57.1%	27563	14588	40.2%	-3.1%
-1388	2075	4013	1325	2688	6150	9463	127	52.0	634	-586	5	10800	56.9%	56.9%	11363	9463	29.4%	29.4%
9925	0	0	0	-184	9916	184	3	66.7	5050	-190	1	4200	236.1%	56.4%	2397	7519	13.4%	16.8%
0	0	9925	0	-1005	9095	1005	3	66.7	5050	-1011	1	2400	379.0%	56.4%	3200	8840	31.4%	16.8%
0	0	0	0	0	-945	3075	3	33.3	2425	-1683	1	27750	-3.4%	56.4%	10795	6100	9.2%	16.8%
0	0	0	9925	0	975	8950	6	16.7	9925	-1795	5	4500	21.7%	56.4%	-1038	12025	-5.4%	16.8%
-1025	0	9935	-3075	4455	5915	5750	8	50.0	3685	-2206	3	5400	109.5%	56.4%	16300	5750	71.0%	16.8%
-1938	5575	1663	-6200	-950	2338	7263	39	33.3	1916	-867	4	6000	39.0%	56.2%	-8950	41188	-7.8%	5.4%
0	4863	275	-2050	-3350	5250	8363	34	32.4	2118	-787	7	7500	70.0%	56.2%	22938	40188	16.0%	5.4%
-9550	15850	8050	3925	10225	30000	35175	121	57.0	2936	-3315	4	54000	55.6%	55.6%	83400	35175	43.1%	43.1%
7650	-4900	-6700	9500	5275	14975	25800	117	42.7	2281	-1476	7	27000	55.5%	55.5%	177463	43450	58.0%	58.0%
0	0	0	0	0	5663	0	2	100.0	2831	0	0	5400	104.9%	55.1%	2075	4469	10.7%	17.7%
0	0	0	0	0	1788	2225	3	33.3	4013	-1110	2	6000	29.8%	55.1%	9213	6450	42.8%	17.7%
0	0	0	0	0	3888	0	2	100.0	1944	0	0	7500	51.8%	55.1%	1450	5725	5.4%	17.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	55.1%	0	0	0.0%	17.7%
0	0	0	1250	0	5070	0	3	100.0	1690	0	0	2400	211.3%	55.1%	7825	4805	91.0%	17.7%
0	0	0	0	0	10438	0	2	100.0	5219	0	0	6900	151.3%	55.1%	9488	950	38.4%	17.7%
0	-813	0	-544	0	1644	1581	4	25.0	3225	-527	3	4500	36.5%	55.1%	8669	2506	53.8%	17.7%
0	1394	0	0	-184	7156	184	5	80.0	1835	-184	1	4200	170.4%	55.1%	2183	4973	14.5%	17.7%
19150	-1775	-5300	12425	-5675	14525	38200	328	34.1	2290	-1118	11	27000	53.8%	53.8%	153525	86675	47.1%	47.1%
3175	-2169	0	0	-2169	725	4338	7	42.9	3154	-2188	2	5400	13.4%	52.8%	-5781	16156	-16.9%	4.4%
0	-435	2795	-4350	-225	-11265	11265	13	15.4	4485	-1841	5	24750	-45.5%	52.8%	-590	22420	-0.4%	4.4%
2825	2425	20213	-2175	4163	26863	6525	10	50.0	7548	-2176	3	6900	389.3%	52.8%	43838	22525	100.3%	4.4%
0	0	10595	-2175	-2175	5415	4605	8	37.5	5430	-2175	2	15000	36.1%	52.8%	-115	13050	-0.1%	4.4%
3885	-2175	12715	0	0	7900	6525	6	33.3	8300	-2170	3	6000	131.7%	52.8%	8870	9950	23.3%	4.4%
0	0	2560	0	1010	4545	4350	5	60.0	2965	-2175	2	5400	84.2%	52.8%	-4865	13830	-14.2%	4.4%
0	0	0	8025	-1863	3987	2175	3	33.3	8025	-2014	1	2700	147.7%	52.8%	2193	15102	12.8%	4.4%
0	0	0	0	8055	1530	6525	4	25.0	8055	-2175	3	9000	17.0%	52.8%	-22508	30563	-39.5%	4.4%
0	0	4888	0	0	7663	0	2	100.0	3831	0	0	6000	127.7%	52.6%	5963	1700	70.1%	28.5%
0	0	7688	0	0	10825	1600	4	75.0	4142	-1601	1	6900	156.9%	52.6%	8075	4350	82.6%	28.5%
0	0	0	0	-213	-738	4025	4	25.0	3300	-1346	2	7500	-9.8%	52.6%	-2488	4025	-23.4%	28.5%
0	0	0	0	22895	21925	5035	3	66.7	13480	-5054	1	24750	88.6%	52.6%	21925	5035	62.5%	28.5%
-6736	0	0	0	-6198	-27007	27007	5	0.0	0	-5401	5	26250	-102.9%	52.6%	-20017	27007	-53.8%	28.5%
0	0	0	0	26935	40875	3925	3	66.7	22400	-3951	1	27750	147.3%	52.6%	33700	11100	85.7%	28.5%
0	0	-4669	0	0	-9694	9694	4	25.0	1875	-3856	2	9000	-107.7%	52.6%	-16969	16969	-133.1%	28.5%
0	0	0	0	13774	14810	0	2	100.0	7405	0	0	3300	448.8%	52.6%	14810	0	316.8%	28.5%
-1638	-2450	0	0	-3469	-10950	11856	14	28.6	1033	-1509	5	4500	-243.3%	52.5%	-2231	15875	-4.7%	22.7%
0	4450	0	0	-3800	1125	4913	12	25.0	3863	-1163	5	6000	18.8%	52.5%	20188	15225	31.8%	22.7%
-580	-1170	0	0	-10	2710	3070	11	45.5	1420	-733	3	2400	112.9%	52.5%	15410	11230	60.7%	22.7%
0	0	0	0	0	-4900	6230	7	28.6	3070	-2210	2	5400	-90.7%	52.5%	8200	16600	14.3%	22.7%
-860	4690	0	0	-2440	5590	2880	10	50.0	2250	-1132	2	4200	133.1%	52.5%	10910	12470	24.5%	22.7%
0	-3667	22054	0	33743	49846	5951	4	50.0	27899	-2976	2	30750	162.1%	52.5%	95071	10487	29.2%	22.7%
-6480	1365	-5710	0	1680	-12650	14330	11	36.4	2266	-3105	3	5400	-234.3%	52.5%	-6765	23230	-11.8%	22.7%
-2838	-3175	0	0	3100	-8288	15313	12	25.0	5863	-2875	4	6900	-120.1%	52.4%	5125	22613	12.7%	7.3%
0	1963	0	-450	263	-625	4925	10	50.0	1278	-1403	2	7500	-8.3%	52.4%	-14950	20138	-34.2%	7.3%
0	3040	0	-690	2240	9660	730	8	62.5	2330	-663	1	4200	230.0%	52.4%	5500	7520	22.4%	7.3%
-10980	-7870	0	12420	15450	27560	24100	10	60.0	8958	-6547	2	27750	99.3%	52.4%	30360	24100	18.8%	7.3%
-15918	-7816	14927	0	33747	38380	23734	12	50.0	12583	-6186	3	30750	124.8%	52.4%	35675	30446	19.9%	7.3%
0	4390	0	-5560	2640	-4615	8590	13	38.5	2224	-1969	4	5400	-85.5%	52.4%	-9715	15750	-30.8%	7.3%
0	7150	0	2113	-438	8013	2575	10	60.0	2008	-1009	2	4500	178.1%	52.4%	6313	6925	24.0%	7.3%
-788	9675	-11681	-2288	-1481	-19781	19												

Rank by % Chng	System Name Col.17 (1)	System		Commodity Tested (4)	Sys. Rel. Date (5)	←----- Net \$Profit/Loss Per Year -----→ (6)					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
		# (3)	Day Trd.			2003	2004	2005	2006	2007							
104	Catscan III Const.	422		\$ Index	5/03	8630	-500	5750	-2910	2720	10	0	580	0	0	4360	-200
	Catscan III Const.	422		F Note	5/03	-1085	-410	425	-2360	1450	20	0	1200	-145	-245	1660	0
	Catscan III Const.	422		Jap Yen	5/03	-577	-3725	5451	1226	8526	0	375	3875	-338	-1300	2238	-2125
	Catscan III Const.	422		Euro \$	5/03	-925	-275	-1775	-2925	-4125	-700	-100	175	-650	-75	-375	-500
	Catscan III Const.	422		Euro C	5/03	15488	-5076	2986	3999	11339	38	0	1013	0	0	11913	-375
	Catscan III Const.	422		S Franc	5/03	-1300	-4602	3624	-476	-5488	0	-800	-2925	-1088	13	2925	-513
	Catscan III Const.	422		T Note	5/03	4410	7340	3790	-5810	5370	0	980	4060	0	-760	4560	-810
105	Volatility	85		Coffee	1/87	-1912	1688	-31856	-15077	-13295	-863	0	-1219	-4556	-975	-281	0
	Volatility	85		Copper	1/87	-2362	-11015	11150	-4126	30064	213	0	263	-4538	-3150	7313	2100
	Volatility	85		Jap Yen	1/87	-3225	-1564	-8389	-7689	11263	-2200	0	4813	-263	-488	2900	1088
	Volatility	85		Nat Gas	1/87	19280	-15500	32630	28740	-21990	-160	0	-1660	-5450	4030	-2400	9650
	Volatility	85		Euro C	1/87	9113	-31001	-5275	-3551	8401	-75	2788	38	0	0	11913	825
	Volatility	85		Euro \$	1/87	-1850	475	-2275	-2275	-1725	-225	-425	-250	0	-225	-125	0
	Volatility	85		\$ Index	1/87	15040	-8500	-6560	-3460	-310	-1310	0	-510	0	0	4280	360
	Volatility	85		Cotton	1/87	7210	470	-9400	-180	4035	3905	-275	1040	1515	-1360	2040	-2350
	Volatility	85		Bonds	1/87	-15510	-11240	-14100	5080	-5900	0	-860	1800	-1390	-3010	3890	-2510
	Volatility	85		Live Hogs	1/87	-8752	2920	6324	-2988	3712	0	-456	-1832	4684	0	2868	0
106	HO - No2	607		Heat Oil	11/07	n/a	n/a	n/a	n/a	0	n/a	n/a	n/a	n/a	n/a	n/a	n/a
107	25X25	275		Bonds	6/98	-9010	4610	-1840	-3440	5690	0	0	2450	-870	0	4220	-300
108	DynamicTrendTrading	467		Coffee	4/04	0	506	-4218	1069	-6076	0	0	-1200	0	-638	0	0
	DynamicTrendTrading	467		Cotton	4/04	0	-355	-3240	-1545	-1135	1815	0	-1450	-1675	-550	1900	0
	DynamicTrendTrading	467		Crude	4/04	0	-4590	-5010	10320	6700	-150	0	1510	440	7740	1170	-1420
	DynamicTrendTrading	467		Euro C	4/04	0	2137	13100	-5151	8725	0	-1075	0	0	0	9975	0
	DynamicTrendTrading	467		Jap Yen	4/04	0	-1812	2688	-7038	-1925	0	-1013	-925	0	0	925	0
	DynamicTrendTrading	467		Lumber	4/04	0	2244	-4609	6446	1914	-858	-869	363	0	3344	0	2475
	DynamicTrendTrading	467		Nat Gas	4/04	0	-8830	4220	-12510	-1550	0	-1930	5950	-4300	0	-1270	0
	DynamicTrendTrading	467		Bonds	4/04	0	-4810	-3300	-340	1140	0	-840	790	110	0	2890	-1660
109	Black Gold - Petrol	560		Crude	11/05	n/a	n/a	1675	5550	-4105	0	3085	-7135	0	-2375	0	0
110	Basis II	270		S Franc	1/98	1737	15014	11213	-3450	-8938	0	-800	-3250	-750	0	2513	0
	Basis II	270		Jap Yen	1/98	-3339	-4401	14387	-5975	2187	0	-600	3338	-1938	0	1238	-2888
	Basis II	270		Bonds	1/98	-4590	4670	-2520	-1110	-1410	0	1020	3680	0	-3270	5020	-6230
	Basis II	270		T Note	1/98	410	4990	-5510	-2140	6280	0	390	3470	380	-230	4210	0
	Basis II	270		Cotton	1/98	3325	-14145	-590	-5620	-4315	-5945	0	0	-1580	0	1690	0
	Basis II	270		Crude	1/98	-5470	2260	0	-1130	18500	-220	0	2910	0	21990	-3910	0
	Basis II	270		Nat Gas	1/98	0	0	0	0	0	0	0	0	0	0	0	0
111	Zenith* 1000	233		S&P	10/95	4400	19050	-19875	48875	37550	525	24025	350	0	5125	-1375	-4300
112	Samba	417		Euro C	2/03	11525	-4113	11750	-11413	12625	-1600	0	938	-2313	3913	0	2913
	Samba	417		Coffee	2/03	-8400	1556	7556	2006	-713	-488	-1031	-2063	-1631	1519	-1500	0
	Samba	417		T Note	2/03	5731	-1297	5497	906	2159	2034	-1338	0	2644	-1263	0	-209
	Samba	417		Jap Yen	2/03	-3788	-3638	-725	-14050	3625	1288	-1875	0	0	5013	0	-975
	Samba	417		Euro \$	2/03	-2198	163	1746	1506	-3650	-113	-388	-63	0	325	-2188	-838
	Samba	417		Nat Gas	2/03	-6390	3015	44285	21200	-20920	0	0	5380	-905	-10230	-5720	2175
	Samba	417		Crude	2/03	1115	-4840	-3150	-6150	4105	0	0	3880	0	4545	9125	-6410
	Samba	417		Mini Russell	2/03	7225	-4615	9245	-3550	-26935	-4470	-4000	-340	-2045	-1950	0	-6965
113	Arcs Plus	302	*	S&P	8/99	-37500	-31875	-2200	-19500	8200	5800	7125	1525	-2675	-1050	3650	1400
114	Millenium 2000	280		Jap Yen	3/98	-2	13313	4712	-11538	5838	0	688	4625	-63	-1125	2138	-150
	Millenium 2000	280		Euro C	12/98	3088	-2713	-8739	-7937	-6888	0	-1913	-4450	0	0	8925	-5850
	Millenium 2000	280		Coffee	3/98	-6433	10745	-15188	-10651	-1594	-1538	-563	-731	-2831	4500	169	-450
	Millenium 2000	280		Live Cattle	3/98	12420	-3372	1296	-2152	1044	0	-1436	0	1128	0	2304	0
	Millenium 2000	280		Unleaded	3/98	0	0	-5145	0	2113	0	0	-2570	0	0	6724	-2041
	Millenium 2000	280		Cotton	5/98	7360	-4525	-3235	255	6580	3825	0	-475	1325	0	1260	-1095
	Turnkey	293		Jap Yen	6/98	1625	-1363	-2814	-1713	1276	175	338	-50	0	-288	625	938
	Turnkey	293		Bonds	6/98	-3410	1390	-1860	-1570	-1320	-830	400	30	0	-400	-440	320
	Turnkey	293	*	S&P	6/98	450	-9650	4675	775	425	4800	-2600	-3000	1975	4350	-1125	2025
116	LPR Quantitative S1	612	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
117	DCB Crude Oil	541		Crude	12/05	n/a	n/a	0	-2980	6605	770	-4270	1160	0	3850	0	4990
118	1-2-3-4 System	198		B Pound	12/93	11025	8600	-3468	-3926	-12021	-950	0	-719	-1663	0	1100	-1463
	1-2-3-4 System	198		Euro C	12/98	13262	16875	5261	2461	2912	-850	0	-250	-2100	0	9888	-4463
	1-2-3-4 System	198		Jap Yen	12/93	-7201	-3826	-76	-9777	7764	0	500	4438	-363	-1325	2238	0
	1-2-3-4 System	198		S Franc	12/93	6711	5575	-1088	-9114	-4952	0	-788	-1463	-788	0	5388	-2263
	1-2-3-4 System	198		\$ Index	12/93	8620	9180	1810	900	-1170	-1870	-930	-290	-590	0	3830	-1060
119	Golden SX Const.	254		Jap Yen	7/96	-188	-525	3151	-3602	-1464	0	-138	500	-63	0	-2625	-1063
	Golden SX Const.	254		Coffee	7/96	-10707	-1633	6245	-637	767	-3019	0	-1969	0	0	2625	0
	Golden SX Const.	254		Cotton	7/96	-6045	430	-11135	-2920	-5390	-90	0	-2750	0	-1575	-1575	0
	Golden SX Const.	254		Crude	7/96	-2000	10840	710	2290	20580	4760	0	-1240	0	17890	0	3760
	Golden SX Const.	254		T Note	7/96	760	2700	-1810	-1020	-830	0	290	1610	0	-690	2740	0
	Golden SX Const.	254		Live Cattle	7/96	9616	-5872	756	3852	-4996	0	612	0	-1276	-1432	728	0
120	Dynamic Breakout Sys	240		Bonds	3/96	6980	590	-2570	2300	4370	0	890	3530	0	0	5530	-5300
	Dynamic Breakout Sys	240		Jap Yen	3/96	-6714	-2713	10538	-6714	2851	0	363	4300	0	-2863	1238	-2888
	Dynamic Breakout Sys	240		S Franc	3/96	1550	7114	-3688	-1325	-8002	0	-813	-2338	0	0	4125	-4800
	Dynamic Breakout Sys	240		Live Cattle	3/96	9940	6692	-1228	6808	-528	0	780	-3940	0	0	1632	0
	Dynamic Breakout Sys	240		Cotton	3/96	-5240	310	-470	-690	-4120	2270	0	-855	-2410	-895	70	-2390
	Dynamic Breakout Sys	240		Copper	3/96	-1000	7737	7662	23813	13138	450	-1388					



					All Statistics Based On Last 12 Months Performance											Total		Total		%Chng	%Chng
Jan	Feb	Mar	Apr	May	12 Mos		12 Mos			Max	Min.	%Chng	Comb-	Net	DD	Min.Req	Min.Req	Cap.Since	Cap.Since		
2008	2008	2008	2008	2008	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	P/L	DD	Cap.	Cap.	Release	Release		
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	%Chng.	(18)	(19)	(20)	(22)	(22)	(22)		
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)	(22)	(22)	
-910	-70	0	570	-3130	1210	4110	15	33.3	1578	-667	4	2400	50.4%	10150	11450	81.9%	23.9%				
0	1695	-375	-555	795	4050	930	14	50.0	830	-251	3	3000	135.0%	-420	7640	-2.7%	23.9%				
-3313	2063	0	1338	3638	6450	5938	12	58.3	2127	-1685	2	7500	86.0%	14625	10525	37.7%	23.9%				
0	3550	-2200	0	-600	-1475	2800	31	12.9	1013	-205	11	2250	-65.6%	-9275	10025	-79.8%	23.9%				
-8313	1088	0	0	-125	5238	11525	14	35.7	4303	-1807	6	6900	75.9%	21388	24013	61.0%	23.9%				
-2200	3138	0	-513	-313	-2275	6575	17	29.4	2293	-1144	4	6000	-37.9%	-8125	19675	-26.6%	23.9%				
-1810	-1520	0	-2470	1470	3700	6610	16	37.5	2303	-1012	5	4200	88.1%	10770	11130	50.4%	23.9%				
0	3113	-4556	7519	506	-1313	13050	11	27.3	5431	-2204	7	9000	-14.6%	-40538	165525	-20.8%	6.1%				
0	18788	0	1900	-3188	19700	7863	12	58.3	4788	-2757	2	17250	114.2%	31425	56538	8.4%	6.1%				
0	7625	0	2050	-1775	13750	3100	13	46.2	3313	-879	3	7500	183.3%	19788	42088	12.1%	6.1%				
-9660	13140	-11190	6590	-5870	-2980	13940	20	35.0	7690	-4370	3	24750	-12.0%	114830	43460	21.3%	6.1%				
0	-350	0	5300	-5275	15163	6063	13	53.8	3870	-1982	2	6900	219.8%	-19488	59750	-13.0%	6.1%				
-250	3150	0	-950	-525	175	1500	14	14.3	1675	-265	5	2250	7.8%	12200	8475	24.9%	6.1%				
0	-2030	0	0	-2150	-1360	4180	14	35.7	1354	-903	2	2400	-56.7%	-31120	53620	-59.6%	6.1%				
-5005	-40	-2275	4195	2640	4030	10630	15	46.7	2653	-1820	5	5400	74.6%	26735	29150	22.8%	6.1%				
-3270	1360	0	0	-5330	-9320	10260	10	30.0	2350	-2339	2	5400	-172.6%	2550	64310	2.2%	6.1%				
1404	-2456	1296	-1788	2136	5856	3008	11	45.5	2490	-1102	3	2700	216.9%	-5056	21404	-8.6%	6.1%				
3936	0	0	11891	0	15827	0	2	100.0	7913	0	1	30750	51.5%	15827	0	51.5%	51.5%				
0	-450	0	-2330	0	2720	3080	7	42.9	2793	-1418	3	5400	50.4%	3080	15120	5.6%	5.6%				
0	9113	-7031	0	0	244	7031	4	25.0	9113	-2956	2	9000	2.7%	-6638	18563	-17.4%	2.2%				
-5200	3370	-2240	-1275	240	-5065	8195	15	26.7	2415	-1340	4	5400	-93.8%	-11380	19015	-49.6%	2.2%				
-280	-150	-3540	4590	8750	18660	6590	26	53.8	2225	-1038	5	27750	67.2%	16790	13880	14.2%	2.2%				
0	3275	8575	-3000	0	17750	3000	7	42.9	7925	-1513	2	6900	257.2%	27663	8288	94.3%	2.2%				
-2088	138	2550	0	0	-413	3100	8	50.0	903	-1006	2	7500	-5.5%	-7488	11050	-24.0%	2.2%				
0	3982	0	3685	-660	11462	1727	8	62.5	2770	-796	2	3300	347.3%	13002	8822	94.6%	2.2%				
0	1860	320	3140	-2550	1220	6950	10	40.0	3163	-1905	3	24750	4.9%	-15900	36890	-15.4%	2.2%				
-180	0	0	0	-140	970	2610	8	50.0	1140	-898	2	5400	18.0%	-7630	9440	-33.9%	2.2%				
9295	0	10575	0	0	13445	9510	5	60.0	7652	-4756	2	27750	48.5%	22990	12105	32.1%	32.1%				
0	5550	0	2013	2013	7288	4800	11	45.5	2713	-1049	5	6000	121.5%	31800	14900	50.1%	18.0%				
0	2938	0	1375	3675	7138	3588	9	55.6	2513	-1361	2	7500	95.2%	34825	21463	43.9%	18.0%				
0	0	0	0	0	220	6230	7	42.9	3240	-2379	2	5400	4.1%	5400	15520	9.5%	18.0%				
0	5420	0	0	-2440	11200	2880	8	75.0	2385	-1555	1	4200	266.7%	11560	16510	26.2%	18.0%				
-6480	3825	0	-6585	1680	-13395	15075	10	30.0	3170	-3272	3	5400	-248.1%	-16665	34325	-29.4%	18.0%				
-3780	0	0	0	9730	26720	7690	7	57.1	9318	-3505	2	27750	96.3%	36910	14850	12.7%	18.0%				
0	0	0	0	0	0	0	0	0.0	0	0	0	24750	0.0%	49380	13540	19.0%	18.0%				
0	0	-17900	12050	7500	26000	23575	20	50.0	7505	-4905	3	54000	48.1%	128950	46275	18.6%	18.6%				
-3750	-3600	0	9013	-4238	1275	8863	15	26.7	4753	-1615	4	6900	18.5%	17800	19013	47.6%	17.7%				
-1931	0	-5569	1238	-2869	-14325	14475	15	26.7	1383	-1807	4	9000	-159.2%	-7125	14475	-14.6%	17.7%				
0	913	0	259	-2194	847	4063	16	37.5	2014	-1124	2	4200	20.2%	11975	7313	52.6%	17.7%				
0	888	0	4575	-613	8300	2713	15	46.7	2321	-995	3	7500	110.7%	-13725	23175	-33.8%	17.7%				
0	0	0	4563	-1206	94	3425	14	14.3	2644	-433	5	2250	4.2%	924	3988	7.6%	17.7%				
0	0	17155	0	30925	38780	23380	10	40.0	15540	-3897	6	24750	156.7%	89270	38970	66.6%	17.7%				
-580	-3075	0	0	31865	39350	10065	10	40.0	12968	-2087	5	27750	141.8%	19290	28105	12.8%	17.7%				
-4615	60	-845	-1815	-3795	-30780	30780	20	15.0	1752	-2120	6	10500	-293.1%	-29640	42890	-52.1%	17.7%				
10750	-10150	-13200	-4475	13825	12525	34550	311	34.7	2315	-1169	9	27000	46.4%	16500	137800	6.8%	6.8%				
-2075	-1800	0	2575	650	5463	4025	13	53.8	1861	-1258	2	7500	72.8%	-37713	66013	-48.7%	-2.4%				
0	-1300	0	0	5100	513	8888	9	33.3	5254	-2538	3	6900	7.4%	-1888	42338	-2.8%	-2.4%				
-2100	6150	-2944	7519	-769	6413	8794	28	28.6	3748	-1181	4	9000	71.3%	-44831	66713	-48.2%	-2.4%				
1880	0	2664	0	-3584	2956	3584	6	66.7	1994	-2515	1	2400	123.2%	12544	8248	50.6%	-2.4%				
-2764	0	-7799	-958	11516	2108	13562	9	22.2	10805	-2782	5	26250	8.0%	34616	26859	12.8%	-2.4%				
0	7100	-3110	-2560	2640	8910	5670	13	53.8	2586	-1528	2	5400	165.0%	23045	9985	41.6%	-2.4%				
0	175	-825	-1025	1600	1663	1850	22	63.6	474	-621	3	7500	22.2%	-2013	14088	-2.7%	-2.2%				
0	-1930	-330	2740	0	-440	3180	15	53.3	458	-586	4	5400	-8.1%	-470	10790	-0.9%	-2.2%				
9150	-1675	-2850	6350	-400	17000	6425	44	20.5	4083	-567	11	27000	63.0%	-6275	32050	-2.3%	-2.2%				
720	1390	-900	585	570	2365	1700	61	72.1	200	-378	3	5250	45.0%	2365	1700	45.0%	45.0%				
595	1425	1430	0	2245	12195	5140	19	84.2	1355	-3159	2	27750	43.9%	9320	10125	13.4%	13.4%				
0	2275	0	-1019	-1381	-3819	3819	10	30.0	1306	-1105	3	4500	-84.9%	-33244	36788	-50.1%	38.3%				
0	-3413	0	4688	-488	3013	11800	12	33.3	4722	-1981	4	6900	43.7%	54825	14713	82.2%	38.3%				
0	6463	0	-463	1838	13325	1688	8	62.5	3095	-717	2	7500	177.7%	73438	28275	66.4%	38.3%				
-3613	6638	0	2100	2100	7313	5875	10	40.0	4056	-1485	4	6000	121.9%	21975	27725	24.8%	38.3%				
-2490	-1840	0	-2780	-120	-8140	8290	17	23.5	1463	-1075	5	2400	-339.2%	37150	11050	104.9%	38.3%				
0	-1438	0	-463	-2213	-7500	7863	10	20.0	319	-1017	5	7500	-100.0%	26875	13788	29.7%	15.3%				
0	13350	-12113	0	-2156	-3281	14269	10	30.0	5325	-2751	4	9000	-36.5%	11888	40669	10.9%	15.3%				
-1655	1875	-3855	-1770	2640	-8755	11395	12	25.0	1948	-1622	5	5400	-162.1%	-10730	39570	-16.4%	15.3%				
-9010	-1530	-3270	3870	15460	30690	13810	11	54.5	7632	-3010	2	27750	110.6%	62760	18680	18.7%	15.3%				
0	5430	0	-1110	2040	10310	1110	7	71.4	2422	-897	1	4200	245.5%	21160	10680	41.7%	15.3%				
1880	0	2664	-2172	1488	2492	2708	9	55.6	1550	-1317	2	2400	103.8%	-7696	17528	-26.5%	15.3%				
0	-3150	-1580	0	2470	2390	10030	9	44.4	3105	-2002	5	5400	44.3%	-12080	34730	-18.0%	15.8%				
0	-1500	0	-463	-1500	-3313	8050	12	41.7	1525	-1564	3	7500	-44.2%	54663	19713	58.7%	15.8%				
0	-775	0	700	1938	-1963	8300	12	33.3	2769												

Rank by % Chng	System Name Col.17 (1)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year											
		# (3)	Day Trd. (2)			2003	2004	2005	2006	2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
	Dynamic Breakout Sys	240		Crude	3/96	6290	5600	-8170	3030	11860	-1070	0	-2820	0	18140	0	3760
121	FT S&P DayTrade	171	*	S&P	6/92	30275	-4025	-1825	-23475	15675	2400	5450	-4425	-1375	3025	-6225	2400
122	CrudeSpyder	615		Crude	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
123	Trader's Profit Motive	93		S&P	9/89	-4900	28300	-3625	-57175	20275	11800	9050	-9900	9475	-2425	3500	-10450
124	Magnet	266		S&P	11/97	28425	32675	-150	26875	62875	-9200	27500	19075	0	0	-1550	21400
125	Trend Harmony	515		Cotton	12/05	n/a	n/a	80	-1250	-10285	-3075	0	0	-1060	0	-3075	0
	Trend Harmony	515		Euro C	12/05	n/a	n/a	-3225	2125	813	0	-1825	-25	-3075	0	0	-613
	Trend Harmony	515		Copper	12/05	n/a	n/a	0	10687	37725	-2700	0	1263	3413	0	-963	1863
	Trend Harmony	515		Jap Yen	12/05	n/a	n/a	-3088	-19988	8013	0	3775	0	2938	-1463	0	-1375
	Trend Harmony	515		Nat Gas	12/05	n/a	n/a	-9245	10415	-4185	0	-3075	-3075	-3125	-3455	-3075	0
	Trend Harmony	515		Sugar	12/05	n/a	n/a	0	5778	447	-1897	0	0	0	0	0	0
	Trend Harmony	515		T Note	12/05	n/a	n/a	0	47	1115	-3075	0	0	0	1787	0	2728
126	Aberration	207		Coffee	12/93	-9450	-5719	8851	-2532	-8851	-3863	0	-2606	0	-3019	0	0
	Aberration	207		Cotton	12/93	-5470	7105	-6290	-240	-3270	-2070	0	-3125	0	0	0	0
	Aberration	207		Crude	12/93	20	8820	-4570	-5410	21280	0	0	-2420	0	17050	0	3770
	Aberration	207		S Franc	12/93	-2687	3412	-1375	-9439	-4113	0	-1750	0	0	0	3638	-2788
	Aberration	207		Euro C	12/98	13138	5162	224	-6739	-6127	-1413	0	-3888	0	0	8825	-3388
	Aberration	207		B Pound	12/93	-2064	6418	-5201	4382	-9564	-775	0	-1888	0	0	-950	-2013
	Aberration	207		T Note	12/93	-10960	-2890	-8860	2440	1400	0	-1490	-190	0	0	4810	0
127	Turtle Trading System	249		Bonds	1/90	670	-5800	220	1980	-3430	0	900	980	-1130	0	2890	-6330
	Turtle Trading System	249		B Pound	1/90	5113	8173	-1869	1110	-5965	0	-75	-63	0	-1425	-263	0
	Turtle Trading System	249		Jap Yen	1/90	-4087	1586	-775	-9526	2062	-338	-75	2000	-788	0	-75	0
	Turtle Trading System	249		Crude	1/90	1250	-90	2220	-1310	19130	1520	0	1470	0	18140	-3910	-1700
	Turtle Trading System	249		Copper	1/90	-1725	-3488	7575	15438	17037	0	0	-5175	0	350	1125	-338
	Turtle Trading System	249		Coffee	1/90	-8476	1201	5270	-2589	-8382	-2363	0	-75	0	-263	-731	0
128	Kylie	193		Bonds	6/93	-7330	3670	-2470	-3370	3890	0	0	0	1820	-260	3140	-750
	Kylie	193		B Pound	6/93	-5494	-4194	-1971	4975	375	0	0	0	0	0	375	0
	Kylie	193		Jap Yen	6/93	-3927	-1713	4488	-1613	1437	0	0	-1263	175	-413	0	1163
	Kylie	193		Coffee	6/93	3356	3225	11627	4949	-2718	-1144	-1181	-3206	0	3319	-1125	0
	Kylie	193		Soybeans	6/93	4625	8750	1870	750	-720	-3000	-1500	120	-390	225	0	4425
	Kylie	193		Copper	6/93	-1124	-512	-3525	-1025	-3300	-2150	-1750	1800	0	0	0	0
	Kylie	193		Crude	6/93	6040	10030	2760	5440	4620	680	-540	5090	4840	630	0	2210
129	RC Book 2	566	*	Mini S&P	10/06	n/a	n/a	n/a	-963	2638	-663	225	138	463	613	1050	938
	RC Book 2	566	*	S&P	10/06	n/a	n/a	n/a	-4425	10175	-3500	2150	-9600	4700	3350	-100	8025
130	Anomaly 2	381		Bonds	3/02	-3713	500	-8438	763	-313	2425	-2200	0	0	0	0	1663
	Anomaly 2	381		Nat Gas	3/02	7185	-5020	5260	6075	-12475	0	-2175	-4350	6175	-2175	-2175	-6525
	Anomaly 2	381		Euro C	3/02	13063	8288	13775	-11025	138	-2000	-2175	-2175	0	0	0	7150
	Anomaly 2	381		Silver	3/02	-4240	3900	-920	8240	-5180	0	0	3775	0	-2175	-255	-2175
	Anomaly 2	381		Soymeal	3/02	2125	5580	-1660	-1725	-5585	-2175	-2175	0	0	-2175	0	0
	Anomaly 2	381		Cotton	3/02	500	5590	-8850	1180	-2585	-1645	-1280	-1080	0	0	-1400	0
	Anomaly 2	381		Live Hogs	3/02	-4225	-2127	-275	-1825	-225	0	-1975	0	0	0	2925	0
	Anomaly 2	381		Coffee	3/02	-7350	-9150	7181	-8044	-7181	-2175	0	0	0	-2175	-2175	0
131	Amos' Root	307		Jap Yen	5/00	-2350	-11288	2463	6088	-2263	0	0	0	0	-1275	0	-1275
	Amos' Root	307		Euro C	5/00	14288	2113	8400	-6738	11388	0	0	-1775	0	0	0	7100
132	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	n/a	-688	4513	1825	-163	325	-50	-638	1563	1338
	RC Chance	565	*	S&P	10/06	n/a	n/a	n/a	-650	6600	8925	-375	-7475	-6650	-1600	6475	2525
133	RC Chance+	597	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	4300	n/a	n/a	788	613	-863	2613	1150
	RC Chance+	597	*	S&P	8/07	n/a	n/a	n/a	n/a	4050	n/a	n/a	-5300	-1225	-4075	13250	1400
134	SledgeHammer	581		S&P	1/06	n/a	n/a	n/a	-4750	23525	-5000	6125	-1200	125	-1450	19300	-425
135	OCTANE92	559		Unleaded	11/05	n/a	n/a	353	5874	7921	-5027	-5191	-4296	0	-5111	0	0
136	Miracle Trading Mthd.	31		Bonds	6/86	290	-5150	2250	-2600	14030	2470	0	6340	2120	0	-4580	2720
	Miracle Trading Mthd.	31		S&P	6/86	7400	15000	9025	-17525	21400	0	0	-9925	10475	1675	8300	5950
	Miracle Trading Mthd.	31		Pork Bellies	6/86	13268	9772	-8796	6516	3604	-4080	-760	2500	1528	0	980	1640
	Miracle Trading Mthd.	31		Soybeans	6/86	-6920	3055	-4725	1345	-8800	1800	1850	2110	0	-415	0	-10200
137	Dynamic MovAvgCross	303		Bonds	8/99	-3560	7750	-4430	7420	-6650	0	-860	1800	0	-4340	3450	0
	Dynamic MovAvgCross	303		T Note	8/99	-5910	9090	-8400	1040	-1480	0	-1220	1880	0	-3030	3140	0
	Dynamic MovAvgCross	303		Jap Yen	8/99	-6863	-16140	-225	-10713	-11351	0	0	-188	0	-2125	-2850	-3475
	Dynamic MovAvgCross	303		S Franc	8/99	-1813	5749	-6188	1512	-4738	0	-1625	200	-1813	0	4363	-2263
	Dynamic MovAvgCross	303		Cotton	8/99	-5335	-4590	1980	1265	-1525	2130	0	-2925	-4925	0	2200	0
	Dynamic MovAvgCross	303		Crude	8/99	2560	21610	830	-10040	6860	-210	0	-2150	-7160	14900	0	-2970
	Dynamic MovAvgCross	303		Nat Gas	8/99	-1630	10830	-32540	-41760	-10560	6360	0	15470	0	-3040	0	-18470
138	GearedUpMk1	401		Euro \$	9/02	-3200	-3425	-3875	-4225	-3325	-475	-200	150	-775	250	-175	100
	GearedUpMk1	401		Euro C	9/02	3389	-19801	23	-9838	1037	175	-375	2750	4913	-2088	3363	-2550
	GearedUpMk1	401		Jap Yen	9/02	-6651	-1177	-8676	3225	-976	1038	763	-3713	-488	-88	3538	-2388
	GearedUpMk1	401		S Franc	9/02	-7150	-11813	1201	-238	-1450	-400	100	813	-688	213	2050	175
	GearedUpMk1	401		Aussie \$	9/02	-4010	-9330	2190	-430	11380	-1020	3970	5930	3060	-1140	-120	520
	GearedUpMk1	401		B Pound	9/02	-4094	-9876	-1905	4951	-2864	125	4031	-1519	-1825	-819	-1044	625
	GearedUpMk1	401		S&P	9/02	-12650	-23525	-32850	-25800	-11950	1750	9950	-6525	-6475	9675	-7750	3250
	GearedUpMk1	401		T Note	9/02	-2730	-560	-3680	-3710	-640	1450	-570	-860	-220	160	320	-390
139	Prism Growth	399		S&P	8/02	-26975	-57550	-35750	-50825	11199	4100	-12776	-7550	15025	-6500	75	8450
140	Dynamo	265	*	S&P	6/97	6800	-10375	10425	-2575	-1150	5275	-4050	-4200	-25	3375	3350	2025
141	DCB-Bond	306		Bonds	1/00	2720	3020	3630	1940	3360	2360	0	-780	200	1900	20	-340
142	Samurai_35	283		Bonds	5/98	18440	5360	8630	-90								

					All Statistics Based On Last 12 Months Performance										Combined				
					12 Mos		12 Mos		Max		Min.		%Chng		Total		%Chng		
Jan	Feb	Mar	Apr	May	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-ined	Net	Max	Min.Req	%Chng	
2008	2008	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Min.Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
-10590	3840	0	12410	15460	39130	10590	12	50.0	9325	-2803	2	27750	141.0%	41.8%	48240	29730	14.0%	15.8%	
7175	-200	-10350	3300	9900	11075	14775	179	29.6	2430	-934	10	27000	41.0%	41.0%	111325	59550	25.4%	25.4%	
n/a	2065	7590	-630	2285	11310	7085	46	67.4	1158	-1640	3	27750	40.8%	40.8%	11310	7085	40.8%	40.8%	
39650	-4350	3900	-24325	-4050	21875	40575	116	50.0	4564	-4187	5	54000	40.5%	40.5%	248863	78400	24.3%	24.3%	
-25575	10575	-7625	-10350	-2550	21700	38325	17	47.1	11053	-7428	4	54000	40.2%	40.2%	187800	61275	32.4%	32.4%	
0	-545	-4180	0	2150	-9785	11935	8	25.0	1315	-2069	3	5400	-181.2%	39.9%	-14030	16260	-103.9%	44.2%	
-3188	0	0	0	10675	1950	8725	6	16.7	10675	-1750	5	6900	28.3%	39.9%	7200	8750	41.7%	44.2%	
0	0	0	0	963	3838	3913	8	62.5	2400	-2721	1	17250	22.2%	39.9%	49375	17375	114.5%	44.2%	
-3075	0	0	7863	0	8663	5913	6	50.0	4858	-1970	3	7500	115.5%	39.9%	-10275	23075	-54.8%	44.2%	
4045	0	0	0	37655	25895	15805	5	28.6	20850	-1098	5	24750	104.6%	39.9%	38685	32820	62.5%	44.2%	
0	0	0	0	970	-927	2410	4	25.0	1482	-803	3	2400	-38.6%	39.9%	7195	2409	119.9%	44.2%	
-1435	2596	-2638	0	-2338	-2373	5478	9	44.2	2223	-2249	2	4200	-56.5%	39.9%	-2650	5478	-25.2%	44.2%	
0	8400	-11644	0	0	-12731	12731	5	20.0	8400	-5283	3	9000	-141.5%	39.7%	-488	70988	-0.4%	14.1%	
-2050	1875	-4665	0	0	-10035	10035	5	20.0	1875	-2978	3	5400	-185.8%	39.7%	23875	18755	30.0%	14.1%	
-7720	3070	0	12410	15460	41620	7720	7	71.4	10352	-5055	1	27750	150.0%	39.7%	76390	30930	18.7%	14.1%	
0	1813	0	0	-913	0	2788	5	40.0	2725	-1817	1	6000	0.0%	39.7%	-588	20788	-0.7%	14.1%	
0	1738	0	0	5100	6975	5300	6	50.0	5221	-2896	2	6900	101.1%	39.7%	35163	23575	52.7%	14.1%	
0	-375	-1988	0	0	-7988	7988	6	0.0	0	-1331	6	4500	-177.5%	39.7%	-14638	18488	-22.1%	14.1%	
0	5420	0	-1080	0	7470	1680	5	40.0	5115	-920	2	4200	177.9%	39.7%	13300	23680	21.5%	14.1%	
-70	0	0	0	370	-2390	6400	8	50.0	1285	-1883	3	5400	-44.3%	39.3%	18930	20250	18.8%	14.3%	
0	2325	-1513	-1900	-1969	-4881	5381	8	12.5	2325	-1029	4	4500	-108.5%	39.3%	13375	54169	15.9%	14.3%	
0	-738	0	-463	88	-388	3263	10	30.0	1250	-591	4	7500	-5.2%	39.3%	64013	15575	45.7%	14.3%	
-4930	8360	0	12410	15460	46820	10540	10	60.0	9560	-2635	4	27750	168.7%	39.3%	66500	17570	12.8%	14.3%	
0	12350	-5013	-3700	-2425	-2825	12663	9	44.4	3838	-3629	3	17250	-16.4%	39.3%	27975	23700	8.7%	14.3%	
0	13350	-9563	-3300	-5344	-8288	18206	13	7.7	13350	-1804	7	9000	-92.1%	39.3%	-188	75356	-0.1%	14.3%	
-1630	0	0	-110	-3190	-980	5680	11	27.3	1747	-779	4	5400	-18.1%	38.5%	-9280	25150	-11.3%	-0.2%	
0	688	0	-2088	0	-1025	2088	3	66.7	532	-2092	1	4500	-22.8%	38.5%	-26556	31069	-38.7%	-0.2%	
3088	1725	5825	0	0	10300	1500	9	66.7	2169	-908	1	7500	137.3%	38.5%	-7950	27975	-7.0%	-0.2%	
0	0	3638	-263	-1181	-1144	5531	11	45.5	1594	-1522	3	9000	-12.7%	38.5%	8906	35531	6.5%	-0.2%	
-1560	2360	10225	-3690	-2500	4715	6215	17	35.3	3162	-1296	4	10500	44.9%	38.5%	29160	8145	18.2%	-0.2%	
0	10200	-3488	-2938	0	1675	7138	11	54.5	2331	-2457	2	17250	9.7%	38.5%	-23413	30575	-8.9%	-0.2%	
700	0	-800	5160	0	17970	5660	14	64.3	3114	-2013	2	27750	64.8%	38.5%	26030	11270	6.2%	-0.2%	
1438	800	-1863	-1513	1288	2913	3900	162	66.7	230	-407	4	5400	53.9%	38.5%	1825	3900	20.3%	22.4%	
6725	6400	-8775	-4550	4725	9550	19025	166	65.7	1119	-1976	4	27000	35.4%	38.5%	10275	19375	22.8%	22.4%	
3175	-2169	0	-2175	0	719	4344	7	72.9	3154	-8105	2	5400	13.3%	37.4%	-7731	15963	-22.6%	6.8%	
0	-2175	2795	-4350	-225	-15180	15180	14	14.3	4485	-2014	6	24750	-61.3%	37.4%	-8855	25805	-5.6%	6.8%	
2825	2425	20813	-2175	4163	28850	6350	10	50.0	7910	-2140	3	6900	418.1%	37.4%	55913	19975	127.9%	6.8%	
0	0	13390	-2175	-2175	8210	4605	8	37.5	6362	-2175	2	15000	54.7%	37.4%	11855	12160	12.5%	6.8%	
5225	-2175	12715	0	0	9240	6525	6	33.3	8970	-2169	3	6000	154.0%	37.4%	15390	8970	40.5%	6.8%	
0	0	2555	0	1010	-1840	5405	6	33.3	1783	-1350	4	5400	-34.1%	37.4%	-6430	15035	-18.8%	6.8%	
0	1195	0	2825	-1863	3107	1975	5	60.0	2315	-1919	1	2700	115.1%	37.4%	-787	14252	-4.6%	6.8%	
0	0	-1091	-2175	4774	-5018	9791	6	16.7	4774	-1961	5	9000	-55.8%	37.4%	-26918	31691	-47.2%	6.8%	
0	0	0	0	3763	1213	2550	3	33.3	3763	-1273	2	7500	16.2%	34.4%	4725	17088	7.7%	34.3%	
-2550	-2550	0	0	3513	3738	5100	8	25.0	6238	-1456	4	6900	54.2%	34.4%	35638	8013	63.2%	34.3%	
188	1888	-463	-1488	238	4563	2613	145	33.1	533	-217	9	5400	84.5%	32.8%	4188	2613	46.5%	26.6%	
3250	7075	-2850	-4425	1200	6075	27850	143	52.4	1565	-1634	7	27000	22.5%	32.8%	10200	27850	22.7%	26.6%	
713	1250	-400	-1763	238	4338	2725	96	33.3	544	-204	9	5400	80.3%	32.1%	4338	2725	80.3%	32.1%	
5825	3800	-2675	-6150	1200	6050	11325	93	53.8	1485	-1588	5	27000	22.4%	32.1%	6050	11325	22.4%	32.1%	
4475	-525	11150	-15575	-125	16875	18900	107	53.3	1387	-1245	8	54000	31.3%	31.3%	18175	18900	13.9%	13.9%	
0	0	0	27821	0	8197	19624	5	20.0	27821	-4906	4	26250	31.2%	31.2%	41969	19624	61.9%	61.9%	
2240	5920	690	0	5590	23510	5100	11	90.9	2861	-5092	1	5400	435.4%	30.8%	-2140	52480	-1.8%	-0.8%	
4000	-9225	-10450	8200	-10200	-1200	36975	25	32.0	11406	-5438	4	54000	-2.2%	30.8%	-20413	153038	-1.7%	-0.8%	
1640	1468	0	-4172	1432	2176	8720	13	69.2	1760	-3411	2	3600	60.4%	30.8%	40872	24932	52.2%	-0.8%	
-910	-6265	2335	3510	4350	-1835	20390	19	52.6	2448	-2920	4	10500	-17.5%	30.8%	-31535	61415	-13.8%	-0.8%	
-2490	-4590	-390	440	1660	-5320	10320	14	35.7	1862	-1625	6	5400	-98.5%	28.8%	-11760	17350	-24.2%	-4.7%	
0	5430	0	-2300	1040	4940	3030	8	50.0	2873	-1638	2	4200	117.6%	28.8%	1300	12780	3.4%	-4.7%	
-7388	2550	0	150	2450	-10875	16025	10	50.0	1653	-3828	2	7500	-145.0%	28.8%	-31775	55300	-47.5%	-4.7%	
-5838	4925	0	0	-2975	-5025	8100	10	30.0	3250	-2111	2	6000	-83.8%	28.8%	-7838	19313	-14.7%	-4.7%	
-2420	5775	0	-5180	2640	-2705	8175	14	42.9	2539	-2246	4	5400	-50.1%	28.8%	-21040	27030	-43.7%	-4.7%	
-8560	-9060	0	12420	15450	12660	22040	14	50.0	6734	-4925	4	27750	45.6%	28.8%	23340	25740	9.4%	-4.7%	
-4940	13250	0	13590	7420	29640	26450	11	54.5	10492	-6645	3	24750	119.8%	28.8%	14030	116390	6.4%	-4.7%	
950	-350	-3225	625	275	-2850	4475	44	36.4	252	-246	10	2250	-126.7%	28.4%	-19700	21450	-150.1%	-37.4%	
1563	5263	588	1838	-2588	12850	2988	32	53.1	1528	-874	4	6900	186.2%	28.4%	-17013	38825	-42.3%	-37.4%	
-2000	638	-713	875	-1513	-4050	6000	36	41.7	913	-846	4	7500	-54.0%	28.4%	-16375	18038	-37.4%	-37.4%	
2225	4600	3138	-125	-2313	9788	2788	33	45.5	1177	-438	4	6000	163.1%	28.4%	-11163	23825	-31.9%	-37.4%	
3350	130	-2550	640	1120	13890	2590	31	61.3	1277	-865	2	4800	289.4%	28.4%	-350	19330	-1.3%	-37.4%	
800	1300	-3663	-975	150	-2813	8063	31	41.9	815	-744	4	4500	-62.5%	28.4%	-15044	18200	-58.1%	-37.4%	
27075	-10100	-16725	-4750	-1025	-1650	38125	39	33.3	5779	-2949	8	54000	-3.1%	28.4%	-108225	126875	-34.9%	-37.4%	
2730	830	-1510	140	-1680	400	3050	40	35.0	719	-372	7	4200	9.5%	28.4%	-6120	12860	-25.3%	-37.4%	
-1400	-2500	10275	350	7125	146														

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
		#	Day Trd.			Tested	(6)	2003	2004	2005							
Col.17 (1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)
143	Ready-Set-Go	340		Bonds	5/01	4294	-1969	-5050	-1781	894	0	894	0	0	0	0	0
	Ready-Set-Go	340		Nat Gas	5/01	-1745	-10985	28725	0	-2175	0	0	0	0	0	-2175	0
	Ready-Set-Go	340		Euro C	5/01	19363	13038	12100	-5850	12113	0	0	-1013	0	0	0	7613
	Ready-Set-Go	340		Silver	5/01	-90	13980	-6750	28770	-6525	0	0	0	-2175	-2175	0	0
	Ready-Set-Go	340		Soymeal	5/01	-1900	2485	2925	-2400	-5710	0	-4350	-2175	0	0	0	0
	Ready-Set-Go	340		Cotton	5/01	-190	5580	170	1885	-1205	0	345	0	0	0	-1375	0
	Ready-Set-Go	340		Live Hogs	5/01	-5425	-5925	1375	2550	-4575	0	-2175	0	-2175	0	3825	0
	Ready-Set-Go	340		Coffee	5/01	-7931	-11569	12131	-5269	-5194	338	0	-2175	0	-2175	0	0
144	RUMI	618		Mini Midcap	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RUMI	618		Mini Russell	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
145	1-2-3 System	106		Bonds	12/89	1530	2930	4430	5330	2360	1800	-3080	980	290	300	5620	-6150
	1-2-3 System	106		Euro \$	12/89	-1300	-1425	-250	-4225	-3550	-100	-350	-675	-875	-600	-175	-350
	1-2-3 System	106		S Franc	12/89	3826	-8063	1337	-13202	-2638	-1100	413	-2175	-313	1075	4125	475
	1-2-3 System	106		Coffee	12/89	-4406	4314	5288	4574	6656	469	-2063	1275	-1031	4763	806	-169
	1-2-3 System	106		Sugar	12/89	-941	-3069	-414	4333	-1780	-302	-1042	661	-1624	11	-1557	34
146	T-Bonds Day_Trade	139	*	Bonds	1/84	10	-3410	-960	-2230	-3360	-350	720	-390	290	-90	-790	-830
147	GK Energy Trader II	487		Nat Gas	11/04	n/a	-15075	74335	-36585	-3030	145	0	21275	-16680	0	1185	0
	GK Energy Trader II	487		Crude	11/04	n/a	-2685	13525	10140	15335	2735	0	5865	-7255	0	18535	0
	GK Energy Trader II	487		Heat Oil	11/04	n/a	719	3923	11283	10061	-3690	-3039	0	-3246	0	15275	0
	GK Energy Trader II	487		Unleaded	11/04	n/a	-2322	27212	-19227	42585	8640	-2901	0	4482	0	21555	0
148	CatsCan IV	563		Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	10980	0	-580	-7270	-9350	-9110	4900
	CatsCan IV	563		Euro C	11/06	n/a	n/a	n/a	2513	8390	563	2913	-3538	0	4263	2613	150
	CatsCan IV	563		Coffee	11/06	n/a	n/a	n/a	2531	-8643	1013	-2306	-1013	-5269	-1425	-656	-4781
	CatsCan IV	563		\$ Index	11/06	n/a	n/a	n/a	2030	4210	90	0	980	0	0	4350	-120
	CatsCan IV	563		Euro \$	11/06	n/a	n/a	n/a	-1075	-5125	-425	-500	-225	-1125	-100	-875	150
	CatsCan IV	563		T Note	11/06	n/a	n/a	n/a	-1710	9000	1050	-430	4000	-280	-620	4480	-1370
149	US60Min	616		Bonds	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
150	CatsCan IV Const	564		Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	10980	0	-580	-7270	-9350	-9110	4900
	CatsCan IV Const	564		Euro C	11/06	n/a	n/a	n/a	2513	15625	-13	2025	-3538	0	0	11913	150
	CatsCan IV Const	564		Coffee	11/06	n/a	n/a	n/a	2531	-8643	1013	-2306	-1013	-5269	-1425	-656	-4781
	CatsCan IV Const	564		\$ Index	11/06	n/a	n/a	n/a	2030	3590	90	0	980	0	0	4350	-170
	CatsCan IV Const	564		Euro \$	11/06	n/a	n/a	n/a	-1075	-4700	-425	-500	-200	-1125	-100	-875	150
	CatsCan IV Const	564		T Note	11/06	n/a	n/a	n/a	-3000	9060	0	920	4000	-280	-620	4480	-1370
151	Dennis RSI	4		S&P	6/86	-1775	-6000	-11650	21150	42200	9475	-300	14525	3325	-875	-6325	2500
152	Sentive Yen System	248		Jap Yen	1/96	-4637	-10739	3061	-5989	-1325	-413	-575	1363	-438	-2100	1725	-1550
153	QUAD	42		Bonds	12/87	-2230	8440	-5190	-11950	-1840	1830	490	-1050	-140	-70	790	1320
	QUAD	42		S&P	12/87	-11150	-32700	-12075	2725	-13075	2975	-1950	3975	-5825	2450	2425	-2450
154	Intensity	523		F Note	12/05	n/a	n/a	0	744	4138	613	3019	0	0	0	1222	0
	Intensity	523		Euro C	12/05	n/a	n/a	0	-6025	-875	0	0	-2863	0	2163	1813	0
	Intensity	523		T Note	12/05	n/a	n/a	0	434	141	1019	550	0	-1888	0	1566	0
	Intensity	523		Nat Gas	12/05	n/a	n/a	0	-26675	-10935	0	3425	0	0	0	-4905	0
	Intensity	523		Heat Oil	12/05	n/a	n/a	0	7835	7354	0	0	0	-49	0	5238	0
	Intensity	523		Cotton	12/05	n/a	n/a	0	2605	-2580	0	995	0	0	-2255	0	0
155	Watch and Wait	126		Bonds	5/91	4500	-7370	2370	-2050	2160	1250	250	30	550	30	0	0
	Watch and Wait	126		Jap Yen	5/91	1276	413	-13038	502	602	0	113	238	113	0	0	100
	Watch and Wait	126		Gold	5/91	2050	1320	430	3090	1670	0	110	0	1010	-220	680	0
	Watch and Wait	126		Coffee	5/91	-204	2758	6771	2402	2909	150	38	300	281	488	38	338
	Watch and Wait	126		Pork Bellies	5/91	2524	1364	-2052	1084	868	0	-776	944	0	0	56	0
156	Statmirror	410		S&P	11/02	-45625	-24250	-125	-2650	-10825	-7550	6650	-450	-10200	-25050	25700	-1150
	Statmirror	410		Nasdaq	11/02	-21050	-20800	-14450	33250	-4800	100	4100	-2700	6750	-5900	9350	-9000
157	DCB Wheat	540		Wheat	12/05	n/a	n/a	0	175	513	0	0	0	0	0	881	0
158	Pegasus	440		Euro C	9/03	0	10063	10375	-10175	3113	0	-850	-2775	0	0	9888	-3225
	Pegasus	440		Jap Yen	9/03	7025	-7725	8575	-2450	-1113	1350	-1325	-1838	963	0	-1413	-1913
	Pegasus	440		T Note	9/03	-2840	720	-60	650	2890	0	740	920	0	-580	3430	-740
	Pegasus	440		Crude	9/03	-1300	3430	0	12740	0	0	0	0	0	0	0	0
	Pegasus	440		Heat Oil	9/03	-10345	1339	0	14494	0	0	0	0	0	0	0	0
	Pegasus	440		Cotton	9/03	6495	-715	-3990	1835	1370	275	850	-855	0	-150	875	-1570
	Pegasus	440		Corn	9/03	-3100	5076	-2651	2599	-2262	1500	0	-775	0	0	-350	0
	Pegasus	440		Coffee	9/03	-4125	1687	-900	3113	-4126	0	-1613	-1425	0	-863	0	0
159	LPR Quantitative Q1	613	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
160	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	n/a	-770	1513	-533	1100	-525	-1523	555	-1358
161	EuroMax	569		Euro C	10/06	n/a	n/a	n/a	-13	775	-913	0	0	0	0	200	0
162	Genesis B	332		Jap Yen	1/01	-7738	-10513	12463	-5350	713	0	0	0	0	-1675	0	300
163	RC Intermediate	610	*	Mini S&P	12/07	n/a	n/a	n/a	n/a	688	n/a	n/a	n/a	n/a	n/a	n/a	688
	RC Intermediate	610	*	S&P	12/07	n/a	n/a	n/a	n/a	8550	n/a	n/a	n/a	n/a	n/a	n/a	8550
164	Andromeda-2	441		Euro C	10/03	9963	5637	12875	-12239	7224	-1363	0	-3888	0	0	11075	0
	Andromeda-2	441		Jap Yen	10/03	0	-3801	8249	-6688	-2451	0	-1863	-1838	0	0	3200	-2500
	Andromeda-2	441		T Note	10/03	0	2300	-2900	1610	2450	0	-1490	910	0	0	4810	-1460
	Andromeda-2	441		Crude	10/03	-1210	2760	-3720	5950	-1410	0	0	-1410	0	0	0	0
	Andromeda-2	441		Heat Oil	10/03	-6195	2007	0	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Cotton	10/03	0	-2650	-3690	2365	-2485	-1595	0	-1645	0	0	950	-1570
	Andromeda-2	441		Corn	10/03	-2213	5839	-2614	949	-1712	-775	0	725	-1725	0	-225	0
	Andromeda-2	441		Coffee	10/03	-3525	-6994	10500	2962	-5476	-3863	0	-2606	0	356	0	0

					All Statistics Based On Last 12 Months Performance											Combined				
					12 Mos		12 Mos		Max		Min.		%Chng		Comb-		Total	Total	%Chng	%Chng
Jan	Feb	Mar	Apr	May	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	Min.Req	Min.Req	
2008	2008	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Cap.Since	Cap.Since	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	
0	9081	0	0	667	10642	0	3	100.0	3547	0	0	5400	197.1%	25.1%	11561	13050	29.9%		19.7%	
-2175	-4690	0	7465	0	-1575	9040	5	20.0	7465	-2260	4	24750	-6.4%	25.1%	27820	25670	15.7%		19.7%	
-2175	-4350	0	-2175	-4038	-6138	12738	7	14.3	7613	-2293	5	6900	-88.9%	25.1%	46813	12738	94.7%		19.7%	
0	0	16035	-2175	-2175	7335	4350	5	20.0	16035	-2175	2	15000	48.9%	25.1%	43005	10875	40.0%		19.7%	
0	1105	9695	0	0	4275	6525	5	40.0	5400	-2175	3	6000	71.3%	25.1%	6170	8110	14.3%		19.7%	
-2175	0	-1545	0	1090	-3660	5095	5	40.0	718	-1699	3	5400	-67.8%	25.1%	380	11115	1.0%		19.7%	
0	385	0	1525	1313	2698	4350	6	66.7	1762	-2179	2	2700	99.9%	25.1%	-12185	19233	-63.0%		19.7%	
0	0	5006	0	4324	5318	6525	6	50.0	3948	-2176	3	9000	59.1%	25.1%	-17689	34856	-27.4%		19.7%	
n/a	2385	-3365	2050	1525	2595	5925	19	57.9	1039	-1105	4	9600	27.0%	25.0%	2595	5925	27.0%		25.0%	
n/a	1195	-2095	1255	2065	2420	5730	20	45.0	1086	-669	4	10500	23.0%	25.0%	2420	5730	23.0%		25.0%	
2550	-1110	30	-2070	-5500	-6340	13820	33	33.3	1458	-1016	7	5400	-117.4%	24.8%	34670	22140	34.2%		20.8%	
0	2750	-4750	0	-850	-5975	6075	30	13.3	1094	-398	9	2250	-265.6%	24.8%	-8175	14850	-19.4%		20.8%	
0	6363	0	-5763	463	3563	8938	27	37.0	2216	-1092	6	6000	59.4%	24.8%	-30100	62375	-26.8%		20.8%	
-2288	11213	-3281	-169	656	10181	4575	33	39.4	2246	-951	5	9000	113.1%	24.8%	107081	37181	63.5%		20.8%	
0	4827	-795	2643	1938	4794	3853	26	34.6	1177	-341	6	2400	199.8%	24.8%	-5768	21235	-12.8%		20.8%	
1130	1700	-310	-1240	810	650	2040	42	59.5	389	-533	2	2700	24.1%	24.1%	-34100	40840	-58.1%		-58.1%	
5205	0	12785	-14885	8105	17135	16680	9	66.7	8117	-10541	2	24750	69.2%	23.8%	30855	46795	34.0%		23.3%	
-14740	-12055	0	2600	-9955	-14270	34725	12	50.0	6432	-8810	3	27750	-51.4%	23.8%	2165	34725	2.1%		23.3%	
0	-7093	0	0	-17521	-19313	41281	12	33.3	10131	-7471	3	30750	-62.8%	23.8%	1372	41281	1.2%		23.3%	
-9155	-6354	0	0	26222	42490	15509	11	45.5	12346	-3220	3	26250	161.9%	23.8%	58961	39682	61.3%		23.3%	
-2640	5530	-6050	6980	7420	810	31370	22	40.9	5326	-3624	7	24750	3.3%	21.9%	5010	33540	12.8%		32.7%	
-3663	2213	0	4450	475	10438	6075	20	45.0	2924	-1443	4	6900	151.3%	21.9%	14375	6075	131.6%		32.7%	
-1519	11044	-7106	-769	-2756	-15544	17156	28	21.4	2997	-1522	6	9000	-172.7%	21.9%	-7219	17156	-50.7%		32.7%	
-1160	1120	0	290	-760	4790	2000	14	35.7	1802	-468	4	2400	199.6%	21.9%	5730	2000	150.8%		32.7%	
0	3550	-2050	0	475	-1125	3250	27	18.5	835	-241	19	2250	-50.0%	21.9%	-4225	6350	-118.6%		32.7%	
0	3810	0	-1150	2000	11490	1760	16	50.0	2099	-663	2	4200	273.6%	21.9%	11950	1760	179.7%		32.7%	
n/a	1775	-541	509	-575	1169	928	9	44.4	866	-458	2	5400	21.6%	21.6%	1169	928	21.6%		21.6%	
-2640	5530	-6050	6980	7420	810	31370	22	40.9	5326	-3624	7	24750	3.3%	21.3%	5010	33540	12.8%		34.8%	
-6413	2213	0	0	188	6525	8825	17	35.3	3861	-1513	5	6900	94.6%	21.3%	14125	8825	129.3%		34.8%	
-1519	11044	-7106	-769	-2756	-15544	17156	28	21.4	2997	-1522	6	9000	-172.7%	21.3%	-7219	17156	-50.7%		34.8%	
-270	1120	0	290	-760	5630	1870	14	35.7	1802	-375	4	2400	234.6%	21.3%	6000	2210	157.9%		34.8%	
0	3550	-2375	0	350	-1550	3225	26	11.5	1375	-246	19	2250	-68.9%	21.3%	-4250	5925	-119.3%		34.8%	
0	5510	0	-1150	3200	14690	1760	14	57.1	2340	-669	2	4200	349.8%	21.3%	13620	3000	204.8%		34.8%	
-23875	12800	-3300	2700	125	10775	32100	29	58.6	4309	-5202	3	54000	20.0%	20.0%	108400	32100	9.2%		9.2%	
0	1113	0	3238	-875	1488	2538	16	56.3	872	-911	3	7500	19.8%	19.8%	-10813	27250	-11.5%		-11.5%	
190	880	-3880	-1100	650	-90	5420	106	50.0	396	-398	5	5400	-1.7%	19.6%	-34030	67020	-30.2%		5.0%	
2925	-3525	800	4850	5075	11725	12950	102	52.9	2164	-2186	5	54000	21.7%	19.6%	96313	85975	8.6%		5.0%	
1659	0	1722	0	-1434	6800	1434	6	83.3	1647	-1429	1	3000	226.7%	19.0%	6828	1434	91.0%		-10.3%	
0	0	5363	0	0	6475	2863	5	60.0	3250	-1638	1	6900	93.8%	19.0%	-1538	10875	-8.9%		-10.3%	
-916	0	0	0	-184	147	3228	7	57.1	1316	-1703	2	4200	3.5%	19.0%	-525	3228	-5.0%		-10.3%	
0	0	-1970	0	0	-3450	10245	4	50.0	5850	-7575	1	24750	-13.9%	19.0%	-39580	39580	-64.0%		-10.3%	
0	0	807	-474	0	5522	3544	5	60.0	3180	-2009	1	30750	18.0%	19.0%	15521	6274	20.2%		-10.3%	
0	0	0	0	0	-1260	3695	3	33.3	2435	-1845	2	5400	-23.3%	19.0%	25	3695	0.2%		-10.3%	
-4060	0	0	0	0	-1950	4760	10	90.0	312	-4758	1	5400	-36.1%	18.2%	4460	10320	4.8%		9.6%	
0	0	0	0	0	563	0	6	100.0	94	0	0	7500	7.5%	18.2%	-11463	25350	-8.8%		9.6%	
1000	0	0	260	220	3060	220	11	90.9	328	-219	1	9750	31.4%	18.2%	7080	5560	4.2%		9.6%	
619	244	0	225	356	3075	0	15	100.0	205	0	0	9000	34.2%	18.2%	50644	7219	32.5%		9.6%	
0	-16	1464	0	0	1672	776	7	71.4	493	-396	1	3600	46.4%	18.2%	7756	12024	12.4%		9.6%	
-250	22850	30200	-3400	-19725	17625	48900	104	51.9	4007	-3971	7	54000	32.6%	18.2%	-33900	115850	-11.1%		-15.6%	
-28300	14100	28350	-10700	-7950	-1800	38300	115	52.2	2443	-2701	6	33000	-5.5%	18.2%	-43250	72350	-23.1%		-15.6%	
0	0	0	0	-38	844	38	2	50.0	881	-37	1	5400	15.6%	15.6%	650	1588	4.8%		4.8%	
0	3925	0	0	3775	10738	3625	7	42.9	5863	-1718	3	6900	155.6%	13.7%	21075	16325	63.2%		11.7%	
0	0	0	0	0	-4175	5525	7	28.6	1157	-1299	3	7500	-55.7%	13.7%	4313	10038	11.9%		11.7%	
0	0	0	-1100	630	3300	1840	7	57.1	1430	-804	2	4200	78.6%	13.7%	890	3540	4.4%		11.7%	
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	13.7%	14870	3250	11.1%		11.7%	
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	13.7%	5489	11852	3.7%		11.7%	
-2300	0	0	0	2055	-820	4000	10	40.0	1251	-971	3	5400	-15.2%	13.7%	4750	7910	18.2%		11.7%	
0	4975	0	1188	-438	6100	1125	6	50.0	2554	-521	2	4500	135.6%	13.7%	5388	5188	24.8%		11.7%	
-713	9675	-7031	0	0	-1969	7031	6	16.7	9675	-2334	4	9000	-21.9%	13.7%	-2419	7219	-5.6%		11.7%	
910	-470	-605	-130	965	670	1525	40	60.0	192	-246	3	5250	12.8%	12.8%	670	1525	12.8%		12.8%	
890	2613	-738	-755	-525	715	3435	45	51.1	505	-495	3	5625	12.7%	12.7%	715	3435	12.7%		12.7%	
0	-3888	8088	-2838	0	650	6575	7	28.6	5488	-2068	3	6900	9.4%	9.4%	2125	6575	18.5%		18.5%	
0	725	0	1250	0	600	1675	4	75.0	758	-1674	1	7500	8.0%	8.0%	2088	22125	3.7%		3.7%	
413	75	-2350	-925	425	-1675	3650	76	67.1	175	-424	3	5400	-31.0%	7.8%	-1675	3650	-31.0%		7.8%	
6275	2725	-12525	-1325	500	4200	15075	81	66.7	1033	-1913	3	27000	15.6%	7.8%	4200	15075	15.6%		7.8%	
0	0	0	0	0	5825	5250	3	33.3	11075	-2618	2	6900	84.4%	7.1%	23463	16088	71.6%		5.8%	
0	0	0	0	0	-3000	3700	4	25.0	3200	-2067	2	7500	-40.0%	7.1%	-4688	9838	-13.2%		5.8%	
0	0	0	0	-390	2380	1850	5	40.0	2860	-1113	2	4200	56.7%	7.1%	3070	3400	15.4%		5.8%	
0	0	0	0	0	-1410	1410	1	0.0	0	-1410	1	27750	-5.1%	7.1%	2370	9650	1.8%		5.8%	
0	0	0	0	0	0	0	0	0.0												

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	2003	2004	2005	2006	2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007
Col.17 (1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	
165	Naka89	525	*	Mini S&P	12/05	n/a	n/a	750	-6613	5238	2875	1125	1538	-1575	-1975	-63	4125
166	R-Mesa 5	411		S&P	3/02	18875	11375	-10650	-27625	20300	5350	1925	-8050	-1075	7200	1125	2800
167	CTA3 SW	621		Euro C	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
168	Trender	17		Bonds	1/87	11210	1090	9530	-9590	2650	0	1330	3990	80	-3100	4920	-2370
	Trender	17		S Franc	1/87	12288	-2462	-14901	-21714	-5352	-1238	0	-2063	-1675	0	7200	950
	Trender	17		S&P	1/87	48225	12525	10875	1500	-5450	2000	-4975	-7275	2950	775	-4625	-3775
169	DCB Lean Hogs	542		Live Hogs	12/05	n/a	n/a	0	1255	245	185	425	0	0	145	65	185
170	DCB Coffee	543		Coffee	12/05	n/a	n/a	0	-4106	-1481	956	0	-2700	413	0	0	0
171	DCB Natural Gas	545		Nat Gas	12/05	n/a	n/a	0	6785	-3450	-5785	0	0	0	2335	0	0
172	Bond Blaster	397		Bonds	7/02	-340	-3820	-2230	-3570	-1800	30	-100	-230	-560	1390	-300	-430
173	PUMP #1	591		Unleaded	1/07	n/a	n/a	n/a	n/a	4901	-4451	4781	-11876	-1965	0	-10146	496
174	Super Turtle	561		Cotton	12/05	n/a	n/a	n/a	1645	-5775	-890	0	-2985	0	0	-510	-300
	Super Turtle	561		Euro C	12/05	n/a	n/a	n/a	-10238	-5225	-388	0	-3000	0	0	0	0
	Super Turtle	561		Copper	12/05	n/a	n/a	n/a	27363	-2938	-8800	0	-12715	0	-3600	-3575	0
	Super Turtle	561		Jap Yen	12/05	n/a	n/a	n/a	-7625	8925	0	1288	0	0	0	0	4013
	Super Turtle	561		Nat Gas	12/05	n/a	n/a	n/a	58855	-8100	0	0	0	0	6210	-5485	0
	Super Turtle	561		Sugar	12/05	n/a	n/a	n/a	1544	4441	720	-220	-825	0	0	0	-321
	Super Turtle	561		T Note	12/05	n/a	n/a	n/a	2056	-850	0	222	0	0	-262	0	0
175	Time	496		Nikkei	4/05	n/a	n/a	6075	1150	-1500	-300	1150	-1375	825	0	-525	-100
	Time	496		Nasdaq	4/05	n/a	n/a	13225	1750	6325	-1900	4200	1600	2825	0	-1975	0
	Time	496		S&P	4/05	n/a	n/a	14550	2900	2125	-1400	4250	-2625	1625	0	-4800	3775
176	Andromeda	364		Euro C	12/01	20701	5637	12875	-10089	2361	-1363	0	-3888	0	0	11075	0
	Andromeda	364		Jap Yen	12/01	-2501	-2176	7149	-7813	-2451	0	-1863	-1838	0	0	3200	-2500
	Andromeda	364		T Note	12/01	-1680	220	-4460	1610	1600	0	-1490	910	0	0	4810	-1460
	Andromeda	364		Crude	12/01	-2320	2760	-3730	5950	-1850	0	0	-1850	0	0	0	0
	Andromeda	364		Heat Oil	12/01	-2398	2007	0	0	0	0	0	0	0	0	0	0
	Andromeda	364		Cotton	12/01	-5715	-2650	-4290	2365	-3765	-1595	0	-2925	0	0	950	-1570
	Andromeda	364		Corn	12/01	-4852	5839	-2614	774	-1712	-775	0	725	-1725	0	-225	0
	Andromeda	364		Coffee	12/01	-8625	-7875	10500	2962	-8851	-3863	0	-2606	0	-3019	0	0
177	Arcs	279		Jap Yen	3/98	-6176	-5176	5462	-7051	-4749	0	0	1113	0	-3363	2513	-2725
	Arcs	279		Aussie \$	3/98	18120	-5390	-2280	-2720	9190	0	0	6810	-1540	0	5260	0
	Arcs	279		Corn	3/98	-3713	4576	-1364	1563	-7913	-3513	0	575	-1613	-1575	600	0
	Arcs	279		Cotton	3/98	-5160	11200	110	2680	-8615	-590	0	-2275	-1375	0	-925	0
	Arcs	279		Nat Gas	3/98	30490	-3240	-4000	0	-9670	-5660	0	15030	0	-9560	-6110	-1310
	Arcs	279		Unleaded	3/98	-12940	18536	0	0	11483	483	0	-2818	0	0	5662	-1861
	Arcs	279	*	S&P	3/98	-59350	-27850	6975	-63500	-46775	1550	5500	-6050	-1000	-18525	-6350	-2700
178	PULSAR Imp. Pattern	102a		Bonds	1/89	1690	-30	-330	-1210	-3840	420	20	-420	350	2420	-990	-1170
	PULSAR Imp. Pattern	102a		S&P	1/89	4770	3780	-10540	-9210	-130	2450	720	-2260	760	970	980	720
179	Spartan	535		Mini S&P	2/06	n/a	n/a	n/a	3500	-1663	-1475	-975	0	0	1975	163	0
180	Catscan II	226		Jap Yen	8/95	-6362	-10739	5588	2950	1126	-1275	400	5013	0	-950	-2663	-3475
	Catscan II	226		Coffee	8/95	-1650	7725	6300	-1930	-1407	56	619	-1219	-1988	-1538	-356	-3188
	Catscan II	226		Euro C	12/98	4512	8387	2199	1349	-14015	-238	0	1938	-3063	0	8925	-7163
	Catscan II	226		Crude	8/95	13680	370	4930	-1870	-14240	-7890	-2150	-270	-5140	14150	-3920	-6210
	Catscan II	226		S Franc	8/95	1312	10838	-8702	9613	-4801	-175	1613	-2113	0	0	6100	-513
	Catscan II	226		T Note	8/95	-870	8700	-2230	-11460	9950	0	380	3460	0	390	1280	0
	Catscan II	226		Bonds	8/95	9350	5760	-20630	8380	-1670	0	890	-4530	-1020	-250	5810	-3650
181	LPR Quantitative A1	614	*	Mini S&P	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
182	Top Ten System	228		T Note	1/94	-3150	9200	-400	-380	5310	840	300	1590	200	0	4550	280
	Top Ten System	228		Cotton	1/94	450	520	-1310	80	-2320	-475	130	-175	-3075	-1580	270	-45
	Top Ten System	228		Sugar	1/94	-3461	-6686	1311	4390	-2620	246	-78	-224	-437	-896	-314	-582
	Top Ten System	228		S Franc	1/94	3901	-3177	-12638	-6000	-2712	1175	-2200	-725	-2925	-1125	4263	588
	Top Ten System	228		B Pound	1/94	3244	-12731	-7258	-6570	-14507	-3400	1513	-2306	-2250	-688	1375	-1463
	Top Ten System	228		Coffee	1/94	-14871	4371	-2419	-1256	2269	-2081	0	1931	3319	-3900	188	-338
	Top Ten System	228		Jap Yen	1/94	-1363	-8113	4838	-15588	2663	13	1150	3800	-450	-2125	2575	-1875
183	SP \ U	232		S&P	9/95	9350	-5825	-18350	-1775	-3575	7875	-250	0	1050	2575	-9025	-625
184	GearedUp	370		Euro \$	3/02	-8425	-6375	-8950	-5800	-7025	-775	-1050	250	-850	125	-300	-400
	GearedUp	370		Euro C	3/02	375	-19577	-17463	-7039	1852	1050	-2400	3425	6338	-4700	800	2113
	GearedUp	370		Jap Yen	3/02	3488	14762	-14826	-4950	5351	-850	-1675	-2838	-1800	-1575	3675	2575
	GearedUp	370		S Franc	3/02	-12052	-27826	5350	-13389	1899	-625	200	375	-613	-675	6613	3313
	GearedUp	370		Aussie \$	3/02	-180	-5640	-3270	-3020	9000	910	580	7950	1530	-3600	1880	-550
	GearedUp	370		B Pound	3/02	-6044	-15182	3270	3799	-6145	-1438	3350	-2206	-650	-1588	-613	-1194
	GearedUp	370		S&P	3/02	26800	-12000	-62450	-31025	21875	8625	-1050	-525	-2225	450	-5575	6025
	GearedUp	370		T Note	3/02	-9200	10710	-5860	-4620	-4620	490	1820	-1800	-360	-350	-1620	-2140
185	Zeeport	367	*	S&P	12/01	-8625	-9525	-17375	15600	27175	150	10600	3575	-2550	925	4600	2075
	Zeeport	367	*	Nasdaq	12/01	-23000	-32250	-25880	-17225	275	-5825	-1775	1175	125	3825	1075	6300
186	Universal	133		Bonds	10/91	-21350	10560	-8850	-570	1720	1880	-1750	0	2300	-2140	-410	1510
	Universal	133		Euro \$	10/91	450	250	-2325	-1125	-75	0	0	1150	-250	0	-25	0
	Universal	133		B Pound	10/91	-4532	8088	10657	13332	943	-263	3750	3506	-4513	-1463	4213	2763
	Universal	133		Jap Yen	10/91	10788	-6074	-13676	-10526	10563	-1900	-1163	5025	-1700	3875	2725	75
	Universal	133		Coffee	10/91	9675	3676	768	-18770	-15673	-600	-1331	3263	-3600	-7144	-9131	-1706
	Universal	133		Soybeans	10/91	890	9895	-200	-2925	15415	1170	2140	2100	2440	3760	-1795	4865
187	Swing Index System	84		Coffee	1/87	-22166	-8405	-15174	-10388	-9848	405	-4095	488	4980	-3		

					All Statistics Based On Last 12 Months Performance										Combined									
Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng								
					Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Cap. \$	Cap.	%Chng.	Net	Max	Min.Req	%Chng	Min.Req	Cap.Since	Cap.Since	
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Release	Release						
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)					
-3300	-1963	-1063	188	425	338	6925	205	27.3	456	-169	12	5400	6.3%	6.3%	-6338	8463	-46.9%	-46.9%						
5750	-7850	-13375	7750	-100	1450	21225	145	32.4	2496	-1182	8	27000	5.4%	5.4%	37650	44350	22.0%	22.0%						
1900	763	6075	-5375	-3025	338	9575	33	66.7	1184	-2341	3	6900	4.9%	4.9%	338	9575	4.9%	4.9%						
3490	3410	0	-1670	2460	12540	3100	14	57.1	2460	-1186	3	5400	232.2%	3.7%	-39510	64070	-33.6%	-5.1%						
0	9525	-1113	-1600	2138	12125	5113	13	46.2	4031	-1728	3	6000	202.1%	3.7%	-105838	124625	-81.1%	-5.1%						
-3450	-4625	-2475	4725	-1525	-22275	34925	23	43.5	5205	-5722	3	54000	-41.3%	3.7%	73500	184088	6.3%	-5.1%						
630	210	0	-1765	0	80	2475	12	91.7	232	-2483	1	2700	3.0%	3.0%	575	2475	8.5%	8.5%						
356	0	0	0	1181	206	2794	8	87.5	429	-2797	1	9000	2.3%	2.3%	-4050	6094	-18.0%	-18.0%						
1015	2985	0	0	0	550	5785	4	75.0	2112	-5786	1	24750	2.2%	2.2%	7335	5785	11.9%	11.9%						
720	0	-570	-450	580	80	1640	33	30.3	420	-179	8	5400	1.5%	1.5%	-9500	13220	-29.3%	-29.3%						
0	0	0	23533	0	373	23987	12	25.0	11136	-3671	6	26250	1.4%	1.4%	28434	23987	76.5%	76.5%						
0	0	0	-6175	2460	-8400	10860	9	22.2	1390	-1596	4	5400	-155.6%	1.1%	-7845	11980	-58.1%	56.3%						
0	6863	0	0	3750	7225	5225	7	42.9	4762	-1770	3	6900	104.7%	1.1%	-4850	15600	-28.1%	56.3%						
-9925	0	0	0	3400	-35212	38613	12	16.7	4844	-4494	9	17250	-204.1%	1.1%	17900	38613	41.5%	56.3%						
0	-2175	0	0	-1663	1463	3838	4	50.0	2650	-1919	2	7500	19.5%	1.1%	-2538	7625	-13.5%	56.3%						
-4195	0	0	0	28525	25055	20600	4	42.9	15218	-464	4	24750	101.2%	1.1%	75085	20600	121.3%	56.3%						
0	0	1134	0	2008	2495	1367	6	50.0	1288	-456	3	2400	104.0%	1.1%	9128	1367	152.1%	56.3%						
0	0	0	8175	0	8134	262	3	66.7	4198	-266	1	4200	193.7%	1.1%	9381	850	89.3%	56.3%						
-400	-3275	-1300	3000	1150	-1150	6150	12	33.3	1531	-908	6	12000	-9.6%	-0.3%	4900	7100	12.9%	13.1%						
-4150	-10025	-2550	7850	7500	3375	18700	11	45.5	4795	-3440	5	33000	10.2%	-0.3%	19925	18700	19.1%	13.1%						
-3850	-14100	-5850	11875	8575	-2525	25825	12	41.7	6020	-4667	3	54000	-4.7%	-0.3%	16225	26600	9.5%	13.1%						
0	0	0	0	0	5825	5250	3	33.3	11075	-2618	2	6900	84.4%	-1.5%	35963	18800	79.2%	1.7%						
0	0	0	0	0	-3000	3700	4	25.0	3200	-2067	2	7500	-40.0%	-1.5%	-2400	14125	-4.9%	1.7%						
0	0	0	0	-390	2380	1850	5	40.0	2860	-1113	2	4200	56.7%	-1.5%	2070	9720	7.5%	1.7%						
0	0	0	0	0	-1850	1850	1	0.0	0	-1850	1	27750	-6.7%	-1.5%	2940	14780	1.6%	1.7%						
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	-1.5%	-2407	13012	-1.2%	1.7%						
-2050	1875	-4665	0	1680	-8300	9980	9	44.4	1433	-2803	2	5400	-153.7%	-1.5%	-23145	24825	-65.1%	1.7%						
0	7150	-2500	0	0	2650	2500	7	42.9	2850	-1478	2	4500	58.9%	-1.5%	2963	6863	10.0%	1.7%						
0	10350	0	0	0	863	9488	4	25.0	10350	-3162	3	9000	9.6%	-1.5%	-5306	20363	-9.0%	1.7%						
0	5288	0	-463	0	2363	3575	9	33.3	3442	-1325	2	7500	31.5%	-1.5%	9338	25650	12.0%	4.7%						
-1880	3810	-2880	0	2890	12470	2880	8	62.5	3754	-2100	1	4800	259.8%	-1.5%	1070	21590	2.1%	4.7%						
0	7150	0	2113	-725	3013	6125	9	44.4	2610	-1482	2	4500	67.0%	-1.5%	-7625	16763	-16.3%	4.7%						
-2575	5850	0	-8930	2640	-8180	10915	13	46.2	1990	-2878	2	5400	-151.5%	-1.5%	7370	14365	13.2%	4.7%						
-5380	8190	0	13580	7430	16210	22360	11	36.4	11058	-4012	6	24750	65.5%	-1.5%	99030	27600	38.7%	4.7%						
0	0	3658	-2936	0	2188	2936	8	37.5	3268	-1523	2	26250	8.3%	-1.5%	34940	17566	12.9%	4.7%						
-3925	-500	7300	-3725	-1150	-29575	46475	433	36.5	2400	-1487	10	27000	-109.5%	-1.5%	-95525	255050	-34.0%	4.7%						
-1270	-610	-900	-2080	-1120	-5350	8410	37	54.1	305	-675	6	5400	-99.1%	-2.5%	-43460	43760	-40.9%	-4.1%						
-860	1120	-2510	1420	380	3890	3320	84	66.7	430	-722	4	54000	7.2%	-2.5%	-5020	26240	-0.5%	-4.1%						
0	0	0	0	0	-313	4163	6	50.0	1283	-1387	3	10800	-2.9%	-2.9%	1838	6275	7.3%	7.3%						
-5150	3588	0	-463	2388	-2588	12238	13	38.5	2525	-1904	3	7500	-34.5%	-3.6%	21550	32163	22.1%	19.2%						
-5325	10388	-2869	-3544	-4763	-13725	14400	23	39.1	1477	-1928	5	9000	-152.5%	-3.6%	55763	45656	47.7%	19.2%						
-1250	-4025	0	0	0	-4875	15788	15	40.0	3073	-2590	5	6900	-70.7%	-3.6%	35063	26525	52.6%	19.2%						
-5400	1460	0	12420	15450	12500	18380	17	35.3	7647	-3036	5	27750	45.0%	-3.6%	28520	30290	7.9%	19.2%						
-2800	5013	0	2288	738	10150	3313	13	53.8	2343	-1038	2	6000	169.2%	-3.6%	9838	17438	12.6%	19.2%						
0	5420	-1370	-2300	1950	9210	3670	12	50.0	2442	-907	3	4200	219.3%	-3.6%	28290	15960	51.8%	19.2%						
0	-7750	-1040	-2340	800	-13080	14780	12	25.0	2500	-2287	5	5400	-242.2%	-3.6%	-12160	27180	-17.3%	19.2%						
n/a	-175	-763	750	-13	-200	2300	53	60.4	168	-266	4	5400	-3.7%	-3.7%	-200	2300	-3.7%	-3.7%						
3700	-1410	-70	-2650	90	7420	5460	16	56.3	1453	-811	5	4200	176.7%	-3.8%	3230	17320	5.3%	-3.9%						
-2350	5320	-5300	-1700	1615	-7365	9495	25	24.0	1870	-978	8	5400	-136.4%	-3.8%	-2375	34645	-3.0%	-3.9%						
1310	2878	-2946	829	1221	1008	4122	21	33.3	1238	-546	4	2400	42.0%	-3.8%	-7246	16005	-20.7%	-3.9%						
0	6713	3163	-2963	-1400	4563	6975	20	45.0	1961	-1190	5	6000	76.1%	-3.8%	-23300	49925	-26.6%	-3.9%						
3144	-975	1188	-488	-313	-4663	7681	26	38.5	913	-863	6	4500	-103.6%	-3.8%	-67131	72250	-102.3%	-3.9%						
-2531	10331	-6394	-2400	-5194	-7069	13988	25	28.0	2719	-1450	5	9000	-78.5%	-3.8%	40069	54263	30.5%	-3.9%						
-488	513	3763	-563	-1700	4613	3100	27	44.4	1274	-710	4	7500	61.5%	-3.8%	34650	33288	31.7%	-3.9%						
-6600	925	100	-975	2575	-2375	21200	45	60.0	1804	-2838	2	54000	-4.4%	-4.4%	109088	49800	15.6%	15.6%						
2125	-775	-1350	400	1225	-1375	3525	71	26.8	387	-168	13	2250	-61.1%	-5.4%	-36750	39575	-257.9%	-40.6%						
1350	10813	2213	1713	-1050	21663	6188	42	59.5	1841	-1431	3	6900	314.0%	-5.4%	-27750	54463	-63.5%	-40.6%						
5063	1975	-3938	7288	-1150	6750	12138	50	42.0	1815	-1082	4	7500	90.0%	-5.4%	18875	26563	39.7%	-40.6%						
1125	9313	-125	-2350	-4375	12175	9313	46	50.0	1491	-962	6	6000	202.9%	-5.4%	-51500	65925	-135.5%	-40.6%						
2120	-3320	-3340	-50	1110	5220	7970	42	42.9	1573	-964	4	4800	108.8%	-5.4%	-16590	25040	-54.6%	-40.6%						
2456	-2138	1338	1331	2394	1044	6550	36	47.2	1075	-906	5	4500	23.2%	-5.4%	-9100	32475	-31.9%	-40.6%						
21650	-19775	-13475	-26700	-9050	-41625	83175	66	45.5	6197	-6331	3	54000	-77.1%	-5.4%	-90175	149200	-26.4%	-40.6%						
3070	540	-3890	-1710	-2750	-870																			

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
						2003	2004	2005	2006	2007							
Col.17 (1)	(2)	(3)	(4)	(5)													
	Swing Index System	84		Jap Yen	1/87	-16289	-13364	-13250	-3200	-8562	1788	-2050	450	-4563	2088	-625	-3350
	Swing Index System	84		Nat Gas	1/87	52380	47920	51360	-10450	-18480	11020	-5520	16170	-4070	-4800	-12990	4870
	Swing Index System	84		Euro C	1/87	-1212	-7612	-4465	-7377	-5125	-1938	3438	-2850	-825	388	3275	-3113
	Swing Index System	84		Euro \$	1/87	-10625	-7575	-8875	-4350	-8850	-775	-1575	-1000	-125	0	-200	-950
	Swing Index System	84		\$ Index	1/87	-8080	-3780	-8250	-6020	-2080	-1290	1630	-2950	360	-200	2230	0
	Swing Index System	84		Cotton	1/87	-11870	-16285	-2035	255	-550	4075	1000	1450	1525	-3065	-1545	455
	Swing Index System	84		Bonds	1/87	-3550	-13570	-5570	-4210	-5150	2970	-930	-1790	-2070	-320	2290	-3050
	Swing Index System	84		Live Hogs	1/87	-14208	3100	-12132	-11348	-5880	-2300	-2928	20	6560	160	1920	-80
188	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	n/a	-810	110	755	-760	-4140	1420	1270	535
189	RC Success	461	*	S&P	4/04	n/a	36525	13925	-16100	29775	-2025	20600	-16925	-3700	425	12000	6575
	RC Success	461	*	Mini S&P	4/04	n/a	3113	3400	-450	4238	-1975	3938	-3563	-663	313	2975	-238
190	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	n/a	285	-9270	-3640	0	0	0	0	-2995	3505	0
191	William Tell Bonds	262		Bonds	9/97	6080	8660	-6440	1760	-4750	-1970	1500	290	440	830	-2730	430
192	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	n/a	n/a	-2528	n/a	n/a	-765	-3	153	-1663	-250
	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	n/a	n/a	-8590	n/a	n/a	-1865	-50	740	-7035	-380
193	Night & Day Daytrading	26	*	S&P	1/87	-15450	6100	-11625	-5950	4950	-400	125	0	0	-1600	0	-1025
194	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	n/a	-2913	-325	225	-1363	25	-2225	788	-300
	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	n/a	6050	-3850	1450	5200	-3275	-9350	4025	750
195	Hi-Lo Swing	346		Coffee	1/01	-2663	-13237	14382	262	-2925	-3394	0	-3056	0	0	2288	0
	Hi-Lo Swing	346		Cotton	1/01	-1620	5245	-5490	-400	-2000	-1570	0	-2575	0	0	0	0
	Hi-Lo Swing	346		Euro C	1/01	10713	8887	2962	-11387	-3114	-338	0	-3300	0	0	8625	-3388
	Hi-Lo Swing	346		Jap Yen	1/01	-3250	-5989	8650	-7438	-12300	0	-1388	-2950	0	-2450	-600	-3475
	Hi-Lo Swing	346		Lumber	1/01	-13277	2233	5093	1859	847	-6171	0	-1529	0	2266	0	2464
	Hi-Lo Swing	346		Corn	1/01	-2626	6589	-2864	798	-5025	-1438	0	725	-1650	0	-325	0
	Hi-Lo Swing	346		Bonds	1/01	-7310	-1660	-610	5580	-2670	0	-850	-360	0	0	5530	0
196	Aussie Trader	583		Aussie \$	1/07	n/a	n/a	n/a	n/a	-540	-1245	1945	-3995	2685	765	0	0
197	%C DayBreaker	405	*	S&P	10/02	33500	11550	-10675	21375	-8600	-300	-12675	-8675	-4275	1725	5050	3175
198	Dr. Jenkins System	62		B Pound	6/88	9075	805	5658	-5770	-13958	-1550	2275	844	-1813	-3713	-400	-1463
	Dr. Jenkins System	62		Jap Yen	6/88	-6426	-8813	2876	-3939	-9376	-1450	-2113	2325	-4688	-575	-338	1100
	Dr. Jenkins System	62		Gold	6/88	9610	260	1320	-1030	-250	-2960	-1980	-470	6500	0	4110	-3050
199	NCR	204		Bonds	12/93	-11300	1920	-3300	-3780	-7350	-700	560	-30	0	-1090	-1110	-280
200	Market Rider	383		B Pound	4/02	769	13013	-14063	425	-5456	-1644	0	-2156	-200	0	2563	-644
	Market Rider	383		Jap Yen	4/02	1200	-17688	6200	-15638	-9575	0	-1838	2100	0	-2338	-2813	-3075
	Market Rider	383		S Franc	4/02	10213	-13213	-7738	-4413	-5900	0	-1663	-838	0	0	6100	-1100
	Market Rider	383		Euro C	4/02	18138	16700	-13025	-1763	-7000	325	-3300	-4550	-2863	0	9125	0
	Market Rider	383		\$ Index	4/02	11213	9925	-5813	1138	-3900	425	-1263	-194	-1569	0	4088	-2050
201	Longrifle	451		Mini S&P	1/04	n/a	-2500	-1763	-1775	-2925	-638	-900	-88	-175	725	-1150	-313
202	Countdown	338		Bonds	5/01	-850	-1650	-806	1694	394	0	0	0	0	0	0	394
	Countdown	338		Nat Gas	5/01	-2175	-2175	-2175	0	-2175	0	0	0	0	0	0	0
	Countdown	338		Euro C	5/01	9050	3588	3950	-4350	-2738	0	-2175	0	0	0	0	1900
	Countdown	338		Silver	5/01	0	-1720	-2175	12200	-4350	0	0	0	0	-2175	-2175	0
	Countdown	338		Soymeal	5/01	7610	-490	-2175	-1715	2115	0	515	0	0	425	0	0
	Countdown	338		Cotton	5/01	-2175	0	-2175	-2175	-2770	0	0	1580	0	-2175	0	0
	Countdown	338		Live Hogs	5/01	-1650	0	5465	-3550	-2175	0	0	0	0	0	0	0
	Countdown	338		Coffee	5/01	-2175	-2175	2081	0	-2175	0	0	0	0	0	-2175	0
203	Sidewinder	298		Bonds	1/99	-4460	1860	-10150	1330	-6680	0	-2120	2120	-900	770	0	1800
204	CoatTails	343		Bonds	5/01	0	0	4506	0	-2200	0	0	0	0	0	0	-2200
	CoatTails	343		Nat Gas	5/01	2205	-4350	-6525	0	0	0	0	0	0	0	0	0
	CoatTails	343		Euro C	5/01	3088	-2175	838	738	-1713	0	0	0	0	0	0	-2175
	CoatTails	343		Silver	5/01	0	830	-2175	-1975	0	0	0	0	0	0	0	0
	CoatTails	343		Soymeal	5/01	-405	7380	1015	0	725	0	0	0	0	0	0	0
	CoatTails	343		Cotton	5/01	-6570	0	0	0	-3530	0	-2175	0	0	0	0	0
	CoatTails	343		Live Hogs	5/01	0	0	0	-2175	0	0	0	0	0	0	0	0
	CoatTails	343		Coffee	5/01	-2175	-4350	3525	0	0	0	0	0	0	0	0	0
205	DCS II	111		Jap Yen	1/90	-11475	-14064	2325	-11852	-4450	0	13	2350	0	-1425	-350	-3938
	DCS II	111		S Franc	1/90	-6050	5150	-4826	-6326	-3576	0	-813	-1013	0	0	6575	0
	DCS II	111		Pork Bellies	1/90	-9668	-652	8152	-9856	-2000	3156	584	-1120	0	0	-1396	0
	DCS II	111		Coffee	1/90	-4519	-4706	6226	-13182	-2718	-6206	0	-131	0	0	1388	0
	DCS II	111		Sugar	1/90	-3068	-1725	1366	9599	-2263	-594	-426	0	-1646	-269	0	0
206	JJ	334		Euro \$	1/01	-763	-1170	308	-1083	-918	-238	-125	0	-763	390	0	-225
207	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	n/a	-1025	500	0	2525	0	-3000	0	0	-825
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	n/a	-1604	-1663	0	1253	0	0	-1825	0	0
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	n/a	-4100	-3375	6625	-450	0	0	0	-450	0
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	n/a	690	-3755	0	0	-95	0	-7025	0	0
	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	n/a	375	1813	0	800	0	0	0	0	0
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	n/a	31650	-15313	0	0	-4638	0	0	-10513	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	n/a	-1210	-6360	0	-3600	0	0	800	0	0
	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	n/a	56	-3131	0	0	0	0	-4313	0	0
208	Auto ExtremeR	601		Mini Russell	8/07	n/a	n/a	n/a	n/a	-3015	n/a	n/a	555	-3560	-2130	2120	0
	Auto ExtremeR	601		Mini Nasdaq	8/07	n/a	n/a	n/a	n/a	-1970	n/a	n/a	-250	-805	265	795	-1975
209	Auto ExtremeR	601		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	-1400	n/a	n/a	450	-2238	-325	0	713
	Keystone	538	*	Mini S&P	4/06	n/a	n/a	n/a	4213	7100	3725	-1313	2313	-900	-2788	2050	2200
	Keystone	538	*	S&P	4/06	n/a	n/a	n/a	26175	27300	15075	-7150	2925	-3825	-12850	6150	7200



					All Statistics Based On Last 12 Months Performance															
					12 Mos				12 Mos				Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng
Jan	Feb	Mar	Apr	May	Net	Max	Total	%	Avg.	Avg.	Loss	Loss	Req'd	Min.Req	Comb-	Net	Max	Min.Req	%Chng	
2008	2008	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap.	Cap.	%Chng.	P/L	DD	Release	Cap.	Min.Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	
-438	7275	4875	763	-5288	925	10988	101	45.5	1009	-826	6	7500	12.3%	-6.4%	1800	83538	1.1%	-14.5%		
-8700	16360	-8720	10580	3900	18100	25690	70	35.7	3320	-1441	9	24750	73.1%	-6.4%	178910	47720	33.4%	-14.5%		
-1513	3275	-538	1275	-5263	-4388	8838	76	32.9	1372	-759	9	6900	-63.6%	-6.4%	-35125	55950	-23.5%	-14.5%		
0	4050	-6075	-375	500	-6525	7025	48	8.3	1231	-260	28	2250	-290.0%	-6.4%	-113625	115225	-233.1%	-14.5%		
-1450	800	0	480	-2920	-3310	4070	74	35.1	496	-337	8	2400	-137.9%	-6.4%	-72760	92700	-139.9%	-14.5%		
-6285	2155	-1755	-3875	-555	-6420	15425	65	36.9	791	-619	6	5400	-118.9%	-6.4%	-56035	77145	-47.9%	-14.5%		
-760	2890	-6090	-3580	1510	-8930	15100	56	28.6	1209	-708	9	5400	-165.4%	-6.4%	-76090	92310	-65.0%	-14.5%		
1232	-2280	-2652	-540	300	-588	7080	60	25.0	1085	-375	13	2700	-21.8%	-6.4%	-87736	93028	-150.0%	-14.5%		
-1405	-55	-1735	1860	1795	-350	5410	106	44.3	505	-408	11	5250	-6.7%	-6.7%	-350	5410	-6.7%	-6.7%		
-2150	-15275	-2125	-7425	10300	275	33500	227	44.5	1831	-1466	11	27000	1.0%	-7.0%	47450	33750	41.4%	39.5%		
1250	-3813	-1075	-1538	1838	-2550	7350	221	29.9	521	-239	13	5400	-47.2%	-7.0%	6963	7350	30.3%	39.5%		
0	2660	-135	-6150	0	-3115	6285	5	40.0	3083	-3094	2	33000	-9.4%	-9.4%	-16250	16535	-19.7%	-19.7%		
-240	1900	0	-2810	1850	-510	5430	31	71.0	482	-1237	2	5400	-9.4%	-9.4%	12320	14170	20.9%	20.9%		
-390	970	3265	-123	258	1453	4878	104	48.1	438	-379	6	6938	20.9%	-10.3%	1453	4878	20.9%	-10.3%		
-1730	3055	6555	-2190	-690	-3590	12945	106	45.3	884	-794	7	13875	-25.9%	-10.3%	-3590	12945	-25.9%	-10.3%		
0	0	0	0	0	-2900	4475	11	36.4	1181	-1090	3	27000	-10.7%	-10.7%	-24300	46500	-4.1%	-4.1%		
-688	-1563	13	2063	-38	-3388	6600	124	22.6	426	-160	13	5400	-62.7%	-11.5%	-3125	6813	-43.4%	17.7%		
-2450	-7575	2825	11025	875	-350	24325	124	56.5	1037	-1353	6	27000	-1.3%	-11.5%	10750	24325	29.9%	17.7%		
0	8138	-13425	-2756	506	-11700	16181	7	42.9	3644	-5665	2	9000	-130.0%	-12.7%	-12581	26250	-18.6%	-3.2%		
0	4275	0	-4230	2640	-1460	4230	7	42.9	2738	-2422	2	5400	-27.0%	-12.7%	4850	12155	12.0%	-3.2%		
0	2725	0	0	3938	8263	3638	6	50.0	5096	-2342	2	6900	119.8%	-12.7%	18613	20975	36.0%	-3.2%		
0	2863	0	-1213	0	-9213	10863	7	14.3	2863	-2013	5	7500	-122.8%	-12.7%	-17563	22713	-31.2%	-3.2%		
0	3993	0	3674	-649	4048	7700	8	50.0	3099	-2087	3	3300	122.7%	-12.7%	12958	15565	52.4%	-3.2%		
0	7150	0	2113	-725	5850	2688	8	50.0	2656	-1194	2	4500	130.0%	-12.7%	6463	7088	19.1%	-3.2%		
0	2100	-1940	0	-5600	-1120	7540	7	28.6	3815	-1752	3	5400	-20.7%	-12.7%	-22830	22920	-56.4%	-3.2%		
65	0	0	0	-845	-625	3995	7	57.1	1365	-2025	1	4800	-13.0%	-13.0%	-1320	3995	-19.4%	-19.4%		
-1075	-550	3175	2775	8075	-3575	28400	129	59.7	1124	-1734	6	27000	-13.2%	-13.2%	70875	28400	45.7%	45.7%		
1275	-2338	163	-2463	650	-8531	10981	26	30.8	1241	-1027	6	4500	-189.6%	-13.4%	-163	46994	-0.2%	7.2%		
4400	-2463	0	1413	-6713	-9100	9713	34	41.2	1405	-1440	5	7500	-121.3%	-13.4%	27725	32600	18.3%	7.2%		
10300	0	8670	-6730	330	14720	6730	17	41.2	4409	-1617	6	9750	151.0%	-13.4%	4070	24780	2.1%	7.2%		
-390	1730	600	-410	390	-730	3040	65	66.2	111	-251	3	5400	-13.5%	-13.5%	-48960	53820	-61.5%	-61.5%		
0	3288	-1394	-1394	-438	-2019	4000	11	18.2	2925	-875	5	4500	-44.9%	-13.9%	1338	21013	4.8%	-6.1%		
-5350	4188	0	-763	1538	-8350	13575	10	40.0	2297	-2923	2	7500	-111.3%	-13.9%	-33963	49038	-72.5%	-6.1%		
-3675	5925	0	0	-2900	1850	4775	8	25.0	6013	-1696	2	6000	30.8%	-13.9%	-20025	39063	-53.4%	-6.1%		
-463	163	0	0	5325	3763	10713	13	46.2	3629	-2578	4	6900	54.5%	-13.9%	27288	30913	63.3%	-6.1%		
-1575	3413	0	0	-313	963	3625	11	36.4	2114	-1072	4	2400	40.1%	-13.9%	14903	11425	99.4%	-6.1%		
1525	-425	-1013	163	775	-1513	2938	56	25.0	490	-199	11	10800	-14.0%	-14.0%	-7938	9188	-16.3%	-16.3%		
0	0	0	0	0	394	0	1	100.0	394	0	0	5400	7.3%	-14.8%	-1931	6856	-5.0%	-2.8%		
0	0	0	0	745	745	0	1	100.0	745	0	0	24750	3.0%	-14.8%	-9485	10875	-5.3%	-2.8%		
0	0	-2175	0	0	-2450	2450	3	33.3	1900	-2173	1	6900	-35.5%	-14.8%	7925	9263	16.0%	-2.8%		
0	0	-2175	0	0	-6525	6525	3	0.0	0	-2175	2	15000	-43.5%	-14.8%	2185	8700	2.0%	-2.8%		
395	0	0	0	0	1335	0	3	100.0	445	0	0	6000	22.3%	-14.8%	5740	6065	13.3%	-2.8%		
0	0	1788	0	0	1193	2175	3	66.7	1684	-2179	1	5400	22.1%	-14.8%	-7507	9295	-19.4%	-2.8%		
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-14.8%	-1905	5725	-9.8%	-2.8%		
0	0	690	0	-4350	-5835	5835	4	25.0	690	-2175	2	9000	-64.8%	-14.8%	-10279	10279	-15.9%	-2.8%		
0	-2570	0	0	80	-820	2580	10	60.0	952	-1633	1	5400	-15.2%	-15.2%	8000	27040	15.6%	15.6%		
-2200	0	0	0	0	-4400	4400	2	0.0	0	-2200	2	5400	-81.5%	-16.4%	-4294	6725	-11.1%	-4.6%		
0	0	0	0	0	0	0	0	0.0	0	0	0	24750	0.0%	-16.4%	-10845	10875	-6.1%	-4.6%		
0	-2175	0	0	0	-4350	4350	2	0.0	0	-2175	2	6900	-63.0%	-16.4%	4950	5325	10.0%	-4.6%		
-2175	0	2402	0	0	227	2175	2	50.0	2402	-2175	1	15000	1.5%	-16.4%	-3093	6325	-2.9%	-4.6%		
1125	0	0	0	0	1125	0	1	100.0	1125	0	0	6000	18.8%	-16.4%	10995	2175	25.6%	-4.6%		
0	0	-2175	0	0	-4350	4350	2	0.0	0	-2175	2	5400	-80.6%	-16.4%	-16625	16625	-43.0%	-4.6%		
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-16.4%	-2175	2175	-11.2%	-4.6%		
1575	0	-2175	0	0	-600	2175	2	50.0	1575	-2175	1	9000	-6.7%	-16.4%	-3600	6525	-5.6%	-4.6%		
0	2913	0	-463	75	-825	5713	8	50.0	1338	-1544	3	7500	-11.0%	-17.4%	50300	47375	35.9%	10.7%		
0	5013	0	2288	0	12050	1825	5	60.0	4625	-913	2	6000	200.8%	-17.4%	16588	29113	14.8%	10.7%		
-7488	-3040	-2456	3640	-2392	-10512	15500	10	30.0	2460	-2556	6	3600	-292.0%	-17.4%	-37616	58196	-56.0%	10.7%		
0	10856	-12713	-638	506	-6938	13350	8	37.5	4250	-3938	3	9000	-77.1%	-17.4%	18000	84488	10.7%	10.7%		
0	4357	-2677	594	1926	1266	2934	9	33.3	2292	-933	5	2400	52.8%	-17.4%	9408	10394	21.0%	10.7%		
0	-438	375	-438	1063	-398	1460	10	30.0	609	-318	4	2250	-17.7%	-17.7%	1608	4205	9.5%	9.5%		
0	0	0	2963	0	1663	3825	4	50.0	2744	-1913	2	7500	22.2%	-18.4%	2438	3825	14.4%	-0.7%		
0	6347	0	-1700	0	4075	1825	4	50.0	3800	-1763	1	4200	97.0%	-18.4%	1380	3267	14.6%	-0.7%		
0	0	-6700	0	0	-975	7600	4	25.0	6625	-2533	3	33000	-3.0%	-18.4%	-14175	15075	-19.1%	-0.7%		
-10595	0	0	1555	10855	-5305	17715	5	40.0	6205	-5905	3	24750	-21.4%	-18.4%	-1250	17715	-2.2%	-0.7%		
12200	0	-3638	0	0	9363	3638	3	66.7	6500	-3648	1	10500	89.2%	-18.4%	10750	3638	45.5%	-0.7%		
0	0	588	0	-7400	-21963	21963	4	25.0	587	-7517	2	17250	-127.3%	-18.4%	9525	28600	24.5%	-0.7%		
-1750	0	0	-25	0	-4575	4575	4	25.0	800	-1792	2	3000	-152.5%	-18.4%	-9345	11795	-138.4%	-0.7%		
0	0	1913	0	0	-2400	4313	2	50.0	1913	-4313	1	9000	-26.7%	-18.4%	-1163	7106	-5.7%	-0.7%		
-1025	-760	1785	1475	350	-1190	7330	18	38.9	1912	-1325	4	10500	-11.3%	-19.7%	-1190	7330	-11.3%	-19.7%		
-1640	3825	1980	-1335	-140	720	3885	31	41.9	845	-569	5	6600	10.9%	-19						

Rank by % Chng Col.17 (1)	System Name (2)	System		Sys. Rel. Date (5)	Net \$Profit/Loss Per Year					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	
		# (3)	Day Trd. (4)		Commodity Tested (4)	(6)											
						2003	2004	2005	2006								2007
210	Keystone	538	*	Mini Russell	4/06	n/a	n/a	n/a	13495	7430	1145	-1550	3110	-4810	-20	4060	-690
211	Vega	291		S&P	6/98	-4300	-12200	-6000	3300	-8725	1725	7625	-2350	-2250	-6375	-8950	3550
	STO-X	347		B Pound	1/01	-3601	4162	-10832	-4696	-7914	-663	0	-63	-3650	0	475	-2013
	STO-X	347		Coffee	1/01	-8457	-3131	2213	-5513	-6133	-5363	-2344	-994	-281	1500	0	-244
	STO-X	347		Cotton	1/01	-4025	5030	-3435	-90	-1320	1655	0	-1645	-175	0	-2265	-245
	STO-X	347		Euro C	1/01	8387	3225	-2102	-9189	-6764	-1413	-3500	-4000	0	0	11913	-3325
	STO-X	347		Jap Yen	1/01	-3626	-8813	14275	-9553	-5274	0	-1863	1900	0	-4075	2763	-2500
	STO-X	347		S Franc	1/01	-1800	-3476	-6888	-6975	-2827	0	-588	-1500	0	0	6100	-2438
	STO-X	347		Bonds	1/01	-9580	3300	-3870	5380	-3010	0	-1070	2570	0	-1130	3140	-4590
212	Anticipation II	295		Coffee	1/99	0	7254	17774	2138	-14532	-1369	600	1181	-10313	2494	-1781	-1894
213	RC Trend	598	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	4925	n/a	n/a	1975	238	138	1325	1250
	RC Trend	598	*	S&P	8/07	n/a	n/a	n/a	n/a	20850	n/a	n/a	5225	-900	2500	7600	6425
214	Lil' Dipper	274		Bonds	6/98	-2490	7670	170	-70	-5730	0	0	1270	-2550	0	720	-3080
215	The Big Blue	242	*	S&P	8/96	8275	300	-10125	-3075	14625	1700	-4500	-3150	4050	-1400	-2400	4975
216	Auto SpikeR	600		Mini Nasdaq	8/07	n/a	n/a	n/a	n/a	5880	n/a	n/a	3010	-475	910	-150	2585
	Auto SpikeR	600		Mini Russell	8/07	n/a	n/a	n/a	n/a	-1865	n/a	n/a	-1700	-1150	1225	970	-1210
	Auto SpikeR	600		Mini S&P	8/07	n/a	n/a	n/a	n/a	-4350	n/a	n/a	-150	-75	-2525	-625	-975
	Auto SpikeR	600		S Franc	8/07	n/a	n/a	n/a	n/a	-3000	n/a	n/a	-1175	200	-325	-2425	725
217	Market Mapping	203		S&P	1/94	16900	-6325	-6325	-4600	-1350	-700	-1225	650	2000	-1125	1075	-600
	Market Mapping	203		Bonds	1/94	-780	6300	-4510	80	-12760	-2640	1000	-1960	1650	-20	-3320	-5050
218	Delta DT	625	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
219	FMSadvantage	507		Mini S&P	9/05	n/a	n/a	-475	325	2588	-388	-625	-75	-250	800	1488	1350
220	DCB Cotton	546		Cotton	12/05	n/a	n/a	0	-770	1010	0	0	0	575	250	100	0
221	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	n/a	300	4420	320	-455	665	0	0	1050	-335
	HI%Mid	572		Mini S&P	5/06	n/a	n/a	n/a	1863	-488	1763	-2550	2963	0	-525	-1775	-50
	HI%Mid	572		Mini Russell	5/06	n/a	n/a	n/a	4365	10590	1395	-2350	2635	0	-395	0	4550
	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	n/a	-2285	-2870	0	-1500	1385	0	-475	-2575	-785
222	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	-2200	n/a	n/a	-550	688	-2075	0	-263
	Auto 2 Way	599		Mini S&P	8/07	n/a	n/a	n/a	n/a	-1550	n/a	n/a	-550	1213	-1588	0	-625
223	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
224	CatScan	212		S Franc	10/94	-9478	6524	3401	-5902	-7437	975	-2225	-1225	-1475	363	5200	-2575
	CatScan	212		Bonds	10/94	-490	11110	2490	-300	-1420	0	890	3110	0	-4330	3380	-3650
	CatScan	212		Cotton	10/94	-3595	-1040	-5555	-11565	2445	4605	-2180	-2120	-355	-975	1935	-1095
	CatScan	212		\$ Index	10/94	1900	5860	-1450	-3060	3520	-620	1220	-170	0	0	4360	-270
	CatScan	212		Jap Yen	10/94	6699	-21190	1187	-12290	6100	0	688	4663	-438	-3663	3825	-5750
	CatScan	212		T Note	10/94	-4230	9470	-600	-2130	1970	0	280	3090	0	-3370	2860	0
225	Universal LT	199		Bonds	4/93	14120	-15270	-5040	-10600	9760	1810	-640	3310	-190	2450	-2560	390
	Universal LT	199		Euro \$	4/93	225	-825	-2025	-1125	-2675	0	0	150	-775	0	-550	-550
	Universal LT	199		B Pound	4/93	5880	-5389	255	8508	-8207	-2375	2275	-944	-2150	-2113	-1475	0
	Universal LT	199		Jap Yen	4/93	-412	401	-2126	-3952	7563	-2000	0	238	-538	975	5513	0
	Universal LT	199		Copper	4/93	-100	1412	3811	16175	36652	-3413	-11275	2313	1063	5700	10563	2263
	Universal LT	199		Crude	4/93	8650	12380	11220	-10500	7340	980	2860	3090	5300	-4960	-9630	6550
226	Balance Point	386	*	S&P	5/02	13550	-525	-8025	-24425	-5300	4375	3675	-7375	-250	-6000	6550	-5550
227	XS Bonds	267		Bonds	11/97	2120	13550	-3360	5650	-4580	3030	-3310	2290	-1520	-2250	3700	-2680
228	Shockwave	430	*	Mini Russell	8/04	n/a	1820	2210	-6340	-4025	510	-1180	1535	-1365	-1275	-890	-225
229	Dollar Trader for Curr.	236		Euro C	1/99	8700	4675	-4051	-5414	14863	-200	2063	-1538	0	5175	3863	-300
	Dollar Trader for Curr.	236		Jap Yen	1/96	-5377	5401	7562	-4650	13850	0	650	3750	513	-2263	1850	-213
230	Aberration Plus	300		Jap Yen	3/99	-687	-4288	4311	-17163	-13226	0	-3563	-2700	0	-2563	-1200	-2500
	Aberration Plus	300		S Franc	3/99	-2687	5187	-1187	-9952	-3976	0	-1963	0	0	0	3638	-2438
	Aberration Plus	300		Coffee	3/99	-9544	-5400	11194	-2720	-7069	0	0	-2606	0	-2269	0	0
	Aberration Plus	300		Bonds	3/99	-7950	-1630	-5050	3100	-2420	0	-1080	0	0	0	4810	-3300
	Aberration Plus	300		T Note	3/99	-9550	-2890	-8670	880	2350	0	-540	-180	0	0	4800	0
	Aberration Plus	300		Euro C	3/99	5662	5162	2762	-6026	-5113	-1413	0	-4175	0	0	8825	-3225
	Aberration Plus	300		B Pound	3/99	-1114	6468	-4164	3907	-8126	-775	0	-2775	0	0	-950	-2013
231	The Mystery System	196		B Pound	11/93	6975	1892	-8970	-2870	-8096	-1988	2475	356	-2900	-1750	-913	-88
	The Mystery System	196		Euro C	12/98	23363	8199	10624	-7663	2413	-4400	0	2100	0	1300	4113	2125
	The Mystery System	196		Jap Yen	11/93	-12801	-16264	10750	-11178	-5951	0	-713	3225	0	-1938	-2663	-3438
	The Mystery System	196		S Franc	11/93	2312	9251	887	538	-4715	0	-813	-1488	-2050	0	4125	-2113
232	The Mystery System	196		Coffee	11/93	2568	5906	8307	-14831	-3132	-56	-1088	1444	-3506	-938	1856	19
	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	n/a	125	-4550	-2288	850	-38	-413	-1338	125	450
	RC Advance ++	570	*	S&P	12/06	n/a	n/a	n/a	125	-10025	-4875	4325	-3525	4575	-6350	775	2975
233	Directional Movement	82		Coffee	1/87	-14776	-1818	-13761	2418	-9751	-656	-169	-2363	-1781	1838	-244	-769
	Directional Movement	82		Copper	1/87	-4515	1175	-88	-17701	34477	-5275	1775	2763	275	-913	4338	1288
	Directional Movement	82		Jap Yen	1/87	-12914	-7638	-4162	-5414	1750	0	388	4325	0	-2550	3475	-25
	Directional Movement	82		Nat Gas	1/87	31360	-26400	-10560	-5770	-62540	-1660	0	-1270	-13760	-14500	-8570	3500
	Directional Movement	82		Euro C	1/87	14300	6949	662	-3214	7937	-5150	0	1400	0	0	11913	-3838
	Directional Movement	82		Euro \$	1/87	-1075	-1000	-825	-2450	-3150	-125	-300	150	-125	-575	-300	-1150
	Directional Movement	82		\$ Index	1/87	10760	-1910	-4170	-2670	3820	-1030	0	630	0	0	4350	-1190
	Directional Movement	82		Cotton	1/87	1700	-7965	-4820	-5305	3235	1770	0	-650	1850	0	140	-1300
	Directional Movement	82		Bonds	1/87	-4610	5000	1920	-430	640	0	1350	4010	-360	-820	5050	-5040
	Directional Movement	82		Live Hogs	1/87	-5024	-1156	2036	448	-7368	-2084	-1292	-3056	3468	0	1976	-2220

Table with columns: Jan 2008, Feb 2008, Mar 2008, Apr 2008, May 2008, and a detailed performance section for the last 12 months. The performance section includes metrics like Net P/L, Max DD, Total Trds, % Wins, Avg. Win/Loss, Max Con. Loss, Min. Req'd Cap. \$, %Chng Min. Req, and Combined %Chng. It also includes Total Net P/L, Total Max DD, %Chng Min. Req Release, and %Chng Min. Req Cap. Since Release.

Rank by % Chng	System Name	System		Sys. Rel. Date	Net \$Profit/Loss Per Year												
		#	Day Trd.		Commodity Tested	----- (6) -----					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007
						2003	2004	2005	2006	2007							
234	R-Mesa 3	268	*	S&P	1/97	13675	12375	-1850	-10525	5070	-4760	-7320	-2700	-13175	6825	3625	-25
235	PowerTrader	575		Coffee	10/06	n/a	n/a	n/a	-4200	-600	0	-56	0	-2756	0	-3994	0
	PowerTrader	575		Gold	10/06	n/a	n/a	n/a	305	-6400	-2865	1295	0	3240	-1905	1675	1145
	PowerTrader	575		Nasdaq	10/06	n/a	n/a	n/a	5596	-6500	-2550	1150	-550	4675	0	-4000	-3225
	PowerTrader	575		Sugar	10/06	n/a	n/a	n/a	-54	-4279	-1192	-792	-781	-422	186	-419	-1139
	PowerTrader	575		Copper	10/06	n/a	n/a	n/a	5000	19988	0	-4575	-1075	-7238	-338	0	0
	PowerTrader	575		Crude	10/06	n/a	n/a	n/a	2665	-9975	5090	0	1495	-8895	0	0	0
236	FGCM Emerald	404	*	S&P	10/02	10950	-11275	-1450	-18000	-1425	-2875	950	-1300	-1725	2350	-3850	-1900
237	ATS-3200	361		Bonds	1/01	14831	7500	-456	5637	44	-1493	0	5050	-888	0	-3825	0
238	Oscar SW	629		Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
239	Spectrum	438	*	S&P	8/03	1425	2475	-1175	5500	8125	3975	-10475	1725	1300	-1050	3875	4875
	Spectrum	438	*	Russell 2K	8/03	8475	650	-3475	-750	-10850	-4825	-11125	-3550	1775	-350	2775	2550
	Spectrum	438	*	SP Midcap	8/03	3400	3000	-6625	2500	-23375	9200	-12150	-1550	1900	-4600	-7950	-1925
	Spectrum	438	*	Nasdaq	8/03	-1350	3550	-4550	400	-1300	-2175	-6325	1425	-300	-100	1825	600
240	Zulu SW	630		Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
241	Waverider	339		Bonds	5/01	631	-9088	-5363	-2169	1081	0	0	1081	0	0	0	0
	Waverider	339		Nat Gas	5/01	1455	-20285	16070	29855	13800	0	0	-1095	-2425	0	0	3750
	Waverider	339		Euro C	5/01	12638	4388	2713	-12825	-3325	0	-2175	-1350	-2175	0	0	5238
	Waverider	339		Silver	5/01	-8760	6695	-8925	4955	-17400	0	-2175	0	-2175	-4350	0	-2175
	Waverider	339		Soymeal	5/01	-625	-5585	7775	-3185	-6785	-1035	-1715	-2335	0	0	0	0
	Waverider	339		Cotton	5/01	-840	13930	-1555	2785	475	1605	0	2240	-2175	0	0	0
	Waverider	339		Live Hogs	5/01	-3067	-5470	5830	-2358	-3350	0	-1175	-2175	0	0	0	0
	Waverider	339		Coffee	5/01	150	-12450	7931	-8981	-2888	788	0	-2175	0	-2175	0	0
242	Red Copper	582		Copper	1/07	n/a	n/a	n/a	n/a	825	-2150	6350	-9650	0	0	0	0
243	EGE 6%	470		Euro C	4/04	n/a	-20763	-15175	-10113	-188	713	2638	-463	5863	-5750	4900	-7863
244	Bond & Yen Trdng. Sys.	225		Bonds	8/95	-9430	10800	-8060	1260	2460	0	670	1930	-920	0	3590	-3430
	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	1163	2687	7800	-3626	7725	1538	0	2063	-63	-3013	2525	-738
245	Grand Cayman System	177		Sugar	8/92	135	-223	1625	4323	-1870	0	0	0	0	0	0	-1870
	Grand Cayman System	177		Cotton	8/92	-10955	11010	-3480	2840	-1510	-2425	0	-1320	0	0	125	0
	Grand Cayman System	177		Live Cattle	8/92	4156	-7580	1888	-3752	-4328	0	-1752	0	-1276	-1404	492	0
	Grand Cayman System	177		Bonds	8/92	2850	3050	-2960	4720	-4770	0	0	-1130	0	0	5530	0
	Grand Cayman System	177		Euro \$	8/92	-825	-850	-725	-575	-1775	0	-150	-750	0	-475	-150	-75
	Grand Cayman System	177		B Pound	8/92	-2513	-1795	-7144	-1469	-3119	0	0	-2306	-738	0	2025	-2100
	Grand Cayman System	177		Jap Yen	8/92	-6262	-14025	-4863	-2576	-1201	0	0	-1838	0	0	3200	-3375
246	S&P Day	436		S&P	6/03	-10300	12875	-31375	-8050	2650	-5450	-5650	0	0	0	0	-5475
247	Fujiko.N	524	*	Mini S&P	12/05	n/a	n/a	-1250	-4325	675	-1063	-1625	75	-1013	1538	1100	1013
248	Mosaic	596		Mini Russell	6/07	n/a	n/a	n/a	n/a	-7965	4105	3360	-1520	-4175	-8735	-3130	2130
249	Trend One	299		Coffee	4/99	-9150	6057	-7238	11005	-6431	1819	-1519	-3900	-1406	3600	1369	-1538
	Trend One	299		Jap Yen	4/99	1162	362	5125	-14902	463	0	-375	3563	0	-4413	2238	-3075
	Trend One	299		Bonds	4/99	9530	9260	7020	-380	670	0	-1010	3980	-770	-2260	5410	-6010
	Trend One	299		Euro C	4/99	20963	6299	5550	1763	-3650	-5663	1488	-2400	-2600	2675	3988	-1263
	Trend One	299		S Franc	4/99	3063	8925	-17338	1638	-9752	0	-813	-2938	-2213	0	5388	-1950
250	EGE7 High Low	473		Euro C	8/04	n/a	-17488	-27775	-31363	-19750	-3038	-2988	-13	38	288	1650	2838
251	Capcon1	296		B Pound	1/99	-7363	-6500	9331	-12557	-6938	0	-2388	0	0	0	0	0
	Capcon1	296		Euro C	1/99	-23651	-2313	7600	-15226	-5812	0	-3400	1475	-3625	0	0	0
	Capcon1	296		S Franc	1/99	-12863	-7450	1863	-5913	-5562	0	0	-900	0	0	-8513	0
	Capcon1	296		Cotton	1/99	-2070	11710	-530	3620	390	-4695	0	0	-350	0	3325	0
	Capcon1	296		Crude	1/99	-6380	-1040	-16130	14800	-22120	-2650	0	-3060	0	-15990	0	0
	Capcon1	296		Copper	1/99	-3501	-9039	-12588	-5175	-12587	0	0	0	-2075	0	-2075	0
252	Beta DT	620	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
253	Strategic	335		S Franc	10/99	775	-4727	-6688	8488	-9489	0	-1963	-3125	-1838	0	850	0
254	Lima SW	628		Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
255	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	n/a	963	-2313	-1700	825	-1125	-688	-1163	725	-63
	RC Edge	567	*	S&P	10/06	n/a	n/a	n/a	4925	12350	-9750	2950	1200	1425	-5050	3975	800
256	Echo DT	626	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
257	CTB4 SW	624		B Pound	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
258	Support/Resistance	140	*	S&P	1/84	-22900	14375	5000	-25725	-16775	1475	1800	-11400	3750	7100	-20425	7225
259	Delta Threshold	136	*	S&P	10/90	-28575	15050	-5625	-6650	-23000	1600	6150	-1250	-3600	-3575	-6625	-4650
260	Lil Gapper	247		B Pound	1/91	-10462	-16352	-14714	-1731	-7994	-244	-106	1175	-69	-625	-856	-306
	Lil Gapper	247		Jap Yen	1/91	-12588	-8977	-9188	-9864	-10513	-363	-700	75	63	-1125	-3925	-1963
	Lil Gapper	247		S Franc	1/91	-9139	-237	-15589	-10052	-13478	-75	-1675	-650	-1163	-2425	-638	-988
261	MesaMAX	412	*	S&P	3/02	7575	-400	5350	1600	-2150	3500	2225	-2950	-12125	-3600	-7175	7950
262	R-Levels	186	*	S&P	7/93	32500	-325	-5700	-14100	4725	-1025	-6375	-10550	-4875	5300	-4275	12600
263	EuroDollar Indicator	221		Euro \$	5/95	-1900	-425	-625	25	-3225	0	-275	-800	0	-650	-700	0
264	RC Courage	592	*	Mini S&P	6/07	n/a	n/a	n/a	n/a	1712	-875	200	2750	-413	-838	-413	1300
	RC Courage	592	*	S&P	6/07	n/a	n/a	n/a	n/a	-2200	-8450	900	9275	-1975	-7100	-2050	7200
265	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	n/a	-1138	-50	800	-1988	838	-1288	1188	-538	488
266	CTS Crash Control	511		Nasdaq	10/05	n/a	n/a	4000	-7755	-6925	0	0	-11400	0	0	0	3615
	CTS Crash Control	511		Russell 2K	10/05	n/a	n/a	8200	43425	-49975	0	-18200	-10175	0	0	-3525	-25525
	CTS Crash Control	511		SP Midcap	10/05	n/a	n/a	19875	24500	-38375	-4400	-15775	-9825	13300	0	-30300	-4450
	CTS Crash Control	511		S&P	10/05	n/a	n/a	-25975	21725	-4300	5925	7850	75	0	0	-25950	6225
267	RC Success 3	519	*	Mini S&P	11/05	n/a	n/a	-638	-2850	-6675	-2813	2063	-5325	438	-2438	588	1700
	RC Success 3	519	*	S&P	11/05	n/a	n/a	-7350	-9475	-9400	-9825	11200	-26125	2150	-12000	11175	

					----- All Statistics Based On Last 12 Months Performance -----																	
Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	12 Mos		12 Mos				Max		Min.		%Chng	Comb-ined	Total	Total	%Chng	%Chng		
					Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min. Req			Net	Max	Min. Req	Min. Req	%Chng		
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.		P/L	DD	Cap. Since	Cap. Since		%Chng	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)			(21)	(22)
14875	-4100	-12775	7775	-1475	-13230	28930	173	31.8	2288	-1179	9	27000	-49.0%	-49.0%	275272	31405	88.0%	88.0%				
-3431	0	12394	-2888	-413	-1144	10838	15	33.3	3094	-1659	4	9000	-12.7%	-49.3%	863	10838	5.8%	-11.2%				
1365	-2580	-8095	570	3840	-2315	14640	33	51.5	1570	-1812	3	9750	-23.7%	-49.3%	-10995	18220	-67.7%	-11.2%				
-13000	0	0	-4025	4300	-17225	24425	15	40.0	5242	-5409	3	33000	-52.2%	-49.3%	-13629	28525	-24.8%	-11.2%				
0	0	2971	1037	1578	1029	4558	16	37.5	1060	-533	5	2400	42.9%	-49.3%	1254	4855	31.4%	-11.2%				
-16313	0	-16588	0	-2800	-48925	48925	7	0.0	10981	-6989	7	17250	-283.6%	-49.3%	-10713	48925	-37.3%	-11.2%				
14465	0	-15475	0	23035	19715	15475	7	71.4	8817	-12164	1	27750	71.0%	-49.3%	14715	15475	31.8%	-11.2%				
1900	-2750	-1475	-5250	2450	-13475	17525	55	47.3	1611	-1911	3	27000	-49.9%	-49.9%	-16300	44325	-10.5%	-10.5%				
-4575	19	0	0	3006	-2706	9288	9	55.6	1731	-2845	3	5400	-50.1%	-50.1%	27306	15319	67.4%	67.4%				
-1375	-775	-2030	-765	85	-4860	4945	48	29.2	432	-321	6	9600	-50.6%	-50.6%	-4860	4945	-50.6%	-50.6%				
1075	-5525	8675	-1975	0	6475	18400	23	52.2	3525	-3261	5	27000	24.0%	-52.0%	18600	18400	14.0%	-6.8%				
10625	-11950	11550	-4400	0	-6925	20150	23	47.8	2750	-3095	6	22500	-30.8%	-52.0%	-125	29675	-0.1%	-6.8%				
-1775	-11075	-5875	-2100	0	-37900	51150	25	36.0	3497	-4336	5	24000	-157.9%	-52.0%	-41925	55925	-35.5%	-6.8%				
-4050	-4100	6975	-2200	0	-8425	14025	23	34.8	2094	-1679	5	16500	-51.1%	-52.0%	-6625	16375	-8.2%	-6.8%				
-1420	-2200	-3670	1565	50	-5675	7290	69	40.6	525	-497	4	10500	-54.0%	-54.0%	-5675	7290	-54.0%	-54.0%				
0	4038	0	0	1972	7091	2184	4	75.0	3092	-2185	1	5400	131.3%	-55.3%	-9153	23563	-23.7%	-2.0%				
-2175	-5110	0	6685	-2175	-2545	9460	9	22.2	6305	-2163	4	24750	-10.3%	-55.3%	53845	34675	30.4%	-2.0%				
-2175	-9650	-5725	-2175	-4038	-24225	25938	14	7.1	7413	-2429	10	6900	-351.1%	-55.3%	-16888	46538	-34.2%	-2.0%				
0	0	3255	-2175	-2175	-11970	11970	9	11.1	6280	-2280	5	15000	-79.8%	-55.3%	-33060	33720	-30.8%	-2.0%				
-5645	-2175	-2175	0	1345	-13735	15080	7	14.3	1345	-2514	6	6000	-228.9%	-55.3%	-14925	21770	-34.7%	-2.0%				
-5415	0	-2175	-2175	1620	-6475	11940	8	37.5	1822	-2388	5	5400	-119.9%	-55.3%	6045	13450	15.6%	-2.0%				
0	0	0	8925	513	6088	3350	4	50.0	4719	-1675	2	2700	225.5%	-55.3%	6413	10387	33.1%	-2.0%				
-2531	0	0	0	10324	4230	9056	6	33.3	6643	-2260	4	9000	47.0%	-55.3%	-3176	22388	-4.9%	-2.0%				
-7600	0	0	8063	-4563	-9550	17250	7	28.6	7206	-4797	3	17250	-55.4%	-55.4%	-3275	17250	-13.4%	-13.4%				
275	-4450	4775	-2088	-2438	-3888	15063	185	44.9	747	-647	9	6900	-56.3%	-56.3%	-50163	57225	-171.1%	-171.1%				
-5850	0	0	0	0	-4010	9280	6	50.0	2063	-3400	2	5400	-74.3%	-56.6%	-31300	41630	-44.6%	13.3%				
-4338	0	0	-2538	1275	-3288	8163	9	44.4	1850	-2134	3	7500	-43.8%	-56.6%	53538	13938	54.9%	13.3%				
0	3875	0	-4491	1926	-560	4491	6	33.3	2901	-1588	2	2400	-23.3%	-57.4%	4166	6518	10.8%	21.3%				
-2720	5475	-5785	0	1575	-5075	6650	9	44.4	2086	-2680	2	5400	-94.0%	-57.4%	30700	19935	35.3%	21.3%				
1880	0	2664	0	-2332	-1728	4432	9	55.6	1179	-1909	2	2400	-72.0%	-57.4%	-10524	22104	-27.3%	21.3%				
0	2100	0	0	-1990	4510	3050	6	66.7	2208	-2165	1	5400	83.5%	-57.4%	57140	16530	65.8%	21.3%				
0	0	0	0	50	-1550	1600	6	16.7	50	-320	5	2250	-68.9%	-57.4%	4075	5100	11.3%	21.3%				
0	-75	0	0	-4969	-8163	8163	7	14.3	2025	-1699	4	4500	-181.4%	-57.4%	-54931	70581	-75.9%	21.3%				
-5288	5113	0	0	-2375	-4563	8663	6	33.3	4157	-3216	2	7500	-60.8%	-57.4%	71825	42400	59.5%	21.3%				
0	0	-9525	0	-5075	-31175	31175	6	0.0	0	-5196	6	54000	-57.7%	-57.7%	-48800	59025	-17.8%	-17.8%				
-763	-1938	513	-325	-800	-3288	4475	244	39.3	409	-287	7	5400	-60.9%	-60.9%	-8213	9200	-60.8%	-60.8%				
-385	2045	3845	-2330	-1615	-6405	19690	257	50.6	690	-757	6	10500	-61.0%	-61.0%	-6405	19690	-61.0%	-61.0%				
-3169	7331	-7031	-394	806	-4031	8738	27	44.4	1795	-1702	6	9000	-44.8%	-62.8%	-30394	45581	-36.2%	7.9%				
0	7638	0	-463	-3538	1575	5250	12	33.3	3513	-1557	3	7500	21.0%	-62.8%	2150	25713	3.1%	7.9%				
-3520	1710	0	-4980	-1350	-8800	15000	22	27.3	2248	-1394	5	5400	-163.0%	-62.8%	30120	15000	59.8%	7.9%				
-1550	-10863	0	6825	-275	-9638	19538	23	26.1	3546	-1819	6	6900	-139.7%	-62.8%	27775	22213	43.5%	7.9%				
-2575	7875	0	0	-3750	-975	5963	13	15.4	6632	-1296	6	6000	-16.3%	-62.8%	-3850	28888	-6.9%	7.9%				
-3275	-1513	1350	513	-225	-4375	11488	429	32.4	789	-393	13	6900	-63.4%	-63.4%	-99525	108750	-368.3%	-368.3%				
0	1900	0	0	-438	-925	2388	3	33.3	1900	-1411	1	4500	-20.6%	-64.3%	-25200	35650	-58.4%	-21.6%				
0	0	0	0	1650	-3900	5550	4	50.0	1563	-3513	1	6900	-56.5%	-64.3%	-21600	60388	-32.7%	-21.6%				
-2075	0	0	0	1938	-9550	11488	4	25.0	1938	-3829	3	6000	-159.2%	-64.3%	-22700	46488	-39.5%	-21.6%				
0	-8270	0	6395	2640	-955	9990	6	50.0	4120	-4438	2	5400	-17.7%	-64.3%	28855	9990	56.2%	-21.6%				
0	0	0	0	0	-21700	21700	3	0.0	0	-7233	3	27750	-78.2%	-64.3%	-53390	53390	-20.3%	-21.6%				
0	0	0	0	-2388	-6538	8300	5	20.0	1763	-2075	4	17250	-37.9%	-64.3%	-44925	48463	-27.4%	-21.6%				
-1710	-440	900	-1490	-735	-3475	3830	67	40.3	405	-360	5	5250	-66.2%	-66.2%	-3475	3830	-66.2%	-66.2%				
-3788	1813	3163	0	475	-4413	9863	9	44.4	1575	-2140	4	6000	-73.6%	-73.6%	-9713	28250	-18.3%	-18.3%				
-775	-4060	1390	-2290	-2165	-7900	8260	16	25.0	1353	-1109	5	10500	-75.2%	-75.2%	-7900	8260	-75.2%	-75.2%				
-1875	-513	-838	-1513	713	-7213	8338	174	25.3	353	-175	10	5400	-133.6%	-76.8%	-5375	8363	-59.7%	-2.5%				
-9525	-2000	-4400	-5125	7825	-17675	30200	172	53.5	985	-1354	7	27000	-65.5%	-76.8%	4050	30200	9.0%	-2.5%				
-1410	270	215	-1290	-1895	-4110	4215	40	47.5	344	-507	6	5250	-78.3%	-78.3%	-4110	4215	-78.3%	-78.3%				
2756	-1469	-1219	-825	-2794	-3550	6306	39	71.8	394	-1326	2	4500	-78.9%	-78.9%	-3550	6306	-78.9%	-78.9%				
7675	-24075	11600	-15250	9075	-21450	45000	244	36.1	2917	-1786	9	27000	-79.4%	-79.4%	-31725	106975	-5.4%	-5.4%				
-2750	3175	-375	-7575	-3075	-22550	30900	148	13.5	2738	-603	23	27000	-83.5%	-83.5%	-145900	161388	-30.2%	-30.2%				
281	1000	-2300	-250	-813	-3113	4538	98	41.8	237	-225	6	4500	-69.2%	-87.2%	-181713	184675	-228.6%	-161.2%				
950	-1238	-863	-900	3038	-6950	10725	115	26.1	416	-229	13	7500	-92.7%	-87.2%	-139175	148775	-105.0%	-161.2%				
-2713	2900	1075	-1863	2575	-5638	10963	125	32.8	427	-276	10	6000	-94.0%	-87.2%	-191588	196763	-180.7%	-161.2%				
-3775	4950	-7450	-6050	-525	-25025	39950	73	38.4	2016	-1813	5	27000	-92.7%	-92.7%	13375	39950	7.8%	7.8%				
-2175	-3700	-7150	-2375	-1100	-25700	25875	97	24.7	2025	-1016	12	27000	-95.2%	-95.2%								

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year					Net \$Profit/Loss Per Year							
		# (3)	Day Trd.			(6)					Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	
268	Alpha DT	619	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a		
269	Serendipity	297		Bonds	1/99	-50	-1920	470	-80	-4950	-1320	350	330	0	490	710	-2650	
270	Reverse Trend Entry	123		Live Cattle	8/89	-9324	-404	-4312	312	-3172	0	-700	-732	-1684	-964	-336	116	
271	Big Dipper	273		Bonds	6/98	2810	-670	270	980	-3950	0	0	0	-2170	0	-20	-1730	
272	Auto SwingR	602		Mini S&P	8/07	n/a	n/a	n/a	n/a	-6263	n/a	n/a	-1975	-688	63	113	-3775	
	Auto SwingR	602		Euro C	8/07	n/a	n/a	n/a	n/a	-3463	n/a	n/a	-213	-375	-213	-2475	-188	
273	Qtech S&P	568		Mini S&P	9/06	n/a	n/a	n/a	625	-6750	-3900	-663	-338	-2775	563	-338	-3163	
274	Vixen	442	*	Mini Russell	2/05	n/a	n/a	-6790	-8070	-11485	-2570	-4250	2440	-4075	705	375	2805	
	Vixen	442	*	Mini Midcap	2/05	n/a	n/a	-7930	-8245	-4275	80	-370	-2855	-1255	-380	-745	1545	
275	AxSym	425	*	Mini S&P	3/03	788	-17388	1775	-8150	-9088	2675	-2425	-3525	-388	-1850	2213	-1138	
276	GK Meat Trader I	488		Feeder Cattle	11/04	n/a	-1700	830	-8915	-7015	0	-7015	0	0	0	0	0	
	GK Meat Trader I	488		Live Cattle	11/04	n/a	0	0	525	0	0	0	0	0	0	0	0	
	GK Meat Trader I	488		Live Hogs	11/04	n/a	0	-2427	-4535	-2593	0	0	0	0	-6975	0	5537	-1155
	GK Meat Trader I	488		Pork Bellies	11/04	n/a	0	57	-855	-1863	0	0	0	0	-1863	0	0	
277	Anticipation IV	574		Coffee	1/06	n/a	n/a	n/a	20757	-8944	-1594	-1894	-131	-5906	-656	244	-1875	
278	Murlantic Cattle Method	34		Live Cattle	6/82	-952	-2580	-5816	1144	-7272	-856	-1572	-644	-640	-696	-640	0	
279	Anticipation III	573		Coffee	1/06	n/a	n/a	n/a	16445	-10444	-1594	-2194	-2456	-5719	113	131	-2156	
280	CTA4 SW	622		B Pound	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
281	Belly Trader	234		Pork Bellies	12/95	3084	-10492	-3132	-112	3988	-756	-1064	0	0	1196	-348	716	
282	BondPat	121	*	Bonds	3/91	-5520	7280	-13080	-5620	-7310	90	480	-230	-1640	1390	370	-3040	
283	TBond 2000	251	*	Bonds	11/96	-25410	-30260	-14130	-15120	-29540	-1800	-1220	-1150	-860	-2840	-5220	-7950	

FOREX REPORT

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net Profit/Loss Per Year (6)			Net Profit/Loss Per Year											
		# (3)	Day Trd.			2005	2006	2007	June 2007	July 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008				
1	Swing Reversal ST	F3		BP/DX	2/06	n/a	18970	17390	3850	2622	714	1991	2093	4775	8605	-3132				
2	Auto Core Duo	F8		EC/DX	8/07	n/a	n/a	4280	n/a	n/a	954	1648	1162	-26	542	-981				
3	CTA1 SW	F12		EC/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	860				
4	Dual Thrust 2.0	F7		EC/AD	3/07	n/a	n/a	2943	-1454	2116	5864	-4151	-2855	4999	-443	-2087				
	Dual Thrust 2.0	F7		SF/JY	3/07	n/a	n/a	-2501	-631	-1437	-2323	1738	776	-1561	199	403				
	Dual Thrust 2.0	F7		SF/JY	3/07	n/a	n/a	-5020	-260	908	1482	-708	-1422	-1481	-1152	269				
	Dual Thrust 2.0	F7		EC/BP	3/07	n/a	n/a	2954	-1204	-469	-1414	1719	-686	2318	-19	1854				
	Dual Thrust 2.0	F7		EC/BP	3/07	n/a	n/a	-10915	883	-1884	-859	-4197	-72	-3074	-1446	1311				
	Dual Thrust 2.0	F7		EC/JY	3/07	n/a	n/a	7931	1163	-2482	-4279	4500	1560	-2047	3195	-3291				
	Dual Thrust 2.0	F7		EC/JY	3/07	n/a	n/a	6358	-10	3192	-4279	3165	-591	3160	645	3586				
	Dual Thrust 2.0	F7		BP/JY	3/07	n/a	n/a	-17286	4546	5792	-10637	-4975	-3633	-7914	-5696	-11707				
	Dual Thrust 2.0	F7		BP/JY	3/07	n/a	n/a	-189	-553	250	10458	-1389	-1678	-3929	1349	10731				
	Dual Thrust 2.0	F7		DX/JY	3/07	n/a	n/a	-1069	119	-2315	-1841	-972	752	-2232	2119	-3510				
	Dual Thrust 2.0	F7		DX/JY	3/07	n/a	n/a	4239	-1433	1595	2213	633	306	1659	-2269	2900				
	Dual Thrust 2.0	F7		DX/SF	3/07	n/a	n/a	-2602	1257	-1912	1270	-2945	1275	-5203	1674	-1781				
	Dual Thrust 2.0	F7		DX/SF	3/07	n/a	n/a	11038	1831	-481	378	2677	168	3975	1064	2976				
	Dual Thrust 2.0	F7		BP/DX	3/07	n/a	n/a	12423	4540	1443	897	691	3027	864	-2169	-924				
	Dual Thrust 2.0	F7		BP/DX	3/07	n/a	n/a	4528	-540	-1593	3131	733	-3711	2071	5827	-1760				
	Dual Thrust 2.0	F7		EC/AD	3/07	n/a	n/a	7178	2473	-588	-690	4333	3764	-3987	-617	-2491				
5	CTB1 SW	F14		EC/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1523				
6	Delphi-Forex	F4		EC/DX	9/05	3260	-1700	10272	1163	1279	1875	1415	2379	124	4057	576				
	Delphi-Forex	F4		BP/DX	9/05	11920	-5250	-8769	2653	-1440	1523	-4493	-252	-5911	-79	302				
7	Dual Thrust	F5		SF/JY	9/06	n/a	1799	1004	-113	1711	2676	0	2159	0	-3230	0				
	Dual Thrust	F5		EC/JY	9/06	n/a	-488	5858	-2328	1064	6738	-2081	6788	-5959	2375	5004				
	Dual Thrust	F5		BP/DX	9/06	n/a	8438	-4095	2171	6977	61	-3772	-4765	-1354	2850	-6251				
	Dual Thrust	F5		EC/AD	9/06	n/a	-1546	11030	525	-668	0	4862	-5015	7435	-5865	-5522				
	Dual Thrust	F5		EC/DX	9/06	n/a	3436	11389	-3158	4269	1299	0	5165	0	4568	-811				
	Dual Thrust	F5		DX/SF	9/06	n/a	-590	-4908	4355	-3776	-785	-1006	-949	-544	1816	3291				
	Dual Thrust	F5		EC/BP	9/06	n/a	-2172	1035	-643	0	0	0	0	0	0	0				
	Dual Thrust	F5		BP/JY	9/06	n/a	6651	15707	-1425	7418	6631	-6416	-3175	-12330	-3510	5223				
	Dual Thrust	F5		DX/JY	9/06	n/a	-465	-4349	-824	-4712	-4226	-3265	3018	4031	2171	2929				
8	CTB2 SW	F15		BP/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1176				
9	CTA2 SW	F13		BP/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3501				
11	Qtech Portfolio FX	F6		EC/DX	9/06	n/a	-850	10557	3145	430	942	4975	2169	-1937	1373	-1253				
	Qtech Portfolio FX	F6		AD/DX	9/06	n/a	-4990	-13874	-726	-4781	4323	-800	-970	-7195	535	-1917				
	Qtech Portfolio FX	F6		BP/DX	9/06	n/a	5890	-2454	4203	-467	-7446	-1334	-5098	3237	-229	628				
	Qtech Portfolio FX	F6		EC/BP	9/06	n/a	-7453	-15615	-151	-114	-1297	-4614	-1592	-4795	-4311	3207				
	Qtech Portfolio FX	F6		EC/SF	9/06	n/a	-1205	3027	-92	1312	-1664	701	297	-1252	1681	-5857				
	Qtech Portfolio FX	F6		DX/SF	9/06	n/a	2163	-4540	446	-778	-1857	628	-1309	-3911	727	4844				
	Qtech Portfolio FX	F6		EC/JY	9/06	n/a	152	3749	1037	3921	3437	-1877	-1530	-8222	1362	-9669				
	Qtech Portfolio FX	F6		DX/JY	9/06	n/a	-2510	-1666	284	1243	-578	-2344	-532	583	-103	3241				
12	Auto SpikeR	F10		EC/DX	8/07	n/a	n/a	-6264	n/a	n/a	-1850	-1980	-1000	-1240	-194	110				
13	Auto SwingR	F9		EC/DX	8/07	n/a	n/a	-3360	n/a	n/a	110	-1510	110	-2180	110	-1870				

Table with 17 columns: Jan 2008, Feb 2008, Mar 2008, Apr 2008, May 2008, 12 Mos Net P/L, 12 Mos Max DD, 12 Mos Total Trds, %, Avg. Win, Avg. Loss, Max Con. Loss, Min. Req'd Cap. \$, %Chng Min. Req. Cap., Combined %Chng., Total Net P/L, Total Max DD, %Chng Min. Req. Release, %Chng Min. Req. Release. Rows include various performance metrics for different periods.

Table with 17 columns: Feb 2008, Mar 2008, Apr 2008, May 2008, 12 Mos Net P/L, 12 Mos Max DD, 12 Mos Total Trds, %, Avg. Win, Avg. Loss, Max Con. Loss, Min. Req'd Cap. \$, %Chng Min. Req. Cap., Combined %Chng., Total Net P/L, Total Max DD, %Chng Min. Req. Release, %Chng Min. Req. Release. Rows include various performance metrics for different periods.

## GEORGE'S CORNER

by George Pruitt

### Using the VB System Tester Gadget With Intraday Data



Many readers have contacted me wanting the ability to test intra day data with the System Tester Gadget, so in this installment of George's Corner I have added this capability. To keep things straight I have renamed this gadget to SysterTesterIntra V1.3. When I first designed this software I kept in mind that I would eventually add this capability so it was not difficult to make this shift. In fact it took just a few lines of code. I will highlight the modifications so you can see for yourself and understand how the gadget can handle and manipulate the data.

Intraday minute bars are just like daily except there is a "time" field. So the first thing we had to do is add this column in our data worksheet.

Date	Time	Open	High	Low	Close
3/3/2008	835	1332.7	1332.7	1329.6	1329.6
3/3/2008	840	1329.4	1330.1	1328.1	1328.6
3/3/2008	845	1328.3	1328.3	1325.3	1325.3

If you like you can download this new gadget with three months of continuous five minute S&P 500 bars from our website. The next step involved creating a new data array for the time and source code to read the time data into the array.

```
Public myDate(6000), myTime(6000), myHigh(6000), myLow(6000), myOpen(6000), myClose(6000), myRange(6000), myTrueRange(6000) As Double
```

I simply put the dimension of the new myTime array after the myDate array. You may notice that I have now allocated or reserved 6000 data elements for each array. This means that I have informed the computer to expect no more than 6000 data points. If I put more than 6000 bars of data in the spreadsheet, then I will have big problems. The number of data points that can be used is limited by Excel. You can only have a finite number of rows and columns. The 6000 data points should be good for at least three months worth of data. In the near future, I will try and modify this system tester so that you can have multiple worksheets of data.

```
Do While Cells(dataCnt + baseRow, 1) <> ""  
    myDate(dataCnt) = Cells(dataCnt + baseRow, 1)  
    myTime(dataCnt) = Cells(dataCnt + baseRow, 2)  
    myOpen(dataCnt) = Cells(dataCnt + baseRow, 3)
```

```
...  
...  
...
```

```
Loop
```

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The time is read into its array just like the other data are. Three new system variables (variables reserved for internal use only) had to be created to help manage the new data format:

Public buysToday, sellsToday As Integer  
Public exitOnClose As Boolean

If you develop intraday trading system you know that it is always a good idea to keep track of how many buys/sells have occurred during the trading day. Also if you are a daytrader you want the ability to get out on the last bar of the day. Three system dependent variables were also created:

Dim begOfaDay As Boolean  
Dim yesterdayHi, yesterdayLo As Double

BegOfaDay is used to make sure we start the testing/analyzing at the beginning of an actual day. Remember we have a rampUp variable that tells the program to skip X number of bars so that we can look back over these bars and calculate buy/sell points and the various indicators. The computer does this exactly as we tell it to, but after skipping X number of bars we may start in the middle of a trading day. This is not what we want, so the following loop gets us to the beginning of the next day after we have skipped the number of rampUp bars.

```

*****
*** Cycle through the bars to get to the beginning of a day ***
*****
    If (begOfaDay = False) Then
        Do While myDate(i) = myDate(i - 1)
            i = i + 1
        Loop
        begOfaDay = True
    End If

```

BegOfaDay starts out false so we drop down into the Do-While loop. We loop and increment the row counter (i) by 1 while the current five minute bar's date is equal to the prior one. When the bar's date does not equal the prior one then we know we are the beginning of a new day and we set the begOfaDay variable to true. We are now sitting on the first five minute bar of the day.

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YesterdayHi and YesterdayLo are exactly what they seem to be. With intraday data the high and low of the prior bar is not the high and low of the entire day, it is simply the high and low of the prior five minute bar. So to gather these simple statistics you must loop back through all of yesterday's five minute bars and keep track of the highest high and the lowest low. The following loop does many things so we will go over it thoroughly:

```

If (myDate(i) <> myDate(i - 1)) Then ' First bar of the day
    j = i - 1
    myOpenPrice = myOpen(i)
    yesterdayHi = 0
    yesterdayLo = 999999
    buysToday = 0
    sellsToday = 0
    Do While myDate(j) = myDate(j - 1)
        j = j - 1
        If (myHigh(j) > yesterdayHi) Then yesterdayHi = myHigh(j)
        If (myLow(j) < yesterdayLo) Then yesterdayLo = myLow(j)
    Loop
    myBuyStop = myOpenPrice + 0.15 * (yesterdayHi - yesterdayLo)
    mySellStop = myOpenPrice - 0.15 * (yesterdayHi - yesterdayLo)
End If

```

If the date of the current five minute bar is not the same as the prior bar ( If (myDate(i) <> myDate(i - 1)) then we know we are sitting on the first bar of the new day. While we are on the first bar of the day we should take the opportunity and take care of a couple of chores. The first chore is to record the open price of the first bar as the open of the day. The second chore is to zero out yesterday's high and low and the number of buys/sells for the day. Lastly we can look back over the prior day's bars to determine it's high and low. This is accomplished by starting at the last bar of yesterday's action and looping backwards until we come to the start of yesterday.

```

Do While myDate(j) = myDate(j - 1)
    j = j - 1
    If (myHigh(j) > yesterdayHi) Then yesterdayHi = myHigh(j)
    If (myLow(j) < yesterdayLo) Then yesterdayLo = myLow(j)
Loop

```

We loop backward and compare the current bar's date with the prior bar's date. We keep doing this while they are the same. As we loop one bar at a time we look at the highs/low of each bar and record the highest high and the lowest low. When this loop is completed we will know yesterday's high and low. We will also know the open price of the day. This system buys/sells when the market moves 15% of yesterday's range away from the open tick.

With the open price of the day, a buy and sell stop and yesterday's high and low we can go ahead and program our simple system. This system is a day trader that utilizes an open range break out and a \$2,000 protective stop. Only one buy and one sell are allowed during the trading day. If the system doesn't get stopped out, it exits MOC.

```

myBuyStop = myOpenPrice + 0.15 * (yesterdayHi - yesterdayLo)
mySellStop = myOpenPrice - 0.15 * (yesterdayHi - yesterdayLo)

```

```

If marketPosition <> 1 And buysToday = 0 Then
    Call Trade(Buy, "OrboBuy", myBuyStop, stp, i)
End If

```

```

If marketPosition <> -1 And sellsToday = 0 Then

```

```

Call Trade(Sell, "OrboSell", mySellStop, stp, i)
End If

If marketPosition = -1 Then
    Call Trade(ExitShort, "ExitShortStop", entryPrice + 2000 / myTickValue, stp, i)
    If (exitOnClose = True) Then
        If (myDate(i + 1) <> myDate(i)) Then
            Call Trade(ExitShort, "ExitSMoc", myClose(i), moc, i)
        End If
    End If
End If

If marketPosition = 1 Then
    Call Trade(ExitLong, "ExitLongStop", entryPrice - 2000 / myTickValue, stp, i)
    If (exitOnClose = True) Then
        If (myDate(i + 1) <> myDate(i)) Then
            Call Trade(ExitLong, "ExitLMoc", myClose(i), moc, i)
        End If
    End If
End If
End If
    
```

If you look at the results you will notice that they are not that good. I just wanted to give an outline of a system to demonstrate the capabilities of the intraday system tester. However, if you add a few filters and maybe change the percentages you may uncover a decent trading system. If you do come up with a holy grail, feel free to just email the exact logic to me. Or if you have any questions or suggestions email them to me too – [george@futurestruth.com](mailto:george@futurestruth.com).

**Download the VB Excel System Tester code at**  
<ftp://www.FuturesTruth.com/pub/SystemTesterIntraV1.3.xls>





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# How To Build a Portfolio Of Trading Systems That Really Work . . .

by Michael Levin

In a previous article I wrote for *Futures Truth Magazine* (What To Watch Out For When Buying/Leasing a Trading System - #4-2007 Issue), I went into a litany of areas to focus on when selecting a trading system to buy. That article was written more for 1<sup>st</sup> timers looking to get into the “systems game” than for those who already knew a thing or two about trading systems and those who sell them.

This time, I want to up the bar a little and start speaking/writing to the audience that actually has a few dollars and wants a portfolio approach to help diversify “within” a portfolio of systems.

I like to lay out the big picture 1<sup>st</sup>, so here is what we are going to look at in no particular order:

1. Automated systems vs. discretionary systems (Systems traded for you vs. systems you trade yourself)
2. What kind of underlying vehicles are best to trade systematically? Is it Stocks, ETF's, Commodities, equity futures, bonds or Forex?
3. What timeframes are best to focus on, which ones not to. For example, are intraday systems better than overnight systems and is there more or less risk overnight?
4. Are “seasonal” tendencies better than technical strategies? Or are other technical analysis systems better?
5. What systems work best in particular markets and how do we know when a “shift” occurs?
6. How to handle draw downs in a system and is it due to YOUR entry or not?
7. Does the “operator” of a system follow their own rules? And how would you know? How to tell if you are being taken care of or being taken advantage of.
8. What to do when you actually make money with systems and how to grow your portfolio? When to take money out and when to compound?
9. How to get the best deals when buying or leasing?

Ok, let's get right to the meat of things. I'm going to pretend I am consulting for a couple who are looking to set up a portfolio of trading systems. Bob and Carol (we'll leave out Ted and Alice for now) have about \$250,000 and they want to diversify within their entire portfolio and have designated this amount to start.

Don't go crazy here and think that if you don't have \$250k that you can't also have a wonderful portfolio, bear with me til the end and you'll see many options for portfolios as small as \$25-50,000. Here is a typical conversation I would have with them, from beginning to end.

*ML:* Ok, Bob and Carol, I understand you want to design a portfolio of systems to trade the various markets, why do you want that?

*Bob:* Well, from what I've read, Futures, Indexes and Forex seem to be the fastest growing area of the market right now and from what I've heard, system developers are designing some great systems to take advantage of the incredible volatility and volume going on right now.

*ML:* Why systems, don't want to do it yourself?

*Carol:* He is NOT going to trade anymore, we wasted 20% of our portfolio the past 3 years with Bob trying every trading tactic known to man. He tried Fibonacci waves and Elliot waves and the only thing that waved was our money as it walked out the door. I do believe that some people CAN and do make money trading, we just aren't the ones to do that. We both work hard and we want to keep our hard earned money and make it work for us, not take a hike out the door on some trading idea that we may think about that usually winds up only hurting us.

*Bob:* Hey, I tried, it's just too tough for us, not enough time and we never seem to time things right. We give up.

*ML:* Seriously Bob, don't feel bad, statistics show that 9 out of 10 traders don't make money and many folks who trade from home usually wind up losing too. It's the rare breed that can make money consistently and often it is the systems that are set up to trade unemotionally that are gaining the share of the headlines today. At least, in our industry that is what's happening.

Funny thing also is most mutual fund managers can't even beat their own industry averages, so how can the "at home trader" hope to be better than them, with all the resources they have at their fingertips?

How about I give you a snapshot of the different areas of concern, we go over them and help you discern what tactics might be best for you.

*Carol:* Fine, I am most concerned with risk; can you go over that 1<sup>st</sup>? Tell us about the risks in systems.

*ML:* Ok, here is what I see are the major risks when looking for/choosing a system:

1. You chose a developer that gave you bogus results for their system, just to sell it to you and now you are losing money hand over fist in that system.

This is the toughest one, so many are burnt by this. It's always wise to have someone assist you in the selection as a 3<sup>rd</sup> party buffer in the process.

2. You bought a system that only does well in one type of market (bull, bear, sideways).

This isn't necessarily bad, if you also have other systems correlated to other timeframes or market scenarios like a long only fund and a short only fund. One may do better than the other if only for gains that are left to run where losses are cut short.

3. You bought into a system that trades too much and the commissions and slippage are eating up your account.

This should always be verified 1<sup>st</sup>. A long track record of average number of trades per month should be reviewed as well as the slippage per trade. This can add up if not attended to.

4. You bought a system and can never get a hold of the developer or broker and feel neglected.

One of the worst things to go through is a system declining and no one to talk to. The best developers are used to dealing with unhappy clients if they have been around for a while. EVERY system has drawdown's and initially new clients may need some hand holding, make sure you get that as a commitment upfront.

5. The system has a drawdown and now the developer wants to change or "tweak" the system.

No one wants to buy a system that they based on one set of criteria to be told that now that they are IN, new criteria will be introduced. It's a little different if you buy into an energy traded system that does say 35% Oil and 65% Nat gas and then the market shifts and they shift the mix a little. That is a different story then a developer that trades based off of certain "criteria" that then shifts the criteria such that a new "system" is born... with your money as the guinea pig, so to speak.

6. The system parameters for trading say they only take "x" risk, yet the losses are way bigger than planned.

Every once in a while, certain things DO happen in the market and a loss may be bigger than planned, this is reserved for once in a blue moon event, not regular weekly terrors...

7. You bought a system that is at the whim of world news events and although technically good, it gets whipsawed by the prevailing trends that may work against you.

Imagine buying a grain system that works off of Daily and 60 minute bars and you're doing great because of the gradual volatility... Then one day your long wheat short Soy flips on you and instead of predictable and steady gains with an occasional small loss, now your positions are lock limit down 2 days in a row on one end and lock limit up on the other and your spread program turns into a nightmare of biblical proportions. This is NO ONE's fault, but it is a risk to consider.

*Bob:* Wow that sounds a little scary, all those scenarios, I'm wondering what the way out is. How do we make sure that we handle all of these areas?

*ML:* Just pay attention to what I'm saying and for the most part, you can set up a great portfolio that USES the risk in the market and USES an EDGE to mitigate some of the risk and attempt to capture a portion of the movements that provide excellent returns versus a market that may be stagnant or too volatile.

*Carol:* Ok, we have \$250,000 tell us where to begin.

*ML:* Ok 1<sup>st</sup> off, we are going to set up a diversified portfolio spread out over time, developer, markets traded and how we even ENTER each system. What I mean is this - don't put all your money to work at once, don't go with the same timeframe, don't go with the same methodology and don't go with too few markets traded.

*Bob:* What markets do you find best for systems developers and for us to have trading for us?

*ML:* That is easy. You want highly liquid markets; those with a lot of volume and very thin spreads. An example is something like the S&P 500 emini or Bonds. Less liquid markets like Cotton may be tough to get in and out of with adverse moves. There are many to choose from though like Equity indexes, Oil, Gold, Currencies/FOREX, Grains etc...

*Carol:* Tell us more about timeframes.

*ML:* I have found that the systems I like best happen to not trade a lot, ones that work off of longer timeframes like Daily bars or 60 minute bars. They seem to capture larger trends and not get as caught up in the whipsaw movements of the 5-15 minute variety. I personally like systems that work off of Daily Bars, so my entries/exits are not so fine tuned that slippage plays a factor. That is something to consider over the long term of any system.

Again, we are looking for "High probability" entries and exits, areas where we have an edge. If there is no edge, we should not be trading.

Example: If we were playing blackjack and were dealt a 7 and a 3 and the dealer was showing a 4 with the other card down and unknown, what would the edge be and what must a smart player do?

Answer: You would double down and take a hit with an increased bet. You do this because you know you will not bust, the dealer HAS to take another hit and may bust and there is a statistical edge and it is present while we are still playing the game, therefore giving us the edge to bet more where the probability is better than at the start.

Result: Here's the funny thing, the result is not guaranteed. The result may be a win or a loss, but BECAUSE we have an edge, we always play it and let the odds settle the score... If we lost it wouldn't matter because we would do the same thing over and over.

THIS is the KEY component of ANY system: Does it have an EDGE and how does it play the edge...

*Bob:* So in system development they look for an edge and try to exploit it? How do they know?

*ML:* That's the best part, no one really knows until they line up their criteria, set it in a code to determine results then they back test it through time to see how it would have done.

*Carol:* Is that what they call hypothetical trading?

*ML:* Yes, hypothetical trades are those that "would have" been executed given the instructions of the code of the system. Codes are made up of many variables. Some are things like MACD crossovers or stochastic moves up through "X" % or combinations of technical analysis tools or candle stick patterns confirmed with volume... There are thousands of variations to look at and at different times, they all do well, because no one would spend time and effort to market a system that hasn't at least done well at SOME point, right?

*Carol:* So how do we know when a system is going to do well or not?

*ML:* To be quite honest, I don't know how anyone can tell in advance whether any system is going to do well on any trade, but I do feel that some systems have a way of doing so well over time that billions of money are poured into them and they continue to do well. One has confidence over time and in varying markets that a system will do

well, when they have experienced it for themselves.

*Bob:* Like what kind of systems?

*ML:* Long term trend following systems have some of the best long term track records in the business. That is what spawned the “Turtles” and what has made John Henry and many other traders huge fortunes; buying breakouts and selling breakdowns (actually a bit more complicated than that) in major markets. Look at ANY chart of a commodity that has ripped higher and long term systems are in them. Look at many breakdowns (like the dollar) and long term trend followers have been short.

*Bob:* Is there any downside to those systems if they do well over time?

*ML:* Yep, unfortunately, these same systems that can do so well, if entered at the wrong time, can get chopped up by many losers in a row or a whipsawed market and the drawdown’s can be 30-50% at times. That will scare even the most hardened trader to pull the plug on a system and run.

That brings me to talk about draw downs. Here is my take, plain and simple: Chose a system that does not have a high degree of draw down and then diversify within that system if possible and hopefully you will mitigate the SIMULTANEOUS drawdown of all systems.

Example: I know a firm that has systems based on the same methodology over 5 different markets (4 equity and 1 bond) Last year at one point, 2 of their systems (Russell and Dow) were up over 175% gross, each, while the others were up anywhere from 40-90%. Over the next 2 months, those 2 top systems pulled back 35% in tandem just as people were flocking to them. The other systems (bond and NASDAQ) each moved up roughly that same amount while the remaining system was flat.

Result: Those that piled into single systems with the previous winners were scared out with 30-35% losses in less than 6 weeks and the ones who were in a portfolio actually held steady as they were balanced. Those that jumped out were even further disappointed as the systems they jumped out of, hit contract highs 2 months later.

*Carol:* Is your point that it is ok to hold during drawdowns and hope for the best or what?

*ML:* The point is to know WHY a system is doing what it is doing and to always be diversified within a portfolio and KNOW that some systems will do well, some won’t but if you have the “2 steps up, one step back” approach to system trading, you won’t be too disappointed when they lose

a bit and you won’t get too giddy when they are running well, just have a disciplined and detached way of looking at this and have the mentality, like a farmer, that it takes time for crops to grow and allow for that.

*Bob:* So how long do we let a system run and when do we “cut and run”?

*ML:* I have 2 answers, 1<sup>st</sup>, if there is a real and verifiable track record and if the average drawdown is say 20% and you’re now sitting at 30% without a suitable explanation for the losses, I may be tempted to say “uncle” and stop trading. If I started my account at a contract high for the system and then it started to descend and I was down 25-30% I would chalk it up to natural oscillations in ANY system and I just got in at the wrong time. It happens to everyone.

Example: I know of an excellent firm that was offering a very interesting way to take advantage of “Long only” commodity funds. They had a way of doing spreads as large funds were taking positions and long story short, they had a nice edge of roughly 5-8% per month when they were on. In some months 12-15% was the norm... THEN, last year, “backwardation” in the oil, grain and meat complex’s stunted their results and from June through October they could do nothing right. To their credit, they stuck to their guns, cut back on risk a bit and lost an average of 5% per month for 6 months or so, scaring many people away from a method that had worked so well for so long. Many clients bailed out grumbling along the way. I have to say that I was impressed with the firm that ran the strategy that they stuck with it and from that point til now, a period of about 10 months, they are now up 85% from the lows and those that stuck it out are all whole and up \$.

Result: Some systems may not do as well and it isn’t anyone’s fault, it’s a timing issue with the trend or the system. Good developers go through downturns all the time. It’s what they do during that timeframe that show how skilled they are in their craft and how much they care about you, the client.

*Carol:* I have talked to so many brokers and salesreps of these firms, they just want to sell what they have and move on, they just don’t care and many don’t listen.

*ML:* Yes, as in any industry, 90% of those in the game, I wouldn’t want a thing to do with them, pure BS slingers out to line their own pockets. Then again, having been in this business since 1981, I can say there are some VERY fine people in this business and they stand out like beacons compared to their brethren who would try and sell ice to Eskimos.

This conversation is really getting detailed, but I want to focus on some of the topics at the top of this story...

I say that the best systems I have seen are those that humans only factor into 5% of the decisions. That means they are almost purely mechanical, they have a code (if this, then do this) and it is an automated strategy that humans may verify 1<sup>st</sup> then allow to trade second.

*Bob:* You mean computers will make the decisions and humans are 2<sup>nd</sup> on the list?

*ML:* Absolutely, that is what you want. You don't want humans making up whether or not to do a trade because of so many factors; fear and greed being the top two. Systems haven't been out drinking the night before because they made a lot of money and systems don't get despondent when their methodology isn't exactly working well. You want a system that is a system, not just someone's interpretation of a system. Too many traders I know follow a system 'til they don't. They have reasons and justifications etc. for doing a trade they shouldn't and not doing trades they should. A REAL system has criteria and parameters and an EDGE, when it is time to pull the trigger they DO and then the best systems become better because of how they manage the trade.

*Carol:* Is that risk management?

*ML:* Yes, exactly. I know a firm that is so rigid in their risk management that when the market was closed on Martin Luther King's birthday and world markets were tumbling and the US markets were closed, that they got all their clients out of 2 trades that went against them and saved each client over \$700 per contract in losses because they cared enough to go through Globex and offset positions on a Monday, when in fact had they waited til Tuesday, their clients would have been much worse off. You definitely want a firm like that on your side.

*Bob:* Stupid question here but how do you know who is good and who isn't?

*ML:* For me, it's how do they answer questions, how do they present their products/services. How do they respond when you get technical, how do they really feel about what they do and how long have they been doing it? It's a gut instinct thing. Like in relationships, there are always red flags at some point, pay attention if you feel they are popping up.

*Bob:* Ok, so here is what I know now: I know that I want to be able to trust who I am dealing with by paying attention to the dialogue when interacting, I want to see as

much info as possible about HOW they do what they do, right?

*ML:* Yes, that is so important, the relationship you will have with the vendor is often as important as the one with your broker and the information exchange must be to your liking as well as the information itself.

*Carol:* Ok, and then I gather it is important to find different types of trading systems based on different markets and timeframes within markets. Can you give me an example?

*ML:* Take a system that uses, say volatility and support/resistance and if applicable have that through a few equity indexes. Like equity indexes in that they are diversified within themselves. An S&P system has 500 stocks as part of the index. That won't move as much of a percentage as say a grain system or an Oil or Gold system percent wise. It has less of a chance (mostly) to go haywire all at the same time. Now the Dow with only 30 components may not be as great an example. Again, we want some balance in a portfolio so having a few equity index systems may be smart, just now we have to look at the systems as to how they perform in each type of market. Do we have a bearish system that looks for weak divergences? Do we have a bullish system that tried to buy support and breakouts?

*Carol:* This can be overwhelming in one respect but if you have the right guidance, is it really possible to build a nice portfolio?

*ML:* In my perspective, it's almost fun in looking at the potentials and choosing good vendors and with good guidance in these waters, the rewards can be great. Some systems do 30-75% per year on a regular basis and just being a student of the game is a great way to start, as well as knowing people in the industry and taking advantage of publications like *Futures Truth Magazine* that have been around for so long, giving their subscribers a real edge by following system developers, promoting good people and by eliminating those who only want to take your money while selling junk.

*Bob:* I know we've been talking a lot here and we have a lot to digest. Can we pick up this conversation a little later, Carol and I want to go over all that we have spoken about here and we can go over some of the topics we haven't covered next time we get together. Maybe our friends Ted and Alice can join us next time, I know they have been interested in managed products and systems as well and we can cover more topics to consider as we roll out our 1<sup>st</sup> few systems...



*ML:* Yes, it will be my pleasure to go over all the various systems and how they work and what to do in assembling a portfolio. One thing to keep in mind is this: ALL systems go through an up and a down period; some more than others. Just “allow” the system to do what it does and allow for the markets to do what they do and in the end, if you have chosen wisely and “entered” wisely, you should be ahead of the game.

*Michael Levin is the President of Genuine Trading Inc. He has been in the financial markets since 1981, having been a broker and trader on the PHLX Equity Options floor in the 1980's and ran trading firms in New York in the 1990's to 2002. He has been interviewed by the NY Daily News, Philadelphia Inquirer, Philadelphia Daily News, Chicago Sun Times, the Yomouri Shinbun (Japan's largest Daily) the Wall St Journal Personal Journal edition and Stocks & Commodities Magazine. Email any questions or comments to: Prosperousguy@aol.com.*

**Be sure to check the #5-2008 issue of Futures Truth Magazine for the continuation of this “conversation” on building a portfolio of trading systems.**

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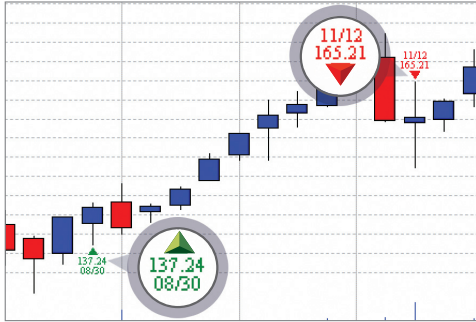
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Wheat	W.K08	+81.00%
Corn	C.K08	+48.40%

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# Using the Commodity Channel Index (CCI) To Stay With the Trend

by Joe Ross

Let's see how we can use the CCI study in a way that few have seen before. We'll take it a step at a time. (The CCI study is available in most charting software packages.)

The CCI measures the mean deviation of a bar's Typical Price relative to a moving average of N bars' Typical Price. Typical Price may be computed as the high plus the low plus the close, divided by three. This gives a close-weighted Typical Price.

The CCI study is a volatility indicator generally displayed with three horizontal lines: +100, 0, and -100. However, CCI is theoretically, if not practically, infinitely expandable.

There is one great advantage to the scale. It is increasingly difficult for CCI to make ever greater extremes in its readings. It takes increasingly more volatility to push the CCI plot increasingly further out on its scale.

Experience and testing have shown that a 30-bar CCI works best for trend following.

Any software which allows us to insert a fictitious price bar can be used to emulate the manner in which we use the CCI at Trading Educators. However, this CCI technique can be done quite satisfactorily without the use of the fictitious bar.

To insert a fictitious reading for CCI, we need to be able to create a hypothetical price bar for what will be the next price bar. This is easily done on a daily chart with most software. On anything less than a 15-minute chart, we will have to really scramble to get the job done. The truth is that the calculation of a fictitious price bar works best on an hourly, daily, or weekly chart. Once we have placed the hypothetical bar on the chart, simply run the CCI study with the hypothetical bar in place, and see what the reading will be.

The hypothetical bar need have only one price for all fields. The open, high, low, and close can all be the Typical Price, but if our software will allow, we can also insert a high and a low if we want to do the extra work.

How do we know what the next bar's Typical Price might be?

I'll show two ways to do it. Then I'll show how to use CCI as a trend-following tool that will keep us in a well established trend.

Figuring the next bar's Typical Price in congestion has been done essentially this way since the inception of exchange trading. Each day many insiders and market makers come to the exchange with these figures in hand. They tend to sell at or near the typical high and buy at or near the typical low. If either the high or the low is violated by more than a few ticks, we see them bail out and run for their lives. This shows up on a chart as an extra long intraday bar.

Figuring the next bar's Typical Price in Congestion

$$(\text{Open} + \text{High} + \text{Low} + 2(\text{Close})) / 5 = X$$

2X minus The High = Next Bar's Projected Low  
 2X minus The Low = Next Bar's Projected High

O H L C

**Example:**  $(24 + 25 + 23 + 2(23.5)) / 5 = 23.8$

$2(23.8) - 25 = 22.6 =$  Next Bar's Projected Low

$2(23.8) - 23 = 24.6 =$  Next Bar's Projected High

Next Bar's Typical Price = (Next Bar's Projected Low + Next Bar's Projected High) / 2

$(22.6 + 24.6) / 2 = 23.6$

## Figuring The Next Bar's Typical Price In a Trend

### Typical Price In an Uptrend

To compute the next bar's Typical Price in an uptrend, we need to find the average rate of ascent. It's important to use four bars for this computation.

What we want to know is, on average, how much prices are moving in the direction of the uptrend. To find out, we measure from low to high.

Here are the steps to follow:

We measure from one bar's low to the next bar's high, to see how far prices move over a two-bar period. We do this for three overlapping two-bar periods.

Here is an example:

BAR	LOW	HIGH	AMOUNT MOVED
1	26.00		
2	26.50	28.00	2.00
3	27.75	30.25	3.75
4	29.25	31.00	3.25

We then add the "amount moved" measurements together, and divide by three.

$2 + 3.75 + 3.25 = 9$ .  $9 \div 3 = 3$  on average.

Adding 3 to the last known low (29.25), we obtain the number **32.25, which is the next bar's projected high.**

Next we need to determine tomorrow's projected low.

We measure the average volatility for the last three bars. **Average volatility equals the sum of the differences between high and low, divided by three.**

BAR	LOW	HIGH
1	26.00	
2	26.50	28.00
3	27.75	30.25
4	29.25	31.00

We have:

$$31.00 - 29.25 = 1.75$$

$$30.25 - 27.75 = 2.50$$

$$28.00 - 26.50 = 1.50$$

The three differences are 1.75, 2.50, and 1.50.  
 Summing these and dividing by 3 =  $5.75 \div 3 = 1.92$  (rounded).

Subtracting 1.92 from the projected high (32.25), **we obtain 30.33 for the next bar's projected low.**

The final step is to add the projected high to the projected low, then divide by two to come up with a Typical Price.

In this case,  $(32.25 + 30.33) / 2 = 31.29$ .

It's important to realize that this is not an exact science, but it's surprising how often we can come within a tick or two of being right.

**Tomorrow's Typical Price in a Downtrend**

To compute tomorrow's Typical Price in a downtrend, we need to find the average rate of descent. It's important to use four bars for this computation.

What we want to know is, on average, how much prices are moving in the direction of the downtrend. To find out, we measure from high to low. Here are the steps to follow:

We measure from today's high to the previous day's low, to see how far prices move over a two-day period. We do this for three overlapping two-day periods.

BAR	HIGH	LOW	AMOUNT MOVED
1		61.25	
2	63.50	60.75	2.25
3	62.75	60.00	2.00
4	61.50	59.25	1.50

We then add those measurements together and divide by three.  
 $2.25 + 2.00 + 1.50 = 5.75 / 3 = 1.92$  (rounded) on average.

Subtracting 1.92 from the last known high (61.50), **we obtain 59.58 for tomorrow's projected low.**

Next we need to determine tomorrow’s projected high.

We measure the average volatility for the last three bars. **Average volatility equals the sum of the differences between high and low, divided by three.**

BAR	HIGH	LOW
1		61.25
2	63.50	60.75
3	62.75	60.00
4	61.50	59.25

We have:

$$61.50 - 59.25 = 2.25$$

$$62.75 - 60.00 = 2.75$$

$$63.50 - 60.75 = 2.75$$

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The three differences are, 2.25, 2.75, and 2.75.  
Summing these and dividing by 3 =  $7.75 / 3 = 2.58$

**Adding 2.58 to the projected low, we obtain 62.16 for tomorrow’s projected high.**  $59.58 + 2.58 = 62.16$ .

The final step is to add the projected low and the projected high, then divide by two to come up with a Typical Price. In this case,  $(62.16 + 59.58) / 2 = 60.87 =$  tomorrow’s Typical Price.

I’m sure there are many other ways to come up with typical price. It’s a matter of choice. With today’s software in many instances being programmable by the user, we can figure all the different ways and then make our choice.

One last thing: the formula for calculating the CCI follows, for those “do-it-yourselfers” who want to know.

**Four Steps To Calculate CCI**

1. Calculate the last period’s **Typical Price (TP)** =  $(H+L+C)/3$  where H = high, L = low, and C = close.
2. Calculate the 30-period **Simple Moving Average of the Typical Price (SMATP)**.
3. Calculate the **Mean Deviation**. First, calculate the absolute value of the difference between the last period’s SMATP and the typical price for each of the past 30 periods. Add all of these absolute values together and divide by 30 to find the Mean Deviation.
4. The final step is to apply the Typical Price (TP), the Simple Moving Average of the Typical Price (SMATP), the Mean Deviation, and a Constant (.015) to the following formula:

$$CCI = (Typical Price - SMATP) / (.015 X Mean Deviation)$$

CCI shows the relationship (expressed as the mean deviation) of today’s Typical Price to a moving average of Typical Prices. By measuring today’s Typical Price against a moving average of typical prices, we are in effect taking a measurement of volatility.

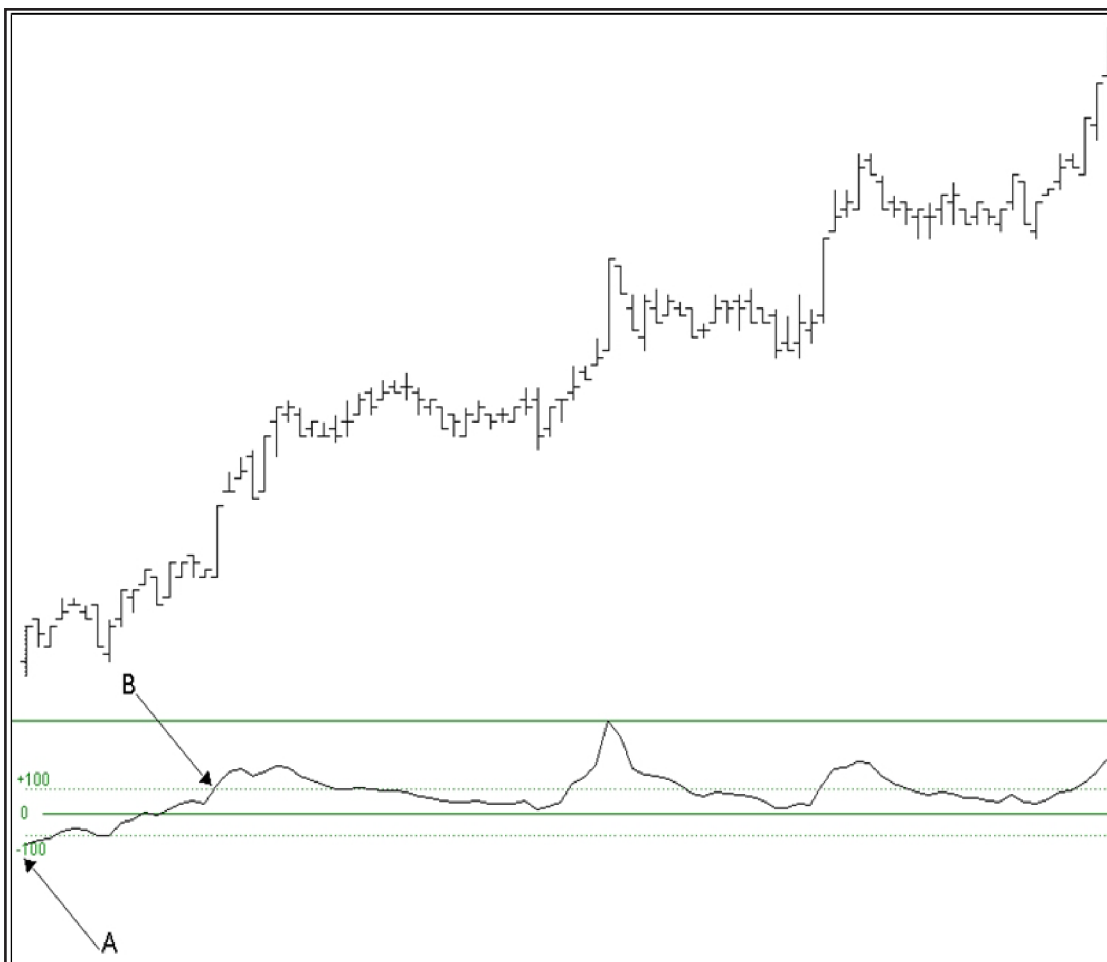
Now let’s see how to use this concept to stay with a trend.

**Rules:**

- 1. Looking back from where the price action is now, the CCI must have passed through three of the “visible horizontal” (VH) lines (+100, 0, -100) in a downtrend, or lines (-100, 0, +100) in an uptrend, prior to deciding that this is a trend worth sticking with.**
- 2. When prices have passed through all three lines, we usually discover that we have a strong and continuous trend in effect. This is the time to seriously consider holding a position until it once again reaches 0.**

Keep in mind that CCI varies from one software program to another, but then, of course, so does data vary somewhat from one supplier to another. However, **as long as CCI is consistent with the charts created by the software we are using, it is acceptable to take the signals generated.**

Following are some illustrations to help clarify the concept.



**Figure 1**

The chart above is 5-minute chart spanning a time period of 3 days.

At “A” CCI is below the -100 line. Notice that the CCI curve rises above -100, then above 0, and finally, above the +100 horizontal lines. When we see such action by CCI, we should suspect a trend in the making. If we have other indications of a trend such as a technical study, or a 1-2-3 formation followed by a Ross hook, we should consider using CCI for our trailing stop.

Once CCI rises above the +100 (in the case above), we would resolve to hold our position until CCI once again touches the 0 line, or could be projected to touch 0 through the use of typical price calculations. A projection would indicate to us exactly at which price the value of CCI would touch 0, and we would plan to exit at that price. In this particular instance, CCI never again touched 0.



Figure 2

The chart above is a 5-minute chart spanning a time period of 3 days.

At “A” we see CCI crossing below the +100 line. Subsequently, it crosses through “0” and then -100 at “B.” This, combined with any other filters we may have, should alert us that a trend is in progress. Shortly after “B,” CCI touches “0,” but after that the trend begins in earnest. CCI never again touches “0” until “C.”



**Pertinent Points**

- CCI in and of itself is not a great indicator of the start of a trend. However, it offers an excellent alert that a trend may be forming once we see CCI crossing three horizontal lines.
- CCI should be filtered with at least one other method for confirmation of the trend. Any momentum indicator will do, because CCI is a volatility indicator.
- If we choose to not compute typical prices for purposes of CCI projection, simply exit the trade on the first bar after CCI touches “0.” Statistically, the results will be about the same as with the projection. For day traders, this may mean waiting an extra few minutes, depending upon the time frame in which the trading is done. However, for position traders this can mean an extra day or an extra week. Therefore, position traders, because they have the time to compute the projection, are probably better off doing so.



*Joe Ross, trader, author, and educator, is one of the most eclectic traders in the business. His experience of 50+ years includes position trading of shares and futures. Joe currently day trades stock indices, currencies, and financial instruments. He trades futures spreads and options on futures, and has written books about it all — 12 to be exact. Joe is the discoverer of The Law of Charts™, and is famous for discovering the concepts and applications of the Ross hook™ and the Traders Trick Entry™.*

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# BEFORE THE CLOSE - DAYTRADING SECRETS

## High Bar/Low Bar

by Lundy Stafford Hill



Determining the trend of the market is very important. Once you do this, you want to wait for a reaction to end and get on board in the direction of the overall trend.

The bar which made the highest high or the lowest low can and will act as resistance and support. Three to five bars should “print” before this zone becomes effective.



Chart 1. Support found via a double bottom at the high of the bar which made the previous low of the day.

In chart 1 the Mini Dow showed a gap up open with eventual follow thru up via a dramatic rally from 12,180 to over 12,300. This clearly defines the trend for the day as up. Now we need to look for logical places to enter a buy.

From 10:15 on, price slides down. Making an occasional attempt at a rally. These rallies fail until after 2:00 pm. Note the rally at 11:20 which goes into the range of the high bar and quickly reverses.

At 1:45, price makes a spike low which barely penetrates the range of the low bar of the day. This low bar was made at 9:45. At 2:05, price completes its double bottom and rallies sharply off the lows of the move. Now is the time to buy.

### Daily Bars

This can also be used on daily bars. Chart 2 shows a daily T. Note chart. Keep in mind the trend of T. Notes is sideways to down. So, we should be looking for sells and places to take profits on our short sales.

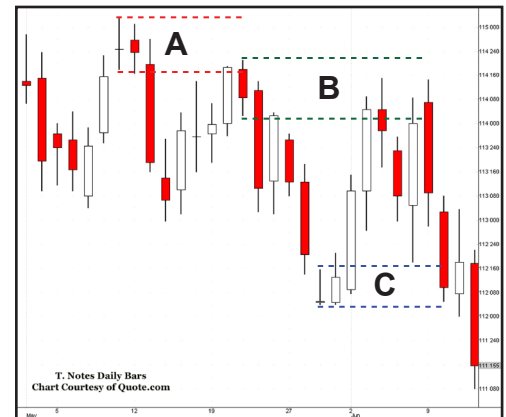


Chart 2. Resistance shows the sell zones on the daily bar chart.

T. Notes made a pivot high on May 9. This is shown at “A”. Price quickly falls from these levels. The subsequent rally takes prices just inside the range of the May 9th high. This is the zone to look for weakness and go short. This could be via a opening range breakout or some chart pattern on the 30 or 60 minute charts.

Price falls again. This time prices rally back up to “B”, the range of the May 21st pivot high.

Price makes a double top at B and falls. Note at “C” that price finds some initial support at the zone of the low bar on May 29th. This is a potential rally spot. So, this is a good spot to take partial profits and move protective stops down.

*Lundy Stafford Hill is son of Futures Truth's founder, John R. Hill. He is president of Staffordtrading.com and can be reached at 800-270-1362 or lundish@aol.com*

**PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.** You can lose money trading.

## NINE CHART PATTERNS THAT SIGNAL TREND CHANGES - PART 4

by John R. Hill



Reversals based on only several days of price action can be useful signals for traders when used in combination with the overall chart pattern and with other technical tools.

Used by themselves, these formations can result in trouble and lead to whipsaw action.

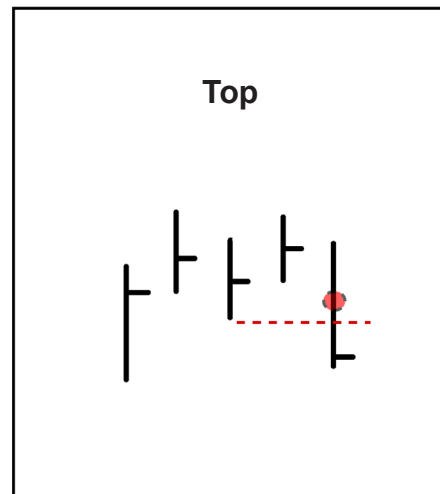
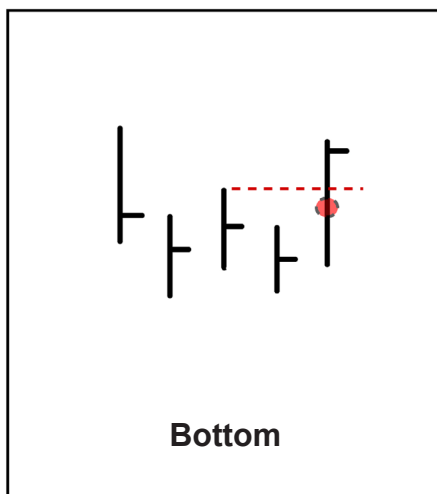
Several things can happen once a minor reversal formation is set up: 1) The reversal formation is a true and valid indication of a trend change or the beginning of a congestion phase. If this occurs, the market will have carry-through or holding action on the day or days following such action. 2) An equally effective and opposite formation will form almost immediately. Go with the latest one. 3) After the signal, a complete failure may occur within one or two days. The trade should be abandoned immediately and perhaps an opposite position taken.

We have experienced the following: 1) If these formations are against the prevailing trend, they should be viewed as indicating the beginning of a congestion phase. More evidence is needed for a true major trend reversal. 2) They are excellent tools for use in marking the end of a corrective phase.

This ongoing section will highlight nine very basic chart patterns, which signal a change in trend:

### 4. THREE DAY HIGH REVERSAL

Three days of relatively narrow ranges are followed by a day with a wide range and a close which is above the high of the previous three days (in a bottom formation). The close should be above the open and midrange of that bar.



Bottom and Top "Three Day High / Low Reversal" patterns. The red dot on the last bar in each pattern is the midpoint of that bar.

*Want to know the other patterns? Be sure to get the past and upcoming issues of Futures Truth. We'll be showing a new pattern or two in each issue.*

# CTA RESOURCE REVIEW

## Top 25 New CTAs - YTD Rankings For Month Ending May 2008

*For CTAs with \$5,000,000 or Less under Management  
Who commenced trading January 2004 or later*

Manager	Ytd Return	Current Losing Streak	Assets Under Mgt	Program Start Date
1 Stein Investment Mgt LLC - Trading Edge	53.30%	-27.14%	\$1,713,343	Jun-06
2 Clarke Capital Mgt, Inc. - Omega Prg	46.52%	-1.20%	\$3,300,000	Jan-07
3 Schwab Capital Advisors LLC - Options Prg (C)	42.33%	0.00%	\$60,000	Jan-08
4 Vaca Capital Mgt - Global Diversified 2X	37.49%	0.00%	\$1,500,000	Jan-08
5 Integrated Managed Futures - Multi Strategy Prg	30.44%	0.00%	\$4,200,000	Jan-08
6 Long Term Trading - Navigator MAP (P)	29.06%	0.00%	\$238,686	Jan-07
7 Ace Investments - SIHA Regular	28.96%	0.00%	\$1,700,000	Nov-07
8 Panacea Capital Mgt - Ag Elixir Program	27.16%	0.00%	\$72,759	Nov-07
9 Financial Options Group LLC - Option Trading	24.85%	0.00%	\$685,383	Mar-07
10 Core Global Capital, LLC - Global Diversified Prg	24.05%	-3.81%	\$1,800,000	Jan-07
11 Attain Portfolio Advisors - Modified Program	23.93%	0.00%	\$2,805,000	Feb-07
12 Robinson-Langley Capital Mgt, LLC - MAP	23.03%	-4.96%	\$2,000,000	Jan-07
13 MDM Investment Solutions - Dynamic Growth Prg	22.95%	0.00%	\$228,612	Feb-08
14 Altis Partners Jersey Ltd - Global Commodity Portfolio	20.81%	-2.10%	\$1,000	Apr-06
15 Integrated Managed Futures Corp - Global Investment Prg	20.73%	-2.91%	\$4,400,000	Feb-07
16 Prestige Futures Inc - Diversified Option Volatility Prg	19.48%	0.00%	\$270,000	Oct-07
17 Chicago Capital Mgt - Index Option Prg	19.09%	0.00%	\$720,000	Oct-06
18 Waypoint Capital Mgt - Diversified Futures 2XL	19.01%	0.00%	\$1,500,000	Dec-07
19 Long Term Trading - Navigator MAP (C)	18.04%	0.00%	\$220,778	Apr-08
20 Crescent Bay - Balanced Volatility	16.22%	-1.63%	\$2,350,000	Aug-07
21 H T Funds LLC - MAP (Client)	14.89%	0.00%	\$750,000	Aug-07
22 District Capital Management - Commodity	14.62%	-17.17%	\$2,315,326	Jan-08
23 Lone Wolf Investments - Emission Instrument Prg	12.45%	0.00%	\$202,070	Jan-07
24 Stein Investment Mgt LLC - Trading Edge LT	12.09%	0.00%	\$2,231,503	Jun-07
25 Cervino Capital Mgt - Diversified Options 2X	11.92%	0.00%	\$443,765	Jan-08

**Past Performance is not indicative of future results. There is a risk of loss in futures trading.**

Data Source: Autumn Gold

THE RISK OF TRADING COMMODITY FUTURES, OPTIONS AND FOREIGN EXCHANGE ("FOREX") IS SUBSTANTIAL. THE HIGH DEGREE OF LEVERAGE ASSOCIATED WITH COMMODITY FUTURES, OPTIONS AND FOREX CAN WORK AGAINST YOU AS WELL AS FOR YOU. THIS HIGH DEGREE OF LEVERAGE CAN RESULT IN SUBSTANTIAL LOSSES, AS WELL AS GAINS. YOU SHOULD CAREFULLY CONSIDER WHETHER COMMODITY FUTURES, OPTIONS AND FOREX IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. IF YOU ARE UNSURE YOU SHOULD SEEK PROFESSIONAL ADVICE. PAST PERFORMANCE DOES NOT GUARANTEE FUTURE SUCCESS. IN SOME CASES MANAGED ACCOUNTS ARE CHARGED SUBSTANTIAL COMMISSIONS AND ADVISORY FEES. THOSE ACCOUNTS SUBJECT TO THESE CHARGES, MAY NEED TO MAKE SUBSTANTIAL TRADING PROFITS JUST TO AVOID DEPLETION OF THEIR ASSETS. EACH COMMODITY TRADING ADVISOR ("CTA") IS REQUIRED BY THE COMMODITY FUTURES TRADING COMMISSION ("CFTC") TO ISSUE TO PROSPECTIVE CLIENTS A RISK DISCLOSURE DOCUMENT OUTLINING THESE FEES, CONFLICTS OF INTEREST AND OTHER ASSOCIATED RISKS.

PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION ON INVESTING IN THIS PROGRAM SOLELY ON THE PAST PERFORMANCE PRESENTED. ADDITIONALLY, IN MAKING AN INVESTMENT DECISION, PROSPECTIVE CLIENTS MUST ALSO RELY ON THEIR OWN EXAMINATION OF THE PERSON OR ENTITY.

## FOR THE RECORD

### Enforcement Press Releases From the CFTC



#### May 2008

CFTC Sues Sentinel Management Group, Inc. and Two of Its Executive Officers for Fraud, Segregation, and False Reporting Violations Involving \$562 Million in Customer Funds, 5494-08, May 1, 2008.

U.S. Commodity Futures Trading Commission Obtains Federal Court Order Freezing Assets of California-based Safevest LLC, 5497-08, May 2, 2008.

Federal Court Order Freezes Assets of Texas Resident George D. Hudgins in CFTC Anti-Fraud Action, 5500-08, May 21, 2008.

Federal Court Rejects Amaranth Hedge Fund and Head Trader Brian Hunter's Attempt to Dismiss Government's Natural Gas Case Against Them, 5502-08, May 23, 2008.

#### June 2008

CFTC Obtains Order Against California-based James J. Zhou and His Firm, Jade Trader, Requiring Payment of Restitution to Defrauded Customers and Civil Monetary Penalties, 5510-08, June 16, 2008.

Illinois Resident Cameron Charles Ordered to Pay a \$100,000 Civil Penalty and Submit to a Permanent Trading Ban in Connection with the Financial Collapse of Watseka Farmers Grain Co. Cooperative, 5513-08, June 19, 2008.

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**Steve Lentz**  
Director of Education

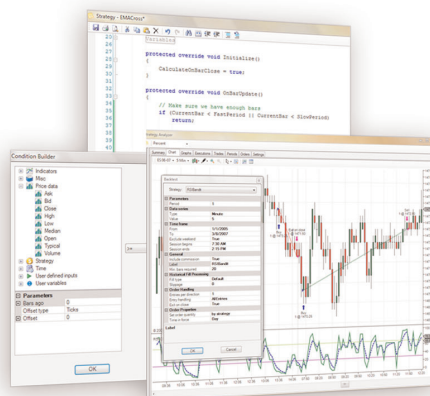
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**Advanced Systems**

297 Sassafra Dr. • Easley, SC 29642

Voice: (864) 220-5542 • info@advancedsystemsinc.com • www.AdvancedSystemsInc.com

224	Anticipation	?	?	May-95	66	Black Box
295	Anticipation II	?	?	Jan-99	212	Black Box
504	Natural Gas Trader - MA	?	?	Aug-05	6	Black Box
505	Natural Gas Trader - GA	?	?	Aug-05	22	Black Box
506	Natural Gas Trader - LA	?	?	Aug-05	43	Black Box
526	Natural Gas Offense	?	?	Aug-05	8	Black Box
573	Anticipation III	?	?	Jan-06	279	Black Box
574	Anticipation IV	?	?	Jan-06	277	Black Box

**Advanced Trading Systems**

Charles Tanti

www.ats3200.com • ats972@ats3200.com

361	ATS-3200	\$2,750	?	Jan-01	237	Black Box. Download a 30 day demo at
362	ATS-6400	\$1,950	?	Jan-02	88	www.ats3200.com.

**Allen, R.C.**

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	136	
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**Antrobus, Beverly**

antbevca@yahoo.ca

575	PowerTrader	See vendor	???	Oct-06	235	
611	Four Ducks	See vendor	???	Feb-08	77	

**AutoTrading Systems**

Tim Rea

54 Paton Road, R.D. • Richmond, Nelson 7081 • New Zealand

Phone: +64-3-669-0770 • www.autotradingystems.com • info@autotradingystems.com

599	Auto 2 Way	See vendor	???	Aug-07	222	
600	Auto Spike	See vendor	???	Aug-07	216	
601	Auto ExtremeR	See vendor	???	Aug-07	208	
602	Auto SwingR	See vendor	???	Aug-07	272	
603	Auto Core Duo	See vendor	???	Aug-07	82	

**Barna, Mike**

7227 Glenview Dr. • San Jose, CA 95120

Voice: (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingssystemlab.com

www.TradingSystemsLab.com and www.MesaSoftware.com

266	Magnet	\$2,000	<5	Nov-97	124	Black Box systems have constant parameters.
269	Basis	\$2,500	<5	Jan-98	102	Cost includes Software only on all systems
270	Basis II	\$2,500	<5	Jan-98	110	by Alfaranda CTA.
278	Compass	\$2,500	<5	Mar-98	62	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	177	Arcs can also be utilized to day trade
302	ArcsPlus	\$3,750	<5	Aug-99	113	the S&P500 using intraday data.
318	Weaver	\$2,500	<5	Jul-00	28	
319	Weaver-MT	\$2,500	<5	Jul-00	78	
367	Zeeport	\$2,900	<5	Dec-02	185	
395	Brix	\$3,500	<5	May-02	17	
426	Tzar	\$2,900	<5	Mar-03	12	
432	Alfa-MAXX	\$2,900	<5	May-03	19	

**Been, Erik**

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	191	Short term pattern recognition system designed for TradeStation.
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**Bristol, Joe**

Veteran Trader Services

3134 Wright St. • Sacramento, CA 95281

(916) 485-0555

26	Night & Day Day-Trading		>10	Jan-87	193	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	153	Optimized 12/1/87

**Brock, Gila**

Market Data Corp.

3910 FM 1960 West # 230 • Houston, TX 77068

(800) 433-7068

114	Second Income	\$495	6	Feb-91	83	Software to Day Trade SP 500
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**Brown, Kevin**

Capital Concepts

2316 Lavendale Ct. • Austin, TX 78748

(800) 433-7068 • www.swingtraderguide.com

296	Capcon1	\$249	>5	Jan-99	251	E-mail kbrown@lords.com
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>The Center for Commodity Research and Trading, Inc.</b>						
141 W. Jackson Blvd., Suite 188-A Chicago, IL 60604 Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@crrt.com • www.crrt.com						
365	Advent	????	????	Jan-02	51	Long Term Multi-Mkt TrendFollowing System
<b>Chalek, Mike</b>						
Universal Technical Systems, Inc. P.O. Box 1665 • Estes Park, CO 80517 Voice: (970) 430-9169 • wetradeall@aol.com • www.tradefutures.com						
562	Dual Thrust	See vendor	4	Aug-06	20	Four optimizable parameters; also ranked in Forex MPT. CT and KC were replaced with SV, GC and MD effective 8/07 per vendor's request.
590	Dual Thrust 2	See vendor	4	Mar-07	9	
<b>Chan So Han</b>						
chansohan@gmail.com						
534	CrudeExtreme	\$1,995	????	Jan-06	63	
606	Crude Day Trader	\$1,995	????	Aug-07	192	
<b>Cheung, Rickey</b>						
www.rc3200.com						
461	RC Success	????	????	Apr-04	189	
519	RC Success 3	????	????	Nov-05	267	
565	RC Chance	????	????	Oct-06	132	
566	RC Book 2	????	????	Oct-06	129	
567	RC Edge	????	????	Oct-06	255	
570	RC Advance ++	????	????	Dec-06	232	
576	RC Shine	????	????	Feb-07	194	
592	RC Courage	????	????	Jun-07	264	
597	RC Chance+	????	????	Aug-07	133	
598	RC Trend	????	????	Aug-07	213	
610	RC Intermediate	????	????	Dec-07	163	
<b>Clayburg, John Dr.</b>						
29568 Hwy. 141 • Coon Rapids, Iowa (712) 684-5239						
234	Belly Trader	?	<5	Dec-95	281	Simple system to trade the pork bellies. S&P daytrade system for Trade Station
250	Cyclone	\$2,900	>10	Jul-96	99	
<b>Creative Breakthrough, Inc. CTA</b>						
Jack F. Cahn, CMT 7500 West Lake Mead Blvd., Suite 9-151 • Las Vegas, NV 89128 One Poinsettia Ct., Unit #25 • Emerald Springs - Mooloolaba • QLD Australia 4557 Toll-free from US (800) 618-3820 • in Australia 61-7-5444-5762 jfc@traderassist.com • www.traderassist.com						
405	% C Daybreaker	See vendor	?	Oct-02	197	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	160	
<b>Creative Trading Systems</b>						
Fanus Sevenster P.O. Box 631429 • Irving, TX 75063 info@CreativeTradingSystems.com • www.CreativeTradingSystems.com						
511	CTS Crash Control	?	<5	Oct-05	266	
<b>Culler, Mike</b>						
c/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273						
104	Mike Culler System	\$400	4	Jul-89	95	Not Optimized
<b>Dance With The Markets</b>						
Anthony Hart Voice or Fax (253) 295-6937 info@DanceWithTheMarkets.com • www.DanceWithTheMarkets.com						
417	Samba	\$5,000	????	Feb-03	112	
<b>Day Trading Institute</b>						
1501 Brazos Trail, Suite A • Plano, TX 75075 (214) 424-9122						
136	Delta Threshold	\$975	<5	Oct. 90	259	System to daytrade the S&P 500
<b>Daytrading Educators</b>						
7909 Moringdew Dr., Suite 1216 • Plano, TX 75025 (972) 567-9350 • www.daytradingeducators.com						
386	Balance Point	See vendor	<5	May-02	226	System to daytrade the S&P 500
<b>Dennis, Robert Jr.</b>						
P.O. Box 534 • E. Bridgewater, MA 02333 (508) 378-7385						
4	Dennis Relative Strength	?	<5	Jun-86	151	Not Optimized
105	Scooter	\$365	2	Dec-89	60	Not Optimized

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**Dr. Smart Trading, LLC**

Christian Smart, Ph.D.  
P.O. Box 11664 • Huntsville, AL 35814  
dr-smart@usa.net • www.drsmartrading.com

523	Intensity	\$999	?	Dec-05	154	Fully disclosed system. Trading Recipes and TradeStation code available. For \$999 you get both systems.
577	Intensity LT	for both	?	Jan-07	101	

**Duffy, Joe**

102a	Pulsar Impulse	\$244	>5	Jan-89	178	Optimized 3/88. Simple rules
102b	Pulsar Volatility	for both	>5	Jan-89	7	

**eForex, Ltd.**

Hafidi Eliasson • Sudurgata 29 • 101 Reykjavik, Iceland  
www.simnet.is/eforex • eforex@simnet.is

436	S&P Day	\$2,000	?	Jun-03	246	
445	EuroDynamics LT	\$950	?	Sep-03	38	

**Ehlers, John**

MESA  
Box 1801 • Goleta, CA 93116  
(805) 969-6478 • Mike Barna (408) 356-1800 • www.mesa-systems.com

255	Sierra Hotel	\$995 TS or SC software \$495 Mesa DLLs	?	Jan-97	87	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna. R-Mesa is a synthesis of Mesa and R-Breaker R-Mesa is a synthesis of Mesa and R-Breaker
268	R-MESA 3	Call Vendor	?	Jan-97	234	
321	MESA Bonds	Call Vendor	?	Jul-00	18	
411	R-MESA 5	Call Vendor	?	Mar-02	166	
412	Mesa Max	Call Vendor	?	Mar-02	261	
435	Mesa T-Notes	Call Vendor	?	Jan-03	55	

**eMarCoSoft y Cia Ltda**

John Lozano  
Calle 94 No. 11-29 Of. 604 • Bogota, Columbia  
www.emarcoSoft.com • info@emarcoSoft.com

521	Elsie	\$1,995	?	Nov-05	-	No longer tracked
555	GoldLingote	\$1,495	?	Nov-05	-	No longer tracked
557	Madera2x4	Contact Vendor	?	Nov-05	-	No longer tracked
558	ZumaFria	Contact Vendor	?	Nov-05	49	Black Boxes - TradeStation compatible
559	OCTANE92	\$4,995	?	Nov-05	135	All systems are also custom programmable for eSignal, Metastock or stand alone applications.
582	Red Copper	\$1,495	?	Jan-07	242	
583	Aussie Trader	\$2,995	?	Jan-07	196	
584	Kannatta	\$2,995	?	Jan-07	10	
585	Maya Legacy	\$9,995	?	Jan-07	61	
586	Franc Trader	\$2,995	?	Jan-07	-	No longer tracked
587	Silver Bullet	\$1,495	?	Jan-07	-	No longer tracked
588	Cowbelle	\$1,995	?	Jan-07	-	No longer tracked
591	PUMP#1	\$4,995	?	Jan-07	173	
593	Yankee DX	\$4,995	?	Jan-07	-	No longer tracked
607	HO - No.2	Contact Vendor	?	Nov-07	106	
608	Trigo	Contact Vendor	?	Nov-07	31	
609	Maiz	Contact Vendor	?	Nov-07	30	

**Fast Market Systems**

Stuart Davis  
7042 Winter Ridge Place • Castle Rock, CO 80108  
804-201-1114 • fastmarketsystems@comcast.net • www.fastmarketsystems.com

507	FMSadvantage	See vendor	?	Sep-05	219	
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**Financial Facilitators**

2125 Kimberely Circle • Eugene, OR 97405-5821  
(800) 256-6248 • SPU@finf.com • www.finf.com

232	SPU	\$1250 software \$495 Annual	>10	Sep-95	183	Short term system trading the S&P.
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**First Global Capital Management**

Paul Fribush RIA, CTA  
1813 Madison Ave. • Greensboro, NC 27403  
336-282-9450 • Fax 336-282-7213 • pfribush@aol.com

404	FGC Emerald	See vendor	?	Oct-02	236	Money management program only
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**Fisher, John**

Skyline Computers • 36 Clarendon Rd. • Asheville, NC 28806  
(828) 285-9952

387	Tuition Long Term	\$995	?	May-02	29	Available in Excel or TradeStation format
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**Vendor Directory**
**#4-2008**

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Fitschen, Keith</b>						
Trade System 9220 Holly Hill Farm Rd. • Charlotte, NC 28277 (800)372-3942 • Fax: (704) 752-7992 • support@trade-system.com • www.trade-system.com						
207	Aberration	\$2,295	<5	Dec-93	126	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	230	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	4	By Keith Fitschen and Murray Ruggiero.
<b>Founder Trading</b>						
www.foundertrading.com • info@foundertrading.com						
538	Keystone	See vendor	????	Apr-06	209	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	5	Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
553	ArchHelix	See vendor	????	Apr-06	NLT*	
596	Mosaic	See vendor	????	Jun-07	248	
<b>Fox, Dave</b>						
P.O. Box 114, Hancock, ME 04640 (866) 749-3228 (US & Can) • 386-428-8847						
236	Dollar Trader for Currencies	\$1,500	10	Jan-96	229	Software Package, also available in TradeStation format
<b>Ford, Joseph</b>						
www.daytraderfutures.com • spartan@daytraderfutures.com						
535	Spartan	\$49/month	?	Feb-06	179	The system is available through Attain Capital.
<b>Futures Truth Co.</b>						
294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273						
240	Dynamic Breakout	\$300	>5	Mar-96	120	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	127	Russel Sands is the primary source of Turtle
281	Samurai 7	\$300/month	>5	May-98	14	teaching along with its many facets. 1361
282	Samurai 31	\$300/month	>5	May-98	NLT*	S. Federal Highway, Boca Raton, FL 33432.
283	Samurai 35	\$300/month	>5	May-98	142	Monthly lease basis only
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	137	System logic revealed in TradeStation code.
<b>Gettes, Lee</b>						
1799 Kiowa Ave #107-646 • Lake Havasu City, AZ 86403 (928) 855-3728						
59	VOLPAT	\$1,500	>5	Oct-88	23	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	282	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	217	Rules to short term trade many commodities.
<b>Gibbs, Andrew</b>						
7B Takutai St. • Parnell • Auckland NZ www.aqxtreme.com • andrew.gibbs@xtreme.co.nz						
480	Mechwarrior	Lease or purchase	?	Dec-04	96	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	93	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	64	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	81	Lease through Attain Capital or contact vendor for purchase information.
<b>Grimes, Adam</b>						
adamgrimes@mindspring.com						
451	Longrifle	\$2,500	?	Jan-04	201	
<b>Hamedanian, Parviz</b>						
www.Market-Rider.com • parvizh5@yahoo.com						
383	Market Rider	\$2,500	?	Apr-02	200	
<b>Harvest Trading Co.</b>						
193	Kylie	\$3,500	12	Jun-93	128	Simple mechanical system.
<b>Hughes, Chuck</b>						
741 Cox Rd. • Moorestown, NJ 08057 (609) 234-3903						
265	Dynamo	\$3,500	>10	Jun-97	140	Rules and software. ** BLACK BOX **
<b>Imgraben, David</b>						
Suite 4, Level 1 • 3240 Surfers Paradise Blvd. • Surfers Paradise Queensland • AUSTRALIA 4217 Phone: +61 417 617 310 david@jawstrading.com						
615	Crude Spyder	See vendor	????	Feb-08	122	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
616	US60Min	See vendor	????	Feb-08	149	
617	CTP	See vendor	????	Feb-08	223	
618	RUMI	See vendor	????	Feb-08	144	
<b>Jaekle, Urban</b>						
Parcusstr. 17a • 64293 Darmstadt • GERMANY Ujaekle@aol.com • www.toptrader-report.com						
496	Time	See vendor	????	Apr-05	175	
<b>Jewell, Greg</b>						
g_jewell_temp@yahoo.com						
581	SledgeHammer	\$1,399	<5	Jan-06	134	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**Keating, Mark**

Better Trading  
3219 Yonge St., #311 • Toronto, Ontario M4N 2L3 • CANADA  
keating@itrends.com

399	Prism Growth	\$1,600	?	Aug-02	139	
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**Keener Capital Management. LLC**

www.keenercapital.com • (888) 697-0991

378	Octane	\$999	<5	Apr-02	33	Fully disclosed. TradeStation compatible.
430	Shockwave	\$1,499	<5	Aug-04	228	

**Kelly, Vilar**

11 Pinecrest Drive • Flat Rock, NC 28731  
(Mike Barna (408) 356-1800

242	The Big Blue	\$1,000	10+	Aug-96	215	Simple S&P Daytrade system.
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**Knees, Hans Guenther**

Gruener Weg 8 • 35641 Schoeffengrund • GERMANY  
GK-TradingSystems@web.de

294	GK - Currency Trader	\$2,950	<5	Aug-98	32	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	44	
349	GK - Energy Trader	\$2,950	????	Feb-02	27	
487	GK - Energy Trader II	\$2,950	????	Nov-04	147	
488	GK - Meat Trader I	\$2,950	????	Nov-04	276	
489	GK - Energy Trader	\$2,950	????	Nov-04	2	
550	GK - Universal Trader I	See vendor	????	Mar-06	207	
551	GK - Universal Trader II	See vendor	????	Mar-06	76	

**Korzenecki, Giles**

141 W. Jackson, Suite 1800A • Chicago, IL 60604  
888-281-9566 • gkorz@foxinvestmentx.com • www.marketdirection.net

307	Amos' Root	\$75/month	>5	May-00	131	Trend following systems.
308	US One	\$75/month	>5	May-00	40	
332	Genesis B	\$75/month	>5	Jan-01	162	
333	Black Gold	\$75/month	>5	Jan-01	26	
334	JJ	\$75/month	>5	Jan-01	206	
384	Market Direction	\$75/month	>5	Mar-02	50	
413	SPMD 500	\$200/month	????	Apr-05	80	Developed with Dave Wresinski

**L'eau Prosper Research**

Phone (305) 517-7328 • Fax (305) 735-8003  
leauprosper@leauprosper.com • www.leauprosper.com

612	LPR Quantitative S1	See Vendor.	???	Jan-08	116	
613	LPR Quantitative Q1	See Vendor.	???	Jan-08	159	
614	LPR Quantitative A1	See Vendor.	???	Jan-08	181	

**LeBeau, Charles**

Sys. Traders Club  
50-B Peninsula Center Drive, # 324 • Rolling Hills Estates, CA 90274  
Traderclub@aol.com

273	Big Dipper	\$250	<5	Jun-97	271	LeBeau, Lucas and David Elden have formed the System Traders Club. Their objective is to provide robust and simple systems to their subscribers. All logic is fully disclosed and Trade Station code is available.
274	Lil' Dipper	\$250	<5	Aug-97	214	
275	25 X 25	\$250	<5	Oct-97	107	
297	Serendipity	\$250	<5	Jan-99	269	
298	Sidewinder	\$250	<5	Jan-99	203	
331	Crossbow	\$250	<5	Oct-99	85	
335	Strategic	\$250	<5	Oct-99	253	

**longtermtrading.com**

2736 Brentwood Pl. • Davis, CA 95616  
(530) 758-6969 • Fax: (530) 758-5173 • info@longtermtrading.com

338	Countdown	\$695	<5	May-01	202	Longtermtrading.com firmly believes that all potential traders must be fully informed as to a system's long term, non-optimized track record prior to its use. They strongly advise all prospective customers to fully explore their systems' track records on
339	Waverider	\$995	<5	May-01	241	
340	Ready-Set-Go	\$995	<5	May-01	143	
343	CoatTails	\$695	<5	May-01	204	
380	Anomaly 1	\$995	<5	Mar-02	100	
381	Anomaly 2	Both \$1295	<5	Mar-02	130	

**Lowry, Scott**

9827 Waltham Dr. • Richmond, VA 23233  
(804) 741-8765 • Fax: (804) 741-1654 • www.FutureMagic.com

309	Theta	\$250/quarter lease only	???	Jun-00	41	Black box system available for lease only. Trade the first 60 days free.
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**Maeder, Eric & Best, Richard**

Best & Co.  
16 place Longemalle • 1204 Geneva Switzerland  
41 22 3107700 • (Fax) +41 22 3107707 • www.vega-system.com

291	Vega	\$3,800/year Lease only	????	Jun-88	210	A short term cycle based program.
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Marshall Capital Group, Inc.</b>						
Steve Marshall 817 Colorado Ave., Suite 105 • Glenwood Springs, CO 81601 Voice: (970) 384-2722 • Fax: (970) 384-2997 • steve@marshallcapitalgroup.com						
400	DirecTrend	See Vendor.	????	Sep-02	54	
<b>McLarney, David</b>						
1003 Milchling Drive • Bel Air, MD 21015 (410) 893-8928 • Fax: (410) 638-0208 • flya7571@home.com						
347	STO-X	\$500/ea	<10	Jan-01	211	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	195	
<b>Mermer, Michael</b>						
Traders Software Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net						
256	Expert Trader Short Term	????	????	Apr-97	56	Black Box TradeStation compatible software. The ETS Daily can trade a portfolio of markets.
257	Expert Trader Long Term			Apr-97	92	
272	Expert Day Trader			Jan-98	11	
<b>Michalak, Piotr</b>						
Dynamicon ul.Chodkiewicza 6a/7 • 70-344 Szczecin • Poland office@futuresequity.com • www.futuresequity.com						
410	Statmirror	\$1,750	????	Nov-03	156	
<b>Nakayama, Kazuhiko</b>						
www.swingwaver.com						
525	Naka89	See Vendor.	????	Dec-05	165	
<b>Nishimura, Takaiku</b>						
1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016 Voice: +81-3-5856-4601 www.wvitradings.jp/index2.html						
524	FUJIKO.N	Lease Only.	?	Dec-05	247	
548	24.Fujiko	Lease Only.	?	Mar-06	265	
<b>Orben, Steffen</b>						
865 West End Ave. Apt. 13A • New York, NY 10025 (212) 469-8052						
370	Gearred Up	See Vendor.	<5	Mar-02	184	Simple rules.
401	Gearred Up Mk I	See Vendor.	<5	Sep-02	138	Simple rules.
<b>Orhan, Nihat</b>						
+41-79-590 91 79 • isvip@bluewin.ch						
470	EGE 6%	\$2,500	???	Apr-04	243	
473	EGE 7 HighLow	\$2,750	???	Aug-04	250	
<b>Panagakis, George</b>						
555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com						
221	Euro\$Indicator	\$475	1	Mar-95	263	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	244	Simple mechanical system.
<b>Pee, S.L. and Pee, M.H.</b>						
Blk 660, #08-136 • Jin Tenaga • Singapore 410660 p6608136@magix.com.sg						
323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	3	
324	The Ultimate Trading Device II		<5	Aug-00	42	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	47	
350	Challenger	????	<5	Mar-01	75	
<b>Petros Development Corp.</b>						
Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com						
364	Andromeda	\$995 Disclosed	????	Dec-01	176	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	103	
440	Pegasus	\$1,495	<5	Sep-03	158	
441	Andromeda 2	See vendor	<5	Oct-03	164	
<b>Poxon, Dave</b>						
Turning Point Research www.turningpointresearch.com Voice: (416) 907-2990 • Fax: (416) 907-9653						
568	Qtech S&P	\$1,299	????	Sep-06	273	Ranked in Forex MPT.
F6	Qtech Portfolio FX	\$1,999	????	Sep-06	11	
<b>Profit Quest</b>						
Route 4 Box 2100 • Montpelier, VT 05602 (802) 223-9705						
231	ProfitQuest	\$495	3	Dec-95	58	Simple system; Software included.

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>PWA Futures</b>						
2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901						
111	DCS II	\$995	4	Jan-90	205	Optimizable. Software. Simple rules.
196	Mystery System	\$95	2	Nov-93	231	
299	Trend One	\$125	3	Apr-99	249	
<b>Reiter, Dave</b>						
P.O. Box 698 • Gainesville, TX 76241 (800) 974-8707 • 940-759-2191 firstcapital@ntin.net • www.dynamictradinggroup.com						
467	Dynamic Trend Trader	\$199	10+	Apr-04	108	Fully disclosed
<b>Robertson, Emily</b>						
1525 200th St., Langley, BC CANADA V2Z 1W5 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading						
442	Vixen	\$799	???	Feb-05	274	Mini Russell & mini Midcap daytrade system for TradeStation
<b>Ruggiero, Murray</b>						
1-866-550-0550 www.tradersstudio.com						
515	Trend Harmony	\$999	???	Dec-05	125	Available with TradersStudio for \$1,499. Price includes TradersStuido Price includes TradersStuido
561	Super Turtle Trader	\$799	4	Dec-05	174	
571	Simple Harmony	See vendor	???	Dec-05	45	
<b>Saidenberg, Rick</b>						
35 Tamarack Way • Pleasantville, NY 10570 rbreaker@spitfire.net						
186	R-Levels	\$2,000	9	Jul-93	262	Simple rules; Trade Station code included. Trade Station code and R-Levels included.
187	R-Breaker	\$3,000	11	Jul-93	68	
<b>Sanderford, Mrs. M.</b>						
34	Murlantic Cattle Method	\$50	4	Jun-82	278	Not optimized. Simple rules.
<b>Schmidt, John</b>						
16 Augusta Drive, # 5 • Vernon, NJ 07462 (973) 209-0105 • jonpau@earthlink.net						
106	1-2-3 System	\$300	5	Dec-89	145	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	118	
<b>Seival Systems</b>						
Carlos Chaves and Arthur Johannpeter Rua Mostardeiro 157 Suite 1408 • Porto Alegre - RS- BRAZIL cgchaves@hotmail.com • www.seival.com						
404	SAGA	See vendor	???	Apr-04	236	
491	HiProb	See vendor	???	Jan-05	69	
572	Hi%Mid	See vendor	???	May-06	221	
<b>Sentive Yen Trader</b>						
(504) 781-2014						
248	Sentive Yen Trader	FREE	3	Jan-96	152	Described in TASC.
<b>Stafford Trading Co.</b>						
3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326 (404) 812-5360 • (800)-270-1362						
133	Universal	\$995 Rules/ \$350 Soft.	5	Oct-91	186	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	121	
199	Universal LT	inc. in Univ.	5	Apr-93	225	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	97	
304	Pendulum	\$495	>5	Jan-00	71	
468	Universal 2.0	see vendor	5+	Nov-03	52	
<b>Staman, Troy</b>						
P.O. Box 145 • Melbeta, NE 69355 trader@actcom.net						
123	Reverse Trend Entry	\$350	12	Aug-89	270	Not optimized. Simple rules. Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	67	
<b>Stein, Tom</b>						
(800) 825-9030 • steintom@hotmail.com						
397	Bond Blaster	Call for price	<5	Jul-02	172	
<b>Stowell, Joseph</b>						
Money Mgmt. Services 10314 Aldrich Avenue • North Rose, NY 14516 (315) 587-9651						
204	NCR	\$1,000	10+	Dec-93	199	Not optimized. Rules.

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**Strategic Trading Systems, Inc.**

Dean Hoffman (717) 766-7971  
 591-23 Geneva Drive • Mechanicsburg, PA 17055  
 (877) 682-5871 • Dhoffman@TradersTech.Net • www.TradersTech.Net

342	Checkmate	\$1,695	??	Apr-01	74	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	37	
483	Fusion	\$2,495	??	Dec-04	98	

**Stuckey, Randy**

MindFire Systems  
 5 Cedar Lane • Crawfordsville, IN 47933  
 (765)866-8001

212	Catscan	Same as Catscan II	6	Oct-94	224	Some markets have been dropped & added, check release date for each mkt. CatScan system with 1 more optimized parameter.
226	Catscan II	\$1875 Rules / \$150 T. S. code	6	Aug-95	180	
253	Golden SX	\$1,475	5	Jul-96	72	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	119	Same as Golden SX with fixed parameters.
280	Millennium 2000	\$1,475	5	Mar-98	114	Simple system with 2 optimized parameters.
344	STAT	\$1,475	<5	May-01	59	STAT system with fixed parameters.
345	STAT Constant	with STAT	<5	May-01	36	
421	Catscan III		>5	May-03	46	
422	Catscan III CONST.		>5	May-03	104	
563	Catscan IV	\$1,450	?	Nov-06	148	Discount available when upgrading from earlier version.
564	Catscan IV CONST	\$1,450	?	Nov-06	150	

**Studnicki, Walter**

C.E.R. Institute Inc.  
 PO Box 12176 • Scottsdale, AZ 85267  
 (602) 991-3410

17	Trender	\$377	6	Jan-87	168	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	146	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	258	Not optimized. Trading rules.

**TAURUS Corp.**

Michael & Rachel Chisolm  
 One South Washington St. • Winchester, VA 22601-4129  
 (540) 667-4827 • Fax: (540) 667-7484 • taurusco@intelos.net • www.tauruscorp.com

177	Grand Cayman System	\$3,500	>5	Jun-92	245	Original version of this system. The price listed is for the Black Box.
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**Thieme, Ronald**

11012 Bushnell CT • Fort Wayne, IN 46845  
 (219) 490-6187

233	Zenith*1000	???	10+	Oct-95	111	Short term S&P system - TradeStation comp.
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**TimingCharts.com**

\$2,995  
 www.timingcharts.com • shay@timingcharts.com

604	Trend Weaver	???	???	Aug-07	35	
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**Tolan, John**

1501 Walz Ave. • Glenwood Springs, CO 81601  
 (970) 948-6211 • info@trendchannel.com • www.trendchannel.com

292	Trendchannel	See vendor	<5	Jun-98	65	Very simple system that can trade a very diverse portfolio.
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**Traders Software**

Ray Copeland  
 4100 NE 2nd Avenue, Suite 211 • Miami, FL 33137  
 Fax: (206) 600-7348 • www.advantzteam.com/en/analytics/prophet.php

93	Trader's Profit Motive	\$2,500	3	Aug-89	123	Simple rules or software.
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**The Trading Systems Broker**

thetradingssystemsbroker@hotmail.com

619	Alpha DT	\$1,500	???	Jan-08	268	
620	Beta DT	\$1,500	???	Jan-08	252	
621	CTA3 SW	\$1,500	???	Jan-08	167	
622	CTA4 SW	\$1,500	???	Jan-08	280	
623	CTB3 SW	\$1,500	???	Jan-08	84	
624	CTB4 SW	\$1,500	???	Jan-08	257	
625	Delta DT	\$1,500	???	Jan-08	218	
626	Echo DT	\$1,500	???	Jan-08	256	
627	Kilo SW	\$1,500	???	Jan-08	16	
628	Lima SW	\$1,500	???	Jan-08	254	
629	Oscar SW	\$1,500	???	Jan-08	238	
630	Zulu SW	\$1,500	???	Jan-08	240	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**TradingVisions Systems, Inc.**

7321 N. Altamont St. • Spokane, WA 99217

Voice (509) 466-8435 or (800) 878-1983 • Fax (330) 248-0034 • Systems@TradingVisions.com • www.TradingVisions.com

327	EarlyBird	\$2,495	<5	Jan-01	53	Price includes all EarlyBird releases
580	EarlyBird II	\$2,495	>10	Aug-02	25	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	48	Price includes both Impetus releases
431	EarlyBird III	\$2,495	???	Mar-03	24	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	239	
469	Axiom Index	\$2,995	???	Apr-04	79	
471	Axiom Long Term	\$1,250	???	Apr-04	94	
509	Delphi Universal	\$2,995	???	Sep-05	15	Price includes all Delphi releases
F4	Delphi-Forex	\$2,995	???	Sep-05	6	Ranked in the Forex MPT, price includes all Delphi releases.
589	Impetus SP	\$2,995	???	Dec-06	21	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	188	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	13	Price includes all Delphi releases

**Van Essen, Emil**

2024 N. Racine Unit G • Chicago, IL 60614

(773)296-4363

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	70	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	227	Compatible with Easy Language.

**Veecee Corp.**

Van Gothreaux

209 Lauren Drive • Scott, LA 70583

Voice: (337) 344-9939

437	VC Daytrader	\$200/month/SP	???	Aug-03	1	
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**Waldock, Andy**

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	141	
540	DCB Wheat	See Vendor	???	Dec-05	157	
541	DCB Crude	See Vendor	???	Dec-05	117	
542	DCB Lean Hogs	See Vendor	???	Dec-05	169	
543	DCB Coffee	See Vendor	???	Dec-05	170	
544	DCB Lumber	See Vendor	???	Dec-05	91	
545	DCB Natural Gas	See Vendor	???	Dec-05	171	
546	DCB Cotton	See Vendor	???	Dec-05	220	
547	DCB Swing	See Vendor	???	Dec-05	190	

**Watson, Brian**

558 Linville Rd • Kernersville, NC 27284

(336)785-0750

271	Athena	\$995	>5	Jun-96	86	Easy Language Code is available.
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**Wilder, Welles**

Trend Research Ltd. • PO Box 128 • McLeansville, NC 27301

(336) 698-0500

65	Parabolic Stop	\$65	4	Jan-87	89	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	233	
84	Swing Index System		7	Jan-87	187	
85	Volatility		5	Jan-87	105	

**Wright, David**

33 Fourwinds Road • London, Ontario • Canada N6K3L1

(519) 657-7402

125	Dual Cross	\$600	7	May-91	90	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	260	Simple rules.
251	T-Bond 2000	???	5	Nov-96	283	Simple counter trend daytrading rules

**Zwag, Peter**

Voice: 61 3 9012 7596

info@tradedmaid.com • www.tradedmaid.com

450	Bounce 2	\$150/month	?	Jan-04	73	
539	Turbo Trader Pro	\$150/month	?	Mar-06	57	Lease US \$150 per mini Russell contract per month.

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**Client Section** Tuesday, June 21, 2005 - 11:31AM CST

**Systems: Daily Results**  
Follow along each day to see if the system you are studying or auto-trading traded. All results posted are actual, and Striker uses Average Price System (APS) so that all clients enjoy the same fills. These results are posted daily by 4pm CST.

**Last Trading Date: 2005**

Entry Date	Exit Date	Buy	Sell	Net Pts	Profit/Loss	Equity Growth
07/01/04	07/01/04	1140.20	1139.30	(0.90)	(\$275.00)	\$31,725.00
07/01/04	07/01/04	1118.00	1139.30	(21.30)	(\$2,275.00)	\$34,000.00
07/06/04	07/06/04	1115.20	1113.70	(1.50)	(\$455.00)	\$34,545.00
07/06/04	07/06/04	1116.80	1117.70	(0.90)	(\$175.00)	\$34,370.00
07/24/04	07/24/04	1107.50	1144.10	(36.60)	(\$1,400.00)	\$32,970.00
07/24/04	07/24/04	1118.00	1116.00	(2.00)	(\$1,200.00)	\$27,770.00

**Day Trading Systems**

System	Market
BWT Zones (SP)	S&P 500
Helix (ES)	E-Mini S&P

**Actual Performance Data:**

Trading Since	Profits	Losses	Wins	Losses	Trades	Net Points	Profit/Loss
01/10/00	\$42,080.00	(\$274,105.00)	259	274	543	300.18	\$67,895.00

**Yearly Results:**

Year	Profits	Losses	Wins	Losses	Trades	Net Points	Profit/Loss
2000 Results:	\$39,450.00	(\$33,275.00)	22	32	54	35.50	\$6,175.00
08	87.40	\$17,450.00					
113	176.05	\$38,562.50					
137	60.78	\$3,245.00					
120	5.95	(\$4,737.50)					
31	15.40	\$2,300.00					

**Actual Performance Report**  
**Trading System**  
To learn more about this system, call 888.669.8838 / 312.987.0043 or email [info@striker.com](mailto:info@striker.com)

**System Description:**  
Market Sector: Stock Indexes  
Market Traded: SP  
System Type: Day Trading  
Risk per Trade: 4-6 points  
Transmission: TradeStation  
Trading Rule: Not Disclosed  
Required Capital: \$20,000  
System Cost: \$199.00 Monthly Subscription

**Statistical Summary:**  
Compess (SP) Traded Since: 01/10/00  
Profit/Loss Total: \$67,895.00  
Rates of Return: 226.3167%  
Avg Annual Return: 42.4344%  
Total # of Trades: 543  
Winning # of Trades: 269  
Average Winning: \$1,271.67  
Average Losing: (\$1,000.00)  
Profit Factor: 1.25  
Sharpe Ratio\*: 0.2407  
Sterling Ratio\*: 0.4774  
Max Monthly DrawDown\*: (\$23,667.50)

**Latest Trades:**

Entry	Exit	Buy	Sell	P/L
04/16/05	04/18/05	1149.40	1144.60	(\$1,150.00)
04/19/05	04/19/05	1147.60	1157.50	\$2,475.00
04/12/05	04/12/05	1175.50	1179.10	\$900.00
04/12/05	04/12/05	1180.50	1175.50	(\$1,250.00)

System Performance Overview  
Actual Prices Trade by Trade  
Equity Curve Graphs  
Daily Results Updated at 4pm



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