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# Futures Truth Magazine

#1-2009 Issue



## The Beauty of Put Option Selling

by Joe Ross

**George's Corner:**  
**The Prioritized Step Search & a Review of Bob Pardo's  
*The Evaluation and Optimization of Trading Strategies***

**How To Choose a CTA To  
Manage Your Money**  
*by Holliston Hurd*

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

**New Systems In This Issue:**

**Before The Close - Daytrade Secrets:  
Springs and Possible Upthrusts**  
*by Lundy S. Hill*

**RC Coach**  
*by Rickey Cheung*

**ChrisVivienne**  
*by Chris Martin*

**Top 10 Tables 3 | Master Performance Table 10 | Vendor Index 49**

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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.

### REGULAR FEATURES

1 Mission Statement

2 Margin Table

3 Top Ten Tables

3 Hypothetical Performance  
Disclaimer & Risk Information

4 Systems Tracked In This Issue

6 Systems Ranked By Commodity

9 Testing Information

10 Master Performance Table

47 For The Record

49 Vendor Directory

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.

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#### **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.

Issue # 1 • 2009



### GEORGE'S CORNER

**The Prioritized Step Search and a Review of Bob Pardo's  
*The Evaluation and Optimization of Trading Strategies***

**34**

As many of you know, George Pruitt is available for custom testing, programming and optimizations. In this installment of George's Corner, he reviews Bob Pardo's book *The Evaluation and Optimization of Trading Strategies* and looks at the concept of the prioritized step search algorithm for streamlining the optimization process.



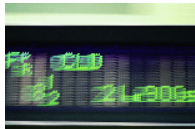
### THE BEAUTY OF PUT OPTION SELLING

Recently, stocks hit what appears to be an interim bottom.

Joe Ross, a trader and trading educator with 50+ years of

**39**

experience, gives us an option trading strategy that works extremely well after a sharp sell-off.



### NINE CHART PATTERNS THAT SIGNAL TREND CHANGES

Our founder, John R. Hill, unveils his nine chart patterns that signal trend changes. Don't miss this sixth part in the series, highlighting the Three-Day Close Reversal Bottom and Top Formations.

**42**



### CTA RESOURCE REVIEW

We live in interesting financial times and many investors are changing the way they make investment decisions. Holliston

**43**

Hurd discusses How To Choose a CTA To Manage Your Money, plus get a look at the YTD Rankings of the Top 25 New CTAs.



### BEFORE THE CLOSE - DAYTRADING SECRETS

It is important to plot the market's recent highs and lows - then pay careful attention to it as it approaches these areas.

**46**

In Daytrading Secrets, Lundy S. Hill looks at Springs and Possible Upthrusts.

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*




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Excellence, then, is not an act,  
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– Aristotle

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**Steve Lentz**  
Director of Education

# TOP TEN TABLES

## TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	276.8%
2	Delphi Universal II	180.0%
3	Impetus SP	170.6%
4	Maxim	151.4%
5	Auto Core Duo	151.2%
6	Turbo Trader Pro	133.8%
7	Delphi Universal	130.5%
8	Black Crusader UD Mini	117.6%
9	Simple Harmony	111.3%
10	ATS-3200	109.5%

## TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Mesa Bonds	705.8%
2	Support/Resistance	453.6%
3	Cyclone	431.1%
4	EarlyBird III	403.7%
5	VC Daytrader	385.6%
6	EarlyBird II	364.5%
7	ATS-3200	341.1%
8	Ultimate Trading Device I	332.6%
9	GK Grain Trader I	330.8%
10	BRIX	321.8%

## TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Delphi Universal II	180.0%
2	Impetus SP	170.6%
3	Turbo Trader Pro	133.8%
4	Delphi Universal	130.5%
5	ATS-3200	109.5%
6	Black Crusader UD	98.7%
7	Samurai 35	95.5%
8	EuroDynamics LT	94.2%
9	EuroMax	90.1%
10	R-Mesa 3	86.0%

## TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	276.8%
2	Maxim	151.4%
3	Auto Core Duo	151.2%
4	Black Crusader UD Mini	117.6%
5	Simple Harmony	111.3%
6	Dual Thrust 2	109.5%
7	Catscan IV	99.4%
8	EarlyBird III	91.6%
9	Super Turtle	88.8%
10	Catscan IV Constant	87.8%

*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

#1-2009

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	83	%C DayBreaker	Creative Breakthrough, Inc.	511	126	CTS Crash Control	Creative Trading Systems, LLC
106	185	1-2-3 System	John Schmidt	250	3	Cyclone	Dr. John Clayburg
198	29	1-2-3-4 System	John Schmidt	543	171	DCB Coffee	Andy Waldoock
548	194	24.Fujiko	Takaiku Nishimura	546	219	DCB Cotton	Andy Waldoock
275	158	25X25	Charles Le Beau	541	136	DCB Crude Oil	Andy Waldoock
409	23	Abalone	Petros Development Corp.	542	187	DCB Lean Hogs	Andy Waldoock
207	41	Aberration	Keith Fitschen	544	214	DCB Lumber	Andy Waldoock
300	86	Aberration Plus	Keith Fitschen	547	167	DCB Nasdaq Swing	Andy Waldoock
365	32	Advent	Scott Magnuson	545	174	DCB Natural Gas	Andy Waldoock
432	21	AlfaMAXX	Alfaranda CTA	540	197	DCB Wheat	Andy Waldoock
619	242	Alpha DT	The Trading Systems Broker	306	176	DCB-Bond	Andy Waldoock
307	31	Amos' Root	Giles Korznecki	111	191	DCS II	PWA Futures
364	180	Andromeda	Petros Development Corp.	509	33	Delphi Universal	TradingVisions Systems, Inc.
441	182	Andromeda 2	Petros Development Corp.	595	81	Delphi Universal II	TradingVisions Systems, Inc.
380	69	Anomaly 1	longtermtrading.com	594	91	Delphi Universal II Day	TradingVisions Systems, Inc.
381	93	Anomaly 2	longtermtrading.com	625	142	Delta DT	The Trading Systems Broker
279	98	Arcs	Alfaranda	136	234	Delta Threshold	Day Trading Inst.
302	39	Arcs Plus	Alfaranda	4	130	Dennis RSI	Robert Dennis, Jr.
271	84	Athena	Brian Watson	82	78	Directional Movement	Welles Wilder
361	7	ATS-3200	Advanced Trading Sys.	400	40	DirecTrend	Steve Marshall
362	108	ATS-6400	Advanced Trading Sys.	236	89	Dollar Trader for Curr.	Dave Fox
583	168	Aussie Trader	eMarCoSoft y Cia Ltda	62	53	Dr. Jenkins System	Dr. David Jenkins
599	224	Auto 2 Way	AutoTrading Systems	125	237	Dual Cross System	David Wright
603	75	Auto Core Duo	AutoTrading Systems	562	27	Dual Thrust	Mike Chalek
601	178	Auto ExtremeR	AutoTrading Systems	590	170	DualThrust 2	Mike Chalek
633	244	Auto NRangeR	AutoTrading Systems	240	63	Dynamic Breakout Sys	George Pruitt/FTC
641	181	Auto NRangeR Sh Term	AutoTrading Systems	303	101	Dynamic MovAvgCross	George Pruitt/FTC
469	151	Axiom Index	TradingVisions Systems, Inc.	467	145	DynamicTrendTrading	Dave Reiter
471	122	Axiom Long Term	TradingVisions Systems, Inc.	265	137	Dynamo	Chuck Hughes
425	186	AxSym	i8i.com	327	228	Early Bird	TradingVisions Systems, Inc.
386	71	Balance Point	Daytrading Educators	580	6	Early Bird II	TradingVisions Systems, Inc.
269	118	Basis	Alfaranda	431	4	Early Bird III	TradingVisions Systems, Inc.
270	207	Basis II	Alfaranda	626	240	Echo DT	The Trading Systems Broker
234	260	Belly Trader	Dr. John Clayburg	470	267	EGE 6%	Nihat Orhan
620	231	Beta DT	The Trading Systems Broker	473	265	EGE7 High Low	Nihat Orhan
273	116	Big Dipper	Charles Le Beau	257	112	ETS - Daily	Michael Mermer
578	48	Black Crusader UD	Andrew Gibbs & Allan Kerr	256	205	ETS - Interim	Michael Mermer
579	25	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	272	68	ETS Day Trade	Michael Mermer
333	113	Black Gold	Giles Korznecki	221	204	EuroDollar Indicator	George Panagakis
560	128	Black Gold - Petrol	eMarCoSoft y Cia Ltda	445	28	EuroDynamics LT	Hafliði Eliasson
124	57	Black or White	Troy Staman	569	54	EuroMax	Hafliði Eliasson
225	259	Bond & Yen Trdng. Sys.	George Panagakis	288	203	EVE T Bond	Emil Van Essen
121	268	BondPat	Lee Gettess	235	82	Feeder Trader	Dr. John Clayburg
395	10	BRIX	Alfaranda	404	160	FGC Emerald	First Global Capital Mgmt.
296	16	Capcon1	Kevin Brown	507	222	FMS Advantage	Fast Market Systems
212	233	CatScan	Randy Stuckey	611	236	Four Ducks	Beverly Antrobus
226	109	Catscan II	Randy Stuckey	171	102	FT S&P DayTrade	Stafford Trading Co.
421	11	Catscan III	Randy Stuckey	524	127	Fujiko.N	Takaiku Nishimura
422	76	Catscan III Const.	Randy Stuckey	483	192	Fusion	Strategic Trading Sys.
563	51	CatsCan IV	Randy Stuckey	605	213	GEMS NG Mini	Creative Breathrough, Inc.
564	70	CatsCan IV Const	Randy Stuckey	332	163	Genesis B	Giles Korznecki
350	92	Challenger	S. L. Pee	294	13	GK Currency Trader	H. G. Knees
342	129	Checkmate	Strategic Trading Sys.	349	15	GK Energy Trader	H. G. Knees
647	26	ChrisVivienne	ChrisVivienne	487	115	GK-Energy Trader II	H. G. Knees
343	218	CoatTails	longtermtrading.com	348	254	GK-Interest Trader	H. G. Knees
278	34	Compass	Ziad Chahal	488	141	GK-Meat Trader I	H. G. Knees
338	208	Countdown	longtermtrading.com	550	94	GK Universal Trader I	H. G. Knees
331	107	Cross Bow	Charles Le Beau	551	104	GK Universal Trader II	H. G. Knees
606	215	Crude Day Trader	Chan So Han	253	119	Golden SX	Randy Stuckey
534	140	CrudeExtreme	Chan So Han	254	133	Golden SX Const.	Randy Stuckey
615	184	CrudeSpyder	David Imgraben	177	155	Grand Cayman System	Mike Chisolm
621	257	CTA3 SW	The Trading Systems Broker	572	211	HI%Mid	Seival Systems
622	266	CTA4 SW	The Trading Systems Broker	346	61	Hi-Lo Swing	David McLarney
623	99	CTB3 SW	The Trading Systems Broker	491	124	HiProb	Seival Systems
624	264	CTB4 SW	The Trading Systems Broker	607	114	HO - No2	eMarCoSoft y Cia Ltda
617	198	CTP	David Imgraben	366	12	I-Master	Keith Fischen/Murray Ruggiero

## Systems Tracked In This Issue

#1-2009

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
415	56	Impetus	TradingVisions Systems, Inc.	123	250	Reverse Trend Entry	Troy Staman
589	37	Impetus SP	TradingVisions Systems, Inc.	186	179	R-Levels	Rich Saidenberg
334	200	JJ	Giles Korzenecki	268	162	R-Mesa 3	John Ehlers/Mike Barna
584	247	Kannatta	eMarCoSoft y Cia Ltda	411	150	R-Mesa 5	John Ehlers/Mike Barna
538	188	Keystone	Founder Trading	618	253	RUMI	David Imgraben
627	60	Kilo SW	The Trading Systems Broker	436	229	S&P Day	Hafidi Eliasson
274	123	Lil' Dipper	Charles Le Beau	472	146	SAGA	Carlos Chaves
247	255	Lil Gapper	David Wright	283	251	Samurai_35	Futures Research
628	241	Lima SW	The Trading Systems Broker	281	44	Samurai_7	Futures Research
451	152	Longrifle	Adam Grimes	105	87	Scooter	Robert Dennis Jr
645	132	LPR Quantitative A2	L'eau Prosper Research	297	245	Serendipity	Charles LeBeau
639	190	LPR Quantitative M3	L'eau Prosper Research	430	183	Shockwave	Keener Capital Mgmt.
646	172	LPR Quantitative P2	L'eau Prosper Research	298	210	Sidewinder	Charles LeBeau
637	85	LPR Quantitative S2	L'eau Prosper Research	255	238	Sierra Hotel	Mesa
266	201	Magnet	Lapis Trading Strategies	571	46	Simple Harmony	Murray Ruggiero
609	120	Maiz	eMarCoSoft y Cia Ltda	581	157	SledgeHammer	Greg Jewell
384	79	Market Direction	Giles Korzenecki	232	177	SP \ U	Financial Facilitators
203	216	Market Mapping	Lee Gettess	535	195	Spartan	Joseph Ford
552	50	Maxim	Founder Trading	438	73	Spectrum	TradingVisions Systems, Inc.
585	212	Maya Legacy	eMarCoSoft y Cia Ltda	413	220	SPMD 500	Giles Korzenecki/Dave Wresinski
480	43	Mechwarrior-SP	Andrew Gibbs	344	49	STAT	Randy Stuckey
485	52	Mechwarrior-ES	Andrew Gibbs	345	24	STAT Const	Randy Stuckey
321	1	MESA Bonds	John Ehlers/Mike Barna	258	20	STC S&P DayTrade	Stafford Trading
435	262	Mesa T-Notes	John Ehlers/Mike Barna	347	66	STO-X	David McLarney
412	153	MesaMAX	John Ehlers/Mike Barna	335	196	Strategic	Charles LeBeau
104	246	Mike Culler System	Mike Culler	561	59	Super Turtle	Murray Ruggiero
280	111	Millenium 2000	Randy Stuckey	140	2	Support/Resistance	Walter Studnicki
31	243	Miracle Trading Mthd.	R. C. Allen	84	80	Swing Index System	Welles Wilder
322	55	Moving Avg. Reversal	S. L. Pee & M. H. Pee	374	36	Synergy	Strategic Trading Sys.
34	249	Murlantic Cattle Method	Mrs. M. Sanderford	139	134	T-Bonds Day_Trade	Walter Studnicki
525	217	Naka89	Kazuhiro Nakayama	242	144	The Big Blue	Vilar Kelly
204	42	NCR	Joseph Stowell	196	64	The Mystery System	Peter Aan
26	209	Night & Day Daytrading	Joe Bristor	309	58	Theta	Scott Lowry
378	47	Octane	Keener Capital Mgmt.	496	225	Time	Urban Jaekle
559	169	OCTANE92	eMarCoSoft y Cia Ltda	228	164	Top Ten System	Taruas Trading
629	258	Oscar SW	The Trading Systems Broker	93	261	Trader's Profit Motive	Traders Software
65	95	Parabolic Stop	Welles Wilder	515	100	Trend Harmony	Murray Ruggiero
440	149	Pegasus	Petros Development Corp.	299	121	Trend One	PWA Futures
304	166	Pendulum	Stafford Trading Co.	604	77	Trend Weaver	TimingCharts.com
575	223	PowerTrader	B. Antrobus	292	74	Trendchannel	John Tolan
231	22	Profit Quest	ProfitQuest Systems	17	248	Trender	Walter Studnicki
640	199	Propero	Joseph Ford	608	138	Trigo	eMarCoSoft y Cia Ltda
102a	202	PULSAR Imp. Pattern	Joe Duffy	387	38	Tuition-LT	Skyline Computers
102b	117	PULSAR Volatility	Joe Duffy	539	148	Turbo Trader Pro	Peter Zwag
591	175	PUMP #1	eMarCoSoft y Cia Ltda	249	45	Turtle Trading System	Michael Dillon
568	189	Qtech S&P	Dave Poxon	426	131	Tzar	Alfaranda, CTA
42	125	QUAD	Joe Bristor	323	8	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee
187	65	R-Breaker	Rich Saidenberg	324	35	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee
570	226	RC Advance ++	Rickey Cheung	133	159	Universal	Stafford Trading Co.
643	14	RC Beginner	Rickey Cheung	468	30	Universal 2.0	Stafford Trading Co.
566	106	RC Book 2	Rickey Cheung	199	165	Universal LT	Stafford Trading Co.
565	161	RC Chance	Rickey Cheung	616	239	US60Min	David Imgraben
597	143	RC Chance+	Rickey Cheung	308	103	USOne	Giles Korzenecki
644	135	RC Constant	Rickey Cheung	437	5	VC Daytrader	Veecee Corp.
642	221	RC Countertrend	Rickey Cheung	85	90	Volatility	Welles Wilder
592	256	RC Courage	Rickey Cheung	59	17	VOLPAT	Lee Gettess
567	232	RC Edge	Rickey Cheung	126	173	Watch and Wait	Ralph Vince
610	139	RC Intermediate	Rickey Cheung	339	67	Waverider	longtermtrading.com
631	156	RC Proof+	Rickey Cheung	318	18	Weaver	Alfaranda
576	193	RC Shine	Rickey Cheung	319	105	Weaver MT	Alfaranda
461	154	RC Success	Rickey Cheung	262	62	William Tell Bonds	Erik Been
519	19	RC Success 3	Rickey Cheung	267	263	XS Bonds	Emil Van Essen
632	110	RC Super	Rickey Cheung	367	88	Zeeport	Alfaranda
598	230	RC Trend	Rickey Cheung	233	206	Zenith* 1000	Ron Thieme
340	72	Ready-Set-Go	longtermtrading.com	630	252	Zulu SW	The Trading Systems Broker
582	227	Red Copper	eMarCoSoft y Cia Ltda	558	235	ZumaFria	eMarCoSoft y Cia Ltda

## #1-2009

## RANKING BY SPECIFIC COMMODITY

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

Bond			S&P			Day Trade		
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>119%</b>	<b>## RC Beginner</b>	<b>643</b>	<b>302%</b>	<b>## RC Beginner</b>	<b>643</b>	<b>321%</b>
2 ATS-3200	361	109.5%	2 Impetus SP	589	170.6%	2 RC Beginner	643	301.9%
3 MESA Bonds	321	102.9%	3 Black Crusader UD	578	98.7%	3 ChrisVivienne	647	258.3%
4 Samurai_35	283	95.5%	4 RC Super	632	97.3%	4 Impetus SP	589	170.6%
5 Trend One	299	76.0%	5 R-Mesa 3	268	86.0%	5 LPR Quantitative S2	637	134.1%
6 Samurai_7	281	66.0%	6 Mechwarrior	480	81.1%	6 Turbo Trader Pro	539	133.8%
7 Grand Cayman Syster	177	53.3%	7 Keystone	538	73.6%	7 Early Bird III	431	118.8%
8 ETS - Daily	257	50.5%	8 Cyclone	250	72.1%	8 Keystone	538	112.3%
9 Lil' Dipper	274	42.6%	9 Tzar	426	71.8%	9 RC Super	632	101.4%
10 Checkmate	342	41.6%	10 VC Daytrader	437	70.9%	10 Early Bird II	580	100.8%
11 Scooter	105	41.0%	11 RC Constant	644	70.2%	11 RC Super	632	97.3%
12 1-2-3 System	106	38.2%	12 RC Intermediate	610	68.4%	12 R-Mesa 3	268	86.0%
13 Universal LT	199	33.3%	13 STC S&P DayTrade	258	68.4%	13 Keystone	538	76.4%
14 William Tell Bonds	262	33.1%	14 AlfaMAXX	432	63.6%	14 Keystone	538	73.6%
15 Challenger	350	31.2%	15 R-Breaker	187	60.7%	15 Impetus	415	72.3%
16 Compass	278	30.0%	16 Zeeport	367	60.2%	16 Cyclone	250	72.1%
17 CatScan	212	29.1%	17 I-Master	366	58.2%	17 RC Chance+	597	71.7%
18 DCB-Bond	306	26.2%	18 Spectrum	438	57.7%	18 VC Daytrader	437	70.9%
19 BRIX	395	24.3%	19 %C DayBreaker	405	54.9%	19 Delphi Universal II Day	594	70.2%
20 Turtle Trading System	249	20.8%	20 RC Book 2	566	54.9%	20 RC Constant	644	70.2%
21 EVE T Bond	288	18.1%	21 RC Success	461	54.3%	21 RC Intermediate	610	68.4%
22 GK Universal Trader II	551	17.8%	22 RC Coach	648	52.3%	22 STC S&P DayTrade	258	68.4%
23 Ready-Set-Go	340	15.8%	23 RC Chance+	597	50.2%	23 Early Bird III	431	67.5%
24 Universal	133	15.1%	24 Octane	378	47.2%	24 LPR Quantitative A2	645	65.7%
25 Sidewinder	298	14.8%	25 VOLPAT	59	44.2%	25 AlfaMAXX	432	63.6%
26 Basis	269	14.6%	26 RC Success 3	519	42.8%	26 R-Breaker	187	60.7%
27 25X25	275	14.3%	27 RC Proof+	631	42.4%	27 Zeeport	367	60.2%
28 CTP	617	13.5%	28 Balance Point	386	41.6%	28 Spectrum	438	57.7%
29 Ultimate Trading Dev.	324	13.5%	29 Dual Thrust	562	41.3%	29 Delta DT	625	56.5%
30 CTP	617	13.3%	30 ETS Day Trade	272	38.1%	30 %C DayBreaker	405	54.9%
31 Big Dipper	273	12.1%	31 Magnet	266	32.9%	31 RC Book 2	566	54.9%
32 USOne	308	9.8%	32 CTS Crash Control	511	32.1%	32 RC Success	461	54.3%
33 Fusion	483	9.4%	33 Arcs Plus	302	30.6%	33 RC Coach	648	52.3%
34 Tuition-LT	387	7.6%	34 R-Mesa 5	411	30.0%	34 Early Bird II	580	51.9%
35 Miracle Trading Mthd.	31	7.6%	35 FT S&P DayTrade	171	29.0%	35 RC Chance+	597	50.2%
36 Basis II	270	7.3%	36 R-Levels	186	26.1%	36 RC Coach	648	50.0%
37 Watch and Wait	126	5.5%	37 SledgeHammer	581	24.7%	37 CrudeExtreme	534	47.4%
38 Serendipity	297	2.6%	38 RC Chance	565	24.4%	38 RC Success	461	47.2%
Mini Russell			Mini Midcap			Cotton		
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 ChrisVivienne</b>	<b>647</b>	<b>258.3%</b>	<b>1 Delphi Universal II</b>	<b>595</b>	<b>180.0%</b>	<b>1 GK Universal Trader II</b>	<b>551</b>	<b>85.9%</b>
2 Maxim	552	191.6%	2 Kilo SW	627	172.3%	2 Capcon1	296	75.9%
3 Black Crusader UD Mini	579	164.0%	3 DualThrust 2	590	170.8%	3 Black or White	124	64.3%
4 DualThrust 2	590	163.5%	4 Delphi Universal	509	130.5%	4 Millenium 2000	280	48.8%
5 Turbo Trader Pro	539	133.8%	5 HiProb	491	64.3%	5 Grand Cayman Syster	177	48.2%
6 Keystone	538	112.3%	6 Delta DT	625	56.5%	6 Axiom Long Term	471	47.5%
7 HI%Mid	572	82.0%	7 Propero	640	12.2%	7 Pegasus	440	47.0%
8 HiProb	491	81.0%	8 DualThrust 2	590	-29.1%	8 Aberration	207	41.2%
9 Impetus	415	72.3%	9 HI%Mid	572	-41.2%	9 Hi-Lo Swing	346	40.1%
10 Delphi Universal II Day	594	70.2%	10 Alpha DT	619	-85.3%	10 Samurai_7	281	37.2%
11 DualThrust 2	590	45.4%	11 RUMI	618	-178.8%	11 Volatility	85	27.5%
12 Propero	640	-15.5%	12 Oscar SW	629	-209.6%	12 STO-X	347	25.4%
13 Shockwave	430	-23.5%				13 Waverider	339	22.6%
14 Auto ExtremeR	601	-29.3%				14 Arcs	279	19.6%
15 Beta DT	620	-63.2%				15 Golden SX	253	19.1%
16 Echo DT	626	-77.3%				16 Moving Avg. Reversal	322	15.3%



## #1-2009

## RANKING BY SPECIFIC COMMODITY

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

Euro Currency			Japanese Yen			Dollar Index		
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>273.7%</b>	<b>1 Dollar Trader for Curr.</b>	<b>236</b>	<b>91.9%</b>	<b>1 Trend Weaver</b>	<b>604</b>	<b>282.3%</b>
2 Dual Thrust	562	230.9%	2 1-2-3-4 System	198	71.9%	2 CatsCan IV Const	564	266.4%
3 CatsCan IV Const	564	169.7%	3 Dynamic Breakout Sys	240	67.8%	3 CatsCan IV	563	265.6%
4 DynamicTrendTrading	467	167.6%	4 GK Universal Trader I	550	66.2%	4 Synergy	374	226.8%
5 Anomaly 2	381	154.7%	5 Catscan III Const.	422	61.9%	5 Catscan III	421	185.4%
6 Catscan III	421	144.0%	6 Grand Cayman System	177	61.2%	6 Catscan III Const.	422	154.0%
7 Anomaly 1	380	132.2%	7 Simple Harmony	571	60.2%	7 STAT	344	138.4%
8 Ultimate Trading Dev. I	323	128.6%	8 Scooter	105	57.8%	8 1-2-3-4 System	198	130.0%
9 Synergy	374	123.7%	9 Catscan III	421	52.0%	9 DirecTrend	400	124.3%
10 Catscan III Const.	422	123.0%	10 Bond & Yen Trdng. Sys.	225	50.9%	10 GK-Currency Trader	294	120.6%
11 1-2-3-4 System	198	123.0%	11 Universal LT	199	48.7%	11 Checkmate	342	119.7%
12 CTB3 SW	623	121.7%	12 Turtle Trading System	249	45.4%	12 STAT Const	345	116.5%
13 Ultimate Trading Dev. II	324	120.0%	13 Pegasus	440	43.3%	13 Directional Movement	82	96.4%
14 DirecTrend	400	118.8%	14 DCS II	111	43.3%	14 Fusion	483	94.5%
15 Challenger	350	116.2%	15 The Mystery System	196	43.3%	15 CatScan	212	88.4%
16 GK-Currency Trader	294	112.0%	16 Basis II	270	40.9%	16 Compass	278	85.6%
17 GK Universal Trader II	551	108.2%	17 Parabolic Stop	65	40.6%	17 Basis	269	64.5%
18 Market Direction	384	107.9%	18 Top Ten System	228	37.5%	18 Axiom Long Term	471	17.8%
19 Amos' Root	307	107.3%	19 Golden SX Const.	254	35.5%	19 Parabolic Stop	65	-5.6%
20 Super Turtle	561	101.2%	20 Trend Harmony	515	34.4%	20 Profit Quest	231	-18.9%
21 BRIX	395	97.7%	21 Checkmate	342	34.0%	21 Volatility	85	-45.5%
22 Dollar Trader for Curr.	236	96.3%	22 SAGA	472	31.2%	22 Swing Index System	84	-118.2%
23 Ready-Set-Go	340	95.5%	23 Trendchannel	292	31.1%			
24 EuroDynamics LT	445	94.2%	24 Theta	309	30.6%			
25 EuroMax	569	90.1%	25 STO-X	347	27.0%			
26 STAT Const	345	89.5%	26 Catscan II	226	26.3%			
27 Aberration	207	88.7%	27 CatScan	212	26.2%			
28 Checkmate	342	87.5%	28 Arcs	279	26.1%			
29 Catscan II	226	87.4%	29 Dr. Jenkins System	62	21.8%			
30 Hi-Lo Swing	346	83.6%	30 Golden SX	253	21.7%			
Natural Gas			Crude Oil			Coffee		
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>382.9%</b>	<b>1 Trend Weaver</b>	<b>604</b>	<b>124.7%</b>	<b>1 Parabolic Stop</b>	<b>65</b>	<b>86.5%</b>
2 Super Turtle	561	120.4%	2 Universal 2.0	468	82.6%	2 Scooter	105	72.9%
3 Simple Harmony	571	105.5%	3 BRIX	395	74.3%	3 The Mystery System	196	63.5%
4 CatsCan IV	563	94.1%	4 Catscan III	421	69.3%	4 1-2-3 System	106	58.5%
5 CatsCan IV Const	564	94.1%	5 DirecTrend	400	59.1%	5 PowerTrader	575	46.7%
6 GK Energy Trader II	487	87.0%	6 Abalone	409	58.7%	6 Catscan II	226	42.3%
7 Samurai_7	281	83.6%	7 Theta	309	55.4%	7 Universal	133	41.7%
8 Universal 2.0	468	79.2%	8 Weaver	318	51.0%	8 Watch and Wait	126	32.0%
9 GK-Energy Trader	349	73.8%	9 Tuition-LT	387	49.4%	9 Waverider	339	30.6%
10 Catscan III	421	63.1%	10 STAT	344	47.9%	10 Top Ten System	228	30.4%
11 Waverider	339	58.5%	11 Advent	365	46.9%	11 Andromeda-2	441	27.4%
12 DirecTrend	400	55.8%	12 STAT Const	345	42.2%	12 Market Direction	384	26.5%
13 Advent	365	48.3%	13 GK Energy Trader II	487	42.0%	13 Golden SX	253	18.5%
14 Swing Index System	84	46.8%	14 GK-Energy Trader	349	39.8%	14 GK Universal Trader I	550	15.6%
15 Arcs	279	39.7%	15 Moving Avg. Reversal	322	39.8%	15 Pegasus	440	12.7%
16 Ready-Set-Go	340	38.7%	16 Market Direction	384	37.9%	16 Athena	271	11.3%
17 Volatility	85	35.3%	17 Dynamic MovAvgCross	303	34.6%	17 DCS II	111	10.7%
18 GK Universal Trader I	550	32.9%	18 Dynamic Breakout Sys	240	33.1%	18 Golden SX Const.	254	8.9%
19 Athena	271	32.3%	19 Aberration	207	30.3%	19 DirecTrend	400	4.2%
20 Synergy	374	30.0%	20 Black Gold	333	28.3%	20 Andromeda	364	-0.3%
21 Parabolic Stop	65	24.3%	21 Black Gold - Petrol	560	28.1%	21 Moving Avg. Reversal	322	-0.4%
22 Basis II	270	16.5%	22 Catscan II	226	27.6%	22 Aberration	207	-0.6%
23 DCB Natural Gas	545	12.6%	23 Turtle Trading System	249	26.3%	23 Turtle Trading System	249	-1.0%
24 Dynamic MovAvgCross	303	12.5%	24 Golden SX Const.	254	20.5%	24 CoatTails	343	-4.4%

# WANTED

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# TESTING INFORMATION

## **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		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year					Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008
		#	Day Trd.			Tested	2003	2004	2005	2006							
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
1	MESA Bonds	321		Bonds	7/00	-1435	-3778	4653	-144	-906	0	3520	-3575	3530	3553	0	2588
2	Support/Resistance	140	*	S&P	1/84	-22900	14375	5000	-25725	-16775	7225	7675	-24075	11600	-15250	9075	19000
3	Cyclone	250	*	S&P	7/96	6725	4500	-29650	-30200	12275	6300	19150	-1775	-5300	12425	-5675	-3775
4	Early Bird III	431	*	Mini S&P	3/03	-975	-575	688	625	613	0	3638	1013	-688	2125	0	1975
	Early Bird III	431	*	MiniRussel	3/03	2945	-1260	1970	90	9225	510	-860	1375	-2260	1015	-610	2020
5	VC Daytrader	437	*	S&P	8/03	800	-19700	-11900	525	32900	3025	13600	6350	2700	-6050	1775	12100
6	Early Bird II	580	*	Mini Russell	8/02	2150	-1125	-610	750	7360	2535	1385	-175	-3210	605	-680	1350
	Early Bird II	580	*	Mini S&P	8/02	-638	-425	450	-275	3738	375	0	-188	-1125	1850	0	2013
7	ATS-3200	361		Bonds	1/01	14831	7500	-456	5637	44	0	-4575	19	0	0	3116	-1715
8	Ultimate Trading Dev. I	323		Jap Yen	8/00	4225	-5926	2174	-12063	-2463	0	0	6463	0	0	-2375	-1600
	Ultimate Trading Dev. I	323		Euro C	8/00	8013	6725	-5001	9901	14750	0	0	6550	0	0	5100	0
9	GK Grain Trader I	489		Wheat	11/04	n/a	0	1088	-4713	8725	0	0	0	9025	0	0	-4675
	GK Grain Trader I	489		Corn	11/04	n/a	0	613	-2725	1463	0	0	0	0	0	0	0
	GK Grain Trader I	489		Rough Rice	11/04	n/a	-1335	-250	-4675	-3045	0	0	0	0	0	14785	0
10	BRIX	395		Euro C	5/02	10013	11800	6524	-17212	2925	0	0	-1875	0	0	5100	-6138
	BRIX	395		Heat Oil	5/02	-6355	12109	4142	-11830	16972	0	-3431	-647	22105	0	33743	0
	BRIX	395		T Note	5/02	7280	8250	-2930	-2420	5830	0	0	5420	0	0	-1980	0
	BRIX	395		Crude	5/02	-5850	20070	1810	5110	29020	3760	-9010	3610	0	12410	0	27960
	BRIX	395		S Franc	5/02	-1076	6250	7500	-6537	1162	0	0	8500	0	2013	2013	-2888
	BRIX	395		Bonds	5/02	-1290	9380	-9150	11830	1010	0	0	2110	0	-1230	2900	0
	BRIX	395		Jap Yen	5/02	-9375	-1137	14775	-9438	-10852	-3675	0	2938	0	0	-1825	0
11	Catscan III	421		\$ Index	5/03	9090	-710	5650	-2060	3060	-260	-400	-60	0	630	-2330	-100
	Catscan III	421		Euro C	5/03	11187	148	824	3374	10838	-425	-2000	3175	0	4963	-2975	-3825
	Catscan III	421		Crude	5/03	570	5130	-2170	-2420	7870	-4110	-9950	5810	0	12420	0	23850
	Catscan III	421		Nat Gas	5/03	-610	30470	-1190	-10650	-12720	6170	-3310	12530	0	13590	0	23000
	Catscan III	421		Jap Yen	5/03	-2925	-5451	7563	4915	5901	-1063	-2550	2550	0	3363	-4038	375
	Catscan III	421		F Note	5/03	-1085	-410	425	-2360	1450	0	0	1695	-375	-555	795	0
	Catscan III	421		Euro \$	5/03	-1350	-200	-2375	-3000	-3150	-500	0	3550	-2200	0	-600	275
12	I-Master	366		Mini Russell	11/01	80900	81625	5750	-52650	69625	-9175	36675	25300	44025	14250	17200	-5750
	I-Master	366		S&P	11/01	-10175	-32525	-67625	-8000	62750	15925	-6550	-7050	27050	-1800	2325	8150
	I-Master	366		Nasdaq	11/01	-1400	-19400	-52550	-9125	-22850	1250	13750	2200	9650	-14050	5000	-750
13	GK-Currency Trader	294		\$ Index	7/98	3810	5260	-530	-4730	1720	-1660	0	-40	0	740	0	
	GK-Currency Trader	294		Euro C	12/98	6075	12000	-588	-3738	9525	0	0	6550	0	0	5100	0
	GK-Currency Trader	294		S Franc	7/98	-3824	-1924	551	-7613	-4050	0	0	8500	0	0	-1525	0
	GK-Currency Trader	294		Jap Yen	7/98	-1164	-21263	11838	-10400	-8788	0	0	6463	0	-450	0	0
14	RC Beginner	643	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1025
	RC Beginner	643	*	S&P	6/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	5550
15	GK-Energy Trader	349		Nat Gas	2/01	19830	-9660	7270	44820	-2390	1000	-6640	14280	0	13590	0	23000
	GK-Energy Trader	349		Heat Oil	2/01	-14646	12889	5565	-3562	26374	0	1210	-7111	17283	0	33743	0
	GK-Energy Trader	349		Unleaded	2/01	-8687	12513	6276	1277	13881	0	1474	-533	-13461	0	28648	0
	GK-Energy Trader	349		Crude	2/01	-3320	10140	-7420	-3140	16010	3760	-8280	3060	0	12420	0	27950
16	Capcon1	296		Cotton	1/99	-2070	11710	-530	3620	390	0	0	-8270	0	6395	0	-190
	Capcon1	296		Euro C	1/99	-23651	-2313	7600	-15226	-5812	0	0	0	0	0	1650	0
	Capcon1	296		Crude	1/99	-6380	-1040	-16130	14800	-22120	0	0	0	0	0	0	-4040
	Capcon1	296		Copper	1/99	-3501	-9039	-12588	-5175	-12587	0	0	0	0	0	-4150	-2075
	Capcon1	296		B Pound	1/99	-7363	-6500	9331	-12557	-6938	0	0	1900	0	0	-438	0
	Capcon1	296		S Franc	1/99	-12863	-7450	1863	-5913	-5562	0	-2075	0	0	0	1938	0
17	VOLPAT	59	*	S&P	10/88	15850	14000	-11575	500	43450	-5275	-3350	-7150	4700	-1025	1525	10650
18	Weaver	318		S Franc	7/00	5938	-2026	11199	-8701	5175	0	0	8500	0	338	2013	-2888
	Weaver	318		Heat Oil	7/00	-7735	3700	-640	-5899	13910	0	-3431	-71	22672	0	33747	0
	Weaver	318		Crude	7/00	-4520	20070	-5910	890	26220	3770	-8530	6010	-220	-460	0	27960
	Weaver	318		T Note	7/00	6270	5170	-1910	580	1310	-2960	0	5110	0	0	-2260	-5440
	Weaver	318		Soybeans	7/00	1440	13940	-555	-9595	10380	8585	0	15310	-16700	-5650	0	10565
	Weaver	318		Jap Yen	7/00	-4076	250	2624	-8501	-7513	-2463	0	2938	0	0	-1900	0
	Weaver	318		Sugar	7/00	-1736	-1187	2229	9386	-7505	-358	0	4547	0	-2643	0	-336
19	RC Success 3	519	*	S&P	11/05	n/a	n/a	-7350	-9475	-9400	12625	-1800	-11900	1550	-10975	3425	19000
	RC Success 3	519	*	Mini S&P	11/05	n/a	n/a	-638	-2850	-6675	1700	1825	-3500	-1738	-2213	863	3338
20	STC S&P DayTrade	258	*	S&P	4/97	10225	17925	-7025	-7150	5475	17725	7650	-4900	-6700	9500	5275	-1200
21	AlfaMAXX	432	*	S&P	5/03	-7500	-14100	-12225	15400	45526	2400	-2950	2825	3525	-5725	-500	2875
22	Profit Quest	231		\$ Index	9/95	2170	-3430	-7130	-60	-340	920	270	-820	0	280	-720	0
23	Abalone	409		Euro C	9/02	7476	13262	-4938	-77	-7300	-3225	-2838	-3175	0	0	3100	225
	Abalone	409		Corn	9/02	-4576	5638	-1502	-13	-2287	0	0	7150	0	2113	-438	5650
	Abalone	409		Heat Oil	9/02	-2340	-3983	1370	-5371	22204	1596	-15918	-7816	14927	0	33747	10731
	Abalone	409		Crude	9/02	3850	13990	-4980	-2320	9730	-1420	-10980	-7870	0	12420	0	27950
	Abalone	409		T Note	9/02	-1910	3790	-1570	720	2870	-740	0	3050	0	-700	2250	0
	Abalone	409		Jap Yen	9/02	-752	-10800	3526	-2701	-2126	-2613	0	1963	0	-450	263	0
	Abalone	409		Cotton	9/02	-5635	4885	-7630	2210	-4655	-2290	0	4390	0	-5560	0	-1620
	Abalone	409		Coffee	9/02	-13127	4050	9789	2175	-11795	0	-788	9675	-11681	-2288	-1631	1669
24	STAT Const	345		\$ Index	5/01	10410	1740	-2060	-4500	-1060	-1600	0	-910	0	0	1030	-1070
	STAT Const	345		Euro C	1/01	14926	3948	2962	-8851	1887	0	0	-425	0	0	5100	-2675
	STAT Const	345		Crude	5/01	-6770	7310	-11520	90	21970	3770	-7720	3070	0	12410	0	27960
	STAT Const	345		T Note	5/01	-4030	2190	-6320	3210	2970	0	0	5430	0	-940	-160	0

					All Statistics Based On Last 12 Months Performance										Combined					
Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008	12 Mos Net P/L (8)		12 Mos Total Trds (10)		Avg. Wins (11)		Avg. Loss (13)		Max Con. Req'd Cap. \$ (15)		Combin. %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)
659	0	15209	11056	1575	38115	7170	20	70.0	3827	-2577	2	5400	705.8%	705.8%	47712	23888	102.9%	102.9%		
8625	17075	47775	33900	-150	122475	33225	241	42.3	4030	-2074	9	27000	453.6%	453.6%	94500	106975	15.7%	15.7%		
-8025	7775	15025	64975	15300	116400	24575	291	36.8	3363	-1325	9	27000	431.1%	431.1%	244800	86675	72.1%	72.1%		
-1038	-363	4663	9013	538	20875	1838	117	59.0	570	-385	5	5400	386.6%	408.7%	21250	5200	67.5%	91.6%		
-190	-785	6903	10785	2905	20808	3270	164	50.0	726	-472	4	4800	433.5%	408.7%	33268	3270	118.8%	91.6%		
7425	9400	25425	12925	15425	104100	12800	204	60.8	2275	-2227	4	27000	385.6%	385.6%	103700	57675	70.9%	70.9%		
-900	-440	8360	10720	2400	21950	4835	136	51.5	791	-507	5	4800	457.3%	364.5%	31035	4835	100.8%	74.9%		
-1650	138	4663	8725	425	15225	2150	95	56.8	595	-411	4	5400	281.9%	364.5%	17988	2788	51.9%	74.9%		
0	6456	-263	2113	13268	18418	4575	9	66.7	4162	-2191	1	5400	341.1%	341.1%	47320	15318	109.5%	109.5%		
0	888	-5675	0	9538	7238	8763	6	50.0	5629	-3216	2	7500	96.5%	332.6%	213	23413	0.3%	61.8%		
0	5775	0	0	23238	40663	2388	5	80.0	10763	-2389	1	6900	589.3%	332.6%	74713	13800	128.6%	61.8%		
0	0	0	0	13138	17488	4675	3	66.7	11081	-4690	1	5400	323.8%	330.8%	22588	4888	100.4%	72.5%		
8463	0	0	0	9775	18238	0	2	100.0	9119	0	0	4500	405.3%	330.8%	17588	2725	93.8%	72.5%		
0	-3585	0	0	8645	19845	3585	3	66.7	11715	-3600	1	6900	287.6%	330.8%	10540	9305	36.7%	72.5%		
0	1138	0	0	23238	21463	10200	9	44.4	9260	-3106	3	6900	311.1%	321.8%	44938	15675	97.7%	64.7%		
16115	0	26376	0	51013	145274	4078	9	66.7	24892	-1386	3	30750	472.4%	321.8%	160944	38716	78.5%	64.7%		
-1930	2340	0	-1230	5230	7850	4460	8	50.0	3830	-1868	2	4200	186.9%	321.8%	20980	6920	74.9%	64.7%		
-17400	8100	0	48420	12860	90710	17400	10	70.0	17584	-10793	2	27750	326.9%	321.8%	137450	17400	74.3%	64.7%		
-3100	5800	0	0	10250	22588	5988	7	71.4	5715	-2985	2	6000	376.5%	321.8%	27875	13988	69.7%	64.7%		
-5730	1270	0	-770	6890	5440	7850	9	44.4	3948	-2066	2	5400	100.7%	321.8%	8740	12590	24.3%	64.7%		
0	4125	-10138	0	0	-8575	10138	7	42.9	2433	-3973	2	7500	-114.3%	321.8%	-19175	25188	-38.4%	64.7%		
-220	3980	0	0	8680	9920	3590	14	42.9	2607	-718	4	2400	413.3%	318.5%	25210	11770	185.4%	68.9%		
388	10225	0	0	19963	29488	6800	13	38.5	8718	-1769	4	6900	427.4%	318.5%	56288	22950	144.0%	68.9%		
-5730	12270	0	48420	12860	95840	15610	13	61.5	14775	-4453	3	27750	345.4%	318.5%	108930	19530	69.3%	68.9%		
-14120	26040	0	19880	5610	89390	14120	9	77.8	15260	-8739	1	24750	361.2%	318.5%	88520	69070	63.1%	68.9%		
-3425	688	0	0	15138	11038	9450	18	44.4	3236	-1481	3	7500	147.2%	318.5%	22100	14850	52.0%	68.9%		
-550	-125	0	-255	2905	3535	1065	15	46.7	875	-324	3	3000	117.8%	318.5%	1555	7640	9.1%	68.9%		
0	-25	-1775	-1725	1200	-1800	6050	25	20.0	1085	-361	10	2250	-80.0%	318.5%	-11375	12575	-89.2%	68.9%		
26425	20875	3650	21805	8015	203295	30100	80	61.3	7050	-4601	3	45000	451.8%	313.4%	485294	87500	150.5%	78.8%		
36975	20725	17600	29325	38075	180750	39400	81	66.7	6259	-5836	4	54000	334.7%	313.4%	225250	168375	58.2%	78.8%		
4150	3350	-15950	8675	12350	29625	32025	87	52.9	3762	-3502	7	33000	89.8%	313.4%	35100	127775	14.8%	78.8%		
0	1110	0	0	8680	8830	1700	5	60.0	3510	-850	2	2400	367.9%	307.3%	30630	8170	120.6%	46.5%		
0	-3950	0	0	23238	30938	7250	5	80.0	9547	-7250	1	6900	448.4%	307.3%	78600	13750	112.0%	46.5%		
0	2325	0	0	10250	19550	1525	4	75.0	7025	-1525	1	6000	325.8%	307.3%	13688	25738	21.6%	46.5%		
0	1113	-3313	0	6938	10750	3313	5	60.0	4838	-1882	1	7500	143.3%	307.3%	-15025	36988	-18.9%	46.5%		
1463	863	5025	6425	2513	17313	2388	58	56.9	902	-498	4	5400	320.6%	305.0%	17313	2388	320.6%	305.0%		
6125	4975	21750	31975	11125	81500	11425	59	55.9	4447	-2505	4	27000	301.9%	305.0%	81500	11425	301.9%	305.0%		
-26370	23790	0	19880	5610	68140	26370	10	70.0	14450	-11003	2	24750	275.3%	301.4%	144550	40520	73.8%	52.3%		
-10223	0	20878	0	51017	106798	10223	7	71.4	24826	-8633	1	30750	347.3%	301.4%	127625	21038	52.4%	52.3%		
-12113	0	13213	0	53193	70421	13994	8	50.0	24132	-6527	3	26250	268.3%	301.4%	94181	32348	45.3%	52.3%		
-18920	3360	0	48430	12850	84630	18920	9	77.8	15976	-13631	1	27750	305.0%	301.4%	87440	31740	39.8%	52.3%		
0	0	9915	0	5370	13220	8270	5	60.0	7227	-4231	1	5400	244.8%	286.9%	41310	9990	75.9%	7.9%		
-3950	13775	0	0	23238	34713	3950	4	75.0	12888	-3951	1	6900	503.1%	286.9%	11463	62688	16.5%	7.9%		
0	21510	0	48420	12860	78750	4040	4	75.0	27597	-4041	1	27750	283.8%	286.9%	25360	57430	9.1%	7.9%		
0	7550	0	0	44013	45338	6225	5	40.0	25782	-2075	3	17250	262.8%	286.9%	2800	50538	1.6%	7.9%		
0	9263	0	0	16444	27169	438	4	75.0	9202	-437	1	4500	603.8%	286.9%	506	35650	1.1%	7.9%		
-4513	0	0	0	0	-4650	4650	3	33.3	1938	-3291	1	6000	-77.5%	286.9%	-27213	49063	-45.0%	7.9%		
12175	4025	19675	24100	16725	76775	26575	102	58.8	2799	-2168	4	27000	284.4%	284.4%	244825	51400	44.2%	44.2%		
-1738	5775	0	0	10250	22250	4625	8	62.5	5765	-2192	2	6000	370.8%	278.2%	39875	11988	78.2%	44.8%		
14830	0	26372	0	51017	145135	3503	9	66.7	24773	-1194	3	30750	472.0%	278.2%	143913	34507	55.1%	44.8%		
-17400	8100	0	48420	12860	80510	17400	13	53.8	16754	-6105	3	27750	290.1%	278.2%	120350	25020	51.0%	44.8%		
0	2610	0	-1230	5410	1240	7890	12	33.3	3808	-1746	3	4200	29.5%	278.2%	17240	9740	48.3%	44.8%		
0	-22265	0	12515	2125	4485	34050	9	55.6	9820	-11175	2	10500	42.7%	278.2%	18475	34050	20.7%	44.8%		
-2275	1088	-4913	0	0	-7525	8000	9	33.3	1408	-1956	2	7500	-100.3%	278.2%	5988	25175	9.3%	44.8%		
0	-2117	784	0	1893	1770	5096	9	44.4	2033	-1270	3	2400	73.8%	278.2%	-6518	14022	-32.0%	44.8%		
21275	2975	15325	2225	20750	74475	25225	206	35.0	3184	-1158	10	27000	275.8%	270.7%	35625	68875	42.8%	37.0%		
3438	888	3825	1100	3713	13238	7450	206	32.0	709	-239	11	5400	245.1%	270.7%	1375	19600	8.3%	37.0%		
3150	-8700	22700	4225	24125	72850	13600	120	45.0	3335	-1625	7	27000	269.8%	269.8%	218513	43450	68.4%	68.4%		
-2300	9050	26100	20150	17225	72675	18150	129	45.0	3291	-1668	6	27000	269.2%	269.2%	97376	44400	63.6%	63.6%		
300	3520	840	2040	-280	6350	2020	15	60.0	1158	-679	2	2400	264.6%	264.6%	-6080	23360	-18.9%	-18.9%		
0	9613	-1788	0	23725	25638	13163	12	41.7	8565	-2462	4	6900	371.6%	262.2%	35113	22613	80.4%	42.3%		
-4288	800	325	0	10225	21538	4288	8	75.0	4377	-2362	1	4500	478.6%	262.2%	18488	6925	64.9%	42.3%		
-8039	0	26376	0	51013	106617	23734	12	58.3	20464	-7304	3	30750	346.7%	262.2%	115109	30446	59.1%	42.3%		
-10370	9810	0	48430	12850	80820	24100	11	63.6	16656	-8917	2	27750	291.2%	262.2%	103240	24100	58.7%	42.3%		
-1920	1730	-520	-4160	-580	-1590	10450	11	36.4	3008	-1949	4	4200	-37.9%	262.2%	-150	10450	-0.6%	42.3%		
375	1138	-150	0	15063	15588	2613	8	62.5	3760	-1071	1	7500	207.8%	262.2%	-2013	23625	-4.2%	42.3%		
-800	0	7400	0	5370	6890	7980	9	44.4	4581	-2281	2	5400	127.6%	262.2%	-2845	17715	-8.3%	42.3%		
-6825	-863	-1481	0	10406	-3806	23100	13	38.5	4751	-3450	4	9000	-42.3%	262.2%	-9881	29663	-17.3%	42.3%		
-1790	3250	0	0	8690	7600	4340	8	50.0	3410	-1510	2	2400	316.7%	261.1%	21440	12200	116.5%	30.5%		
0	3000	0	0	23238	28238	4875	7													

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Dec	Jan	Feb	Mar	Apr	May	Jun
		Col.17 (1)	(2)			(3)	(4)	(5)	2003	2004	2005	2006	2007	2007	2008	2008	2008
	STAT Const	345		S Franc	5/01	-3550	1301	-8113	-10539	-6613	-2638	0	7113	0	0	-688	0
	STAT Const	345		Jap Yen	5/01	-4602	-4125	10613	-14501	-6639	-2200	0	4838	0	-1213	0	0
25	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	n/a	-6865	-3175	-960	2940	4735	-280	3375	1380
	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	n/a	-1145	2270	655	610	1885	325	2720	-250
	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	n/a	-2300	38	1313	1575	775	1388	3075	725
26	ChrisVivienne	647	*	Mini Russell	8/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
27	Dual Thrust	562		SP Midcap	8/07	n/a	n/a	n/a	0	42550	21100	-750	33500	18650	20050	-44100	12200
	Dual Thrust	562		Gold	8/07	n/a	n/a	n/a	0	10590	-2580	11610	-120	7150	-4370	1930	-7730
	Dual Thrust	562		Nat Gas	8/06	n/a	n/a	n/a	24600	96310	11440	12010	9490	21000	15990	7690	-10130
	Dual Thrust	562		Silver	8/07	n/a	n/a	n/a	0	-5175	5515	2830	9600	12295	-2590	-1580	9650
	Dual Thrust	562		Euro C	8/06	n/a	n/a	n/a	1837	10050	-525	0	-7150	-1163	0	-4088	-450
	Dual Thrust	562		Mini Russell	8/06	n/a	n/a	n/a	7800	11640	-5845	4405	-725	4655	445	-1725	-850
	Dual Thrust	562		Unleaded	8/06	n/a	n/a	n/a	-6967	53461	9479	3377	7136	-895	12172	11134	-6052
	Dual Thrust	562		S&P	8/06	n/a	n/a	n/a	1450	27200	850	15775	-19325	0	-11075	-8600	-14125
	Dual Thrust	562		Crude	8/06	n/a	n/a	n/a	-3260	21600	6190	-4830	11250	240	8490	10640	8220
28	EuroDynamics LT	445		Euro C	9/03	-1763	6338	988	2263	9250	0	0	0	5275	-3738	0	0
29	1-2-3-4 System	198		Euro C	12/98	13262	16875	5261	2461	2912	-4463	0	-3413	0	4688	-488	-1688
	1-2-3-4 System	198		Jap Yen	12/93	-7201	-3826	-76	-9777	7764	0	0	6463	0	-463	1838	0
	1-2-3-4 System	198		S Franc	12/93	6711	5575	-1088	-9114	-4952	-2263	-3613	6638	0	2100	2100	-6250
	1-2-3-4 System	198		B Pound	12/93	11025	8600	-3468	-3926	-12021	-1463	0	2275	0	-1019	-1381	-688
	1-2-3-4 System	198		\$ Index	12/93	8620	9180	1810	900	-1170	-1060	-2490	-1840	0	-2780	-120	-510
30	Universal 2.0	468		Crude	11/03	3440	5390	-2530	7990	26130	5060	-6060	-3080	9460	10270	8980	8560
	Universal 2.0	468		Nat Gas	11/03	-9050	16440	1770	18180	17650	5860	950	6610	4330	3460	4770	4030
	Universal 2.0	468		Soybeans	11/03	-610	4215	3500	-3200	8925	2770	-4120	2845	-2030	810	-6330	8340
	Universal 2.0	468		Silver	11/03	-190	4795	-2070	-2715	-10250	4565	730	1725	2325	-2065	-5865	85
	Universal 2.0	468		Euro C	11/03	4938	-5061	-4037	-10415	-4674	-1275	125	0	1538	-2525	175	638
	Universal 2.0	468		T Note	11/03	-230	4810	-1140	-1210	-4820	-580	3030	-790	-50	-780	-10	-1750
31	Amos' Root	307		Euro C	5/00	14288	2113	8400	-6738	11388	7100	-2550	-2550	0	0	3513	-2900
	Amos' Root	307		Jap Yen	5/00	-2350	-11288	2463	6088	-2263	-1275	0	0	0	3763	0	0
32	Advent	365		Nat Gas	1/02	230	-21910	-5640	34210	-43300	3500	-2120	16090	0	13580	0	23010
	Advent	365		Crude	1/02	-9220	-850	-10360	-4240	30500	3770	0	6520	0	12420	0	27950
	Advent	365		O. Juice	1/02	5378	2701	-3009	6998	-3104	0	0	225	0	2198	0	90
	Advent	365		S Franc	1/02	874	1173	-939	-7989	-4450	0	0	8500	0	350	350	-2888
	Advent	365		Cotton	1/02	-5585	-5850	-4935	-1345	3430	-1995	0	6200	0	-9810	0	-190
	Advent	365		T Note	1/02	3890	5300	-15390	-6660	3010	0	0	5430	0	-2360	980	0
	Advent	365		Coffee	1/02	-13125	2419	13370	-13200	-11625	0	0	7613	-10763	0	0	1894
	Advent	365		Jap Yen	1/02	-10452	-11901	7249	-10626	-8526	-3300	0	138	0	-1050	1250	0
33	Delphi Universal	509		Mini Midcap	9/05	n/a	n/a	4545	3155	11380	-210	1395	-2570	1220	1990	30	1510
34	Compass	278		\$ Index	3/98	1900	4430	-1340	-400	4840	130	-1020	510	0	1480	-250	-3050
	Compass	278		T Note	3/98	350	-2380	350	2800	5160	-1130	0	4610	0	410	2180	0
	Compass	278		Bonds	3/98	-13560	-9970	-480	9970	17290	-1850	0	3560	-4930	-4060	-860	-640
	Compass	278		Copper	3/98	-1877	4624	2938	15200	-15888	-7600	-713	15400	0	-7575	-4263	-1213
	Compass	278		Jap Yen	3/98	-5025	-6900	6138	-10302	-2199	0	-1575	2488	0	3425	5725	0
	Compass	278		Coffee	3/98	-4876	19	-1574	2137	1276	0	506	11006	-4725	4200	-3713	356
35	Ultimate Trading Dev. II	324		Euro C	8/00	6463	6787	-8676	6263	14750	0	0	6550	0	0	5100	-2675
	Ultimate Trading Dev. II	324		B Pound	8/00	9188	6493	-2469	3207	-4719	-2175	0	0	0	0	-3188	0
	Ultimate Trading Dev. II	324		S Franc	8/00	-8638	7138	-2376	-1212	-988	0	0	8500	0	0	-2875	-2888
	Ultimate Trading Dev. II	324		Jap Yen	8/00	4225	-9913	10488	-14227	-276	0	0	6463	0	0	-2138	0
	Ultimate Trading Dev. II	324		Bonds	8/00	7690	2250	-5750	-1130	2830	0	0	2110	0	0	-4330	0
	Ultimate Trading Dev. II	324		Euro \$	8/00	-1125	100	-1250	50	-1575	0	0	2525	-4800	0	0	0
36	Synergy	374		\$ Index	3/02	19880	2230	2550	-1460	-2195	0	0	0	0	0	6660	-1131
	Synergy	374		Euro C	3/02	28388	-4263	-1212	-6063	338	0	0	0	0	0	0	0
	Synergy	374		Nikkei	3/02	-7875	-6150	-2650	16020	-6040	0	0	0	0	0	0	17650
	Synergy	374		S Franc	3/02	9163	-5263	5762	-4350	-1675	0	0	0	0	0	11625	0
	Synergy	374		Nat Gas	3/02	-7610	-4765	18200	-4625	-1515	0	-5755	0	6005	0	0	0
	Synergy	374		Crude	3/02	-255	110	-5635	-2425	11385	0	0	-3305	0	0	0	0
	Synergy	374		Jap Yen	3/02	-1600	-238	-1238	2175	-1050	0	0	0	0	0	9888	0
	Synergy	374		Bonds	3/02	8619	-6787	-3556	-1068	-3600	0	0	3519	0	0	0	-1794
37	Impetus SP	589	*	S&P	12/06	n/a	n/a	n/a	-2650	35825	2225	8175	-825	6925	-2175	-250	-1800
38	Tuition-LT	387		Lumber	5/02	-15961	4268	3575	2893	-275	2475	0	3982	0	3685	0	-187
	Tuition-LT	387		Crude	5/02	-8030	12480	-11600	-600	22890	3760	0	-2900	0	12420	0	27950
	Tuition-LT	387		Corn	5/02	-4976	6451	-2539	-1964	-4837	0	0	7150	0	2113	0	5550
	Tuition-LT	387		Euro \$	5/02	100	-1050	200	275	-2100	0	0	3325	0	-1225	0	0
	Tuition-LT	387		T Note	5/02	-2840	1430	-5080	2630	140	0	0	5430	0	-2360	-160	0
	Tuition-LT	387		Bonds	5/02	-3180	3310	-2600	6030	-2310	0	0	-1830	0	0	0	0
	Tuition-LT	387		Jap Yen	5/02	-5113	-2424	10426	-8375	-3151	-2838	0	5350	0	0	-1163	0
	Tuition-LT	387		S Franc	5/02	-5763	-3513	-2912	-8251	-7501	0	0	8500	0	0	-1688	0
39	Arcs Plus	302	*	S&P	8/99	-37500	-31875	-2200	-19500	8200	1400	10750	-10150	-13200	-4475	13825	3000
40	DirecTrend	400		\$ Index	9/02	8740	6720	-1730	-780	440	-1410	0	670	0	0	540	0
	DirecTrend	400		Euro C	9/02	7837	12287	4925	-1063	1926	-3225	0	1738	0	0	3775	0
	DirecTrend	400		Crude	9/02	-2860	4630	-1220	-810	18440	3760	-4860	3060	0	12420	0	27950
	DirecTrend	400		Nat Gas	9/02	9310	6920	-10280	29550	-11450	990	-2460	8680	0	13590	0	23000
	DirecTrend	400		S Franc	9/02	1975	10000	-9064	-3088	-3176	-2438						

					All Statistics Based On Last 12 Months Performance											Combined				
					12 Mos		12 Mos		Max		Min.		%Chng		Comb-ined		Total	Total	%Chng	%Chng
Jul	Aug	Sep	Oct	Nov	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-ined	Net	Max	Cap.Since	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	4775	0	0	10250	18813	2638	5	60.0	7379	-1662	1	6000	313.6%	261.1%	-4675	35650	-10.2%	30.5%		
0	2063	-5675	0	13925	11738	5675	6	50.0	6942	-3029	1	7500	156.5%	261.1%	-6563	27088	-11.4%	30.5%		
4780	765	-1600	21755	2990	36705	4705	57	68.4	1414	-1023	3	10500	349.6%	259.2%	33015	13095	164.0%	117.6%		
1265	-240	-2020	6775	1830	15825	4725	55	56.4	835	-420	5	6600	239.8%	259.2%	12410	5320	98.1%	117.6%		
3025	338	-2588	9875	250	19788	5013	49	59.2	1149	-677	5	10800	183.2%	259.2%	17450	6638	84.3%	117.6%		
n/a	865	3330	6000	3365	13560	2840	14	57.1	2554	-1142	2	5250	258.3%	258.3%	13560	2840	258.3%	258.3%		
-68250	33000	73300	96000	53125	247825	126350	164	55.5	7333	-5750	7	48000	516.3%	257.3%	269275	126350	420.7%	276.8%		
8690	0	14830	6510	5320	41240	10170	35	45.7	4157	-1329	4	9750	423.0%	257.3%	54410	10170	418.5%	276.8%		
-460	20970	9120	9520	5000	111640	26020	131	61.1	2817	-2234	5	24750	451.1%	257.3%	221110	26020	382.9%	276.8%		
9405	17845	14560	-9080	9365	77815	15075	99	48.5	3218	-1504	4	15000	518.8%	257.3%	67125	15075	335.6%	276.8%		
1988	12913	0	0	23238	24763	13375	9	33.3	12713	-2222	6	6900	358.9%	257.3%	37175	15775	230.9%	276.8%		
-340	3290	3520	8160	1525	16515	12545	113	46.9	1849	-1358	5	9600	172.0%	257.3%	41800	12545	186.6%	276.8%		
24213	-15968	-7342	30979	-11046	57187	24276	58	44.8	5706	-2845	4	26250	217.9%	257.3%	94202	24276	153.8%	276.8%		
5375	1875	6025	57400	-9950	24225	53125	22	40.9	13281	-7328	5	54000	44.9%	257.3%	52025	53125	41.3%	276.8%		
15150	-6740	-24250	-38560	-15860	-30060	93400	98	39.8	3986	-3145	6	27750	-108.3%	257.3%	-17910	93400	-27.7%	276.8%		
0	0	7100	8950	0	17588	3738	4	75.0	7108	-3737	1	6900	254.9%	254.9%	34663	9788	94.2%	94.2%		
0	10188	0	0	23238	28063	11800	11	36.4	10756	-2145	4	6900	406.7%	252.2%	86263	14713	123.0%	53.7%		
-4438	1088	-1513	0	13700	16675	4863	8	50.0	5772	-1603	2	7500	222.3%	252.2%	82275	28275	71.9%	53.7%		
-2013	6425	-2313	-6488	6075	400	10638	12	41.7	4668	-3282	3	6000	6.7%	252.2%	17413	27725	19.0%	53.7%		
0	7425	0	0	16444	21594	4481	9	33.3	9179	-985	5	4500	479.9%	252.2%	-10063	36788	-14.7%	53.7%		
0	2250	0	0	8680	2130	9980	14	28.6	3455	-1171	5	2400	88.8%	252.2%	47570	12740	130.0%	53.7%		
6260	7660	5700	27110	3160	83080	9140	35	54.3	6060	-2006	5	27750	299.4%	246.0%	118440	11720	82.6%	58.4%		
380	13530	3430	12290	2480	62120	3860	32	68.8	3294	-1042	3	24750	251.0%	246.0%	101250	40950	79.2%	58.4%		
-840	6375	6990	-1320	2195	15685	9180	36	50.0	2143	-1272	4	10500	149.4%	246.0%	25745	9180	47.5%	58.4%		
430	16330	13795	13630	4905	50590	10850	36	55.6	3743	-1522	3	15000	337.3%	246.0%	35595	40145	45.9%	58.4%		
1713	4200	-1213	11850	-1050	14175	5750	28	50.0	2247	-1235	4	6900	205.4%	246.0%	-3800	31750	-10.7%	58.4%		
-2160	-780	-3550	-1110	2110	-6420	11380	40	35.0	666	-606	7	4200	-152.9%	246.0%	-8430	16280	-38.8%	58.4%		
-2863	0	0	0	34925	34675	7625	12	25.0	15800	-1414	5	6900	502.5%	245.7%	64800	8013	107.3%	53.8%		
0	0	-1775	0	0	713	1775	3	33.3	3763	-1523	1	7500	9.5%	245.7%	2950	17088	4.5%	5.8%		
-14130	41500	0	19870	5620	106920	14130	9	77.8	17596	-8152	1	24750	432.0%	239.6%	83640	79120	48.3%	16.3%		
0	-18760	0	48430	12850	93180	22120	8	87.5	16471	-22117	1	27750	335.8%	239.6%	91070	48910	46.9%	16.3%		
-3105	0	0	1410	743	1560	3105	7	71.4	933	-1550	2	3900	40.0%	239.6%	9938	6698	36.4%	16.3%		
-3713	5250	0	0	10250	18100	6600	7	71.4	4940	-3292	2	6000	301.7%	239.6%	8013	27313	19.1%	16.3%		
0	0	9915	0	5370	9490	10000	8	50.0	5406	-3034	2	5400	175.7%	239.6%	-7270	23760	-19.2%	16.3%		
-3170	1120	0	-7580	3830	-1750	11010	8	50.0	2840	-3278	2	4200	-41.7%	239.6%	-7150	26140	-24.3%	16.3%		
-5044	0	0	0	6994	694	13913	5	60.0	5500	-7903	1	9000	7.7%	239.6%	-25444	32438	-40.4%	16.3%		
0	4125	-10138	-3575	-3575	-16125	17288	9	33.3	1838	-3604	4	7500	-215.0%	239.6%	-52013	54538	-99.1%	16.3%		
1660	-3040	7740	-1265	14025	22485	5765	89	43.8	1504	-723	6	9600	234.2%	234.2%	41775	7520	130.5%	130.5%		
370	4440	0	0	8690	11300	3410	21	38.1	2223	-499	7	2400	470.8%	234.1%	22240	23140	85.6%	25.0%		
-4240	1940	0	220	9010	13000	4240	15	60.0	2173	-1093	2	4200	309.5%	234.1%	32270	15200	70.4%	25.0%		
610	-1210	0	-2870	13830	1580	13960	30	36.7	2202	-1193	4	5400	29.3%	234.1%	17680	37640	30.0%	25.0%		
-1938	2988	0	0	44013	39100	14988	19	26.3	13515	-2031	7	17250	226.7%	234.1%	35463	51150	18.8%	25.0%		
1613	2163	-5675	0	338	8500	8113	12	58.3	2798	-2213	2	7500	113.3%	234.1%	14000	24613	17.1%	25.0%		
0	-10913	-1894	0	2794	-2381	19444	31	22.6	5159	-1606	9	9000	-26.5%	234.1%	-33188	44644	-33.8%	25.0%		
0	8163	0	0	23238	40375	2675	5	80.0	10763	-2677	1	6900	585.1%	231.9%	69713	9988	120.0%	47.2%		
0	-575	0	0	16444	10506	10813	5	40.0	10660	-3605	3	4500	233.5%	231.9%	28106	16344	74.2%	47.2%		
0	2800	0	0	10250	15788	5763	6	50.0	7183	-1920	3	6000	263.1%	231.9%	14850	11600	29.4%	47.2%		
0	888	-5675	0	9538	9075	6925	5	60.0	5629	-3906	1	7500	121.0%	231.9%	10563	21263	16.7%	47.2%		
0	0	0	0	8720	6500	4330	3	66.7	5415	-4340	1	5400	120.4%	231.9%	6150	17260	13.5%	47.2%		
-1550	0	-1200	-1725	0	-6750	9275	7	14.3	2525	-1547	6	2250	-300.0%	231.9%	0	10700	0.0%	47.2%		
0	0	0	0	10655	16184	1131	3	66.7	8658	-1142	1	2400	674.3%	227.3%	37189	4555	226.8%	34.4%		
0	14700	0	0	26450	41150	0	2	100.0	20575	0	0	6900	596.4%	227.3%	58338	16713	123.7%	34.4%		
0	0	0	0	25125	42775	0	2	100.0	21388	0	0	12000	356.5%	227.3%	33405	19350	40.7%	34.4%		
-3438	0	0	0	2500	10688	3438	4	50.0	7063	-1719	2	6000	178.1%	227.3%	13150	10938	32.1%	34.4%		
13105	0	0	0	46825	60180	5755	4	75.0	21978	-5754	1	24750	243.2%	227.3%	50705	23450	30.0%	34.4%		
23755	0	-8555	0	17025	28920	8555	4	50.0	20390	-5930	1	27750	104.2%	227.3%	33010	10250	17.4%	34.4%		
88	0	-4463	0	7263	12775	4463	4	75.0	5746	-4463	1	7500	170.3%	227.3%	2263	13050	4.4%	34.4%		
0	0	238	-3950	0	-1988	5506	4	50.0	1878	-2872	1	5400	-36.8%	227.3%	-10456	19338	-28.3%	34.4%		
15525	750	7025	22175	3450	61200	8875	137	57.7	1824	-1432	5	27000	226.7%	226.7%	92150	8875	170.6%	170.6%		
0	-1177	0	5566	495	14839	1364	7	71.4	3241	-679	2	3300	449.7%	226.1%	14157	15961	64.4%	29.2%		
0	-22310	0	48430	12850	80200	22310	9	66.7	18078	-9450	2	27750	289.0%	226.1%	91380	34830	49.4%	29.2%		
-7563	813	0	0	11625	19688	7563	6	83.3	5450	-7536	1	4500	437.5%	226.1%	10575	9338	35.3%	29.2%		
0	25	-1025	0	1125	2225	2225	5	60.0	1492	-1126	1	2250	98.9%	226.1%	1925	2925	12.8%	29.2%		
-3170	90	0	-3390	2450	-1110	8990	7	42.9	2657	-2274	3	4200	-26.4%	226.1%	2520	14480	9.0%	29.2%		
-1520	480	0	-3330	2900	-3300	6200	5	40.0	1690	-2227	2	5400	-61.1%	226.1%	2730	13450	7.6%	29.2%		
0	2600	-3963	0	5325	5313	3963	6	50.0	4425	-2654	1	7500	70.8%	226.1%	1288	17525	2.6%	29.2%		
0	2800	0	0	10250	19863	1688	4	75.0	7183	-1686	1	6000	331.1%	226.1%	-5875	38800	-14.7%	29.2%		
5650	825	16050	21950	14475	60100	34550	288	34.7	2929	-1237	9	27000	222.6%	222.6%	78450	1				

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008
						2003	2004	2005	2006	2007							
Col.17 (1)	(2)	(3)	(4)	(5)	2003	2004	2005	2006	2007	2007	2008	2008	2008	2008	2008	2008	
	DirecTrend	400		Coffee	9/02	-3956	-2100	15357	3224	-3244	0	-2081	9338	-11644	-3150	-2213	-206
	DirecTrend	400		Jap Yen	9/02	-5214	-9989	4124	-863	-1701	-2500	0	4838	0	275	0	0
	DirecTrend	400		T Note	9/02	-2640	-2990	-1780	290	3660	0	0	5430	0	-920	0	-1270
	DirecTrend	400		F Note	9/02	-1505	-835	-1115	-670	480	0	0	2285	0	-670	0	0
	DirecTrend	400		Euro \$	9/02	-825	-975	-800	100	-2600	-675	0	3075	0	-750	0	0
41	Aberration	207		Euro C	12/98	13138	5162	224	-6739	-6127	-3388	0	1738	0	0	5100	-550
	Aberration	207		Cotton	12/93	-5470	7105	-6290	-240	-3270	0	-2050	1875	-4665	0	0	0
	Aberration	207		Crude	12/93	20	8820	-4570	-5410	21280	3770	-7720	3070	0	12410	0	27960
	Aberration	207		T Note	12/93	-10960	-2890	-8860	2440	1400	0	0	5420	0	-1080	0	0
	Aberration	207		S Franc	12/93	-2687	3412	-1375	-9439	-4113	-2788	0	1813	0	0	-913	0
	Aberration	207		B Pound	12/93	-2064	6418	-5201	4382	-9564	-2013	0	-375	-1988	0	0	0
	Aberration	207		Coffee	12/93	-9450	-5719	8851	-2532	-8851	0	0	8400	-11644	0	0	0
42	NCR	204		Bonds	12/93	-11300	1930	-3300	-3780	-7360	-280	-380	1720	610	-410	390	-1290
43	Mechwarrior	480		S&P	12/04	n/a	-2425	16225	39000	2100	-6400	-9550	15850	8050	3925	10225	-18275
44	Samurai_7	281		Nat Gas	5/98	-4720	34910	18620	14290	30590	10840	-870	14390	530	7200	10970	2250
	Samurai_7	281		Bonds	5/98	8140	8160	340	8830	-3690	-1310	4640	-1930	-1410	490	2510	-2600
	Samurai_7	281		Cotton	5/98	4420	15760	1010	-3105	-8550	-2165	45	4140	-3475	-930	-1785	495
	Samurai_7	281		Heat Oil	5/98	10182	1827	-5267	3549	33801	1529	0	1105	8774	12398	14167	-2255
	Samurai_7	281		S Franc	5/98	-13901	-6000	-488	-17113	6364	0	-2638	6088	2300	4188	-1563	3450
45	Turtle Trading System	249		Jap Yen	1/90	-4087	1586	-775	-9526	2062	0	0	-738	0	-463	88	0
	Turtle Trading System	249		B Pound	1/90	5113	8173	-1869	1110	-5965	0	0	2325	-1513	-1900	-1975	0
	Turtle Trading System	249		Crude	1/90	1250	-90	2220	-1310	19130	-1700	-4930	8360	0	12410	0	27960
	Turtle Trading System	249		Copper	1/90	-1725	-3488	7575	15438	17037	-338	0	12350	-5013	-3700	-3950	175
	Turtle Trading System	249		Bonds	1/90	670	-5800	220	1980	-3430	-6330	-70	0	0	0	370	-710
	Turtle Trading System	249		Coffee	1/90	-8476	1201	5270	-2589	-8382	0	0	13350	-9563	-3300	-5344	506
46	Simple Harmony	571		Copper	12/05	n/a	n/a	0	4013	51388	8225	0	0	0	0	0	9288
	Simple Harmony	571		Sugar	12/05	n/a	n/a	0	6170	1373	0	0	0	2075	0	0	0
	Simple Harmony	571		Nat Gas	12/05	n/a	n/a	0	57380	-8820	0	0	-1835	0	0	0	0
	Simple Harmony	571		T Note	12/05	n/a	n/a	0	556	-456	2003	-2496	1534	-2638	0	-2840	-1200
	Simple Harmony	571		Jap Yen	12/05	n/a	n/a	0	-16125	10813	-1375	-6575	0	0	7862	0	0
	Simple Harmony	571		Euro C	12/05	n/a	n/a	0	-3463	11738	10038	0	-6550	0	0	6900	-14175
	Simple Harmony	571		Cotton	12/05	n/a	n/a	0	-1250	-9455	0	0	-3495	-2830	0	0	3355
47	Octane	378	*	S&P	4/02	-14175	-26275	-22675	-3875	38200	9425	-2100	-8550	-2950	4150	3650	14400
48	Black Crusader UD	578		S&P	1/07	n/a	n/a	n/a	n/a	-11800	-6275	8375	16625	3600	7225	16100	3975
49	STAT	344		\$ Index	5/01	11730	7990	-820	-1360	-1970	-1420	-1580	-240	0	920	-1160	-2010
	STAT	344		Euro C	5/01	14201	10587	900	-3689	-5350	-3225	-4050	-3125	0	4688	-5363	0
	STAT	344		Crude	5/01	-5910	13030	-8540	5670	21270	3770	0	-5850	0	12410	0	27960
	STAT	344		T Note	5/01	-4850	1590	-7030	3130	1230	0	0	5420	0	-2290	-400	0
	STAT	344		S Franc	5/01	-4538	2724	-5450	-5664	-8513	-2500	0	7113	0	0	-1400	-3000
	STAT	344		Rough Rice	5/01	380	-3750	-1130	-5014	-1446	2684	0	8186	0	6784	-3094	-2216
	STAT	344		Jap Yen	5/01	-3464	-6025	11951	-7889	-3838	-3375	0	4975	0	0	-1863	0
50	Maxim	552		Mini Russell	4/06	n/a	n/a	n/a	11720	21245	3120	2295	2255	3730	1320	-660	-600
	Maxim	552		Mini S&P	4/06	n/a	n/a	n/a	5613	13573	1510	1110	1700	3613	-38	725	-313
51	CatsCan IV	563		Euro C	11/06	n/a	n/a	n/a	2513	8390	150	-3663	2213	0	4450	475	-7125
	CatsCan IV	563		\$ Index	11/06	n/a	n/a	n/a	2030	4210	-120	-1160	1120	0	290	-760	-1900
	CatsCan IV	563		T Note	11/06	n/a	n/a	n/a	-1710	9000	-1370	0	3810	0	-1150	2000	-2110
	CatsCan IV	563		Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	4900	-2640	5530	-6050	6980	0	23000
	CatsCan IV	563		Coffee	11/06	n/a	n/a	n/a	2531	-8643	-4781	-1519	11044	-7106	-769	-3300	3169
	CatsCan IV	563		Euro \$	11/06	n/a	n/a	n/a	-1075	-5125	150	0	3550	-2050	0	475	-500
52	Mechwarrior-ES	485		Mini S&P	12/04	n/a	-588	813	5138	-2713	-3175	-1388	2075	4013	1325	2688	-2913
53	Dr. Jenkins System	62		B Pound	6/88	9075	805	5658	-5770	-13958	-1463	1275	-2338	163	-2463	638	-3088
	Dr. Jenkins System	62		Jap Yen	6/88	-6426	-8813	2876	-3939	-9376	1100	4400	-2463	0	1413	-6713	1925
	Dr. Jenkins System	62		Gold	6/88	9610	260	1320	-1030	-250	-3050	10300	0	8670	-6730	330	-5510
54	EuroMax	569		Euro C	10/06	n/a	n/a	n/a	-13	775	0	0	-3888	8088	-2838	0	-1063
55	Moving Avg. Reversal	322		Euro C	6/00	15063	-3051	2649	-15450	7899	0	0	6550	0	0	5100	0
	Moving Avg. Reversal	322		Crude	6/00	-1120	7410	-6580	-1380	16660	3760	0	6530	0	12410	0	27960
	Moving Avg. Reversal	322		Cotton	6/00	-4815	11710	-11220	-5020	-7770	0	-2765	5430	-3855	2615	0	-190
	Moving Avg. Reversal	322		Coffee	6/00	-11775	-12207	12432	-12262	919	0	-3263	10163	-9563	2513	0	-5869
	Moving Avg. Reversal	322		Jap Yen	6/00	-5137	-11688	12825	-7188	3100	-3575	-4813	5225	0	0	-3300	0
	Moving Avg. Reversal	322		Bonds	6/00	1620	940	-5220	4590	-3260	0	0	2110	0	0	-5370	0
	Moving Avg. Reversal	322		Gold	6/00	-330	-1810	-3670	10990	-9930	0	13290	0	-1260	-1940	1470	0
56	Impetus	415	*	Mini Russell	1/03	1935	4075	-625	3225	5635	1015	2015	-280	390	-520	-1465	-1720
57	Black or White	124		Cotton	12/92	-415	-6100	-11620	-315	-11575	0	0	6560	0	0	0	-1340
	Black or White	124		Euro C	12/98	8500	7400	-3062	-1549	4362	-1338	-2150	-1688	0	0	-913	0
	Black or White	124		Euro \$	5/90	-700	400	450	-550	-2775	0	-1225	2825	-1550	0	275	0
	Black or White	124		Heat Oil	5/90	-16081	1029	22580	4763	15250	0	-3087	0	17749	0	29585	0
	Black or White	124		Live Cattle	5/90	9540	-4468	1892	-3748	-1032	0	104	0	1156	0	1604	0
	Black or White	124		B Pound	5/90	2963	4906	-7332	7019	-9406	0	0	1288	0	-2663	-2156	0
58	Theta	309		Crude	6/00	3235	9780	-15935	8350	-5740	0	19785	-4335	0	0	0	0
	Theta	309		Jap Yen	6/00	-12338	1200	11488	-7725	-2713	-2838	0	0	0	4175	-2213	0
	Theta	309		S Franc	6/00	-900	3338	88	-6813	-3638	1200	0	0	0	8675	-2463	-5988
	Theta	309		Coffee	6/00	-13519	-6038	-919	-4613	-450	-1725	0	0	1163	0	0	-75
	Theta	309		Bonds	6/00	-7006	363	-200	-1300	-1169	425	-2513	-2856	0	-3322	0	-403



					All Statistics Based On Last 12 Months Performance											Combined		
Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008	12 Mos		12 Mos				Max	Min.	%Chng	Comb-ined	Total	Total	%Chng	%Chng
					Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-ined	Net	Max	Min.Req	Min.Req
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-4781	0	0	0	7388	-7350	21994	8	25.0	8363	-4013	5	9000	-81.7%	221.6%	2381	21994	4.2%	45.0%
-3363	-1038	-150	0	13925	11988	4550	7	42.9	6346	-1769	3	7500	159.8%	221.6%	1150	20875	2.4%	45.0%
0	1050	-340	-6420	5470	3000	7900	8	37.5	3983	-1790	3	4200	71.4%	221.6%	-460	8340	-1.7%	45.0%
-405	-115	95	-1550	2010	1650	2645	7	42.9	1463	-686	3	3000	55.0%	221.6%	-1995	4780	-10.5%	45.0%
-775	0	-775	-625	1575	1050	2925	7	28.6	2325	-721	4	2250	46.7%	221.6%	-3575	5450	-25.1%	45.0%
0	4338	0	0	23238	30475	3388	6	66.7	8603	-1979	1	6900	441.7%	218.8%	62188	23575	88.7%	25.9%
0	0	4675	0	5370	5205	4840	5	60.0	3973	-3357	1	5400	96.4%	218.8%	33920	18755	41.2%	25.9%
-15130	0	0	41610	12850	78820	15130	8	75.0	16945	-11425	1	27750	284.0%	218.8%	128220	30930	30.3%	25.9%
-4000	430	0	-2140	3840	2470	6790	6	51.0	3230	-2407	2	4200	58.8%	218.8%	11430	23680	17.8%	25.9%
0	2425	0	0	10250	10788	2788	5	60.0	4829	-1850	1	6000	179.8%	218.8%	12088	20788	13.2%	25.9%
0	3288	0	0	16444	15356	7213	6	33.3	11285	-1797	4	4500	341.2%	218.8%	5094	20650	7.4%	25.9%
-6713	0	0	0	6319	-3638	18356	4	50.0	7360	-9179	2	9000	-40.4%	218.8%	-881	77700	-0.6%	25.9%
710	-880	-1770	-820	-1550	-3950	5910	82	62.2	155	-382	3	5400	-73.1%	218.8%	-54200	57110	-65.8%	-65.8%
17800	8175	34650	37250	15925	117625	28125	130	56.2	4328	-3488	4	54000	217.8%	217.8%	178925	35175	81.1%	81.1%
-10190	15660	11090	3970	4760	70600	10780	32	68.8	4025	-1804	3	24750	285.3%	214.4%	222560	37030	83.6%	47.1%
-1860	-70	1050	0	8490	8000	6110	32	40.6	1683	-729	7	5400	148.1%	214.4%	38300	18750	66.0%	47.1%
1710	170	2765	5510	1655	8135	7910	35	40.0	1760	-786	7	5400	150.6%	214.4%	21600	19325	37.2%	47.1%
-4452	1193	12831	2066	3696	51051	11017	26	65.4	4508	-2846	3	30750	166.0%	214.4%	116647	19908	35.3%	47.1%
1275	-1663	1650	1988	2125	17200	4325	27	66.7	1638	-1368	2	6000	286.7%	214.4%	-32750	61313	-50.8%	47.1%
-3000	1075	-5575	0	8700	88	8613	11	36.4	2881	-1636	2	7500	1.2%	211.9%	62513	21788	45.4%	23.9%
-75	6113	-1750	0	12481	13706	5463	10	40.0	5977	-1700	4	4500	304.6%	211.9%	30138	54169	34.9%	23.9%
-7760	7380	0	48420	12860	103000	7760	10	60.0	19565	-3598	3	27750	371.2%	211.9%	139900	17570	26.3%	23.9%
-4200	5063	0	0	44013	44400	16688	9	44.4	15400	-3425	3	17250	257.4%	211.9%	71500	23700	21.6%	23.9%
-40	600	-580	-5880	9210	-3430	12640	11	27.3	3393	-1703	3	5400	-63.5%	211.9%	21530	25080	20.8%	23.9%
-3413	-5288	-1613	0	8213	-6450	28013	13	23.1	8275	-3131	6	9000	-71.7%	211.9%	-1781	85163	-1.0%	23.9%
0	0	0	0	48288	65800	0	3	100.0	21933	0	0	17250	381.4%	209.6%	112975	27125	218.3%	111.3%
1358	0	0	-1588	1739	3586	1588	4	75.0	1724	-1586	1	2400	149.4%	209.6%	11129	1587	154.6%	111.3%
0	2805	0	0	28825	29795	1835	3	66.7	15815	-1853	3	24750	120.4%	209.6%	78350	28755	105.5%	111.3%
0	0	9690	0	6038	10090	7640	9	44.4	5089	-2047	3	4200	240.2%	209.6%	8188	8096	65.0%	111.3%
1675	0	925	0	14963	17475	7950	7	57.1	7291	-3885	2	7500	233.0%	209.6%	13538	16125	60.2%	111.3%
-950	0	9675	-10913	14925	8950	17400	12	33.3	10731	-4239	4	6900	129.7%	209.6%	7188	17400	34.7%	111.3%
-3685	0	0	0	14325	7670	6655	6	33.3	8840	-2497	3	5400	142.0%	209.6%	-3035	17360	-18.7%	111.3%
-1650	6200	-2700	10050	25625	55550	25525	166	34.3	3475	-1305	13	27000	205.7%	205.7%	86025	86875	47.2%	47.2%
14800	1700	-9575	49375	1750	107675	21150	48	58.3	6485	-3687	6	54000	199.4%	199.4%	102150	31000	98.7%	98.7%
-850	3250	-1280	0	6050	1680	6340	11	36.4	2913	-1427	3	2400	70.0%	198.6%	25470	9460	138.4%	33.6%
-1575	5200	-1850	0	14100	4800	12650	10	40.0	6431	-3487	3	6900	69.6%	198.6%	27675	21350	52.3%	33.6%
-18930	-2930	0	48420	12860	77710	21860	9	66.7	18082	-10289	2	27750	280.0%	198.6%	101820	26500	47.9%	33.6%
-2550	730	0	-2710	5470	3670	7220	7	42.9	3873	-1992	3	4200	87.4%	198.6%	3540	15360	11.0%	33.6%
0	5725	0	0	10250	16188	4400	6	50.0	7696	-2300	2	6000	269.8%	198.6%	863	29713	1.9%	33.6%
0	1166	0	-2650	3684	14544	9000	9	66.7	4118	-3396	2	6900	210.8%	198.6%	850	17216	1.6%	33.6%
0	2063	-5138	0	7188	3850	5138	6	50.0	4742	-3459	1	7500	51.3%	198.6%	-1250	23338	-2.2%	33.6%
1330	-160	7665	-3440	8630	25485	8585	69	68.1	1272	-1558	3	10500	242.7%	193.2%	55330	8585	191.6%	151.4%
1938	938	4538	-4438	4375	15658	6188	70	74.3	765	-1341	2	10800	145.0%	193.2%	33333	6188	112.2%	151.4%
88	13750	-775	0	19025	28588	9400	21	38.1	5967	-1473	4	6900	414.3%	193.1%	39338	9400	273.7%	99.4%
-230	4660	-670	0	5690	6920	4000	17	23.5	3913	-670	6	2400	288.3%	193.1%	13280	4000	265.6%	99.4%
-150	2740	-590	-5480	7430	5130	6180	18	38.9	2506	-1129	4	4200	122.1%	193.1%	13790	6180	157.6%	99.4%
-10470	41490	0	19880	-22960	59660	22960	19	42.1	13635	-4491	6	24750	241.1%	193.1%	48530	33540	94.1%	99.4%
-6300	-5831	-1575	0	10313	-6656	21713	22	18.2	7453	-2028	7	9000	-74.0%	193.1%	-7988	27694	-42.6%	99.4%
-25	-225	-850	-900	2300	1925	4075	19	31.6	1079	-350	10	2250	85.6%	193.1%	-4425	6725	-94.4%	99.4%
2063	2063	4550	6638	2150	20088	5600	134	48.5	967	-620	5	10800	186.0%	186.0%	25913	9463	58.8%	58.8%
950	9975	1300	-225	14881	19606	9325	20	40.0	4116	-1110	4	4500	435.7%	185.8%	23619	49213	25.3%	15.3%
-163	638	0	4450	-613	3975	9450	25	44.0	2315	-1535	5	7500	53.0%	185.8%	33963	32600	21.8%	15.3%
3190	0	12390	-5130	2370	16830	11910	19	52.6	4804	-3462	3	9750	172.6%	185.8%	11380	24780	5.6%	15.3%
0	0	-2563	0	14963	12700	6463	8	37.5	7738	-2103	2	6900	184.1%	184.1%	13463	6575	90.1%	90.1%
0	-2175	0	0	23238	32713	6363	5	80.0	9769	-6363	1	6900	474.1%	182.5%	45925	29113	77.5%	12.3%
-17120	8380	0	48420	12860	103200	17120	8	87.5	17189	-17123	1	27750	371.9%	182.5%	94730	39770	39.8%	12.3%
0	0	9915	0	5370	16520	3855	7	57.1	5833	-2263	1	5400	305.9%	182.5%	7095	28000	15.3%	12.3%
0	4163	0	0	11813	9956	12919	7	57.1	7163	-6219	1	9000	110.6%	182.5%	-338	29363	-0.4%	12.3%
0	4125	0	-6513	8700	-150	8850	8	37.5	6017	-3640	2	7500	-2.0%	182.5%	-19875	37225	-30.9%	12.3%
0	-3760	-640	-10810	6590	-11880	23030	10	30.0	3873	-3357	4	5400	-220.0%	182.5%	-16290	34770	-34.8%	12.3%
-17680	0	-830	-9390	-3150	-19490	32780	11	27.3	5510	-4506	3	9750	-199.9%	182.5%	-35830	35830	-42.8%	12.3%
2530	-1735	2855	8565	-2115	9535	5465	141	51.1	535	-421	8	5250	181.6%	181.6%	22765	5465	72.3%	72.3%
0	0	7350	0	5305	17875	1340	5	60.0	6405	-670	2	5400	331.0%	178.1%	56405	30110	64.3%	17.7%
0	10938	-1075	-4038	0	-283	6088	11	18.2	6088	-1384	5	6900	-3.8%	178.1%	27375	10425	39.0%	17.7%
-125	150	-1075	-1075	975	-825	3400	10	40.0	1125	-888	2	2250	-36.7%	178.1%	7375	6025	17.4%	17.7%
3465	0	12373	0	22403	82488	3087	6	83.3	17115	-3047	1	30750	268.3%	178.1%	91447	60274	15.8%	17.7%
-1508	0	2708	0	844	4908	1508	8	62.5	1498	-861	2	2400	204.5%	178.1%	-6476	18244	-14.3%	17.7%
0	25	-5150	0	-2575	-11231	12594	10	20.0	1988	-1901	5	4500	-249.6%	178.1%	-25719	47306	-30.3%	17.7%
37055	0	0	0															

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	(6)	2003	2004	2005	2006	2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008
Col.17 (1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	
	Theta	309		Wheat	6/00	100	-7425	-9050	263	6925	0	0	0	10425	-11025	0	106
59	Super Turtle	561		Nat Gas	12/05	n/a	n/a	n/a	58855	-8100	0	-4195	0	0	0	0	0
	Super Turtle	561		Copper	12/05	n/a	n/a	n/a	27363	-2938	0	-9925	0	0	0	1875	-3525
	Super Turtle	561		Sugar	12/05	n/a	n/a	n/a	1544	4441	-321	0	0	1134	0	0	0
	Super Turtle	561		Euro C	12/05	n/a	n/a	n/a	-10238	-5225	0	0	6863	0	0	3750	-3275
	Super Turtle	561		T Note	12/05	n/a	n/a	n/a	2056	-850	0	0	0	0	8175	0	-1571
	Super Turtle	561		Cotton	12/05	n/a	n/a	n/a	1645	-5775	-300	0	0	0	-6175	0	-1020
	Super Turtle	561		Jap Yen	12/05	n/a	n/a	n/a	-7625	8925	4013	0	-2175	0	0	0	-2837
60	Kilo SW	627		Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	11565	-4100	4045	1125	2185	-1525
61	Hi-Lo Swing	346		Euro C	1/01	10713	8887	2962	-11387	-3114	-3388	0	2725	0	0	3938	0
	Hi-Lo Swing	346		Lumber	1/01	-13277	2233	5093	1859	847	2464	0	3993	0	3674	0	-176
	Hi-Lo Swing	346		Corn	1/01	-2626	6589	-2864	798	-5025	0	0	7150	0	2113	0	5550
	Hi-Lo Swing	346		Cotton	1/01	-1620	5245	-5490	-400	-2000	0	0	4275	0	-4230	0	-190
	Hi-Lo Swing	346		Coffee	1/01	-2663	-13237	14382	262	-2925	0	0	8138	-13425	-2756	0	-5869
	Hi-Lo Swing	346		Jap Yen	1/01	-3250	-5989	8650	-7438	-12300	-3475	0	2863	0	-1213	0	0
	Hi-Lo Swing	346		Bonds	1/01	-7310	-1660	-610	5580	-2670	0	0	2100	-1940	0	-5600	0
62	William Tell Bonds	262		Bonds	9/97	6080	8660	-6440	1760	-4750	430	-240	1900	0	-2810	1850	1580
63	Dynamic Breakout Sys	240		Live Cattle	3/96	9940	6692	-1228	6808	-528	0	1880	0	2664	-2240	1268	0
	Dynamic Breakout Sys	240		Jap Yen	3/96	-6714	-2713	10538	-6714	2851	-2888	0	-1500	0	-463	-1500	0
	Dynamic Breakout Sys	240		Crude	3/96	6290	5600	-8170	3030	11860	3760	-10590	3840	0	12410	0	27960
	Dynamic Breakout Sys	240		Copper	3/96	-1000	7737	7662	23813	13138	-2125	-3725	12338	0	1900	-5350	-638
	Dynamic Breakout Sys	240		S Franc	3/96	1550	7114	-3688	-1325	-8002	-4800	0	-775	0	700	1938	-2888
	Dynamic Breakout Sys	240		Cotton	3/96	-5240	310	-470	-690	-4120	-2390	0	1065	-5710	-1575	-1575	-2300
	Dynamic Breakout Sys	240		Bonds	3/96	6980	590	-2570	2300	4370	-5300	0	-3150	-1580	0	2470	0
64	The Mystery System	196		Euro C	12/98	23363	8199	10624	-7663	2413	2125	-3150	-825	0	6225	1175	-10950
	The Mystery System	196		Coffee	11/93	2568	5906	8307	-14831	-3132	19	-2006	6225	-2888	9188	-3619	675
	The Mystery System	196		S Franc	11/93	2312	9251	887	538	-4715	-2113	-5600	5013	0	1938	1938	-2888
	The Mystery System	196		Jap Yen	11/93	-12801	-16264	10750	-11178	-5951	-3438	-6988	2913	0	-1050	1250	0
	The Mystery System	196		B Pound	11/93	6975	1892	-8970	-2870	-8096	-88	-5200	-3663	0	-4263	-1450	-3313
65	R-Breaker	187	*	S&P	7/93	34050	-13200	-20475	-7100	42425	16100	-3575	-1675	-7300	9975	-4150	5100
66	STO-X	347		Euro C	1/01	8387	3225	-2102	-9189	-6764	-3325	0	3725	0	0	5100	-9663
	STO-X	347		Jap Yen	1/01	-3626	-8813	14275	-9553	-5274	-2500	0	5200	0	275	1450	0
	STO-X	347		Cotton	1/01	-4025	5030	-3435	-90	-1320	-245	-315	3985	-3855	-135	0	-2485
	STO-X	347		S Franc	1/01	-1800	-3476	-6888	-6975	-2827	-2438	0	8350	0	0	-3838	-5650
	STO-X	347		Coffee	1/01	-8457	-3131	2213	-5513	-6133	-244	-1388	12169	-11644	-994	0	1650
	STO-X	347		B Pound	1/01	-3601	4162	-10832	-4696	-7914	-2013	0	2575	-1988	-8144	-2050	-38
	STO-X	347		Bonds	1/01	-9580	3300	-3870	5380	-3010	-4590	0	-2690	210	-1610	2440	-2300
67	Waverider	339		Nat Gas	5/01	1455	-20285	16070	29855	13800	3750	-2175	-5110	0	6685	-2175	-2175
	Waverider	339		Coffee	5/01	150	-12450	7931	-8981	-2888	0	-2531	0	0	0	0	0
	Waverider	339		Cotton	5/01	-840	13930	-1555	2785	475	0	-5415	0	-2175	-2175	0	-2175
	Waverider	339		Euro C	5/01	12638	4388	2713	-12825	-3325	5238	-2175	-9650	-5725	-2175	-4038	0
	Waverider	339		Live Hogs	5/01	-3067	-5470	5830	-2358	-3350	0	0	0	0	8925	0	-1375
	Waverider	339		Silver	5/01	-8760	6695	-8925	4955	-17400	-2175	0	0	3255	-2175	-2175	0
	Waverider	339		Soymeal	5/01	-625	-5585	7775	-3185	-6785	0	-5645	-2175	-2175	0	0	-2175
	Waverider	339		Bonds	5/01	631	-9088	-5363	-2169	1081	0	0	4038	0	0	0	0
68	ETS Day Trade	272	*	S&P	1/98	7750	-4625	-19575	-13475	20697	-1300	8075	250	15475	1125	5250	11725
69	Anomaly 1	380		Euro C	3/02	12875	2975	9563	-12050	-2688	5938	2825	2425	20213	-2175	4163	0
	Anomaly 1	380		Silver	3/02	-3890	760	-960	3240	-5180	-2175	0	0	10595	-2175	-2175	0
	Anomaly 1	380		Live Hogs	3/02	-6525	-677	1250	-6900	-2175	0	0	0	0	8025	0	0
	Anomaly 1	380		Nat Gas	3/02	9360	-5020	5260	8250	-10300	-4350	0	-435	2795	-4350	0	-2175
	Anomaly 1	380		Soymeal	3/02	-125	2830	-975	-2450	-4700	0	3885	0	-1795	0	0	0
	Anomaly 1	380		Cotton	3/02	225	7685	-9480	-2175	975	0	0	0	2560	0	0	-2175
	Anomaly 1	380		Bonds	3/02	-7819	850	-2363	63	-313	1663	3175	-2169	0	-2169	0	-2169
	Anomaly 1	380		Coffee	3/02	-6525	-10069	6375	-8044	-7069	0	0	0	0	0	0	0
70	CatsCan IV Const	564		\$ Index	11/06	n/a	n/a	n/a	2030	3590	-170	-270	1120	0	290	-760	-680
	CatsCan IV Const	564		T Note	11/06	n/a	n/a	n/a	-3000	9060	-1370	0	5510	0	-1150	3200	-1370
	CatsCan IV Const	564		Euro C	11/06	n/a	n/a	n/a	2513	15625	150	-6413	2213	0	0	188	-10200
	CatsCan IV Const	564		Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	4900	-2640	5530	-6050	6980	0	23000
	CatsCan IV Const	564		Coffee	11/06	n/a	n/a	n/a	2531	-8643	-4781	-1519	11044	-7106	-769	-3300	3169
	CatsCan IV Const	564		Euro \$	11/06	n/a	n/a	n/a	-1075	-4700	150	0	3550	-2375	0	350	-125
71	Balance Point	386	*	S&P	5/02	13550	-525	-8025	-24425	-5300	-5550	-7950	6850	5775	-8500	-1875	4500
72	Ready-Set-Go	340		Euro C	5/01	19363	13038	12100	-5850	12113	7613	-2175	-4350	0	-2175	-4038	0
	Ready-Set-Go	340		Silver	5/01	-90	13980	-6750	28770	-6525	0	0	0	16035	-2175	-2175	0
	Ready-Set-Go	340		Nat Gas	5/01	-1745	-10985	28725	0	-2175	0	-2175	-4690	0	7465	0	-2175
	Ready-Set-Go	340		Soymeal	5/01	-1900	2485	2925	-2400	-5710	0	0	1105	9695	0	0	0
	Ready-Set-Go	340		Bonds	5/01	4294	-1969	-5050	-1781	894	0	0	9081	0	0	0	0
	Ready-Set-Go	340		Cotton	5/01	-190	5580	170	1885	-1205	0	-2175	0	-1545	0	0	-2175
	Ready-Set-Go	340		Coffee	5/01	-7931	-11569	12131	-5269	-5194	0	0	0	5006	0	0	0
	Ready-Set-Go	340		Live Hogs	5/01	-5425	-5925	1375	2550	-4575	0	0	385	0	1525	0	-1050
73	Spectrum	438	*	S&P	8/03	1425	2475	-1175	5500	8125	4875	1075	-5525	8675	-1975	0	-350
	Spectrum	438	*	Nasdaq	8/03	-1350	3550	-4550	400	-1300	600	-4050	-4100	6975	-2200	0	-1725
	Spectrum	438	*	SP Midcap	8/03	3400	3000	-6625	2500	-23375	-1925	-1775	-11075	-5875	-2100	0	-4050
	Spectrum	438	*	Russell 2K	8/03	8475	650										

					All Statistics Based On Last 12 Months Performance											Combined		
Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 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)
-9713	-9869	-16100	0	0	-36175	46600	6	33.3	5266	-11668	3	5400	-669.9%	177.7%	-46825	49213	-101.0%	7.9%
8640	0	0	0	34165	38610	4195	4	50.0	22995	-3690	1	24750	156.0%	177.6%	89365	20600	120.4%	88.8%
0	0	0	0	45313	33737	11575	6	33.3	26738	-4919	2	17250	195.6%	177.6%	58163	40263	112.4%	88.8%
-366	-1430	0	0	2008	1025	1796	5	40.0	1571	-706	2	2400	42.7%	177.6%	7332	2029	101.8%	88.8%
-3163	0	0	0	32813	36988	8275	6	50.0	15088	-2759	3	6900	536.1%	177.6%	21525	15600	101.2%	88.8%
-1543	0	0	-208	2163	7013	8042	3	33.3	3918	1549	3	4200	167.0%	177.6%	8220	8043	65.2%	88.8%
-2550	0	0	0	14325	4280	10045	6	16.7	14325	-2016	5	5400	79.3%	177.6%	450	15550	2.7%	88.8%
-1775	0	-6050	0	8638	-188	12837	8	25.0	6325	-2140	6	7500	-2.5%	177.6%	-2900	12838	-12.9%	88.8%
-670	2840	-975	3215	-1160	16545	7220	49	57.1	1687	-1458	3	9600	172.3%	172.3%	16545	7220	172.3%	172.3%
0	4313	0	0	23238	30825	3388	5	80.0	8553	-3387	1	6900	446.7%	171.3%	46163	20975	83.6%	15.7%
0	-66	0	5467	484	15840	242	7	71.4	3216	-117	2	3300	480.0%	171.3%	19316	15565	73.2%	15.7%
-8363	-238	0	0	11625	17838	8600	6	66.7	6610	-4312	2	4500	396.4%	171.3%	15763	8600	43.8%	15.7%
0	0	9915	0	5370	15140	4420	6	50.0	6520	-1473	3	5400	280.4%	171.3%	17305	12275	40.1%	15.7%
656	0	0	0	7181	-6075	22050	6	50.0	5325	-7350	3	9000	-67.5%	171.3%	-11119	27469	-15.4%	15.7%
0	1325	-5675	0	5838	-338	6175	6	50.0	3342	-3455	1	7500	-4.5%	171.3%	-16075	25413	-26.8%	15.7%
-2160	640	0	-860	6550	-1270	9920	8	37.5	3097	-2112	4	5400	-23.5%	171.3%	-18660	25210	-43.2%	15.7%
800	1180	2230	1070	1200	9190	4290	33	81.8	787	-2007	2	5400	170.2%	170.2%	20380	14170	33.1%	33.1%
-1152	0	2888	0	5124	10432	2240	8	75.0	2323	-1753	1	2400	434.7%	169.8%	21680	15448	69.9%	27.6%
-2275	1025	-1450	0	13763	4713	9050	12	33.3	4128	-1472	3	7500	62.8%	169.8%	65725	19713	67.8%	27.6%
-14350	11150	0	48420	12860	95460	14350	10	70.0	17200	-8313	2	27750	344.0%	169.8%	118820	29730	33.1%	27.6%
-2588	-1575	-3225	0	32775	27788	13375	16	25.0	11988	-1680	4	17250	161.1%	169.8%	60850	30400	27.3%	27.6%
-3313	6863	-3663	-3150	3750	-5338	9138	17	29.4	3513	-1908	4	6000	-89.0%	169.8%	8700	18200	11.2%	27.6%
-2500	0	6170	0	5370	-3445	14985	13	23.1	4968	-1837	7	5400	-63.8%	169.8%	-7860	25160	-11.3%	27.6%
-4500	580	0	-2700	6290	-7890	14180	12	25.0	3113	-1914	5	5400	-146.1%	169.8%	-12410	34730	-17.8%	27.6%
363	12088	5163	-1388	14038	24863	10950	20	50.0	4836	-2350	4	6900	360.3%	167.3%	55300	26475	78.8%	41.1%
-1313	1875	-1388	0	10500	17269	6563	16	37.5	6028	-1890	3	9000	191.9%	167.3%	87600	35869	63.5%	41.1%
-3713	5800	-2000	-5663	6588	-700	8463	11	45.5	4255	-3669	2	6000	-11.7%	167.3%	48513	17888	52.7%	41.1%
0	4125	-2588	0	12625	6850	10425	8	50.0	5228	-3516	2	7500	91.3%	167.3%	49763	54088	43.3%	41.1%
863	9888	1300	-1300	15656	8431	17975	24	33.3	3876	-1408	6	4500	187.4%	167.3%	-27631	54038	-40.0%	41.1%
4875	-450	-2200	-4175	-3450	9075	16500	157	32.5	2482	-1109	9	27000	33.6%	167.2%	256625	44950	60.7%	41.1%
-1463	10938	0	0	23238	28550	11125	10	40.0	11247	-2740	4	6900	413.8%	164.5%	27825	30013	50.4%	-2.6%
0	4125	-800	0	10713	18463	2500	8	75.0	3769	-2076	1	7500	246.2%	164.5%	16213	23075	27.0%	-2.6%
-1455	0	6580	0	5370	7445	7930	11	27.3	5615	-1178	5	5400	137.9%	164.5%	10975	15420	25.4%	-2.6%
-1188	6288	0	0	10250	11775	10675	10	40.0	6472	-2352	3	6000	196.3%	164.5%	-1363	32100	-2.8%	-2.6%
-4238	-525	0	0	11813	6600	15750	10	30.0	8838	-2845	3	9000	73.3%	164.5%	-17531	36094	-24.3%	-2.6%
0	1350	0	0	16444	6138	12881	12	25.0	7010	-1655	8	4500	136.4%	164.5%	-20275	39288	-56.3%	-2.6%
-3310	2620	130	-3620	7270	-5450	15630	15	40.0	2715	-2416	3	5400	-100.9%	164.5%	-25320	35500	-58.6%	-2.6%
-2175	0	0	0	61495	58120	9460	10	30.0	24702	-2284	4	24750	234.8%	164.1%	110990	34675	58.5%	22.0%
13481	0	21165	0	0	32115	2531	3	66.7	17323	-2551	1	9000	356.8%	164.1%	21146	22388	30.6%	22.0%
0	0	7120	0	0	-4820	11940	6	16.7	7120	-2392	5	5400	-89.3%	164.1%	9370	14115	22.6%	22.0%
-6838	0	0	0	33888	8525	32775	13	15.4	20650	-2984	11	6900	123.6%	164.1%	10163	53375	19.2%	22.0%
0	-4150	0	0	1835	5235	5525	5	40.0	5380	-1842	3	2700	193.9%	164.1%	2210	10387	10.7%	22.0%
-2780	0	0	0	31200	25150	10155	7	28.6	18740	-2474	4	15000	167.7%	164.1%	-4640	36500	-4.0%	22.0%
575	0	0	0	12765	1170	12170	6	33.3	6670	-3038	4	6000	19.5%	164.1%	-5105	23945	-11.1%	22.0%
0	-2028	0	-4181	0	-2172	8394	5	20.0	6222	-2098	4	5400	-40.2%	164.1%	-17334	23563	-41.9%	22.0%
-14100	-2975	20175	0	0	43700	21750	98	56.1	1221	-545	4	27000	161.9%	161.9%	113869	55775	38.1%	38.1%
0	0	-2250	0	20725	51863	2250	9	66.7	9744	-2212	1	6900	751.6%	160.4%	62313	22525	132.2%	15.2%
0	0	0	0	25945	30015	4350	5	40.0	18270	-2175	2	15000	200.1%	160.4%	25830	13050	25.2%	15.2%
0	-1975	0	0	-163	5887	2138	3	33.3	8025	-1064	2	2700	218.0%	160.4%	1918	15102	10.4%	15.2%
0	0	0	0	18970	10455	8515	9	22.2	12010	-1934	3	24750	42.2%	160.4%	16430	23840	9.7%	15.2%
-2175	-2175	0	0	9045	6785	6145	5	40.0	6465	-2048	3	6000	113.1%	160.4%	1230	12210	3.0%	15.2%
0	0	8425	0	0	8810	2175	3	66.7	5493	-2184	1	5400	163.1%	160.4%	375	13830	1.0%	15.2%
0	0	0	-2387	0	-4056	8894	7	28.6	3519	-2221	4	5400	-75.1%	160.4%	-10338	18131	-28.0%	15.2%
7358	0	3450	0	0	10808	0	2	100.0	5404	0	0	9000	120.1%	160.4%	-19755	30563	-32.1%	15.2%
-1620	4660	-1280	0	6240	7530	4170	17	23.5	4050	-665	6	2400	313.8%	157.0%	13320	4170	266.4%	87.8%
0	2900	-880	-5480	7430	8790	6470	16	43.8	2823	-1223	4	4200	209.3%	157.0%	16220	6470	185.4%	87.8%
88	13750	-5725	0	12363	6413	14263	22	27.3	6021	-1860	8	6900	92.9%	157.0%	24400	14263	169.7%	87.8%
-10470	41490	0	19880	-22960	59660	22960	19	42.1	13635	-4491	6	24750	241.1%	157.0%	48530	33540	94.1%	87.8%
-6300	-5831	-1575	0	10313	-6656	21713	22	18.2	7453	-2028	7	9000	-74.0%	157.0%	-7988	27694	-42.6%	87.8%
25	-175	-825	-900	2300	1975	4025	17	35.3	1079	-409	6	2250	87.8%	157.0%	-3950	6250	-84.3%	87.8%
7100	7525	35400	-8450	7525	42350	22950	160	51.9	3042	-2732	4	27000	156.9%	156.9%	74900	65775	41.6%	41.6%
-4163	-2175	-2463	0	12488	-1438	21538	10	20.0	10050	-2692	8	6900	-20.8%	156.5%	50500	21538	95.5%	32.3%
-2175	0	0	0	28600	38110	6525	5	40.0	22318	-2175	3	15000	254.1%	156.5%	69430	10875	60.4%	32.3%
0	-1475	51555	0	-2255	46250	6865	8	25.0	29510	-2128	3	24750	186.9%	156.5%	73470	25670	38.7%	32.3%
3665	0	0	0	0	14465	0	3	100.0	4822	0	0	6000	241.1%	156.5%	9835	8110	21.4%	32.3%
-2177	0	-2169	0	0	4736	4345	3	33.3	9081	-2167	2	5400	87.7%	156.5%	6548	13050	15.8%	32.3%
0	0	7120	0	0	1225	5895	4	25.0	7120	-1965	3	5400	22.7%	156.5%	4235	11115	10.2%	32.3%
9431	0	0	0	0	14438	0	2	100.0	7219	0	0	9000	160.4%	156.5%	-12581	34856	-18.2%	32.3%
-175	-2175	0	0	1335	-155	3425	7	57.1	818	-1140	3	2700	-5.7%	156.5%	-15563	19233	-75.2%	32.3%
5800	0	5025	22075	33275	72950	11100	33	75.8	4052	-3557	2	27000	270.2%	156.4%	84425	18400	57.7%	24.8%
1375	0	-3725	13375	15125	21650	10875	32	53.1	2650	-1558	5	16500	131.2%	156				

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	(6)	2003	2004	2005	2006	2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008
Col.17 (1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)
74	Trendchannel	292		Euro C	12/98	14475	5762	-5339	-11501	-4239	-3713	0	-888	0	0	5100	-2675
	Trendchannel	292		T Note	6/98	960	1020	-3590	1730	4930	0	0	5430	0	-1220	-160	-1530
	Trendchannel	292		Jap Yen	6/98	-3126	-1375	8087	-13252	438	-2500	0	4938	0	-1050	0	0
75	Auto Core Duo	603		Soybeans	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1450	2725	2188
	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	n/a	n/a	2843	70	5063	1963	2113	3408	2325	3035
	Auto Core Duo	603		Gold	8/07	n/a	n/a	n/a	n/a	-2195	1600	1325	1020	-590	2785	-1485	-3740
	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	-825	-1713	-25	1200	-2988	1663	875	-325
	Auto Core Duo	603		Euro C	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2925	88	-2025
76	Catscan III Const.	422		\$ Index	5/03	8630	-500	5750	-2910	2720	-200	-910	-70	0	570	-3130	-120
	Catscan III Const.	422		Euro C	5/03	15488	-5076	2986	3999	11339	-375	-8313	1088	0	0	-125	-5650
	Catscan III Const.	422		Jap Yen	5/03	-577	-3725	5451	1226	8526	-2125	-3313	2063	0	1338	3638	0
	Catscan III Const.	422		T Note	5/03	4410	7340	3790	-5810	5370	-810	-1810	-1520	0	-2470	1470	-1230
	Catscan III Const.	422		F Note	5/03	-1085	-410	425	-2360	1450	0	0	1695	-375	-555	795	0
	Catscan III Const.	422		S Franc	5/03	-2750	-4602	3624	-476	-5488	-513	-2200	3138	0	-513	-313	-2000
	Catscan III Const.	422		Euro \$	5/03	-925	-275	-1775	-2925	-4125	-500	0	3550	-2200	0	-600	275
77	Trend Weaver	604		\$ Index	8/07	n/a	n/a	n/a	n/a	5410	0	-1075	-1115	0	0	730	0
	Trend Weaver	604		Gold	8/07	n/a	n/a	n/a	n/a	10445	0	0	6555	2285	0	-4075	0
	Trend Weaver	604		T Note	8/07	n/a	n/a	n/a	n/a	3022	2769	0	2425	0	0	-982	0
	Trend Weaver	604		Palladium	8/07	n/a	n/a	n/a	n/a	840	325	0	0	9855	-2200	-2525	0
	Trend Weaver	604		Crude	8/07	n/a	n/a	n/a	n/a	15995	0	-1835	0	7365	0	0	11655
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	n/a	n/a	-1725	1663	0	1563	0	5575	0	0
78	Directional Movement	82		\$ Index	1/87	10760	-1910	-4170	-2670	3820	-1190	-730	690	0	2030	-310	-50
	Directional Movement	82		Euro C	1/87	14300	6949	662	-3214	7937	-3838	-2213	1825	0	5325	-1775	-10713
	Directional Movement	82		Jap Yen	1/87	-12914	-7638	-4162	-5414	1750	-25	-1550	588	0	-5913	1838	375
	Directional Movement	82		Copper	1/87	-4515	1175	-88	-17701	34477	1288	0	17975	-15900	3525	-3363	3988
	Directional Movement	82		Euro \$	1/87	-1075	-1000	-825	-2450	-3150	-1150	0	3750	375	0	1225	0
	Directional Movement	82		Cotton	1/87	1700	-7965	-4820	-5305	3235	-1300	765	4840	-4295	-3315	-1660	1025
	Directional Movement	82		Nat Gas	1/87	31360	-26400	-10560	-5770	-62540	3500	-8010	6940	-13480	3000	0	23010
	Directional Movement	82		Coffee	1/87	-14776	-1818	-13761	2418	-9751	-769	-675	10331	-9563	-1763	-4050	4631
	Directional Movement	82		Bonds	1/87	-4610	5000	1920	-430	640	-5040	0	-840	-4570	-1430	-4830	-450
79	Directional Movement	82		Live Hogs	1/87	-5024	-1156	2036	448	-7368	-2220	1144	-2464	1280	-2832	1084	-3472
	Market Direction	384		Euro C	3/02	19013	1338	7400	-8163	6150	8075	-2650	-1325	6963	-2650	-1413	-1325
	Market Direction	384		Corn	3/02	-2081	1725	3113	-2313	-3600	0	0	0	0	0	0	0
	Market Direction	384		Crude	3/02	25	14250	-11505	11580	19780	0	75	0	11285	5715	11285	-2650
	Market Direction	384		T Note	3/02	856	-6219	-2306	2325	1438	0	0	0	0	0	6300	0
	Market Direction	384		S Franc	3/02	5738	-825	-650	1488	-2900	0	0	0	9575	-4225	1175	0
	Market Direction	384		Coffee	3/02	413	-3713	3563	-3375	1594	0	0	0	8963	0	-1331	0
	Market Direction	384		Gold	3/02	210	-5645	-3655	4845	-4950	0	0	0	0	0	0	0
	Market Direction	384		Jap Yen	3/02	-10513	-5413	4575	700	213	-1800	0	-1325	2988	0	0	0
80	Swing Index System	84		Nat Gas	1/87	52380	47920	51360	-10450	-18480	4870	-8700	16360	-8720	10580	3200	80
	Swing Index System	84		Jap Yen	1/87	-16289	-13364	-13250	-3200	-8562	-3350	-438	7275	4875	763	-5288	3200
	Swing Index System	84		Copper	1/87	-1001	-11063	6938	2661	50238	3188	-4675	13875	-6725	-10150	-5788	513
	Swing Index System	84		Euro C	1/87	-1212	-7612	-4465	-7377	-5125	-3113	-1513	3275	-538	1275	-5263	-5425
	Swing Index System	84		Coffee	1/87	-22166	-8405	-15174	-10388	-9848	-120	-94	2708	10950	-5528	349	1189
	Swing Index System	84		Cotton	1/87	-11870	-16285	-2535	255	-550	455	-6285	2155	-1755	-3875	-1510	-1365
	Swing Index System	84		Bonds	1/87	-3550	-13570	-5070	-4210	-5150	-3050	-760	2890	-6090	-3580	1510	-520
	Swing Index System	84		\$ Index	1/87	-8080	-3780	-8250	-6020	-2080	0	-1450	800	0	480	-2920	-3790
	Swing Index System	84		Live Hogs	1/87	-14208	3100	-12132	-11348	-5880	-80	1232	-2280	-2652	-540	300	-2372
	Swing Index System	84		Euro \$	1/87	-10625	-7575	-8875	-4350	-8850	-950	0	4050	-6075	-375	500	-1150
81	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	n/a	11905	-150	1050	915	-185	2495	815	625
82	Feeder Trader	235		Feeder Cattle	12/95	5715	8640	-9815	4340	-1730	-1085	0	-295	1775	2325	0	-590
83	%C DayBreaker	405	*	S&P	10/02	33500	11550	-10675	21375	-8600	3175	-1075	-550	3175	2775	8075	875
84	Athena	271		Nat Gas	7/96	11320	-19600	15940	13150	2670	0	0	290	0	13580	0	23010
	Athena	271		Soybeans	7/96	6960	7730	680	-265	9960	8585	0	15310	-13650	0	0	2900
	Athena	271		Coffee	7/96	-3337	-6976	5250	-7069	-7988	0	0	13350	-10781	0	0	0
	Athena	271		Cotton	7/96	-1675	6680	-2490	-990	-4930	0	0	4215	-5880	0	0	-4835
	Athena	271		Jap Yen	7/96	-7663	-3038	5450	-11476	2388	0	0	6463	0	0	-2375	0
	Athena	271		Bonds	7/96	-3360	-14860	3820	1360	-3040	0	0	2110	0	0	-4200	-1320
	Athena	271		S Franc	7/96	-4275	11413	-1062	-14613	-6226	0	0	8500	0	0	-75	0
85	LPR Quantitative S2	637	*	Mini S&P	3/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	360	1495	525	-60
86	Aberration Plus	300		Euro C	3/99	5662	5162	2762	-6026	-5113	-3225	0	1738	0	0	2213	0
	Aberration Plus	300		B Pound	3/99	-1114	6468	-4164	3907	-8126	-2013	0	-375	-1988	0	0	0
	Aberration Plus	300		S Franc	3/99	-2687	5187	-1187	-9952	-3976	-2438	0	1813	0	0	-913	0
	Aberration Plus	300		Jap Yen	3/99	-687	-4288	4311	-7163	-13226	-2500	0	2063	0	275	0	0
	Aberration Plus	300		T Note	3/99	-9550	-2890	-8670	880	2350	0	0	5430	0	-920	0	0
	Aberration Plus	300		Bonds	3/99	-7950	-1630	-5050	3100	-2420	-3300	0	0	0	-3540	-110	-2290
	Aberration Plus	300		Coffee	3/99	-9544	-5400	11194	-2720	-7069	0	0	8400	-11644	0	0	0
87	Scooter	105		Coffee	12/89	-11608	12413	-17193	-15226	12057	-450	-2100	6150	-3600	5400	-1069	3150
	Scooter	105		Jap Yen	12/89	-5002	12313	3374	-13327	536	875	0	5038	0	3525	-375	1938
	Scooter	105		Bonds	12/89	21680	-4850	2940	4490	11580	-610	670	-2090	0	-880	-1400	-1400
	Scooter	105		Copper	12/89	-2715	4849	-5063	-1412	34939	1288	-5900	15100	-4025	-3375	-8563	5988
	Scooter	105		Crude	12/89	1150	2800	-28200	2990	14930	-5630	-2760	9780	550	310	-7200	-7450
88	Zeeport	367	*	S&P	12/01	-8625	-9525										

					All Statistics Based On Last 12 Months Performance										Combined			
Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008	12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
					Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	Min.Req
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-2663	4338	0	0	23238	22738	6338	8	50.0	8603	-2919	2	6900	329.5%	151.7%	57438	28088	81.9%	51.2%
-2010	420	-730	-7290	5000	-2090	12520	10	30.0	3617	-1849	4	4200	-49.8%	151.7%	19200	12520	42.9%	51.2%
-3363	1250	-1775	0	10075	7575	4938	7	42.9	5421	-2178	2	7500	101.0%	151.7%	24875	20100	31.1%	51.2%
688	4438	7013	10800	-1550	27750	6388	91	47.3	1402	-680	9	10500	264.3%	151.5%	27750	63874	264.3%	151.2%
1550	2783	1688	4100	-2013	26083	4000	132	47.7	851	-398	10	13875	188.0%	151.5%	28855	4000	156.0%	151.2%
1230	825	12030	1100	2835	18935	7620	89	41.6	1434	-657	11	9750	194.2%	151.5%	15140	7620	116.5%	151.2%
3058	225	313	1975	325	4583	4638	130	39.2	658	-366	8	5625	81.5%	151.5%	5470	7088	72.9%	151.2%
-7575	-1038	-3188	-3625	938	-13500	19288	99	30.3	805	-546	13	2400	-562.5%	151.5%	-13500	19288	-562.5%	151.2%
-180	4010	-1400	0	8490	7060	4410	15	26.7	3825	-751	6	2400	294.2%	150.8%	20950	11450	154.0%	54.7%
488	11913	0	0	19963	18988	13375	18	27.8	8495	-1810	6	6900	275.2%	150.8%	48100	24013	123.0%	54.7%
-4100	663	0	0	15138	13300	5938	14	42.9	4046	-1376	4	7500	177.3%	150.8%	26325	10525	61.9%	54.7%
0	90	-980	-2300	7800	-1760	9560	18	33.3	2263	-1276	5	4200	-41.9%	150.8%	14150	11130	59.5%	54.7%
-550	-125	0	-255	2905	3535	1065	15	46.7	875	-324	3	3000	117.8%	150.8%	1555	7640	9.1%	54.7%
-513	8113	-1938	0	6050	9313	5625	13	30.8	5394	-1366	4	6000	155.2%	150.8%	138	19675	0.4%	54.7%
-225	-200	-1375	-1725	1200	-1800	6050	25	20.0	1050	-353	8	2250	-80.0%	150.8%	-11325	12525	-88.8%	54.7%
-175	0	-195	0	5455	3625	2190	7	28.6	3765	-783	3	2400	151.0%	149.1%	9035	2190	282.3%	148.4%
1525	0	5565	0	9135	20990	4075	6	83.3	5013	-4057	1	9750	215.3%	149.1%	31435	4075	241.8%	148.4%
-622	0	1425	0	6835	11851	1603	6	66.7	3364	-807	2	4200	282.2%	149.1%	12104	1603	216.1%	148.4%
-1660	0	17240	0	-1905	19130	6385	7	42.9	9140	-2081	3	8250	231.9%	149.1%	19645	6385	178.6%	148.4%
-5040	0	-17025	0	35015	30135	26000	7	57.1	14493	-9255	2	27750	108.6%	149.1%	46130	26000	124.7%	148.4%
-2025	-1275	0	0	-2013	3488	5313	6	50.0	2933	-1771	3	7500	46.5%	149.1%	100	5313	1.0%	148.4%
-340	3780	-3280	0	8380	8980	3520	17	29.4	3428	-679	6	2400	374.2%	149.0%	51260	31080	96.4%	8.5%
-388	11075	0	0	18238	17538	12875	18	22.2	10694	-1799	7	6900	254.2%	149.0%	41413	22125	27.1%	8.5%
-1713	-3463	-6500	0	9538	-6825	16875	18	38.9	2350	-2117	5	7500	-91.0%	149.0%	28400	54175	17.1%	8.5%
-4150	3250	0	0	44013	50625	16813	15	46.7	11364	-3625	2	17250	293.5%	149.0%	42988	56025	11.2%	8.5%
75	125	-1050	-1600	1500	3250	2650	11	54.5	1175	-758	3	2250	144.4%	149.0%	4825	9825	9.7%	8.5%
-1845	0	7815	0	5895	7925	10090	18	50.0	2361	-1480	3	5400	146.8%	149.0%	11405	29120	9.5%	8.5%
-6180	49450	-2400	13580	-4610	64800	21080	21	38.1	14861	-4162	5	24750	261.8%	149.0%	49810	146350	9.1%	8.5%
-4519	-5569	-2288	0	10013	-4219	23119	20	35.0	4154	-2561	5	9000	-46.9%	149.0%	-28013	76913	-14.0%	8.5%
1480	1660	-220	-12270	9280	-17230	28780	24	20.8	3620	-1857	9	5400	-319.1%	149.0%	-18330	36170	-15.3%	8.5%
1788	-108	2208	0	3196	-396	7480	18	50.0	1189	-1233	3	2700	-14.7%	149.0%	-26728	37728	-44.7%	8.5%
-3075	0	14600	12625	0	29825	8463	13	30.8	10566	-1387	6	6900	432.2%	148.7%	50863	13288	107.9%	33.7%
14100	3675	-2988	0	0	14788	2988	4	50.0	8888	-1494	2	4500	328.6%	148.7%	12569	7800	40.9%	33.7%
2115	0	0	3665	4810	36300	3185	14	64.3	4921	-1600	2	27750	130.8%	148.7%	71790	17100	37.9%	33.7%
-1325	0	-728	0	0	4247	2053	4	50.0	3448	-1325	1	4200	101.1%	148.7%	10756	16847	37.5%	33.7%
-2650	0	0	-4138	0	-263	9838	9	22.2	5375	-1571	4	6000	-4.4%	148.7%	15188	9838	37.0%	33.7%
0	-1331	0	0	6563	12863	2663	5	40.0	7763	-888	3	9000	142.9%	148.7%	16313	6656	26.5%	33.7%
-1325	9425	-950	7465	0	14615	1325	5	60.0	5755	-1325	1	9750	149.9%	148.7%	3605	14760	5.4%	33.7%
0	0	-5825	5988	0	25	5963	9	33.3	2992	-1490	3	7500	0.3%	148.7%	-7175	18000	-14.0%	33.7%
-2600	52620	0	19850	5590	93130	9770	47	44.7	6379	-1573	6	24750	376.3%	148.4%	256810	47720	46.8%	-7.3%
2513	-613	0	0	15113	24050	10988	83	49.4	1453	-846	5	7500	320.7%	148.4%	22013	83538	13.2%	-7.3%
-3588	-2163	-6988	0	37425	14925	34888	47	34.0	4381	-1776	15	17250	86.5%	148.4%	36588	61775	9.6%	-7.3%
-5438	13113	0	0	23213	19588	18688	64	35.9	2602	-980	9	6900	283.9%	148.4%	-9338	65800	-6.1%	-7.3%
-7073	-6008	-810	4901	488	953	18113	77	45.5	1313	-1073	9	9000	10.6%	148.4%	-36698	115448	-18.4%	-7.3%
-725	-805	6100	-5260	965	-11905	14165	51	35.3	1044	-930	6	5400	-220.5%	148.4%	-58080	80040	-48.5%	-7.3%
-1920	-130	-1770	-5870	9140	-10150	20920	63	34.9	1088	-831	9	5400	-188.0%	148.4%	-75910	101660	-63.4%	-7.3%
-440	4310	2650	5200	1950	6790	8170	60	40.0	903	-413	6	2400	282.9%	148.4%	-62880	96580	-118.2%	-7.3%
436	-1240	912	-760	-100	-7144	9136	76	28.9	668	-404	7	2700	-264.6%	148.4%	-90860	93028	-151.8%	-7.3%
-1225	175	-3125	1675	275	-6225	11275	55	20.0	752	-329	16	2250	-276.7%	148.4%	-117000	120050	-234.6%	-7.3%
1040	1105	-195	3580	2775	13870	2415	92	53.3	734	-515	5	9600	144.5%	144.5%	25925	2900	180.0%	180.0%
1495	2095	-575	5	-900	4250	3350	27	63.0	1020	-1311	2	3000	141.7%	141.7%	9370	16210	23.7%	23.7%
1575	-2225	1950	10000	9600	37350	10600	126	73.0	1195	-2133	4	27000	138.3%	138.3%	92650	28400	54.9%	54.9%
-23930	12740	0	19870	5620	51180	23930	7	85.7	12518	-23892	1	24750	206.8%	134.2%	100600	51900	32.3%	13.8%
0	-12975	0	14615	2125	16910	23725	7	71.4	8707	-13291	1	10500	161.0%	134.2%	31585	23725	23.9%	13.8%
0	0	0	0	6075	8644	10781	3	66.7	9713	-10803	1	9000	96.0%	134.2%	12825	43800	11.3%	13.8%
0	0	5550	0	5370	4420	10715	5	60.0	5045	-5358	2	5400	81.9%	134.2%	6960	18575	10.2%	13.8%
0	-1150	0	-7588	3763	-888	11113	6	50.0	3917	-4213	2	7500	-11.8%	134.2%	-4363	32075	-4.6%	13.8%
0	-6020	-1840	0	9570	-1700	13380	6	33.3	5840	-3340	4	5400	-31.5%	134.2%	-12950	43540	-19.1%	13.8%
0	-5275	0	0	10250	13400	6063	5	60.0	6488	-3032	2	6000	223.3%	134.2%	-16038	40813	-21.2%	13.8%
225	990	625	3880	-800	7240	2515	122	66.4	258	-333	3	5400	134.1%	134.1%	7240	2515	134.1%	134.1%
0	4338	0	0	23238	28300	3225	5	80.0	7881	-3224	1	6900	410.1%	133.0%	51713	16738	75.6%	4.7%
0	3288	0	0	15619	14531	7213	7	28.6	13060	-2324	4	4500	322.9%	133.0%	14656	16819	32.8%	4.7%
0	2425	0	0	10250	11138	2438	5	60.0	4829	-1675	1	6000	185.6%	133.0%	7538	19550	12.7%	4.7%
0	1150	-1563	0	10788	10213	2500	6	66.7	3569	-2037	1	7500	136.2%	133.0%	5038	28285	6.8%	4.7%
-3990	420	0	-2130	3830	2640	6620	6	50.0	3227	-2347	2	4200	62.9%	133.0%	-4860	22680	-11.7%	4.7%
0	50	0	-1100	5170	-5120	10290	7	28.6	2610	-2070	4	5400	-94.8%	133.0%	-15160	24080	-28.3%	4.7%
-6919	0	0	0	6319	-3844	18563	4	50.0	7360	-9282	2	9000	-42.7%	133.0%	-38663	44981	-43.3%	4.7%
-2681	-4106	-1556	0	4669	3806	9581	22	27.3	5878	-1969	5	9000	42.3%	132.9%	126319	54581	72.9%	25.3%
-1100	-313	0	0	15138	24725	3100	14	64.3										

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year					Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008
		#	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)
	Zeeport	367	*	Nasdaq	12/01	-23000	-32250	-25880	-17225	275	6300	-7375	1075	3125	-7125	-5775	-6700
89	Dollar Trader for Curr.	236		Jap Yen	1/96	-5377	5401	7562	-4650	13850	-213	-2900	813	0	863	1150	0
	Dollar Trader for Curr.	236		Euro C	1/99	8700	4675	-4051	-5414	14863	-300	-12275	-3913	0	4788	-7725	-1225
90	Volatility	85		Nat Gas	1/87	19280	-15500	32630	28740	-21990	9650	-9660	13140	-11190	6590	-9340	19050
	Volatility	85		Cotton	1/87	7210	470	-9400	-180	4035	-2350	-5005	-40	-2275	4195	0	-495
	Volatility	85		Euro \$	1/87	-1850	475	-2275	-2275	-1725	0	-250	3150	0	-950	-525	-975
	Volatility	85		Jap Yen	1/87	-3225	-1564	-8389	-7689	11263	1088	0	7625	0	2050	-1775	-3738
	Volatility	85		Copper	1/87	-2362	-11015	11150	-4126	30064	2100	0	18788	0	1900	-5325	2225
	Volatility	85		Euro C	1/87	9113	-31001	-5275	-3551	8401	825	0	-350	0	5300	-5275	-7100
	Volatility	85		Bonds	1/87	-15510	-11240	-14100	5080	-5900	-2510	-3270	1360	0	0	-5330	-1580
	Volatility	85		Live Hogs	1/87	-8752	2920	6324	-2988	3712	0	1404	-2456	1296	-1788	2136	-5648
	Volatility	85		Coffee	1/87	-1912	1688	-31856	-15077	-13295	0	0	3113	-4556	7519	0	-6206
	Volatility	85		\$ Index	1/87	15040	-8500	-6560	-3460	-310	360	0	-2030	0	0	-2150	-420
91	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	n/a	-810	535	-1405	-55	-1735	1860	1795	-1025
92	Challenger	350		Euro C	3/01	13689	8524	9075	-15813	8587	0	0	6550	0	0	5100	0
	Challenger	350		Bonds	3/01	5950	5220	780	9950	4340	0	0	2100	0	0	-4190	1030
	Challenger	350		B Pound	3/01	-4163	-4470	-8894	8044	1482	-4225	0	-13	0	0	-438	0
	Challenger	350		S Franc	3/01	3763	2725	6963	-15038	-3538	0	0	8500	0	0	-75	0
	Challenger	350		Jap Yen	3/01	-9826	2212	8725	-9563	5687	-3938	-6325	3025	0	0	-400	0
	Challenger	350		Cotton	3/01	-10900	7055	-12445	805	-4560	0	-4825	4215	0	-5480	0	-190
93	Anomaly 2	381		Euro C	3/02	13063	8288	13775	-11025	138	7150	2825	2425	20813	-2175	4163	0
	Anomaly 2	381		Soymeal	3/02	2125	5580	-1660	-1725	-5585	0	5225	0	1985	0	0	0
	Anomaly 2	381		Silver	3/02	-4240	3900	-920	8240	-5180	-2175	0	0	13390	-2175	-2175	0
	Anomaly 2	381		Live Hogs	3/02	-4225	-2127	-275	-1825	-225	0	0	1195	0	2825	0	-1575
	Anomaly 2	381		Cotton	3/02	500	5590	-8850	1180	-2585	0	0	0	2555	0	0	-2175
	Anomaly 2	381		Nat Gas	3/02	7185	-5020	5260	6075	-12475	-6525	0	-2175	2795	-4350	0	-2085
	Anomaly 2	381		Bonds	3/02	-3713	500	-8438	763	-313	1663	3175	-2169	0	-2175	0	-2175
	Anomaly 2	381		Coffee	3/02	-7350	-9150	7181	-8044	-7181	0	0	0	-1091	-2175	0	0
94	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	n/a	375	1813	0	12200	0	-3638	0	0	0
	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	n/a	-1025	500	-825	0	0	0	2963	0	0
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	n/a	31650	-15313	0	0	0	588	0	-7400	0
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	n/a	-1604	-1663	0	0	6347	0	-1700	0	0
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	n/a	-4100	-3375	0	0	0	-6700	0	0	0
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	n/a	690	-3755	0	-10595	0	0	1555	0	0
	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	n/a	56	-3131	0	0	0	1913	0	0	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	n/a	-1210	-6360	0	-1750	0	0	-25	0	0
95	Parabolic Stop	65		Coffee	1/87	1558	5286	4463	-3600	-8681	19	-2719	10350	-1031	10669	-281	4725
	Parabolic Stop	65		Jap Yen	1/87	-1686	1464	-875	-11214	-4940	2400	5125	1313	4938	0	4788	1925
	Parabolic Stop	65		Nat Gas	1/87	51910	13370	41220	-14050	-28360	-1730	1820	12840	-1620	6400	-5530	-680
	Parabolic Stop	65		Euro C	1/87	10788	11800	-13376	-12189	10388	2225	2263	-2513	-1088	-350	613	-8900
	Parabolic Stop	65		Cotton	1/87	7400	880	635	-4515	8120	-545	-265	2485	-275	5165	-1935	2455
	Parabolic Stop	65		Copper	1/87	-3838	-8099	-19289	8313	3999	3300	-1238	13900	-9550	-700	-6338	8238
	Parabolic Stop	65		\$ Index	1/87	7970	6050	-6820	-3550	-1330	680	-60	-1160	-730	-2700	-3280	-60
	Parabolic Stop	65		Live Hogs	1/87	3260	-6352	-64	-1056	-5868	-3664	3016	-408	632	2148	-448	-2072
	Parabolic Stop	65		Bonds	1/87	3660	-4670	5670	-12510	7390	-2460	-1230	3590	90	-2440	-5750	160
	Parabolic Stop	65		Euro \$	1/87	-2875	-1050	-1825	-1975	-2325	-500	0	3000	-1400	0	-925	75
96	Arcs	279		Nat Gas	3/98	30490	-3240	-4000	0	-9670	-1310	-5380	8190	0	13580	0	23010
97	Compass	278		Heat Oil	3/98	9997	-2468	18946	-35629	26246	991	781	-4238	0	0	31912	-5939
98	Arcs	279		Jap Yen	3/98	-6176	-5176	5462	-7051	-4749	-2725	0	5288	0	-463	0	0
	Arcs	279		Cotton	3/98	-5160	11200	110	2680	-8615	0	-2575	5850	0	-8930	0	365
	Arcs	279		Unleaded	3/98	-12940	18536	0	0	11483	-1861	0	0	3658	-2936	0	0
	Arcs	279		Corn	3/98	-3713	4576	-1364	1563	-7913	0	0	7150	0	2113	0	5550
	Arcs	279	*	S&P	3/98	-59350	-27850	6975	-63500	-46775	-2700	-3925	-500	7300	-3725	-1150	6550
	Arcs	279		Aussie \$	3/98	18120	-5390	-2280	-2720	9190	0	-1880	3810	-2880	0	2890	0
99	CTB3 SW	623		Euro C	1/08	n/a	n/a	n/a	n/a	n/a	n/a	-625	1075	5025	-3013	1625	4400
100	Trend Harmony	515		Copper	12/05	n/a	n/a	0	10687	37725	1863	0	0	0	0	0	0
	Trend Harmony	515		Euro C	12/05	n/a	n/a	-3225	2125	813	-613	-3188	0	0	0	10675	-9225
	Trend Harmony	515		Sugar	12/05	n/a	n/a	0	5778	447	0	0	0	0	0	-512	0
	Trend Harmony	515		Jap Yen	12/05	n/a	n/a	-3088	-19988	8013	-1375	-3075	0	0	7863	0	0
	Trend Harmony	515		Nat Gas	12/05	n/a	n/a	-9245	10415	-4185	0	4045	0	0	0	0	0
	Trend Harmony	515		T Note	12/05	n/a	n/a	0	47	-2307	2728	-1435	2596	-2638	0	-2840	-1200
	Trend Harmony	515		Cotton	12/05	n/a	n/a	80	-1250	-10285	0	0	-545	-4180	0	0	-870
101	Dynamic MovAvgCross	303		Crude	8/99	2560	21610	830	-10040	6860	-2970	-8560	-9060	0	12420	0	27950
	Dynamic MovAvgCross	303		Nat Gas	8/99	-1630	10830	-32540	-41760	-10560	-18470	-4940	13250	0	13590	0	23000
	Dynamic MovAvgCross	303		S Franc	8/99	-1813	5749	-6188	1512	-4738	-2263	-5838	4925	0	0	-2975	-900
	Dynamic MovAvgCross	303		T Note	8/99	-5910	9090	-8400	1040	-1480	0	0	5430	0	-2300	1040	0
	Dynamic MovAvgCross	303		Cotton	8/99	-5335	-4590	1980	1265	-1525	0	-2420	5775	0	-5180	0	-190
	Dynamic MovAvgCross	303		Jap Yen	8/99	-6863	-16140	-225	-10713	-11351	-3475	-7388	2550	0	150	2450	0
	Dynamic MovAvgCross	303		Bonds	8/99	-3560	7750	-4430	7420	-6650	0	-2490	-4590	-390	440	1660	0
102	FT S&P DayTrade	171	*	S&P	6/92	30275	-4025	-1825	-23475	15675	2400	7175	-200	-10350	3300	9900	-3750
103	USOne	308		T Note	3/02	-2322	2225	-4506	-1003	-744	0	0	5769	0	0	0	0
	USOne	308		Bonds	5/00	-3663	-2788	-3525	-550	-1806	0	0	3863	0	0	0	0
104	GK Universal Trader II	551		Euro C	3/06	n/a	n										

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
Jul	Aug	Sep	Oct	Nov	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	%Chng
2008	2008	2008	2008	2008	P/L	DD	Trds	Wins	Avg.	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-14800	-5950	6350	10625	11975	-8275	45925	124	43.5	1907	-1586	7	16500	-50.2%	132.3%	-96605	152805	-82.7%	6.0%
-425	2763	-800	0	12838	14088	4438	11	54.5	3421	-1283	2	7500	187.8%	132.0%	90150	14513	91.9%	83.4%
1150	10588	-3075	0	16913	4925	20650	16	37.5	5967	-3088	6	6900	71.4%	132.0%	67000	20650	96.3%	83.4%
-8520	47090	0	19880	5610	82300	13940	15	46.7	17287	-4852	3	24750	332.5%	131.7%	194470	43460	35.3%	10.4%
-2935	0	7055	0	5295	3445	10630	14	28.6	4964	-1644	5	5400	63.8%	131.7%	33015	29150	27.5%	10.4%
0	500	75	-450	75	650	2450	13	30.8	1269	-493	5	2250	28.9%	131.7%	11425	8475	22.8%	10.4%
-2288	600	0	0	4288	7850	9125	12	50.0	3786	-2478	4	7500	104.7%	131.7%	18650	42088	11.2%	10.4%
-4725	700	-2925	29550	-11688	30600	11688	12	50.0	9942	-4842	2	17250	177.4%	131.7%	42425	56538	11.1%	10.4%
-6900	11375	-713	0	17875	15038	19275	17	41.2	6202	-2841	7	6900	217.9%	131.7%	-8213	59750	-5.3%	10.4%
-1460	-4660	-6450	0	1130	-22770	29310	12	16.7	3950	-3070	8	5400	-421.7%	131.7%	-10470	83870	-8.7%	10.4%
872	-1612	696	0	2388	-2712	7472	15	46.7	1401	-1567	4	2700	-100.4%	131.7%	-8360	21404	-13.9%	10.4%
0	-4313	0	-7425	4463	-7406	17944	9	33.3	6750	-4604	4	9000	-82.3%	131.7%	-54525	172238	-27.3%	10.4%
-2660	3920	-1280	0	7280	3020	7260	14	42.9	2182	-1262	5	2400	125.8%	131.7%	-24280	56240	-45.5%	10.4%
1700	2990	1105	1340	-230	6875	4570	109	45.0	689	-449	6	5250	131.0%	131.0%	5530	5410	70.2%	70.2%
0	-7300	0	0	23238	27588	8213	5	80.0	8950	-8212	1	6900	399.8%	130.7%	62825	19138	116.2%	28.8%
0	-3170	0	-4080	2520	-5790	10410	7	57.1	1463	-3875	1	5400	-107.2%	130.7%	13200	16280	31.2%	28.8%
-1800	-3175	0	0	16444	6794	11713	7	28.6	9253	-2347	5	4500	151.0%	130.7%	10519	27569	29.8%	28.8%
0	-3188	0	0	10250	15488	3975	5	60.0	6488	-1988	2	6000	258.1%	130.7%	13313	25213	28.3%	28.8%
0	4125	0	-9475	6550	-6438	12988	8	50.0	3663	-5273	2	7500	-85.8%	130.7%	-9913	22313	-16.9%	28.8%
0	0	9915	0	5370	9005	7095	7	57.1	5126	-3824	1	5400	166.8%	130.7%	-9515	34460	-22.5%	28.8%
0	0	-2250	0	19288	52238	2250	9	66.7	9806	-2212	1	6900	757.1%	129.3%	72950	19975	154.7%	14.5%
-1945	0	0	0	9045	14310	1945	4	75.0	5418	-1944	1	6000	238.5%	129.3%	13935	8970	34.0%	14.5%
0	0	0	0	22200	29065	4350	6	33.3	18833	-2140	2	15000	193.8%	129.3%	34055	12160	33.2%	14.5%
0	0	0	0	485	2930	1575	4	75.0	1502	-1576	1	2700	108.5%	129.3%	-14	14252	-0.1%	14.5%
0	0	8425	0	0	8805	2175	3	66.7	5490	-2183	1	5400	163.1%	129.3%	-1190	15035	-3.2%	14.5%
0	-2175	3605	-2255	-1250	-14415	14515	13	23.1	2468	-2183	4	24750	-58.2%	129.3%	-12790	29840	-7.6%	14.5%
0	0	0	-1262	0	-2943	7781	7	28.6	3519	-1998	4	5400	-54.5%	129.3%	-11168	17918	-30.3%	14.5%
9881	1725	-1163	0	0	7178	3266	5	40.0	5803	-1476	2	9000	79.8%	129.3%	-21248	31691	-34.5%	14.5%
-3588	0	0	0	13675	18650	7225	5	40.0	13600	-2850	2	10500	177.6%	126.6%	20838	7225	72.2%	44.2%
0	0	0	0	11225	13362	825	3	66.7	7094	-834	1	7500	178.2%	126.6%	13663	3825	66.2%	44.2%
-9700	0	0	0	29150	12638	17100	4	50.0	14869	-8550	2	17250	73.3%	126.6%	28975	38300	61.1%	44.2%
0	0	331	0	3143	8121	1700	4	75.0	3274	-1701	1	4200	193.4%	126.6%	4854	3267	42.0%	44.2%
0	-4950	0	0	57200	45550	11650	3	33.3	57200	-5794	2	33000	138.0%	126.6%	38075	20025	42.0%	44.2%
15685	0	8205	0	10615	25465	10595	5	80.0	9015	-10595	1	24750	102.9%	126.6%	22400	17715	32.9%	44.2%
0	0	0	0	5025	6938	0	2	100.0	3469	0	0	9000	77.1%	126.6%	3863	7106	15.6%	44.2%
0	0	0	0	9350	7575	1775	3	33.3	9350	-882	2	3000	252.5%	126.6%	5	11795	0.1%	44.2%
-1894	1069	-3506	7294	-2438	22256	5606	24	37.5	4644	-1303	3	9000	247.3%	122.3%	173231	48900	86.5%	19.1%
-6925	-2950	-2950	7250	-1188	13725	12825	21	52.4	3090	-2029	3	7500	183.0%	122.3%	67688	34513	40.6%	19.1%
-6180	31040	-20310	7910	-20	23940	35150	29	37.9	9248	-4315	6	24750	96.7%	122.3%	133870	53160	24.3%	19.1%
2263	7863	5088	17363	-8288	16538	13163	25	40.0	5048	-2263	5	6900	239.7%	122.3%	33250	42200	21.7%	19.1%
2265	-140	4010	-6020	4875	12075	6020	26	50.0	2132	-1203	3	5400	223.6%	122.3%	5540	38305	4.6%	19.1%
938	-7238	-9125	26975	-4688	14475	23775	25	40.0	6130	-3122	6	17250	83.9%	122.3%	8650	51825	2.3%	19.1%
630	2620	1350	6910	-3610	590	8580	23	39.1	1792	-1108	6	2400	24.6%	122.3%	-3010	22660	-5.6%	19.1%
2248	740	3232	-44	1152	6532	3664	26	46.2	1474	-799	3	2700	241.9%	122.3%	-10912	26292	-18.2%	19.1%
-1240	2800	-1100	-9050	6670	-9960	20810	30	40.0	1964	-1863	6	5400	-184.4%	122.3%	-35200	52490	-29.3%	19.1%
0	600	-350	225	1325	2050	2775	17	41.2	1018	-508	4	2250	91.1%	122.3%	-18850	22500	-37.7%	19.1%
-7390	0	0	0	0	30700	7390	7	42.9	14927	-3534	3	24750	124.0%	122.2%	107220	27600	39.7%	13.2%
7127	0	26376	0	51013	108024	13936	12	58.3	18396	-4132	2	30750	351.3%	122.2%	120074	36397	35.8%	25.0%
0	50	-1700	0	13663	14113	2725	7	42.9	6333	-1227	2	7500	188.2%	122.2%	21350	25650	26.1%	13.2%
-3735	0	4800	0	5370	1145	12300	10	60.0	2747	-3834	2	5400	21.2%	122.2%	11530	17640	19.6%	13.2%
0	0	0	0	0	-1138	2936	5	20.0	3658	-1199	2	26250	-4.3%	122.2%	34940	17556	12.2%	13.2%
-7175	1113	0	0	11625	20375	1715	6	83.3	5510	-7150	1	4500	452.8%	122.2%	4213	16763	8.6%	13.2%
-11475	9250	11750	39325	11250	61950	31750	406	40.4	2920	-1723	7	27000	229.4%	122.2%	-28875	269875	-9.8%	13.2%
0	-750	20	-5960	0	-4750	6690	8	50.0	1963	-3151	1	4800	-99.0%	122.2%	-5620	21590	-10.7%	13.2%
4600	-3563	-4025	950	1950	8400	9838	114	85.1	594	-2898	2	6900	121.7%	121.7%	8400	9838	121.7%	121.7%
2200	0	6863	0	30650	41575	3288	6	66.7	11984	-3196	1	17250	241.0%	120.1%	88125	17375	165.7%	48.4%
-950	0	5463	0	8388	10550	10175	11	27.3	10904	-2775	4	6900	152.9%	120.1%	10875	10175	51.1%	48.4%
-1441	0	0	-3076	1739	-3290	4029	4	25.0	1739	-1676	3	2400	-137.1%	120.1%	2934	6927	39.6%	48.4%
2338	0	925	0	14963	21637	4450	7	57.1	7291	-2499	2	7500	288.5%	120.1%	7950	23075	34.4%	48.4%
0	5515	385	0	-1400	8545	9845	7	57.1	4597	-3273	3	24750	34.5%	120.1%	5530	32820	7.2%	48.4%
0	0	1690	-3075	5803	1630	9388	10	40.0	3536	-2086	3	4200	38.8%	120.1%	-3357	11041	-25.9%	48.4%
-4005	2925	0	0	8165	1490	10080	9	33.3	3857	-1677	6	5400	27.6%	120.1%	-9965	21135	-59.8%	48.4%
0	-5860	0	48430	12850	75200	22040	12	58.3	16130	-7523	4	27750	271.0%	119.9%	91260	25740	34.6%	7.8%
-40820	14790	0	19880	5610	25890	40820	10	60.0	15020	-16058	3	24750	104.6%	119.9%	29070	116390	12.5%	7.8%
0	-1925	0	0	10250	1275	11775	9	33.3	5992	-2779	4	6000	21.3%	119.9%	313	22988	0.5%	7.8%
-3170	1120	0	-3660	-260	-1800	12700	10	40.0	3265	-2477	4	4200	-42.9%	119.9%	-4670	16910	-11.7%	7.8%
-20	0	7285	0	5370	10620	5825	9	55.6	4076	-2447	1	5400	196.7%	119.9%	-11235	27030	-21.9%	7.8%
0	4125	-3925	0	11288	5775	10863	8	62.5	4113	-4930	2	7500	77.0%	119.9%	-20288	55300	-28.5%	7.8%
-3500	1200	0	-3340	-8870	-19880	22780	14	35.7	1632	-3115	6	5400	-368.1%	119.9%	-25270	30700		

Rank by % Chng	System Name	System #	Commodity Day Trd.	Sys. Rel. Date	Net \$Profit/Loss Per Year					Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008
					2003	2004	2005	2006	2007							
	GK Universal Trader II	551	Cotton	3/06	n/a	n/a	n/a	0	7180	0	0	0	8845	0	-9625	0
	GK Universal Trader II	551	Unleaded	3/06	n/a	n/a	n/a	0	10421	0	0	0	0	0	425	0
	GK Universal Trader II	551	Nikkei	3/06	n/a	n/a	n/a	0	0	0	10575	850	0	0	0	0
	GK Universal Trader II	551	Gold	3/06	n/a	n/a	n/a	0	10025	-275	0	0	0	0	0	0
	GK Universal Trader II	551	Bonds	3/06	n/a	n/a	n/a	-3606	-10681	0	5519	0	0	0	0	0
	GK Universal Trader II	551	Rough Rice	3/06	n/a	n/a	n/a	-4630	-1535	2315	0	0	0	0	0	0
	GK Universal Trader II	551	Live Hogs	3/06	n/a	n/a	n/a	-4015	-3407	0	0	0	0	0	0	0
105	Weaver MT	319	Bonds	7/00	10410	9050	3330	11760	7840	-4660	0	4780	0	-2920	2500	-1990
	Weaver MT	319	S Franc	7/00	538	-826	2838	-6438	5663	-388	-1075	4513	0	675	400	-4538
	Weaver MT	319	B Pound	7/00	6625	7963	8794	-8562	-12094	0	4513	-2688	-738	-3225	-13	-2631
	Weaver MT	319	Jap Yen	7/00	-6739	-7077	-3500	-8939	-939	-138	-1075	300	0	3763	2813	-3438
106	RC Book 2	566	Mini S&P	10/06	n/a	n/a	n/a	-963	2638	938	1438	800	-1863	-1513	1288	-150
	RC Book 2	566	S&P	10/06	n/a	n/a	n/a	-4425	10175	8025	6725	6400	-8775	-4550	4725	-975
107	Cross Bow	331	S Franc	10/99	-3762	-3261	-201	4050	-5338	0	-4538	6325	1575	0	-1325	488
108	ATS-6400	362	T Note	1/01	-94	-416	-2985	6681	1219	0	-2759	-1715	-278	0	4284	-2043
109	Catscan II	226	Euro C	12/98	4512	8387	2199	1349	-14015	-7163	-1250	-4025	0	0	0	-2900
	Catscan II	226	Coffee	8/95	-1650	7725	6300	-1930	-1407	-3188	-5325	10388	-2869	-3544	-1931	-2194
	Catscan II	226	T Note	8/95	-870	8700	-2230	-11460	9950	0	0	5420	-1370	-2300	1950	0
	Catscan II	226	Crude	8/95	13680	370	4930	-1870	-14240	-6210	-5400	1460	0	12420	0	27060
	Catscan II	226	Jap Yen	8/95	-6362	-10739	5588	2950	1126	-3475	-5150	3588	0	-463	2388	0
	Catscan II	226	S Franc	8/95	1312	10838	-8702	9613	-4801	-513	-2800	5013	0	2288	738	-4438
	Catscan II	226	Bonds	8/95	9350	5760	-20630	8380	-1670	-3650	0	-7750	-1040	-2340	800	0
110	RC Super	632	Mini S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	25	1338	1438
	RC Super	632	S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-100	6925	7625
111	Millenium 2000	280	Cotton	5/98	7360	-4525	-3235	255	6580	-1095	0	7100	-3110	-2560	0	1435
	Millenium 2000	280	Euro C	12/98	3088	-2713	-8739	-7937	-6888	-5850	0	-1300	0	0	5100	0
	Millenium 2000	280	Live Cattle	3/98	12420	-3372	1296	-2152	1044	0	1880	0	2664	0	-3584	-1096
	Millenium 2000	280	Unleaded	3/98	0	0	-5145	0	2113	-2041	-2764	0	-7799	-958	11516	0
	Millenium 2000	280	Jap Yen	3/98	-2	13313	4712	-11538	5838	-150	-2075	-1800	0	2575	650	0
	Millenium 2000	280	Coffee	3/98	-6433	10745	-15188	-10651	-1594	-450	-2100	6150	-2944	7519	-1069	3900
112	ETS - Daily	257	Bonds	3/97	2150	14206	7288	-1681	9838	0	-450	-3744	-169	-3572	1894	-1950
	ETS - Daily	257	Euro C	1/99	19213	-8163	-12375	38	9988	-88	-7575	-475	0	0	-488	-213
	ETS - Daily	257	S Franc	3/97	9713	6013	-5750	325	3900	0	-3400	2675	0	0	475	-2675
	ETS - Daily	257	Soybeans	11/97	-3638	-4731	-2456	-7056	12956	7463	0	9275	0	-9488	-2388	8344
	ETS - Daily	257	Jap Yen	3/97	-11000	-10113	788	-1600	12475	0	-4125	-2750	7700	0	3750	2513
	ETS - Daily	257	S&P	3/97	-22200	-13450	-2800	-10925	1450	0	25175	0	4050	-11550	350	28200
	ETS - Daily	257	B Pound	3/97	11400	-6163	-18738	3306	-706	0	2969	-300	3238	-1388	-1063	-1819
113	Black Gold	333	Crude	1/01	-4535	7730	-1830	12500	21820	0	-5225	-7235	0	0	0	0
114	HO - No2	607	Heat Oil	11/07	n/a	n/a	n/a	n/a	0	n/a	3936	0	0	11891	0	0
115	GK Energy Trader II	487	Unleaded	11/04	n/a	-2322	27212	-19227	42585	0	-9155	-6354	0	0	20745	0
	GK Energy Trader II	487	Nat Gas	11/04	n/a	-15075	74335	-36585	-3030	0	5205	0	12785	-14885	0	0
	GK Energy Trader II	487	Crude	11/04	n/a	-2685	13525	10140	15335	0	-14740	-12055	0	2600	-10530	7860
	GK Energy Trader II	487	Heat Oil	11/04	n/a	719	3923	11283	10061	0	0	-7093	0	0	-6282	-11415
116	Big Dipper	273	Bonds	6/98	2810	-670	270	980	-3950	-1730	620	-2400	0	-2080	0	0
117	PULSAR Volatility	102b	S&P	1/89	-11975	5550	-16200	16175	41800	-4075	1000	-3650	1775	11375	4400	7950
118	PULSAR Volatility	102b	Bonds	1/89	-1750	-4025	-8775	-11675	7350	-1625	625	350	20950	0	9250	375
	Basis	269	\$ Index	1/98	10530	6170	-30	-930	-520	0	-580	-1170	0	0	-10	0
	Basis	269	B Pound	1/98	5056	9499	-281	-1776	-5619	-3550	-1638	-2450	0	0	-3475	-1488
	Basis	269	S Franc	1/98	-1113	4288	8013	-1525	-6013	0	0	4450	0	0	-3800	0
	Basis	269	Heat Oil	1/98	1856	8785	0	0	-2285	0	0	-3667	22054	0	33743	0
	Basis	269	T Note	1/98	2830	6620	-950	-1100	2260	-140	-860	4690	0	0	-2440	-1800
	Basis	269	Bonds	1/98	3020	7350	-9440	8640	-6530	-6230	0	0	0	0	0	-1540
	Basis	269	Cotton	1/98	5845	1890	-3700	-1255	-2515	0	-6480	1365	-5710	0	0	-1785
119	Golden SX	253	T Note	7/96	860	9680	4560	2930	2430	0	0	5420	0	-1100	1620	0
	Golden SX	253	Jap Yen	7/96	1387	-7726	8450	-6401	-4800	-325	0	2675	0	-1213	-2213	0
	Golden SX	253	Cotton	7/96	-1355	-2290	-2820	1035	-1575	0	-1655	0	0	-1575	0	-1575
	Golden SX	253	Coffee	7/96	-11494	-1463	2043	-3976	2869	-1575	0	9244	-4369	0	-1575	-206
	Golden SX	253	Crude	7/96	3550	910	1760	1030	7550	-2260	-1570	1350	0	12410	0	8980
	Golden SX	253	Live Cattle	7/96	7716	-8208	-888	-472	-4596	0	1444	0	2412	-2120	1492	-716
120	Maiz	609	Corn	11/07	n/a	n/a	n/a	n/a	3388	3388	0	2650	0	0	0	-1438
121	Trend One	299	Bonds	4/99	9530	9260	7020	-380	670	-6010	-3520	1710	0	-4980	-1350	-730
	Trend One	299	Euro C	4/99	20963	6299	5550	1763	-3650	-1263	-1550	-10863	0	6825	-275	-13175
	Trend One	299	S Franc	4/99	3063	8925	-17338	1638	-9752	-1950	-2575	7875	0	0	-3750	-2013
	Trend One	299	Jap Yen	4/99	1162	362	5125	-14902	463	-3075	0	7638	0	-463	-3538	0
	Trend One	299	Coffee	4/99	-9150	6057	-7238	11005	-6431	-1538	-3169	7331	-7031	-394	525	-469
122	Axiom Long Term	471	Corn	4/04	n/a	-2563	2375	-4575	-6200	0	0	0	0	9925	0	0
	Axiom Long Term	471	Cotton	4/04	n/a	5835	-3270	-2105	5550	0	-1025	0	9935	-3075	0	175
	Axiom Long Term	471	\$ Index	4/04	n/a	-3075	2945	-4555	-1035	0	0	0	9925	0	0	0
	Axiom Long Term	471	Crude	4/04	n/a	0	4825	6740	-770	0	0	0	0	0	0	0
	Axiom Long Term	471	T Note	4/04	n/a	-4681	-688	1013	-2988	0	9925	0	0	0	0	0
123	Lil' Dipper	274	Bonds	6/98	-2490	7670	170	-70	-5730	-3080	1590	810	0	-80	0	0
124	HiProb	491	Mini Russell	1/05	n/a	n/a	3635	8485	8040	620	0	2005	4090	2350	685	1360
	HiProb	491	Mini Midcap	1/05	n/a	n/a	2380	8360	1110	-1870	0	4120	2805	1030	1075	815



					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
Jul	Aug	Sep	Oct	Nov	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	Min.Req
2008	2008	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
0	0	6360	0	0	5580	9625	3	66.7	7603	-9643	1	5400	103.3%	117.5%	12760	9625	85.9%	45.3%
0	0	0	0	34508	34933	0	2	100.0	17466	0	0	26250	133.1%	117.5%	45353	0	62.8%	45.3%
0	0	-750	4225	0	14900	750	4	75.0	5217	-751	1	12000	124.2%	117.5%	14900	750	45.2%	45.3%
0	0	0	0	-2095	-2370	2370	2	0.0	5150	-1185	2	9750	-24.3%	117.5%	7930	2370	29.6%	45.3%
0	0	0	0	11409	16928	0	2	100.0	8464	0	0	5400	313.5%	117.5%	2640	14288	17.8%	45.3%
0	0	0	0	885	3200	0	2	100.0	1600	0	0	6900	46.4%	117.5%	-5280	8480	-27.8%	45.3%
0	0	0	2350	0	2350	0	2	100.0	1175	0	0	2700	87.0%	117.5%	-5072	12017	-68.3%	45.3%
-1080	-2150	-2560	-2150	9210	-1020	10350	18	27.8	3298	-1348	8	5400	-18.9%	117.1%	54440	10350	118.6%	22.8%
-163	7213	-1563	-2475	-1075	1525	5913	20	30.0	2771	-1079	6	6000	25.4%	117.1%	5600	15700	11.0%	22.8%
-1856	9900	1975	-2150	8963	12050	11150	21	33.3	3965	-1119	5	4500	267.8%	117.1%	-4913	31431	-12.8%	22.8%
-1100	-1413	0	0	15138	14850	6888	19	36.8	3854	-1007	4	7500	198.0%	117.1%	-9838	38675	-15.4%	22.8%
-963	575	3313	-1975	1575	3463	4400	166	73.5	187	-440	2	5400	64.1%	116.8%	4200	4400	35.9%	51.7%
9125	3575	7275	-6725	9550	34375	14750	175	74.9	978	-2136	2	27000	127.3%	116.8%	32100	19375	54.9%	51.7%
-525	-2850	-2900	5013	5688	6950	8325	18	50.0	2676	-1904	3	6000	115.8%	115.8%	10700	21588	19.1%	19.1%
0	5456	-763	-3456	5878	4609	4753	10	30.0	5206	-1573	4	4200	109.7%	109.7%	6356	14400	18.9%	18.9%
0	5888	0	0	23238	13788	19163	13	38.5	8105	-3349	5	6900	199.8%	102.7%	61288	29900	87.4%	29.3%
-1294	-1856	0	-450	-1350	-13613	20119	19	15.8	7000	-2164	6	9000	-151.3%	102.7%	51450	49650	42.3%	29.3%
-2100	-540	-980	-2300	2500	280	9930	13	38.5	2582	-1581	3	4200	6.7%	102.7%	23450	15960	41.4%	29.3%
-10170	12260	0	48430	12850	92700	13790	16	56.3	12987	-3474	4	27750	334.1%	102.7%	103500	30290	27.6%	29.3%
-1738	663	-5463	0	11600	1950	9650	13	30.8	4560	-1813	3	7500	26.0%	102.7%	26613	32163	26.3%	29.3%
-3538	6025	-4750	0	6650	4675	7975	14	42.9	3494	-2040	2	6000	77.9%	102.7%	17975	17438	22.2%	29.3%
-3320	-1960	0	-5630	-6360	-31250	33140	15	13.3	1345	-2609	8	5400	-578.7%	102.7%	-20200	45540	-27.7%	29.3%
1375	400	1963	900	-1963	5475	2788	76	40.8	635	-316	6	5400	101.4%	98.0%	5475	2788	101.4%	98.0%
6600	6650	-250	7250	-8425	26275	12475	75	52.0	2560	-2043	3	27000	97.3%	98.0%	26275	12475	97.3%	98.0%
-2950	-4330	5175	0	8585	8250	11515	14	50.0	3311	-2132	3	5400	152.8%	97.6%	28320	11515	48.8%	5.2%
0	9050	0	0	23238	30238	8888	8	50.0	9969	-2410	3	6900	438.2%	97.6%	30400	42338	43.3%	5.2%
-2472	0	-1676	0	0	-4284	8828	6	33.3	2272	-2205	4	2400	-178.5%	97.6%	7300	8828	28.1%	5.2%
0	0	0	0	0	-2045	13562	7	14.3	14885	-2825	5	26250	-7.8%	97.6%	34616	26859	12.2%	5.2%
-2775	-313	0	0	15138	11250	4963	13	46.2	3523	-1417	2	7500	150.0%	97.6%	-25663	66013	-31.6%	5.2%
171	-3206	-1556	0	6281	12656	6975	22	31.8	5542	-1741	5	9000	140.6%	97.6%	-42563	66713	-43.7%	5.2%
0	2019	1050	0	0	-4922	7991	10	30.0	1654	-1412	6	5400	-91.1%	97.3%	32472	16556	50.5%	4.0%
-1663	6488	0	0	0	-4013	12650	10	20.0	5500	-1877	0	6900	-58.2%	97.3%	33675	24975	48.4%	4.0%
-1675	5463	-4113	0	0	-3250	4675	9	44.4	2519	-2661	2	6000	-54.2%	97.3%	24563	14588	34.4%	4.0%
0	0	18775	0	0	31981	11875	8	62.5	8771	-3958	3	10500	304.6%	97.3%	22681	28169	19.2%	4.0%
-4338	1138	3013	0	0	6900	6875	10	50.0	3753	-2373	3	7500	92.0%	97.3%	16775	32400	18.8%	4.0%
0	0	18200	0	0	64425	19975	10	60.0	17633	-10343	2	54000	119.3%	97.3%	-63713	221275	-9.9%	4.0%
-75	2875	-3325	0	0	1113	4794	10	30.0	3027	-1138	5	4500	24.7%	97.3%	-20738	29175	-38.7%	4.0%
39125	0	0	0	0	26665	12460	3	33.3	39125	-6207	2	27750	96.1%	96.1%	62745	12460	28.3%	28.3%
-11663	0	0	0	25272	29436	11663	4	75.0	13700	-11664	1	30750	95.7%	95.7%	29436	11663	88.4%	88.4%
14885	0	0	30859	0	50981	24750	9	44.4	23018	-8193	3	26250	194.2%	94.3%	99229	39682	90.7%	51.2%
22335	0	59505	-8015	-6810	70120	14885	8	62.5	19999	-9958	1	24750	283.3%	94.3%	89765	46795	87.0%	51.2%
5005	0	0	14920	19165	12225	34725	13	38.5	9910	-4675	4	27750	44.1%	94.3%	48540	34725	42.0%	51.2%
0	0	0	5684	-10940	-30046	46713	8	37.5	21436	-18871	2	30750	-97.7%	94.3%	-4060	46713	-3.2%	51.2%
-10	0	-40	0	10670	5030	5640	9	22.2	5645	-892	6	5400	93.1%	93.1%	6970	11960	12.1%	12.1%
-6500	-600	17875	1400	-4775	26175	13450	100	37.0	3389	-1575	8	54000	48.5%	89.6%	217238	38725	19.9%	16.5%
-2000	-375	2475	-6550	3575	27050	8150	41	43.9	3811	-1806	4	5400	500.9%	89.6%	-20175	79138	-18.5%	16.5%
-1060	1110	-2680	0	4380	-10	4520	12	33.3	2263	-1131	3	2400	-0.4%	89.4%	17160	11230	64.5%	25.8%
0	8713	0	0	16444	12556	12750	12	25.0	8844	-1553	5	4500	279.0%	89.4%	21431	17519	43.0%	25.8%
938	7638	-5513	-2825	0	888	8338	11	36.4	3694	-1987	3	6000	14.8%	89.4%	20425	15225	30.7%	25.8%
4939	0	-3066	0	0	54004	3667	5	60.0	20245	-3366	1	30750	175.6%	89.4%	96944	10487	28.4%	25.8%
0	2470	410	-1980	-1560	-1210	4900	10	40.0	2003	-1537	2	4200	-28.8%	89.4%	8450	12470	18.2%	25.8%
0	3670	1210	-2810	0	-5700	7770	6	33.3	2440	-2642	3	5400	-105.6%	89.4%	8730	16600	14.6%	25.8%
-2575	-105	2640	0	4570	-8080	17300	14	21.4	5465	-2222	6	5400	-149.6%	89.4%	-5700	29705	-9.5%	25.8%
-1710	570	-1350	-3250	3070	3270	5740	10	40.0	2883	-1377	4	4200	77.9%	86.6%	48140	6190	91.1%	20.4%
-1575	0	-1788	0	11625	7188	6788	8	25.0	7938	-1448	4	7500	95.8%	86.6%	20525	20763	21.7%	20.4%
0	0	5980	0	5370	6545	4805	5	40.0	5675	-1602	3	5400	121.2%	86.6%	12970	19580	19.1%	20.4%
-1444	-1575	-1575	1725	0	-1350	10744	11	18.2	6357	-1564	7	9000	-15.0%	86.6%	20925	39788	18.5%	20.4%
-3100	-2530	-3150	2310	12860	25300	17030	18	27.8	9548	-1730	10	27750	91.2%	86.6%	57060	17030	16.3%	20.4%
1252	-272	1660	3040	-408	7784	2120	12	58.3	1643	-741	2	2400	324.3%	86.6%	-15088	25144	-50.0%	20.4%
0	0	0	0	-813	3788	2250	4	50.0	3019	-1125	2	4500	84.2%	84.2%	3788	2250	77.7%	77.7%
-610	2970	-1470	-740	10790	-3940	15490	22	27.3	2800	-1298	5	5400	-73.0%	83.7%	40330	15490	76.0%	23.4%
1250	12975	0	0	20588	14513	20300	18	33.3	7846	-2708	6	6900	210.3%	83.7%	49413	25488	72.8%	23.4%
-813	7625	0	0	10250	14650	6575	11	27.3	8583	-1391	6	6000	244.2%	83.7%	11200	28888	19.0%	23.4%
-4438	1088	-1713	0	13500	9000	9063	12	33.3	5710	-1726	3	7500	120.0%	83.7%	10588	25713	14.4%	23.4%
-4163	1313	-1519	0	4031	-5081	12300	24	37.5	3267	-2299	5	9000	-56.5%	83.7%	-31481	46894	-35.6%	23.4%
2125	50	0	9925	0	22025	0	4	100.0	5506	0	0	4500	489.4%	83.2%	11063	12025	51.8%	14.1%
175	0	0	0	0	6185	3075	6	66.7	2615	-2142	1	5400	114.5%	83.2%	12195	5750	47.5%	14.1%
0	-2350	175	0	0	7750	2350	3	66.7	5050	-2357	1	2400	322.9%	83.2%	2030	8840	17.8%	14.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	83.2%	10795	6100	8.2%	14.1%
-3075	0	175	-6150	0	875	9050	5	40.0	5050	-3075	2	4200	2					

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			Tested	(6)	2003	2004	2005	2006	2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
	HiProb	491		Mini S&P	1/05	n/a	n/a	-2413	2963	3663	1025	0	0	2775	163	1738	0
	HiProb	491		Mini Nasdaq	1/05	n/a	n/a	-565	3260	1700	500	-2575	700	1795	215	-1295	0
125	QUAD	42		S&P	12/87	-11150	-32700	-12075	2725	-13075	-2450	2925	-3525	800	4850	5075	-100
	QUAD	42		Bonds	12/87	-2230	8440	-5190	-11950	-1840	1320	190	880	-3880	-1100	650	-830
126	CTS Crash Control	511		SP Midcap	10/05	n/a	n/a	19875	24500	-38375	-4450	25400	-24000	0	-18950	0	3250
	CTS Crash Control	511		S&P	10/05	n/a	n/a	-25975	21725	-4300	6225	-9400	0	0	-18100	0	16150
	CTS Crash Control	511		Russell 2K	10/05	n/a	n/a	8200	43425	-49975	-25525	29950	-20775	0	-28825	0	0
	CTS Crash Control	511		Nasdaq	10/05	n/a	n/a	4000	-7755	-6925	3615	-24190	2200	-6250	-4700	0	0
127	Fujiko.N	524	*	Mini S&P	12/05	n/a	n/a	-1250	-4325	675	1013	-763	-1938	513	-325	-800	63
128	Black Gold - Petrol	560		Crude	11/05	n/a	n/a	1675	5550	-4105	0	9295	0	10575	0	0	0
129	Checkmate	342		\$ Index	4/01	5485	3085	3945	2545	2970	0	0	0	0	645	0	0
	Checkmate	342		Euro C	4/01	2238	9950	2150	3888	6538	0	0	0	0	8663	0	0
	Checkmate	342		Bonds	4/01	3663	13025	-2931	7819	450	81	0	0	0	0	0	-2200
	Checkmate	342		Jap Yen	4/01	1050	5425	2838	-338	-3763	-1313	0	-1313	0	-1488	0	0
	Checkmate	342		Nikkei	4/01	875	-3150	4275	2675	11375	0	8925	0	0	0	0	0
	Checkmate	342		S Franc	4/01	-13	2425	-1788	-25	-1238	0	0	0	0	4775	0	0
	Checkmate	342		Crude	4/01	5205	3310	-3580	-8965	10720	0	0	0	0	15505	0	0
	Checkmate	342		Nat Gas	4/01	7105	-1275	-15440	-24650	-8725	0	0	0	-3395	0	0	-6905
130	Dennis RSI	4		S&P	6/86	-1775	-6000	-11650	21150	42200	2500	-23875	12800	-3300	2700	125	5800
131	Tzar	426		S&P	3/03	22425	4400	-1250	63300	93475	16875	9850	16925	12300	13775	11975	-11725
	Tzar	426		Nasdaq	3/03	45550	34800	-8350	21625	-32075	7625	4250	14550	-2750	-3900	9500	12700
	Tzar	426		Russell 2K	3/03	30150	40700	23675	11125	120000	37650	18975	-5600	-26850	-14700	0	-13975
	Tzar	426		D. Jones	3/03	10420	-12330	2510	-11990	10940	1460	700	4050	850	4300	-4850	2940
132	LPR Quantitative A2	645	*	Mini S&P	5/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	713	1463
133	Golden SX Const.	254		T Note	7/96	760	2700	-1810	-1020	-830	0	0	5430	0	-1110	2040	0
	Golden SX Const.	254		Jap Yen	7/96	-188	-525	3151	-3602	-1464	-1063	0	-1438	0	-463	-2213	0
	Golden SX Const.	254		Crude	7/96	-2000	10840	710	2290	20580	3760	-9010	-1530	-3270	3870	0	27960
	Golden SX Const.	254		Coffee	7/96	-10707	-1633	6245	-637	767	0	0	13350	-12113	0	-1575	-2700
	Golden SX Const.	254		Live Cattle	7/96	9616	-5872	756	3852	-4996	0	1880	0	2664	-2172	1488	0
	Golden SX Const.	254		Cotton	7/96	-6045	430	-11135	-2920	-5390	0	-1655	1875	-3855	-1770	0	-1880
134	T-Bonds Day_Trade	139	*	Bonds	1/84	10	-3410	-960	-2230	-3360	-830	1130	1700	-310	-1240	810	560
135	RC Constant	644	*	S&P	6/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1875
	RC Constant	644	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	363
136	DCB Crude Oil	541		Crude	12/05	n/a	n/a	0	-2980	6605	4990	595	1425	1430	0	2245	6450
137	Dynamo	265	*	S&P	6/97	6800	-10375	10425	-2575	-1150	2025	8150	-4200	-125	-1600	-700	-2900
138	Trigo	608		Wheat	11/07	n/a	n/a	n/a	n/a	8813	8813	-1725	0	0	0	0	0
139	RC Intermediate	610	*	S&P	12/07	n/a	n/a	n/a	n/a	8550	8550	6275	2725	-12525	-1325	500	5600
	RC Intermediate	610	*	Mini S&P	12/07	n/a	n/a	n/a	n/a	688	688	413	75	-2350	-925	425	625
140	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	n/a	n/a	645	-10	-1208	1280	2975	-93	793	8
141	GK Meat Trader I	488		Pork Bellies	11/04	n/a	0	57	-855	-1863	0	0	0	6185	0	0	0
	GK Meat Trader I	488		Live Cattle	11/04	n/a	0	0	525	0	0	-5727	0	0	0	0	0
	GK Meat Trader I	488		Live Hogs	11/04	n/a	0	-2427	-4535	-2593	-1155	0	-3210	0	-435	0	0
	GK Meat Trader I	488		Feeder Cattle	11/04	n/a	-1700	830	-8915	-7015	0	-7725	0	0	0	0	0
142	Delta DT	625	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	-400	215	-380	-1060	265	-1305
143	RC Chance+	597	*	S&P	8/07	n/a	n/a	n/a	n/a	4050	1400	5825	3800	-2675	-6150	1200	875
	RC Chance+	597	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	4300	1150	713	1250	-400	-1763	238	163
144	The Big Blue	242	*	S&P	8/96	8275	300	-10125	-3075	14625	4975	1850	-6650	-9550	7400	1050	5475
145	DynamicTrendTrading	467		Euro C	4/04	0	2137	13100	-5151	8725	0	0	3275	8575	-3000	0	0
	DynamicTrendTrading	467		Lumber	4/04	0	2244	-4609	6446	1914	2475	0	3982	0	3685	0	-187
	DynamicTrendTrading	467		Crude	4/04	0	-4590	-5010	10320	6700	-1420	-280	-150	-3540	4590	8750	-3970
	DynamicTrendTrading	467		Coffee	4/04	0	506	-4218	1069	-6076	0	0	9113	-7031	0	0	0
	DynamicTrendTrading	467		Bonds	4/04	0	-4810	-3300	-340	1140	-1660	-180	0	0	0	-140	-1830
	DynamicTrendTrading	467		Nat Gas	4/04	0	-8830	4220	-12510	-1550	0	0	1860	320	3140	-2550	11150
	DynamicTrendTrading	467		Jap Yen	4/04	0	-1812	2688	-7038	-1925	0	-2088	138	2550	0	0	0
	DynamicTrendTrading	467		Cotton	4/04	0	-355	-3240	-1545	-1135	0	-5200	3370	-2240	-1275	-1075	-1350
146	SAGA	472		Jap Yen	4/04	n/a	-1575	11900	-16791	576	-2500	0	4938	7138	-2625	0	0
	SAGA	472		T Note	4/04	n/a	-8120	-2270	3580	7290	0	4510	1800	0	-1080	-170	0
	SAGA	472		Crude	4/04	n/a	9110	-11610	4690	19430	0	0	0	0	0	0	0
	SAGA	472		Euro C	4/04	n/a	3974	-6188	-7164	5799	0	0	3713	0	0	5100	-1300
147	RC Coach	648	*	S&P	8/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RC Coach	648	*	Mini S&P	8/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
148	Turbo Trader Pro	539	*	Mini Russell	3/06	n/a	n/a	n/a	9750	8740	1810	-80	240	-950	-590	-170	910
149	Pegasus	440		Euro C	9/03	0	10063	10375	-10175	3113	-3225	0	3925	0	0	3775	0
	Pegasus	440		Cotton	9/03	6495	-715	-3990	1835	1370	-1570	-2300	0	0	0	0	-2205
	Pegasus	440		Jap Yen	9/03	7025	-7725	8575	-2450	-1113	-1913	0	0	0	0	0	0
	Pegasus	440		Corn	9/03	-3100	5076	-2651	2599	-2262	0	0	4975	0	1188	-438	5650
	Pegasus	440		T Note	9/03	-2840	720	-60	650	2890	-740	0	0	0	-1100	630	0
	Pegasus	440		Coffee	9/03	-4125	1687	-900	3113	-4126	0	-713	9675	-7031	0	0	0
	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
150	R-Mesa 5	411	*	S&P	3/02	18875	11375	-10650	-27625	20300	2800	5750	-7850	-13375	7750	-100	925
151	Axiom Index	469		Mini S&P	10/07	n/a	n/a	n/a	n/a	4925	2513	350	-3638	1175	2688	1400	-1125
152	Longrifle	451		Mini S&P	1/04	n/a	-2500	-1763	-1775	-2925	-313	1525	-425	-1013	163	775	-375

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
Jul	Aug	Sep	Oct	Nov	Net	Max	Total	%	Avg.	Avg.	Con.	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	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-375	0	0	0	375	5700	375	10	70.0	882	-158	1	10800	52.8%	82.1%	8888	4525	20.6%	47.4%
0	-435	0	0	715	-380	2575	11	72.7	551	-1594	1	6600	-5.8%	82.1%	3515	2645	13.3%	47.4%
300	8300	11025	28075	-9400	45875	16650	100	58.0	2814	-2794	4	54000	85.0%	81.6%	134513	85975	11.7%	8.3%
230	-1690	140	1960	4740	2610	8890	105	52.4	548	-551	5	5400	48.3%	81.6%	-29480	70490	-25.6%	8.3%
2725	0	-23000	76450	10075	47500	59975	13	46.2	33083	-21618	2	48000	99.0%	81.3%	57950	95350	38.1%	26.5%
14950	-14825	0	90725	-14625	71100	27500	10	50.0	25610	-11390	3	54000	131.7%	81.3%	56325	47225	32.1%	26.5%
-2650	2700	49375	0	0	4250	52250	11	45.5	21145	-16944	3	45000	9.4%	81.3%	31425	83475	21.5%	26.5%
-8975	-1900	32075	31525	0	23400	43815	12	50.0	11569	-7669	4	33000	70.9%	81.3%	9105	65325	8.5%	26.5%
713	38	-763	5725	838	4313	7163	268	39.9	490	-299	7	5400	79.9%	79.9%	-1600	11013	-9.6%	-9.6%
0	-7025	0	8115	0	20960	7025	4	75.0	9328	-7024	1	27750	75.5%	75.5%	24080	12105	28.1%	28.1%
0	0	4155	0	0	4800	0	2	100.0	2400	0	0	2400	200.0%	73.8%	22270	3335	119.7%	18.9%
0	0	11150	0	0	19813	0	2	100.0	9906	0	0	6900	287.1%	73.8%	46775	7688	87.5%	18.9%
0	0	-3388	0	0	-5506	5588	3	33.3	81	-2792	2	5400	-102.0%	73.8%	17406	6838	41.6%	18.9%
0	0	0	14700	0	10588	4113	4	25.0	14700	-1371	3	7500	141.2%	73.8%	19763	7275	34.0%	18.9%
0	0	-7500	0	0	1425	7500	3	33.3	8925	-3744	2	12000	11.9%	73.8%	22550	7500	24.2%	18.9%
0	0	5538	0	0	10313	0	2	100.0	5156	0	0	6000	171.9%	73.8%	11013	7663	23.7%	18.9%
0	0	0	0	0	15505	0	1	100.0	15505	0	0	27750	55.9%	73.8%	19305	20350	9.0%	18.9%
0	21795	0	0	0	11495	10300	3	33.3	21795	-5137	2	24750	46.4%	73.8%	-23025	79930	-12.0%	18.9%
-4875	3700	0	21550	22450	39575	23875	26	65.4	5113	-5265	2	54000	73.3%	73.3%	157450	32100	13.1%	13.1%
9700	-9275	-12600	0	3050	60850	33475	23	56.5	11663	-9067	3	54000	112.7%	68.5%	226325	46325	71.8%	58.5%
0	2700	-17000	0	34450	62125	18250	20	65.0	10037	-9765	2	33000	188.3%	68.5%	116050	47975	60.3%	58.5%
-41200	0	8800	-10690	-3960	-51550	109975	23	47.8	10959	-14329	3	45000	-114.6%	68.5%	136450	109975	52.0%	58.5%
8180	-1540	-7470	0	21900	30520	9010	21	47.6	5502	-2224	4	16815	181.5%	68.5%	28610	30680	29.2%	58.5%
-1138	250	350	1400	513	3550	1900	85	62.4	261	-322	3	5400	65.7%	65.7%	3550	1900	65.7%	65.7%
-2230	440	-1390	0	3070	6250	3180	7	57.1	2745	-1572	1	4200	148.8%	65.0%	21050	10680	39.8%	18.1%
-1575	188	-3625	0	11675	1488	10188	10	30.0	4000	-1502	3	7500	19.8%	65.0%	33538	18800	35.5%	18.1%
-13230	-2520	-3150	2310	12850	18040	24530	17	35.3	9405	-3491	7	27750	65.0%	65.0%	71520	24530	20.5%	18.1%
-525	-2138	-2663	0	5644	-2719	21713	12	16.7	9497	-2176	10	9000	-30.2%	65.0%	10088	40669	8.9%	18.1%
-1208	0	2888	0	5124	10664	2172	8	75.0	2348	-1712	1	2400	444.3%	65.0%	-892	17528	-3.0%	18.1%
-1225	0	5980	0	5370	2840	8730	10	30.0	4408	-1483	6	5400	52.6%	65.0%	-6890	42675	-10.1%	18.1%
-30	300	-720	830	-470	1730	2040	43	60.5	388	-492	2	2700	64.1%	64.1%	-33630	40840	-56.0%	-56.0%
11200	9250	-6275	-1550	4450	18950	10425	54	59.3	1972	-2011	3	27000	70.2%	63.4%	18950	10425	70.2%	63.4%
1225	988	-675	-650	350	1600	1850	52	48.1	410	-321	5	5400	29.6%	63.4%	1600	1850	29.6%	63.4%
-5965	6050	0	0	0	17220	5965	14	85.7	2294	-5147	1	27750	62.1%	62.1%	15855	10125	18.5%	18.5%
-3675	100	14625	-3800	8575	16475	16300	42	23.8	4673	-945	9	27000	61.0%	61.0%	44450	43475	14.1%	14.1%
0	-1688	0	-1138	-1025	3238	5575	5	20.0	8813	-1394	4	5400	60.0%	60.0%	3238	5575	55.3%	55.3%
8625	2975	-3925	-11350	12350	18475	26500	172	68.6	1042	-1934	3	27000	68.4%	58.4%	18475	26500	68.4%	58.4%
-1000	450	1050	-1713	2713	450	4338	165	69.7	179	-403	3	5400	8.3%	58.4%	450	4338	8.3%	58.4%
3338	-1533	38	-2173	575	3990	4975	147	34.7	715	-338	10	6938	57.5%	57.5%	9863	4975	47.4%	47.4%
0	0	0	0	4733	10918	0	2	100.0	5459	0	0	3600	303.3%	56.9%	8257	9623	55.0%	-42.4%
0	0	0	0	9405	3678	5727	2	50.0	9405	-5727	1	2400	153.3%	56.9%	4203	5727	42.0%	-42.4%
0	0	-107	0	1105	-3802	4907	6	16.7	1105	-982	5	2700	-140.8%	56.9%	-12202	13937	-108.5%	-42.4%
0	0	3585	0	0	-4140	7725	2	50.0	3585	-7725	1	3000	-138.0%	56.9%	-20940	24525	-167.5%	-42.4%
2945	90	4385	-1965	-80	2710	2890	82	42.7	542	-346	7	4800	56.5%	56.5%	2710	2890	56.5%	56.5%
2025	1475	-6000	-1800	15450	15425	13375	107	59.8	1375	-1687	5	27000	57.1%	53.8%	18075	13375	50.2%	53.8%
313	-663	-725	-1400	3138	2013	4588	111	28.8	545	-195	13	5400	37.3%	53.8%	5163	4588	71.7%	53.8%
-1850	675	19950	-6425	-2400	14500	21300	103	32.0	2672	-1050	10	27000	53.7%	53.7%	50738	50725	15.0%	15.0%
-1175	5200	0	0	23238	36113	4175	7	57.1	10072	-1380	3	6900	523.4%	52.9%	54925	8288	167.6%	7.3%
0	616	0	5621	495	16687	187	7	85.7	2812	-182	1	3300	505.7%	52.9%	20207	8822	128.9%	7.3%
-4110	-2130	630	-7100	-1020	-9750	20020	36	33.3	2210	-1509	6	27750	-35.1%	52.9%	-910	20020	-0.7%	7.3%
0	0	0	0	4481	6563	7031	3	66.7	6797	-7045	1	9000	72.9%	52.9%	-2156	18563	-5.0%	7.3%
0	600	1400	-940	4850	2100	3810	10	40.0	1905	-920	3	5400	38.9%	52.9%	-3550	9460	-13.8%	7.3%
-7270	-12030	-6530	8030	5610	1730	27110	19	31.6	5462	-2390	10	24750	7.0%	52.9%	-16940	48700	-14.4%	7.3%
0	188	-1188	-1425	0	-1825	5350	11	45.5	1123	-1242	4	7500	-24.3%	52.9%	-9913	13525	-27.8%	7.3%
-2295	-2150	4435	2570	1215	-3995	12215	17	23.5	3175	-1283	9	5400	-74.0%	52.9%	-10270	24810	-40.0%	7.3%
-1150	1088	-3188	0	10788	14488	5875	9	44.4	5988	-1887	2	7500	193.2%	52.4%	11100	17113	31.2%	17.9%
-1910	420	0	-4950	5480	4100	7690	9	44.4	3053	-1619	3	4200	97.6%	52.4%	4580	10710	23.0%	17.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	52.4%	21620	28940	16.4%	17.9%
-1825	0	0	0	0	5688	3125	5	40.0	4700	-1237	2	6900	82.4%	52.4%	2113	21188	6.4%	17.9%
n/a	8775	-7700	6200	6850	14125	16775	64	65.6	1529	-2274	5	27000	52.3%	51.9%	14125	16775	52.3%	51.9%
n/a	1675	-375	100	1300	2700	2538	61	39.3	484	-240	6	5400	50.0%	51.9%	2700	2538	50.0%	51.9%
1470	0	0	0	0	2640	2880	74	47.3	487	-369	0	5250	50.3%	50.3%	19320	3340	133.8%	133.8%
-2138	9800	-1788	0	0	10350	3225	6	50.0	5833	-2383	1	6900	150.0%	50.1%	26950	16325	73.2%	18.6%
0	0	7675	0	5370	6970	6075	6	33.3	6523	-1515	4	5400	129.1%	50.1%	13535	8905	47.0%	18.6%
0	0	2225	0	10788	11100	1913	3	66.7	6507	-1922	1	7500	148.0%	50.1%	17325	10038	43.3%	18.6%
-4288	0	0	0	0	7088	4288	5	60.0	3938	-2363	1	4500	157.5%	50.1%	6750	5188	28.1%	18.6%
-1910	880	-590	0	5000	2170	3120	7	42.9	2170	-1087	2	4200	51.7%	50.1%	4270	3540	19.1%	18.6%
0	0	0	0	8531	10463	7031	4	50.0	9103	-3872	1	9000	116.3%	50.1%	6113	7219	12.7%	18.6%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	50.1%	14870	3250	10.0%	18.6%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	50.1%	5489	11852	3.3%	18.6%
4525	4675	7900	1200	-														

Rank by % Chng	System	Commodity	Sys. Rel.	Net \$Profit/Loss Per Year					Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008		
				2003	2004	2005	2006	2007									
Col.17 (1)	System Name (2)	# (3)	Day Trd. (4)	Tested (5)	Date (6)	2003	2004	2005	2006	2007	2007	2008	2008	2008	2008		
153	MesaMAX	412	*	S&P	3/02	7575	-400	5350	1600	-2150	7950	-3775	4950	-7450	-6050	-525	3750
154	RC Success	461	*	S&P	4/04	n/a	36525	13925	-16100	29775	6575	-2150	-15275	-2125	-7425	10300	6625
	RC Success	461	*	Mini S&P	4/04	n/a	3113	3400	-450	4238	-238	1250	-3813	-1075	-1538	1838	700
155	Grand Cayman System	177		Jap Yen	8/92	-6262	-14025	-4863	-2576	-1201	-3375	-5288	5113	0	0	-2375	-563
	Grand Cayman System	177		Bonds	8/92	2850	3050	-2960	4720	-4770	0	0	2100	0	0	-1990	-1850
	Grand Cayman System	177		Cotton	8/92	-10955	11010	-3480	2840	-1510	0	-2720	5475	-5785	0	0	-1255
	Grand Cayman System	177		Euro \$	8/92	-825	-850	-725	-575	-1775	-75	0	0	0	0	50	0
	Grand Cayman System	177		Sugar	8/92	135	-223	1625	4323	-1870	-1870	0	3875	0	-4491	0	325
	Grand Cayman System	177		Live Cattle	8/92	4156	-7580	1888	-3752	-4328	0	1880	0	2664	0	-2332	0
	Grand Cayman System	177		B Pound	8/92	-2513	-1795	-7144	-1469	-3119	-2100	0	-75	0	0	-4975	-713
156	RC Proof+	631	*	Mini S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1950	1388	-1463
	RC Proof+	631	*	S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	10250	8800	-5375
157	SledgeHammer	581		S&P	1/06	n/a	n/a	n/a	2350	23150	6425	-2675	-2775	1300	-1800	1675	850
158	25X25	275		Bonds	6/98	-9010	4610	-1840	-3440	5690	-300	0	-450	0	-2330	0	0
159	Universal	133		B Pound	10/91	-4532	8088	10657	13332	943	2763	-1238	1025	-1713	-5250	225	0
	Universal	133		Coffee	10/91	9675	3676	768	-18770	-15673	-1706	-5081	3038	10350	-563	-2006	-2213
	Universal	133		Soybeans	10/91	890	9895	-200	-2925	15415	4865	-10905	-1250	10175	2625	-10900	-850
	Universal	133		Bonds	10/91	-21350	10560	-8850	-570	1720	1510	1690	-630	-7630	400	1450	-2170
	Universal	133		Jap Yen	10/91	10788	-6074	-13676	-10526	10563	75	5500	-3163	-3100	2413	738	2900
	Universal	133		Euro \$	10/91	450	250	-2325	-1125	-75	0	-400	-450	-1975	0	1100	-475
160	FGCM Emerald	404	*	S&P	10/02	10950	-11275	-1450	-18000	-1425	-1900	1900	-2750	-1475	-5250	2450	3800
161	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	n/a	-688	4513	1338	188	1888	-463	-1488	238	413
	RC Chance	565	*	S&P	10/06	n/a	n/a	n/a	-650	6600	2525	3250	7075	-2850	-4425	1200	2200
162	R-Mesa 3	268	*	S&P	1/97	13675	12375	-1850	-10525	5070	-25	14875	-4100	-12775	7775	-1475	-2850
163	Genesis B	332		Jap Yen	1/01	-7738	-10513	12463	-5350	713	300	0	725	0	1250	0	0
164	Top Ten System	228		Jap Yen	1/94	-1363	-8113	4838	-15588	2663	-1875	-488	513	3763	-563	-1700	-338
	Top Ten System	228		Coffee	1/94	-14871	4371	-2419	-1256	2269	-338	-2531	10331	-6394	-2400	-4406	225
	Top Ten System	228		T Note	1/94	-3150	9200	-400	-380	5310	280	3700	-1410	-70	-2650	90	-1350
	Top Ten System	228		Cotton	1/94	450	520	-1310	80	-2320	-45	-2350	5320	-5300	-1700	-90	-3640
	Top Ten System	228		S Franc	1/94	3901	-3177	-12638	-6000	-2712	588	0	6713	3163	-2963	-1400	-3988
	Top Ten System	228		Sugar	1/94	-3461	-6686	1311	4390	-2620	-582	1310	2878	-2946	829	-202	-168
	Top Ten System	228		B Pound	1/94	3244	-12731	-7258	-6570	-14507	-1463	3144	-975	1188	-488	-325	-2381
165	Universal LT	199		Jap Yen	4/93	-412	401	-2126	-3952	7563	0	188	3400	0	2813	-863	2238
	Universal LT	199		Bonds	4/93	14120	-15270	-5040	-10600	9760	390	3680	-3880	-3190	3200	-1040	-3480
	Universal LT	199		Copper	4/93	-100	1412	3811	16175	36652	2263	0	18950	-10625	2375	-25500	-1175
	Universal LT	199		B Pound	4/93	5880	-5389	255	8508	-8207	0	5000	-1725	-513	-4538	1238	-5575
	Universal LT	199		Crude	4/93	8650	12380	11220	-10500	7340	6550	-210	13950	-24000	-8050	-3900	-8760
	Universal LT	199		Euro \$	4/93	225	-825	-2025	-1125	-2675	-550	-900	2975	0	-375	50	-775
166	Pendulum	304		S&P	1/00	-8325	-3675	-5675	-15175	42075	3600	-12100	-25	300	2425	6000	-4425
167	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	n/a	285	-9270	-3640	0	0	2660	-135	-6150	0	2275
168	Aussie Trader	583		Aussie \$	1/07	n/a	n/a	n/a	n/a	-540	0	65	0	0	0	-845	0
169	OCTANE92	559		Unleaded	11/05	n/a	n/a	n/a	353	5874	7921	0	0	0	27821	0	-7618
170	DualThrust 2	590		Mini Midcap	8/08	n/a	n/a	n/a	n/a	4080	1525	6755	1165	1790	-2400	45	4020
	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	22630	1205	10555	2640	5005	150	-335	-1540
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7340	675	6388	1563	1375	2688	38	2562
	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	10570	5150	1705	2480	4680	3090	-1540	2330
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7017	775	-1762	-1763	6962	-475	-513	-1688
	DualThrust 2	590		Mini Midcap	8/08	n/a	n/a	n/a	n/a	9865	1165	-965	1460	6200	6340	1930	-4705
171	DCB Coffee	543		Coffee	12/05	n/a	n/a	0	-4106	-1481	0	356	0	0	0	1181	0
172	LPR Quantitative P2	646	*	Mini S&P	5/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1138	-1025
173	Watch and Wait	126		Coffee	5/91	-204	2758	6771	2402	2909	338	619	244	0	225	356	75
	Watch and Wait	126		Pork Bellies	5/91	2524	1364	-2052	1084	868	0	0	-16	1464	0	0	176
	Watch and Wait	126		Gold	5/91	2050	1320	430	3090	1670	0	1000	0	0	260	220	0
	Watch and Wait	126		Bonds	5/91	4500	-7370	2370	-2050	2160	0	-4060	0	0	0	0	0
	Watch and Wait	126		Jap Yen	5/91	1276	413	-13038	502	602	100	0	0	0	0	0	0
174	DCB Natural Gas	545		Nat Gas	12/05	n/a	n/a	0	6785	-3450	0	1015	2985	0	0	0	0
175	PUMP #1	591		Unleaded	1/07	n/a	n/a	n/a	n/a	4901	496	0	0	0	23533	0	-6841
176	DCB-Bond	306		Bonds	1/00	2720	3020	3630	1940	3360	-340	620	0	0	-230	-2330	270
177	SP \ U	232		S&P	9/95	9350	-5825	-18350	-1775	-3575	-625	-6600	925	100	-975	2575	-5475
178	Auto ExtremeR	601		Mini Nasdaq	8/07	n/a	n/a	n/a	n/a	-1970	-1975	-1640	3825	1980	-1335	-140	-75
	Auto ExtremeR	601		Mini Russell	8/07	n/a	n/a	n/a	n/a	-3015	0	-1025	-760	1785	1475	350	-2450
	Auto ExtremeR	601		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	-1400	713	-863	0	-1738	0	0	-825
179	R-Levels	186	*	S&P	7/93	32500	-325	-5700	-14100	4725	12600	-2175	-3700	-7150	-2375	-1100	425
180	Andromeda	364		Euro C	12/01	20701	5637	12875	-10089	2361	0	0	0	0	0	0	0
	Andromeda	364		Corn	12/01	-4852	5839	-2614	774	-1712	0	0	7150	-2500	0	0	3613
	Andromeda	364		Crude	12/01	-2320	2760	-3730	5950	-1850	0	0	0	0	0	0	0
	Andromeda	364		Coffee	12/01	-8625	-7875	10500	2962	-8851	0	0	10350	0	0	0	0
	Andromeda	364		Jap Yen	12/01	-2501	-2176	7149	-7813	-2451	-2500	0	0	0	0	0	0
	Andromeda	364		Heat Oil	12/01	-2398	2007	0	0	0	0	0	0	0	0	0	0
	Andromeda	364		T Note	12/01	-1680	220	-4460	1610	1600	-1460	0	0	0	0	-390	0
	Andromeda	364		Cotton	12/01	-5715	-2650	-4290	2365	-3765	-1570	-2050	1875	-4665	0	0	-2580
181	Auto NRangeR Sh Term	641		Mini S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	863	550	-988
182	Andromeda-2	441		Euro													

					All Statistics Based On Last 12 Months Performance										Combined			
Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 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 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)
-2100	1200	13925	0	0	11875	20750	61	47.5	2661	-2037	5	27000	44.0%	44.0%	30150	41675	16.3%	16.3%
20600	-4400	6950	-12125	4600	12150	31250	235	46.8	1668	-1370	6	27000	45.0%	42.4%	69700	33750	54.3%	53.2%
6450	-600	113	-2450	938	1575	6875	227	26.0	598	-201	13	5400	29.2%	42.4%	12113	7350	47.2%	53.2%
0	2600	-3125	0	5325	-1688	8663	8	37.5	4346	-2945	2	7500	-22.5%	39.3%	76063	42400	61.2%	25.7%
0	1180	0	-1330	-7420	-9310	13620	8	50.0	1638	-3966	2	5400	-172.4%	39.3%	47720	22380	53.3%	25.7%
0	0	9915	0	5370	11000	7040	7	42.9	6920	-2447	3	5400	203.7%	39.3%	43155	19935	48.2%	25.7%
-200	0	-1650	-1875	1375	-2375	3750	6	33.3	713	-949	3	2250	-105.6%	39.3%	1725	8775	4.6%	25.7%
0	0	-3584	0	1904	-3842	7750	9	33.3	2035	-1656	2	2400	-160.1%	39.3%	885	7750	2.2%	25.7%
-736	0	1812	0	5128	8416	3068	7	71.4	2414	-1823	1	2400	350.7%	39.3%	-4320	22104	-10.9%	25.7%
0	963	0	0	16444	9544	11900	8	25.0	10722	-1983	6	4500	212.1%	39.3%	-38244	75338	-51.2%	25.7%
3138	-325	-2713	-450	-388	1138	5863	92	38.0	523	-301	7	5400	21.1%	38.9%	1138	5863	21.1%	38.9%
14975	400	-14675	-1350	-1575	11450	30050	94	56.4	1785	-2030	5	27000	42.4%	38.9%	11450	30050	42.4%	38.9%
-2600	975	4425	4975	10100	20875	37125	66	57.6	2766	-3012	4	54000	38.7%	38.7%	39950	37125	24.7%	24.7%
-2570	0	-1170	-1920	10790	2050	8740	7	14.3	10790	-1459	6	5400	38.0%	38.0%	8210	15120	14.3%	14.3%
1250	4888	6250	9300	-1869	15631	9300	49	51.0	1799	-1221	7	4500	347.4%	37.5%	35769	51600	45.6%	26.0%
-5063	-6488	-1613	3750	-5850	-13444	22294	89	33.7	1534	-1008	8	9000	-149.4%	37.5%	65363	59456	41.7%	26.0%
7630	11195	-2940	4785	1175	15605	15200	82	42.7	2407	-1462	9	10500	148.6%	37.5%	50980	28780	27.9%	26.0%
-450	-1010	1920	-10270	7800	-7390	21080	76	42.1	1141	-998	8	5400	-136.9%	37.5%	14240	51930	15.1%	26.0%
2863	688	-3163	-913	-338	4500	10413	43	51.2	1584	-1447	7	7500	60.0%	37.5%	16913	46925	12.9%	26.0%
0	825	1175	-950	925	-225	4150	24	45.8	670	-583	7	2250	-10.0%	37.5%	-5725	18525	-14.6%	26.0%
-2000	675	6475	14525	-6650	9800	11850	56	48.2	2751	-2222	3	27000	36.3%	36.3%	525	44325	0.3%	0.3%
1425	-1188	-1575	-2350	2288	713	5763	148	29.1	521	-207	15	5400	13.2%	35.7%	3200	5763	27.4%	24.9%
7800	-600	-10150	-6475	11300	10850	21125	144	59.7	1328	-1780	4	27000	40.2%	35.7%	14275	27850	24.4%	24.9%
-4875	700	12350	0	0	9600	21800	136	34.6	2506	-1218	8	27000	35.6%	35.6%	280597	31405	86.0%	86.0%
0	0	363	0	0	2638	0	4	100.0	659	0	0	7500	35.2%	35.2%	2450	22125	4.1%	4.1%
313	900	-1650	7350	1425	7650	3263	32	40.6	1701	-760	4	7500	102.0%	34.4%	42650	33288	37.5%	-1.6%
-1106	-3506	-431	6431	-994	-5119	18694	38	26.3	2664	-1133	6	9000	-56.9%	34.4%	41475	57638	30.4%	-1.6%
-200	180	-730	-6630	4710	-4080	14140	27	25.9	2073	-928	10	4200	-97.1%	34.4%	-790	17320	-1.2%	-1.6%
-1215	-2825	4880	2475	3270	-1220	14850	28	25.0	2788	-987	8	5400	-22.6%	34.4%	-1135	37075	-1.4%	-1.6%
-2400	7113	-4050	550	7300	10625	12213	18	61.1	2490	-2394	5	6000	177.1%	34.4%	-18775	49925	-20.6%	-1.6%
-1053	-762	-1848	1288	-1568	-2822	6429	23	34.8	1310	-887	4	2400	-117.6%	34.4%	-12779	16005	-35.1%	-1.6%
81	4275	-1400	6006	725	8388	5313	30	40.0	1812	-742	4	4500	186.4%	34.4%	-59838	73856	-87.7%	-1.6%
0	-3888	0	0	15138	19025	4325	13	61.5	3445	-1702	3	7500	253.7%	31.5%	58113	24363	48.7%	13.8%
-570	-4100	1880	240	11880	5010	13060	28	39.3	2462	-1299	5	5400	92.8%	31.5%	28620	40870	33.3%	13.8%
0	-11400	0	-17450	26638	-15925	63775	13	38.5	10755	-8725	4	17250	-92.3%	31.5%	38713	63775	14.1%	13.8%
650	5438	450	0	19081	19506	13300	25	48.0	3055	-1320	4	4500	433.5%	31.5%	5256	31525	7.3%	13.8%
-18120	18090	-10960	37530	-6050	-3930	62830	29	41.4	8184	-6013	6	27750	-14.2%	31.5%	15020	64910	3.4%	13.8%
0	-825	0	-1875	-1025	-3300	4825	11	18.2	1638	-731	6	2250	-146.7%	31.5%	-3875	11100	-10.8%	13.8%
5975	6300	-3125	12450	-1125	16250	21625	50	48.0	5239	-4211	5	54000	30.1%	30.1%	56500	65125	11.5%	11.5%
850	1325	8075	1025	0	9925	8535	12	58.3	2969	-2167	3	33000	30.1%	30.1%	-2700	18785	-2.7%	-2.7%
2515	0	5995	-6355	0	1375	6355	5	60.0	2858	-3600	1	4800	28.6%	28.6%	835	6355	9.1%	9.1%
-8139	-3086	0	-1742	0	7235	20586	5	20.0	27821	-5146	4	26250	27.6%	27.6%	21383	20586	26.4%	26.4%
2800	-1295	3345	-1190	-2715	13845	9350	57	56.1	1393	-1227	5	9600	144.2%	27.0%	16400	9350	170.8%	109.5%
-365	-4275	-8395	7365	-3400	8610	17010	98	49.0	1385	-1158	7	10500	82.0%	27.0%	30035	17010	163.5%	109.5%
1375	-2100	5025	-5600	-2900	11088	11288	78	53.8	1026	-887	6	10800	102.7%	27.0%	17752	11288	93.9%	109.5%
4190	200	-4100	-19650	4385	2920	30330	142	52.1	1241	-1307	7	10500	27.8%	27.0%	8340	30330	45.4%	109.5%
338	-488	-1738	-5525	-2438	-8313	17563	173	42.8	933	-782	7	10800	-77.0%	27.0%	-2070	17563	-11.0%	109.5%
745	1275	-3105	-18150	-3680	-11490	35305	186	48.9	1160	-1231	7	9600	-119.7%	27.0%	-2790	35305	-29.1%	109.5%
-150	656	225	75	0	2344	1463	10	90.0	423	-1463	1	9000	26.0%	26.0%	-3243	6094	-12.0%	-12.0%
-488	-275	-525	2038	500	1363	4125	74	54.1	311	-326	6	5400	25.2%	25.2%	1363	4125	25.2%	25.2%
131	394	38	0	38	2456	0	14	100.0	175	0	0	9000	27.3%	25.0%	51319	7219	32.0%	10.6%
3084	528	0	0	0	5236	16	6	83.3	1050	-12	1	3600	145.4%	25.0%	11544	12024	18.0%	10.6%
40	1000	0	2220	4560	9300	0	8	100.0	1163	0	0	9750	95.4%	25.0%	14900	5560	8.6%	10.6%
370	100	380	0	0	-3210	4760	9	88.9	194	-4767	1	5400	-59.4%	25.0%	5310	10320	5.5%	10.6%
875	263	38	0	-6238	-4963	6238	5	80.0	319	-6239	1	7500	-66.2%	25.0%	-16525	28450	-12.4%	10.6%
0	1570	0	0	425	5995	0	5	100.0	1199	0	0	24750	24.2%	24.2%	9330	5785	12.6%	12.6%
-61	-12670	316	-3019	4520	6274	25270	13	46.2	7480	-5526	3	26250	23.9%	23.9%	10679	25270	21.2%	21.2%
-440	-60	-3360	0	7070	1200	6150	15	20.0	2937	-634	6	5400	22.2%	22.2%	12830	9870	26.2%	26.2%
7250	1450	-12225	17275	5125	8800	21050	43	58.1	2483	-2955	7	54000	16.3%	16.3%	122488	59125	16.9%	16.9%
1950	505	-1050	2930	675	5650	3615	40	47.5	960	-600	5	6600	85.6%	16.1%	5655	3885	64.3%	-4.9%
1775	-1135	950	-1025	-1025	-1085	4440	17	41.2	1709	-1306	3	10500	-10.3%	16.1%	-4100	7330	-29.3%	-4.9%
0	208	663	925	0	-918	4455	12	50.0	798	-951	5	5625	-16.3%	16.1%	-3030	6305	-40.4%	-4.9%
-500	-7850	4450	-2850	14100	3875	26275	90	24.4	3647	-1120	9	27000	14.4%	14.4%	110338	51175	26.1%	26.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	6900	0.0%	13.8%	35963	18800	73.6%	2.6%
-5563	-988	0	0	11188	12900	6550	6	50.0	7317	-3017	2	4500	286.7%	13.8%	11213	6863	35.2%	2.6%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	13.8%	2940	14780	1.5%	2.6%
0	-2269	0	0	7388	15469	2269	3	66.7	8869	-2280	1	9000	171.9%	13.8%	-188	20363	-0.3%	2.6%
0	0	2225	0	0	-275	2500	2	50.0	2225	-2500	1	7500	-3.7%	13.8%	-175	14125	-0.3%	2.6%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	13.8%	-2407	13012	-1.1%	2.6%
-2750	890	0	-2140	0	-5850	5850	5	20.0	890	-1685	3	4200	-139.3%	13.8%	-1930	9850	-6.5%	2.6%
0	0	0	0	0	-8990	8990	5	20.0	1875	-2716	2	5400	-166.5%	13.8%	-27405	27405	-71.6%	2.6%
4325	1713	-300	-2738	-1988	1438	8263	52</											

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year													
		#	Day Trd.			Tested (4)	(6)	2003	2004	2005	2006	2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008
Col.17 (1)	(2)	(3)		(4)	(5)														
	Andromeda-2	441		Coffee	10/03	-3525	-6994	10500	2962	-5476	0	0	10350	0	0	0	0	0	
	Andromeda-2	441		Corn	10/03	-2213	5839	-2614	949	-1712	0	0	7150	-2500	0	0	0	3613	
	Andromeda-2	441		T Note	10/03	0	2300	-2900	1610	2450	-1460	0	0	0	0	0	-390	0	
	Andromeda-2	441		Crude	10/03	-1210	2760	-3720	5950	-1410	0	0	0	0	0	0	0	0	
	Andromeda-2	441		Heat Oil	10/03	-6195	2007	0	0	0	0	0	0	0	0	0	0	0	
	Andromeda-2	441		Jap Yen	10/03	0	-3801	8249	-6688	-2451	-2500	0	0	0	0	0	0	0	
	Andromeda-2	441		Cotton	10/03	0	-2650	-3690	2365	-2485	-1570	-2050	1875	-1495	0	0	0	-300	
183	Shockwave	430	*	Mini Russell	8/04	n/a	1820	2210	-6340	-4025	-225	4615	570	-1280	-3010	-65	-885		
184	CrudeSpyder	615		Crude	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2065	7590	-630	2285	-7485		
185	1-2-3 System	106		Coffee	12/89	-4406	4314	5288	4574	6656	-169	-2288	11213	-3281	-169	338	-769		
	1-2-3 System	106		Bonds	12/89	1530	2930	4430	5330	2360	-6150	2550	-1110	30	-2070	-5500	-50		
	1-2-3 System	106		Sugar	12/89	-941	-3069	-414	4333	-1780	34	0	4827	-795	2643	0	3147		
	1-2-3 System	106		Euro \$	12/89	-1300	-1425	-250	-4225	-3550	-350	0	2750	-4750	0	-850	250		
	1-2-3 System	106		S Franc	12/89	3826	-8063	1337	-13202	-2638	475	0	6363	0	-5763	463	-9388		
	AxSym	425	*	Mini S&P	3/03	788	-17388	1775	-8150	-9088	-1138	-4438	-275	-1000	-900	1825	-50		
187	DCB Lean Hogs	542		Live Hogs	12/05	n/a	n/a	0	1255	245	185	630	210	0	-1765	0	0		
188	Keystone	538	*	Mini Russell	4/06	n/a	n/a	n/a	13495	7430	-690	-3745	-1260	-1950	-2965	-2000	-1085		
	Keystone	538	*	Mini S&P	4/06	n/a	n/a	n/a	4213	7100	2200	1000	300	-2500	1063	-525	-2913		
	Keystone	538	*	S&P	4/06	n/a	n/a	n/a	26175	27300	7200	900	2275	-13125	3225	-2900	-12950		
189	Qtech S&P	568		Mini S&P	9/06	n/a	n/a	n/a	625	-6750	-3163	-3588	0	0	300	-3938	4263		
190	LPR Quantitative M3	639	*	Mini S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-75	488	-988		
191	DCS II	111		Jap Yen	1/90	-11475	-14064	2325	-11852	-4450	-3938	0	2913	0	-463	75	0		
	DCS II	111		S Franc	1/90	-6050	5150	-4826	-6326	-3576	0	0	5013	0	2288	0	0		
	DCS II	111		Sugar	1/90	-3068	-1725	1366	9599	-2263	0	0	4357	-2677	594	0	-336		
	DCS II	111		Coffee	1/90	-4519	-4706	6226	-13182	-2718	0	0	10856	-12713	-638	0	56		
	DCS II	111		Pork Bellies	1/90	-9668	-652	8152	-9856	-2000	0	-7488	-3040	-2456	3640	-2392	-424		
192	Fusion	483		\$ Index	12/04	n/a	0	150	2460	3965	0	0	0	0	1250	0	-1700		
	Fusion	483		B Pound	12/04	n/a	0	1450	4363	4213	-225	0	-813	0	-544	0	0		
	Fusion	483		S Franc	12/04	n/a	0	6925	2725	-438	0	0	0	0	0	0	0		
	Fusion	483		Euro C	12/04	n/a	0	0	-950	10438	0	0	0	0	0	0	0		
	Fusion	483		Bonds	12/04	n/a	-3294	1850	-1288	4806	0	0	0	0	0	0	0		
	Fusion	483		Crude	12/04	n/a	0	0	0	0	0	0	0	0	0	0	0		
	Fusion	483		Jap Yen	12/04	n/a	0	2438	-4875	3888	0	0	0	0	0	0	0		
	Fusion	483		T Note	12/04	n/a	0	-3313	-1633	5919	2691	0	1394	0	0	0	0		
193	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	n/a	-2913	-300	-688	-1563	13	2063	-38	-938		
	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	n/a	6050	750	-2450	-7575	2825	11025	875	-4350		
194	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	n/a	-1138	-50	488	-525	-3100	-938	-1713	75	700		
195	Spartan	535		Mini S&P	2/06	n/a	n/a	n/a	3500	-1663	0	0	0	0	0	0	0		
196	Strategic	335		S Franc	10/99	775	-4727	-6688	8488	-9489	0	-3788	1813	3163	0	475	-3613		
197	DCB Wheat	540		Wheat	12/05	n/a	n/a	0	175	513	0	0	0	0	0	-38	0		
198	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-3456	0	925	-522	-72		
	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1459	0	378	-1913	0		
	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1469	0	131	-778	-872		
199	Propero	640	*	Mini Midcap	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1105	0	835		
	Propero	640	*	Mini Russell	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	905	0	295		
200	JJ	334		Euro \$	1/01	-763	-1170	308	-1083	-918	-225	0	-438	375	-438	1063	383		
201	Magnet	266		S&P	11/97	28425	32675	-150	26875	62875	21400	-25575	10575	-7625	-10350	-2550	-13475		
202	PULSAR Imp. Pattern	102a		Bonds	1/89	1690	-30	-330	-1210	-3840	-1170	-1270	-610	-900	-2080	-1120	770		
	PULSAR Imp. Pattern	102a		S&P	1/89	4770	3780	-10540	-9210	-130	720	-860	1120	-2510	1420	380	-1130		
203	EVE T Bond	288		Bonds	3/98	6750	13840	1050	-990	2570	40	2470	-2120	1410	-1560	0	-1080		
204	EuroDollar Indicator	221		Euro \$	5/95	-1900	-425	-625	25	-3225	0	-575	2825	0	-1450	-600	0		
205	ETS - Interim	256		S&P	3/97	-39200	-3200	-69675	-48075	29496	9675	19325	-5650	-6575	11025	2225	3400		
206	Zenith* 1000	233		S&P	10/95	4400	19050	-19875	48875	17375	-4300	0	0	-17900	12050	7500	-10250		
207	Basis II	270		Jap Yen	1/98	-3339	-4401	14387	-5975	2187	-2888	0	2938	0	1375	3675	0		
	Basis II	270		S Franc	1/98	1737	15014	11213	-3450	-8938	0	0	5550	0	2013	2013	-2888		
	Basis II	270		Nat Gas	1/98	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Basis II	270		T Note	1/98	410	4990	-5510	-2140	6280	0	0	5420	0	0	-2440	0		
	Basis II	270		Crude	1/98	-5480	2270	0	-1140	18500	0	-3770	0	0	0	0	22220		
	Basis II	270		Bonds	1/98	-4590	4670	-2520	-1110	-1410	-6230	0	0	0	0	0	0	0	
	Basis II	270		Cotton	1/98	3325	-14145	-590	-5620	-4315	0	-6480	3825	0	-6585	0	-1785		
208	Countdown	338		Soymeal	5/01	7610	-490	-2175	-1715	2115	0	395	0	0	0	0	0	0	
	Countdown	338		Euro C	5/01	9050	3588	3950	-4350	-2738	1900	0	0	-2175	0	0	0	0	
	Countdown	338		Silver	5/01	0	-1720	-2175	12200	-4350	0	0	0	-2175	0	0	0	0	
	Countdown	338		Bonds	5/01	-850	-1650	-806	1694	394	394	0	0	0	0	0	0	0	
	Countdown	338		Nat Gas	5/01	-2175	-2175	-2175	0	-2175	0	0	0	0	0	745	0	0	
	Countdown	338		Live Hogs	5/01	-1650	0	5465	-3550	-2175	0	0	0	0	0	0	0	0	
	Countdown	338		Coffee	5/01	-2175	-2175	2081	0	-2175	0	0	0	690	0	-4350	0	0	
	Countdown	338		Cotton	5/01	-2175	0	-2175	-2175	-2770	0	0	0	1788	0	0	-270	0	
209	Night & Day Daytrading	26	*	S&P	1/87	-15450	6100	-11625	-5950	4950	-1025	0	0	0	0	0	-2200		
210	Sidewinder	298		Bonds	1/99	-4460	1860	-10150	1330	-6680	1800	0	-2570	0	0	80	0	0	
211	HI%Mid	572		Mini Russell	5/06	n/a	n/a	n/a	4365	10590	4550	0	0	0	1470	0	915		
	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	n/a	300	4420	-335	-4470	0	0	-430	1575	0	0	
	HI%Mid	572		Mini S&P	5/06	n/a	n/a	n/a	1863	-488	-50	-5788	0	0	450	325	0	0	

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
Jul	Aug	Sep	Oct	Nov	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	Min.Req
2008	2008	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
0	-2269	0	0	7388	15469	2269	3	66.7	8869	-2280	1	9000	171.9%	13.1%	12938	10519	27.4%	5.9%
-3513	575	0	0	0	5325	3513	5	60.0	3779	-3006	1	4500	118.3%	13.1%	5575	6688	23.6%	5.9%
-2750	890	-740	0	0	-4450	4600	5	20.0	890	-1335	3	4200	-106.0%	13.1%	470	4600	2.1%	5.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	13.1%	2370	9650	1.6%	5.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	13.1%	-4187	6195	-2.6%	5.9%
0	0	2225	0	0	-275	2500	2	50.0	2225	-2500	1	7500	-3.7%	13.1%	-2463	9838	-6.3%	5.9%
0	0	0	0	0	-3540	3620	5	20.0	1875	-1354	2	5400	-65.6%	13.1%	-8430	9975	-29.7%	5.9%
1345	-420	405	605	-990	665	8220	247	30.4	638	-275	18	5250	12.7%	12.7%	-5445	15400	-23.5%	-23.5%
1960	280	11250	-4870	-9150	3295	18250	133	59.4	1184	-1671	4	27750	11.9%	11.9%	3295	18250	11.9%	11.9%
-2363	-3900	-1444	0	3019	188	12713	43	23.3	3654	-1104	8	9000	2.1%	11.7%	101306	37181	58.5%	20.7%
240	670	-210	-5930	10310	-7220	19250	33	27.3	2396	-1201	7	5400	-133.7%	11.7%	39700	22140	38.2%	20.7%
-325	-1378	571	2083	-2744	8064	2744	22	40.9	1609	-493	5	2400	336.0%	11.7%	-6350	21235	-13.7%	20.7%
-375	75	-350	0	1500	-2100	6475	23	26.1	996	-475	5	2250	-93.3%	11.7%	-7075	15250	-16.3%	20.7%
1488	7400	-1800	-163	4925	4000	17863	24	41.7	3128	-1951	7	6000	66.7%	11.7%	-27638	65025	-23.9%	20.7%
113	-350	150	6188	425	550	9563	515	42.7	395	-292	10	5400	10.2%	10.2%	-30375	41113	-96.4%	-96.4%
930	0	25	15	0	230	2475	12	91.7	246	-2487	1	2700	8.5%	8.5%	1545	2475	19.1%	19.1%
6010	-1735	875	-2345	4995	-5895	17140	193	48.2	743	-750	6	5250	-112.3%	7.2%	15720	17140	112.3%	79.4%
5075	-2025	4025	-7188	3375	1888	9875	195	51.3	506	-513	7	5400	35.0%	7.2%	11000	9875	76.4%	79.4%
21175	-8725	18175	-28025	19500	6725	41150	194	51.0	2539	-2572	7	27000	24.9%	7.2%	53000	41150	73.6%	79.4%
-6038	-3188	0	0	15975	625	17325	41	41.5	1689	-1172	6	10800	5.8%	5.8%	-2338	24000	-9.6%	-9.6%
-350	438	-275	-875	1875	238	2225	109	60.6	160	-241	4	5400	4.4%	4.4%	238	2225	4.4%	4.4%
0	4125	-1713	0	9538	10538	3938	7	57.1	4163	-2032	1	7500	140.5%	3.1%	62250	47375	43.3%	11.2%
-4513	5250	-1950	0	6588	12675	4513	6	66.7	4785	-3241	1	6000	211.3%	3.1%	21963	29113	19.1%	11.2%
-280	0	-3819	0	1893	-269	6518	8	37.5	2281	-1422	4	2400	-11.2%	3.1%	4939	10394	10.7%	11.2%
0	-10913	0	0	11813	-1538	24206	8	37.5	8531	-5426	3	9000	-17.1%	3.1%	18450	95344	10.7%	11.2%
-1376	-5384	0	0	-1604	-20524	20524	10	10.0	3640	-2685	5	3600	-570.1%	3.1%	-46404	65736	-67.3%	11.2%
-985	0	4120	0	0	2685	2685	4	50.0	2685	-1343	2	2400	111.9%	2.7%	9260	4805	94.5%	14.8%
0	-1431	3900	0	0	888	3013	58	20.0	3900	-956	4	4500	19.7%	2.7%	11138	3013	60.6%	14.8%
0	0	0	0	0	0	0	1	0.0	4013	0	1	6000	0.0%	2.7%	9213	6450	37.6%	14.8%
0	0	0	0	0	0	0	1	0.0	10388	0	1	6900	0.0%	2.7%	9488	950	33.7%	14.8%
0	0	0	0	0	0	0	1	0.0	3831	0	1	5400	0.0%	2.7%	2075	4469	9.4%	14.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	2.7%	0	0	0.0%	14.8%
0	0	-1725	0	0	-1725	1725	1	0.0	0	-1725	1	7500	-23.0%	2.7%	-275	5725	-0.9%	14.8%
-4322	0	128	0	0	-109	4322	5	60.0	1404	-2161	2	4200	-2.6%	2.7%	-1827	4973	-10.7%	14.8%
2825	925	-1425	-3075	-800	-3000	6263	131	28.2	380	-181	17	5400	-55.6%	2.5%	-5613	7163	-56.7%	5.9%
14725	6000	-4450	-12400	-1175	3800	26125	133	60.9	1100	-1640	6	27000	14.1%	2.5%	9100	26125	18.4%	5.9%
2050	-338	-875	3438	750	13	8625	295	36.6	525	-303	8	5400	0.2%	0.2%	-1663	10750	-10.9%	-10.9%
0	0	0	0	0	0	0	1	0.0	1069	0	0	10800	0.0%	0.0%	1838	6275	6.0%	6.0%
-2563	4438	0	0	0	-75	6175	7	57.1	2472	-3315	2	6000	-1.3%	-1.3%	-11450	28975	-20.4%	-20.4%
0	-63	0	0	0	-100	100	2	0.0	881	-50	2	5400	-1.9%	-1.9%	588	1588	3.5%	3.5%
319	0	3559	-1528	1506	731	3863	19	42.1	1267	-855	4	5400	13.5%	-2.1%	731	3863	13.5%	-2.1%
319	0	475	0	0	719	1913	10	40.0	1136	-638	3	5400	13.3%	-2.1%	719	1913	13.3%	-2.1%
-1413	288	-119	0	2441	-1791	4400	17	29.4	1163	-634	5	5400	-33.2%	-2.1%	-1791	4400	-33.2%	-2.1%
250	-100	280	-410	-1375	585	3535	43	55.8	417	-496	4	4800	12.2%	-2.3%	585	3535	12.2%	-2.3%
-430	-440	1585	230	-2960	-815	3465	43	46.5	470	-444	4	5250	-15.5%	-2.3%	-815	3465	-15.5%	-2.3%
-550	-100	-1063	0	938	-55	2288	11	36.4	833	-485	4	2250	-2.4%	-2.4%	1215	4473	6.8%	6.8%
0	6825	-4850	-4450	27950	-2125	55000	18	38.9	10579	-6928	4	54000	-3.9%	-3.9%	199800	61275	32.9%	32.9%
-690	110	-350	-70	970	-6410	7420	40	50.0	377	-698	6	5400	-118.7%	-4.2%	-42720	43760	-39.2%	-3.7%
-2060	-760	900	1680	5000	3900	8430	91	61.5	543	-756	3	54000	7.2%	-4.2%	-1390	29260	-0.1%	-3.7%
-2210	-1580	-420	590	4130	-330	10040	37	43.2	919	-715	8	5400	-6.1%	-6.1%	10690	19650	18.1%	18.1%
0	-125	-975	-1000	1750	-150	4150	9	22.2	2288	-674	6	2250	-6.7%	-6.7%	2525	9675	8.2%	8.2%
-7800	-11500	-18300	0	0	-4175	50200	74	48.6	3860	-3759	4	54000	-7.7%	-7.7%	52034	206150	8.1%	8.1%
3125	0	0	-1650	7225	-4200	22200	13	46.2	5700	-5495	3	54000	-7.8%	-7.8%	107225	46275	14.9%	14.9%
0	4125	-7413	0	2425	4238	7413	9	55.6	2908	-2581	3	7500	56.5%	-8.3%	33963	21463	40.9%	15.2%
-4063	6250	-3463	-2825	0	2588	6988	12	41.7	3460	-2105	3	6000	43.1%	-8.3%	24025	14900	36.1%	15.2%
-4330	0	0	0	0	-4330	4330	1	0.0	0	-4330	1	24750	-17.5%	-8.3%	45050	13540	16.5%	15.2%
-2180	2090	410	-3710	-910	-1320	6740	9	44.4	2090	-1933	3	4200	-31.4%	-8.3%	7260	16510	15.6%	15.2%
-17390	0	0	0	0	1060	17390	3	33.3	22220	-10564	1	27750	3.8%	-8.3%	33590	17390	10.9%	15.2%
-2840	2410	0	-610	0	-7270	9070	5	20.0	2410	-2420	3	5400	-134.6%	-8.3%	4360	17120	7.3%	15.2%
-2575	0	6580	0	5345	-1675	13600	11	27.3	5703	-2351	4	5400	-31.0%	-8.3%	-12430	38685	-20.8%	15.2%
0	0	0	0	0	395	0	1	100.0	395	0	0	6000	6.6%	-8.9%	5740	6065	12.5%	-3.3%
-2175	0	0	0	0	-2450	4350	3	33.3	1900	-2173	2	6900	-35.5%	-8.9%	5750	11438	10.9%	-3.3%
-2175	0	0	0	0	-4350	4350	2	0.0	0	-2175	2	15000	-29.0%	-8.9%	10	8700	0.0%	-3.3%
0	0	0	0	456	850	0	2	100.0	425	0	0	5400	15.7%	-8.9%	-1475	6856	-3.6%	-3.3%
0	0	0	0	0	745	0	1	100.0	745	0	0	24750	3.0%	-8.9%	-9485	10875	-5.0%	-3.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-8.9%	-1905	5725	-9.2%	-3.3%
0	0	0	0	0	-3660	4350	3	33.3	690	-2174	2	9000	-40.7%	-8.9%	-10279	10279	-14.9%	-3.3%
0	0	0	0	0	1788	0	1	100.0	1788	0	0	5400	33.1%	-8.9%	-7507	9295	-18.1%	-3.3%
0	0	0	0	0	-3225	3225	3	0.0	0	-1075	3	27000	-11.9%	-11.9%	-26500	46500	-4.4%	-4.4%
0	0	0	0	0	-690	2570	5	60.0	787	-1526	1	5400	-12.8%	-12.8%	8000	27040	14.8%	14.8%
2405	0	0	0	2485	11825	0	7	100.0	1689	0	0	10500	112.6%	-14.0%	22230	3725	82.0%	7.5%
-2510	0	0	0	0	-6170	6170	7	28.6	788	-1550	3	6600	-93.5%	-14.0%	-1115	6170	-6.3%	7.5%
0	0	0	0	0	-5063	5837	4	50.0	388	-2920	2	10800	-46.9%	-14.0%	-3637	8225	-13.0%	7.5%

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			2003	2004	2005	2006	2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	n/a	-2285	-2870	-785	-8675	0	0	1190	0	0
212	Maya Legacy	585		Mex Peso	1/07	n/a	n/a	n/a	n/a	4663	88	0	325	0	0	0	1563
213	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	n/a	-770	-1358	890	2613	-738	-755	-525	-325
214	DCB Lumber	544		Lumber	12/05	n/a	n/a	0	61	1092	189	0	0	310	312	-53	-53
215	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	n/a	n/a	-2528	-250	-390	970	3265	-123	258	-5
	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	n/a	n/a	-8590	-380	-1730	3055	6555	-2190	-690	-680
216	Market Mapping	203		S&P	1/94	14450	-8350	-7700	-6800	-11400	-2400	275	-625	-125	-2400	-850	-1875
	Market Mapping	203		Bonds	1/94	810	8350	-1070	-1270	-11390	-7150	-2160	600	-1660	1630	1700	-1540
217	Naka89	525	*	Mini S&P	12/05	n/a	n/a	750	-6613	5238	4125	-3300	-1963	-1063	188	425	-713
218	CoatTails	343		Soymeal	5/01	-405	7380	1015	0	725	0	1125	0	-2695	0	0	0
	CoatTails	343		Euro C	5/01	3088	-2175	838	738	-1713	-2175	0	-2175	0	0	-2250	0
	CoatTails	343		Silver	5/01	0	830	-2175	-1975	0	0	-2175	0	2402	0	0	0
	CoatTails	343		Coffee	5/01	-2175	-4350	3525	0	0	0	1575	0	-2175	0	0	0
	CoatTails	343		Nat Gas	5/01	2205	-4350	-6525	0	0	0	0	0	-2325	0	0	-2255
	CoatTails	343		Bonds	5/01	0	0	4506	0	-2200	-2200	-2200	0	0	0	0	0
	CoatTails	343		Live Hogs	5/01	0	0	0	-2175	0	0	0	-1295	0	0	0	0
	CoatTails	343		Cotton	5/01	-6570	0	0	0	-3530	0	0	0	-2175	0	0	0
219	DCB Cotton	546		Cotton	12/05	n/a	n/a	0	-770	1010	0	-1170	115	0	-1500	0	0
220	SPMD 500	413	*	S&P	4/05	n/a	n/a	-6000	1825	9075	400	-450	-6175	5850	10225	6250	-11325
221	RC Countertrend	642	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	288
	RC Countertrend	642	*	S&P	6/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3825
222	FMSadvantage	507		Mini S&P	9/05	n/a	n/a	-475	325	2588	1350	-2500	-1888	-1763	50	600	-400
223	PowerTrader	575		Sugar	10/06	n/a	n/a	n/a	-54	-4279	-1139	0	0	2971	1037	-60	1191
	PowerTrader	575		Nasdaq	10/06	n/a	n/a	n/a	5596	-6500	-3225	-13000	0	0	-4025	4300	-7300
	PowerTrader	575		Coffee	10/06	n/a	n/a	n/a	-4200	-600	0	-3431	0	12394	-2888	-413	488
	PowerTrader	575		Copper	10/06	n/a	n/a	n/a	5000	19988	0	-16313	0	-16588	0	0	0
	PowerTrader	575		Crude	10/06	n/a	n/a	n/a	2665	-9975	0	14465	0	-15475	0	0	0
	PowerTrader	575		Gold	10/06	n/a	n/a	n/a	305	-6400	1145	1365	-2580	-8095	570	4115	-3715
224	Auto 2 Way	599		Mini S&P	8/07	n/a	n/a	n/a	n/a	-1550	-625	0	675	200	-1050	-775	-275
	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	-2200	-263	0	675	200	-600	-775	-275
225	Time	496		S&P	4/05	n/a	n/a	14550	2900	2125	3775	-3850	-14100	-5850	11875	8575	-3225
	Time	496		Nikkei	4/05	n/a	n/a	6075	1150	-1500	-100	-400	-3275	-1300	3000	1150	0
	Time	496		Nasdaq	4/05	n/a	n/a	13000	1450	6075	-25	-4175	-10050	-2575	7825	7475	-325
226	RC Advance ++	570	*	S&P	12/06	n/a	n/a	n/a	125	-10025	2975	-1425	-6725	-200	4425	-3200	-1375
	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	n/a	125	-4550	450	-888	-1600	-875	750	-963	-163
227	Red Copper	582		Copper	1/07	n/a	n/a	n/a	n/a	825	0	-7600	0	0	8063	-4563	-4250
228	Early Bird	327	*	S&P	1/01	-21500	-23650	-23025	-24275	-21625	7900	-11650	-4925	-7850	2075	-11500	-6525
229	S&P Day	436		S&P	6/03	-10300	12875	-31375	-8050	2650	-5475	0	0	-9525	0	-5075	-4600
230	RC Trend	598	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	4925	1250	-1463	-2275	-3613	-600	950	0
	RC Trend	598	*	S&P	8/07	n/a	n/a	n/a	n/a	20850	6425	-5575	-10325	-16150	225	5400	-4100
231	Beta DT	620	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	-1710	-440	900	-1490	-735	500
232	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	963	-63	-1875	-513	-838	-1513	713	700
	RC Edge	567	*	S&P	10/06	n/a	n/a	n/a	4925	12350	800	-9525	-2000	-4400	-5125	7825	3300
233	CatScan	212		\$ Index	10/94	1900	5860	-1450	-3060	3520	-270	-1410	-350	0	370	-90	-3750
	CatScan	212		Bonds	10/94	-490	11110	2490	-300	-1420	-3650	-1670	-4150	-4360	-4130	2510	0
	CatScan	212		S Franc	10/94	-9478	6524	3401	-5902	-7437	-2575	-2075	4650	0	-525	63	-2675
	CatScan	212		Jap Yen	10/94	6699	-21190	1187	-12290	6100	-5750	0	1713	0	1200	575	1650
	CatScan	212		T Note	10/94	-4230	9470	-600	-2130	1970	0	0	760	-1170	-1990	2060	0
	CatScan	212		Cotton	10/94	-3595	-1040	-5555	-11565	2445	-1095	-2300	185	-5825	-1345	-615	-560
234	Delta Threshold	136	*	S&P	10/90	-28575	15050	-5625	-6650	-23000	-4650	-2750	3175	-375	-7575	-3075	-3100
235	ZumaFria	558		O. Juice	11/05	n/a	n/a	1538	2640	3188	0	120	0	-1133	0	0	-1223
236	Four Ducks	611		Live Hogs	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1395	820	1570	-1225	-110
	Four Ducks	611		Unleaded	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	-4073	6141	0	0
	Four Ducks	611		Lumber	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1734	2468	358	-2603	926
	Four Ducks	611		Soybeans	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3500	250	850	850	6875
	Four Ducks	611		Crude	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	15125	0	23355	0
237	Dual Cross System	125		Soybeans	5/91	-265	-7525	-1740	-3340	655	0	0	-6600	4325	750	3200	0
	Dual Cross System	125		Bonds	5/91	-9910	-1920	2740	1100	1410	2380	-2420	4340	-2080	3010	1110	-2800
	Dual Cross System	125		Euro C	12/98	-2238	1687	-2900	-774	3801	2813	1800	-1513	-950	613	2875	2875
	Dual Cross System	125		Pork Bellies	5/91	-5840	-464	-1024	4724	2008	868	2936	1012	-7264	948	2084	-908
238	Sierra Hotel	255		Euro C	1/99	30163	-1138	3400	-338	12800	-588	-1900	-3338	0	5000	-5775	-16175
	Sierra Hotel	255		Jap Yen	1/97	-12963	-11625	6663	-6500	5075	-2838	-5975	-4100	0	1188	1838	0
	Sierra Hotel	255		S Franc	1/97	10700	-16125	5913	-11938	6163	288	0	6375	0	2288	1588	-13738
239	US60Min	616		Bonds	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1775	-541	509	-575	-1797
240	Echo DT	626	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	-1410	270	215	-1290	-1895	445
241	Lima SW	628		Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	-775	-4060	1390	-2290	-2165	-2450
242	Alpha DT	619	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	-2050	-170	-1630	-1405	-830	-1465
243	Miracle Trading Mthd.	31		Pork Bellies	6/86	13268	9772	-8796	6516	3604	1640	1640	1468	0	-4172	-100	-1240
	Miracle Trading Mthd.	31		Bonds	6/86	290	-5150	2250	-2600	14030	2720	2240	5920	690	0	5590	1270
	Miracle Trading Mthd.	31		S&P	6/86	7400	15000	9025	-17525	21400	5950	4000	-9225	-10450	8200	-10200	-10200
	Miracle Trading Mthd.	31		Soybeans	6/86	-6920	3055	-4725	1345	-8800	-10200	-910	-6265	2335	3510	3725	-13300
244	Auto NRangeR	633		Mini S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1037	0	-2050
	Auto NRangeR	633		S&P	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	5050	-10375



					All Statistics Based On Last 12 Months Performance										Combined			
Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008	12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
					Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	Min.Req
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
2425	0	0	0	0	-5845	9460	5	60.0	1205	-4730	2	9600	-60.9%	-14.0%	-10215	15010	-41.2%	7.5%
0	-2675	0	0	0	-700	2675	4	75.0	658	-2674	1	4500	-15.6%	-15.6%	3875	2675	44.9%	44.9%
425	-1470	-230	-118	688	-903	4133	55	47.3	524	-501	5	5625	-16.0%	-16.0%	-315	4133	-3.7%	-3.7%
20	415	-53	0	-1626	-540	1679	11	54.5	208	-357	3	3300	-16.4%	-16.4%	424	1745	4.3%	4.3%
1165	-3755	3000	-1988	-135	2013	5645	120	45.8	665	-531	5	6938	29.0%	-29.3%	-265	5645	-2.9%	-59.8%
750	-7610	3525	-8290	-430	-8115	19850	125	46.4	1226	-1182	7	13875	-58.5%	-29.3%	-16325	19850	-88.2%	-59.8%
2000	-1825	550	16450	-11675	-2500	24150	115	36.5	1026	-624	7	54000	-4.6%	-29.6%	-9900	53525	-1.2%	-4.7%
10	-570	-3240	-1560	-1170	-15110	15270	64	60.9	342	-1137	6	5400	-279.8%	-29.6%	-32040	38170	-39.1%	-4.7%
-1488	-100	450	-800	2625	-1613	9338	198	21.7	506	-151	12	5400	-29.9%	-29.9%	-6363	10875	-38.2%	-38.2%
0	0	0	0	0	-1570	2695	2	50.0	1125	-2695	1	6000	-26.2%	-30.2%	8300	2695	18.0%	-6.5%
0	0	0	0	0	-6600	6600	3	0.0	0	-2200	3	6900	-95.7%	-30.2%	2700	7575	5.1%	-6.5%
0	0	0	0	0	227	2175	2	50.0	2402	-2175	1	15000	1.5%	-30.2%	-3093	6325	-2.7%	-6.5%
544	0	0	0	0	-56	2175	3	66.7	1059	-2177	1	9000	-0.6%	-30.2%	-3056	6525	-4.4%	-6.5%
0	0	0	0	0	-4580	4580	2	0.0	0	-2290	2	24750	-18.5%	-30.2%	-15425	15455	-8.1%	-6.5%
0	0	-2247	0	0	-6647	6647	3	0.0	0	-2216	3	5400	-123.1%	-30.2%	-6541	8972	-15.8%	-6.5%
0	0	0	0	0	-1295	1295	1	0.0	0	-1295	1	2700	-48.0%	-30.2%	-3470	3470	-16.8%	-6.5%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	5400	-40.3%	-30.2%	-16625	16625	-40.2%	-6.5%
0	40	485	0	375	-1655	2725	8	75.0	198	-1422	1	5400	-30.6%	-30.6%	-1415	2725	-8.7%	-8.7%
-6300	-125	9075	-5975	-9800	-8350	29825	176	36.9	2460	-1514	10	27000	-30.9%	-30.9%	-3850	29825	-3.8%	-3.8%
275	2113	-1475	-3725	-350	-2875	7550	97	32.0	627	-339	9	5400	-53.2%	-31.3%	-2875	7550	-53.2%	-31.3%
9700	12500	-18825	-17900	3425	-7275	46350	98	48.0	2193	-2167	7	27000	-26.9%	-31.3%	-7275	46350	-26.9%	-31.3%
-975	-250	25	13	2275	-3463	8700	198	33.3	417	-234	15	10800	-32.1%	-32.1%	-2375	8700	-6.8%	-6.8%
3554	-1166	-185	2087	-203	8087	2977	20	50.0	1332	-523	4	2400	337.0%	-34.7%	4894	4855	94.1%	-13.8%
11200	6250	0	62700	0	56900	23250	13	46.2	15596	-5257	2	33000	172.4%	-34.7%	59221	31525	82.8%	-13.8%
1031	1106	3600	2644	-619	13913	3431	25	52.0	2302	-1334	3	9000	154.6%	-34.7%	9113	10838	46.7%	-13.8%
-1913	0	0	0	0	-34812	34813	3	0.0	10981	-11604	3	17250	-201.8%	-34.7%	-9825	48038	-26.3%	-13.8%
0	0	0	0	-48475	-49485	63950	3	33.3	14465	-31952	2	27750	-178.3%	-34.7%	-56795	63950	-94.5%	-13.8%
-6165	-15625	0	0	0	-28985	35460	21	33.3	2299	-3217	7	9750	-297.3%	-34.7%	-36225	39040	-171.5%	-13.8%
0	-1250	-550	0	0	-3650	4375	46	26.1	475	-275	6	10800	-33.8%	-40.1%	-4575	5850	-31.8%	-43.3%
0	-1250	-550	0	0	-2840	3925	49	32.7	390	-276	6	5400	-52.6%	-40.1%	-4775	5463	-66.3%	-43.3%
-4550	5050	0	-10500	-2000	-14800	23800	12	33.3	7319	-5503	4	54000	-27.4%	-47.4%	1000	26600	0.5%	-1.3%
-650	-1225	0	-3950	1025	-5725	6750	13	23.1	1725	-1091	5	12000	-47.7%	-47.4%	100	8775	0.2%	-1.3%
-1475	4150	0	-23275	-3975	-26425	27250	11	27.3	6783	-5851	4	33000	-80.1%	-47.4%	-5875	28425	-4.7%	-1.3%
14350	5950	-12925	-13050	2725	-8475	29425	107	60.7	1200	-2055	5	27000	-31.4%	-48.0%	-21350	29425	-39.5%	-51.4%
950	538	-2625	-3200	550	-7075	8713	108	30.6	359	-253	12	5400	-131.0%	-48.0%	-11950	13075	-110.6%	-51.4%
0	0	0	0	0	-8350	8813	6	16.7	8063	-3287	3	17250	-48.4%	-48.4%	-7525	18000	-22.8%	-22.8%
-2100	10975	2075	7400	825	-13300	55725	67	47.8	2306	-2492	8	27000	-49.3%	-49.3%	-49375	179575	-22.9%	-22.9%
0	0	0	0	-3100	-27775	27775	6	0.0	0	-4629	6	54000	-51.4%	-51.4%	-56500	63950	-18.7%	-18.7%
-175	-13	-1263	-225	-950	-8375	10913	153	30.1	399	-250	12	5400	-155.1%	-53.7%	-4700	10913	-65.3%	1.6%
7375	3350	-8575	11725	1200	-9025	38575	157	62.4	1174	-2101	6	27000	-33.4%	-53.7%	5400	38575	15.0%	1.6%
2390	-2845	-265	185	190	-3320	5315	148	39.2	508	-364	7	5250	-63.2%	-63.2%	-3320	5315	-63.2%	-63.2%
813	-125	-63	-1250	-1450	-5463	6213	165	32.7	321	-205	9	5400	-101.2%	-63.5%	-6750	8613	-57.7%	-7.7%
2825	1050	-4050	1675	-7500	-15125	26200	165	56.4	1041	-1557	5	27000	-56.0%	-63.5%	1350	30200	2.3%	-7.7%
-3080	3900	-1280	-2070	5740	-2290	8580	17	23.5	2935	-1078	8	2400	-95.4%	-65.0%	30580	11090	88.4%	16.1%
-2910	-1100	-320	-2080	5290	-16570	21860	17	29.4	1802	-2131	7	5400	-306.9%	-65.0%	22620	25730	29.1%	16.1%
963	5250	-463	-1600	4838	5850	6038	18	50.0	2526	-1876	3	6000	97.5%	-65.0%	24825	22650	28.7%	16.1%
-2363	-650	-5750	0	11563	2188	9375	17	35.3	3461	-1689	4	7500	29.2%	-65.0%	28300	38225	26.2%	16.1%
-4500	890	-1390	-2070	2200	-5210	11570	14	35.7	2062	-1724	3	4200	-124.0%	-65.0%	-1340	17720	-2.2%	16.1%
-1620	195	3885	0	5040	-4055	13185	23	30.4	2691	-1429	5	5400	-75.1%	-65.0%	-33100	59175	-42.5%	16.1%
8500	2275	-5975	-9325	3950	-18925	25725	145	13.1	3192	-631	21	27000	-70.1%	-70.1%	-149575	171863	-30.1%	-30.1%
0	0	0	0	-668	-2903	3023	4	25.0	120	-1008	3	3900	-74.4%	-74.4%	4463	3023	37.1%	37.1%
25	2095	-1740	610	365	3805	2545	43	44.2	678	-378	5	2700	140.9%	-74.4%	3805	2545	140.9%	-74.4%
11370	0	0	0	0	13438	4073	3	66.7	8755	-4085	1	26250	51.2%	-74.4%	13438	4073	51.2%	-74.4%
499	-1591	349	873	59	-396	3335	22	45.5	910	-793	3	3300	-12.0%	-74.4%	-396	3335	-12.0%	-74.4%
-3600	-9100	-7025	-875	-3875	-12150	26750	46	39.1	1821	-1603	8	10500	-115.7%	-74.4%	-12150	26750	-115.7%	-74.4%
0	-30765	0	0	-64885	-57170	95650	4	50.0	19240	-47825	2	27750	-206.0%	-74.4%	-57170	95650	-206.0%	-74.4%
650	1350	-10950	-6510	-500	-14285	21400	32	31.3	2887	-1965	10	10500	-136.0%	-75.1%	-47580	59725	-25.4%	-38.1%
1980	-1650	480	-1480	590	3460	5530	33	57.6	1148	-1312	3	5400	64.1%	-75.1%	-26770	40070	-27.8%	-38.1%
913	-5813	-1663	-9588	-4463	-12100	21525	31	48.4	1242	-1921	6	6900	-175.4%	-75.1%	-43725	43725	-62.3%	-38.1%
0	3744	-968	-2300	2944	3096	7264	37	62.2	842	-1164	6	3600	86.0%	-75.1%	-61076	76204	-95.1%	-38.1%
-288	11663	5325	0	0	-6075	23063	15	26.7	6597	-2956	7	6900	-88.0%	-75.9%	52213	23063	75.0%	29.3%
-4438	1088	-300	0	0	-13538	14938	11	36.4	1378	-2724	4	7500	-180.5%	-75.9%	12088	44675	13.3%	29.3%
200	8638	-1500	0	0	4138	14125	17	41.2	2975	-1671	7	6000	69.0%	-75.9%	7975	23425	11.0%	29.3%
-2338	-1534	2116	-1150	-575	-4109	7003	30	30.0	779	-530	5	5400	-76.1%	-76.1%	-4109	7003	-76.1%	-76.1%
675	-1610	-1025	2555	-990	-4060	5730	78	44.9	444	-456	6	5250	-77.3%	-77.3%	-4060	5730	-77.3%	-77.3%
-2220	3285	-1895	2495	135	-8550	13095	34	32.4	1484	-1083	6	10500	-81.4%	-81.4%	-8550	13095	-81.4%	-81.4%
1495	1455	2180	-1060	-615	-4095	8045	145	35.2	572	-354	8	4800	-85.3%	-85.3%	-4095	8045	-85.3%	-85.3%
280	620	800	2808	2748	6492	8720	14	71.4	1677	-2565	3	3600	180.3%	-86.3%	45356	29432	56.6%	-4.4%
4930	-1560	-3640	3220	7020	28400	5200	13	76.9	3559	-2391	2	5400	525.9%	-86.3%	9100	52480	7.6%	-4.4%
-25500	-4700	-4963	-21575	8975	-69688	105363	37	21.6	10491	-5293	12	54000	-129.1%	-86.3%	-78375			



					All Statistics Based On Last 12 Months Performance										Combined			
Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 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	0	1430	2780	-2060	-5320	9290	17	29.4	1644	-1128	8	5400	-98.5%	-98.5%	1400	18050	2.6%	2.6%
-1863	3138	-6450	-3213	2313	-12450	18563	39	30.8	2053	-1375	5	6000	-207.5%	-100.8%	-17938	48775	-15.2%	0.7%
-1338	-500	-6963	6363	-1450	-1163	16200	37	29.7	2503	-1102	9	7500	-15.5%	-100.8%	19925	41325	13.5%	0.7%
0	0	0	-3535	2275	-5565	7840	5	40.0	1790	-3048	2	5250	-106.0%	-106.0%	8375	7840	83.2%	83.2%
5975	-12350	-7550	-12500	-13725	-72375	82850	24	29.2	11089	-8833	4	54000	-134.0%	-111.3%	12250	184088	1.0%	-10.0%
-30	3090	-6540	-9920	6340	-6980	23290	22	36.4	3135	-2293	7	5400	-129.3%	-111.3%	-51810	64070	-43.1%	-10.0%
-4688	7975	-3150	1813	-2613	6550	10350	21	33.3	4150	-1604	8	6000	109.2%	-111.3%	-105450	119275	-79.0%	-10.0%
-764	-640	436	-1216	1068	-2840	5744	38	10.5	1554	-266	23	2400	-118.3%	-118.3%	-42256	45492	-79.1%	-79.1%
1092	128	-1920	0	-2148	-2916	4288	16	31.3	1044	-741	4	2400	-121.5%	-121.5%	-34176	37396	-72.7%	-72.7%
1360	-5070	-2480	-8220	14420	-6990	22280	60	33.3	1685	-1016	10	5400	-129.4%	-129.4%	55440	27170	95.5%	95.5%
240	1945	-3775	-3295	-2145	-14275	14680	251	40.2	541	-459	7	10500	-136.0%	-136.0%	-14275	14680	-136.0%	-136.0%
-2270	3410	-2285	-12495	2215	-10570	15205	52	32.7	1396	-980	8	10500	-100.7%	-138.0%	-10570	15205	-100.7%	-138.0%
-2860	-50	-5960	-13770	1515	-17160	22640	48	37.5	1305	-1355	10	9600	-178.8%	-138.0%	-17160	22640	-178.8%	-138.0%
-3930	480	0	-3660	3250	-540	13070	10	40.0	3925	-2707	3	4200	-12.9%	-149.5%	-5550	24860	-16.7%	-46.7%
-6070	-2640	0	-10380	7560	-13810	26600	12	25.0	4453	-3019	5	5400	-255.7%	-149.5%	-29940	43460	-70.0%	-46.7%
-3300	-963	1575	-1688	75	-7325	8988	122	25.4	509	-254	13	7500	-97.7%	-152.5%	-145525	152488	-106.8%	-164.4%
-3875	-2788	1400	-175	-1025	-5625	8050	142	34.5	474	-310	9	6000	-93.8%	-152.5%	-198200	198425	-181.8%	-164.4%
-2231	-1138	-1994	-3081	-2250	-14494	16069	124	27.4	343	-290	19	4500	-322.1%	-152.5%	-193819	196494	-237.1%	-164.4%
925	-613	-788	-2363	-2888	-9963	11538	191	29.8	436	-259	19	5400	-184.5%	-160.5%	-9550	12225	-117.9%	-125.5%
8175	1550	-6475	-12350	-14625	-42050	50650	193	50.8	1328	-1814	9	27000	-155.7%	-160.5%	-51450	56300	-127.0%	-125.5%
950	-7950	-6163	-4650	-2075	-13675	24863	82	63.4	1179	-2498	4	6900	-198.2%	-198.2%	-13675	24863	-198.2%	-198.2%
2255	535	-3260	-8445	-4295	-20120	21240	270	31.1	425	-300	12	9600	-209.6%	-209.6%	-20120	21240	-209.6%	-209.6%
0	-1825	-2138	0	0	-8363	8363	7	28.6	1607	-2317	3	7500	-111.5%	-210.2%	51513	13938	50.9%	6.2%
0	-910	0	2240	-10800	-18750	21210	7	42.9	2147	-6304	3	5400	-347.2%	-210.2%	-40770	51080	-55.9%	6.2%
-2788	4348	0	2632	124	-10060	19964	18	38.9	1983	-2177	9	3600	-279.4%	-279.4%	-9944	42760	-21.0%	-21.0%
0	-30025	0	0	-97325	-151175	151175	4	25.0	16725	-55967	2	54000	-280.0%	-280.0%	10525	208750	1.0%	1.0%
-1434	69	-1438	-2550	-3364	-12113	15820	23	26.1	1893	-1381	7	4200	-288.4%	-288.4%	-594	15820	-2.4%	-2.4%
0	2370	130	-11560	-4080	-19700	19700	15	40.0	1122	-2937	3	5400	-364.8%	-364.8%	-6860	23120	-11.3%	-11.3%
-1863	-9675	-1550	-2506	-3356	-24113	26869	98	62.2	413	-1331	6	4500	-535.8%	-535.8%	-24113	26869	-535.8%	-535.8%
-8938	-513	4425	-17550	-13575	-39725	44050	472	32.6	1021	-619	9	6900	-575.7%	-575.7%	-138938	141125	-455.9%	-455.9%
-2469	-8744	169	-1850	-2169	-26456	26931	97	29.9	1272	-932	12	4500	-587.9%	-587.9%	-26456	26931	-587.9%	-587.9%
-4275	3600	3575	-3738	-4888	-42488	48025	196	40.8	1118	-1137	8	6900	-615.8%	-615.8%	-80863	91100	-246.7%	-246.7%
2930	1890	-910	-1540	-2070	-17110	18580	157	36.3	534	-475	12	2700	-633.7%	-633.7%	-97230	105820	-200.1%	-200.1%

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by George Pruitt

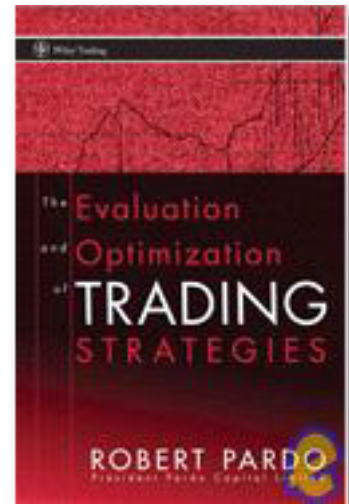


### The Prioritized Step Search and a Review of Bob Pardo's *The Evaluation and Optimization of Trading Strategies*

I recently did an optimization for a client that involved varying four different parameters over a broad spectrum of different values. Before I had given the task proper thought, I told the client it wouldn't be a problem. Here is an example of the optimization:

- Param 1: Optimize from 2 to 5 with a step of 1 – {4 iterations}
- Param 2: Optimize from 2 to 5 with a step of 1 – {4 iterations}
- Param 3: Optimize from 10% to 100% with a step of 5% - {19 iterations}
- Param 4: Optimize from 10% to 100% with a step of 5% - {19 iterations}

It looked doable until I calculated the total number of tests:  $4 \times 4 \times 19 \times 19 = 5776$ . If it takes 5 seconds for each test then we are looking at 28800 seconds. This turns out to be 480 minutes, which is equivalent to 8 hours. This doesn't sound too bad, but he wanted a test on 10 different markets. The overall analysis would require two weeks of full time computer usage. Needless to say I informed the client that we needed to cut back on the number of iterations or use a different optimization algorithm.



At about the same time that I was working with this particular client I received a review copy of Bob Pardo's latest book and discovered that he addresses this exact problem in his chapter titled "Search and Judgement." The process in which we optimize over every possible parameter is known as a grid search. This is very thorough because we are looking at all the possible outcomes. Unfortunately it is also very time consuming as we have seen by the above example. In the "Search and Judgement" chapter, Bob describes a faster, albeit less thorough, algorithm.

*"The prioritized step search scans one parameter at a time while holding a selected value constant for each of the other parameter ranges, in order of descending impact on performance."*

*– Bob Pardo*

Let's apply this algorithm to the problem at hand and see how effective it really is. All tests were done on the Crude market from Jan. 1986 through Nov. 2008. According to Bob we need to assume that one variable has the largest impact on performance. In our case we don't know which parameter will have the largest impact so let's choose Param #1. It will be scanned first while the other three parameters are held constant. According to Bob, you could randomly pick values for the other parameters but he suggests choosing a mid range of values. So the first scan will look something like this:

Scan #1

Param #1	2	3	4	5
Param #2	3	3	3	3
Param #3	0.5	0.5	0.5	0.5
Param \$4	0.5	0.5	0.5	0.5

And here are the results:

	Total	Avg	Max	in Last 12mn		Trds	
	\$PL	\$PL/Yr	DrawDn	\$PL	DrawDn	/Yr	%Wins
2	110490	4821	31480	52940	31480	55	40.3
3	59250	2585	33700	36670	31540	47	40.3
4	3740	163	74180	22980	42100	41	38.9
5	14500	633	66950	18920	49270	35	39.6

It looks like Param #1 should be set to a value of 2, so we now move to Param #2. Here we will hold Param #1 to constant value of 2 and Param #3 to 0.5 and Param #4 to 0.5.

Scan #2

Param #1	2	2	2	2
Param #2	2	3	4	5
Param #3	0.5	0.5	0.5	0.5
Param \$4	0.5	0.5	0.5	0.5

Results:

	Total	Avg	Max	in Last 12mn		Trds	
	\$PL	\$PL/Yr	DrawDn	\$PL	DrawDn	/Yr	%Wins
2	37390	1632	53070	30390	41250	70	38.2
3	110490	4821	31480	52940	31480	55	40.3
4	96600	4215	31110	42250	31110	45	42.2
5	74210	3238	48320	48500	35000	37	44.1

Param #2 should definitely assume the value of 3. We have now chosen values for Param #1 and Param #2. We now continue onto the next parameter in the list and that would be Param #3. We will hold Param #1, Param #2, and Param #4 constant.

Scan #3

Param #1	2	2	2	2	2	2	2	2	2	2
Param #2	3	3	3	3	3	3	3	3	3	3
Param #3	0.1	0.15	0.2	0.25	0.3	...	...	0.9	0.95	1.0
Param #4	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5

Results:

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn		Trds /Yr	%Wins
				\$PL	DrawDn		
10	14370	627	83080	-28210	83080	72	43.3
15	40740	1778	81300	-28280	81300	70	42.7
20	47640	2079	81720	-38430	81720	68	42.3
25	84560	3690	72420	-14460	72420	66	42.4
30	101360	4423	51700	-1170	51700	64	42.1
35	92830	4051	52440	-9180	52440	61	41.5
40	76660	3345	54440	-8860	54440	59	41.2
45	111720	4875	34020	20440	34020	57	41.4
50	110490	4821	31480	52940	31480	55	40.3
55	121110	5285	29820	61820	29820	53	41.0
60	83310	3635	38510	48660	30560	50	41.0
65	85230	3719	36750	52890	31300	47	41.0
70	70760	3088	45120	52050	27120	45	40.2
75	82160	3585	43220	57290	27660	42	40.0
80	86820	3789	42150	79550	17290	40	39.3
85	78770	3437	53010	74930	17290	38	39.9
90	100280	4376	49250	87640	17290	34	40.5
95	35090	1531	63310	63190	24120	33	40.0
100	22370	976	78550	58830	24620	30	40.0

We weren't too far off with initially setting Param #3 to 0.5. Param #3 will be assigned the value of 0.55 and we will finish off with optimizing just Param #4.

Scan #4

Param #1	2	2	2	2	2	2	2	2	2	2
Param #2	3	3	3	3	3	3	3	3	3	3
Param #3	0.55	0.55	0.55	0.55	0.55	0.55	0.55	0.55	0.55	0.55
Param #4	0.1	0.15	0.2	0.25	0.3	...	...	0.9	0.95	1.0

Results:

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn		Trds /Yr	%Wins
				\$PL	DrawDn		
10	34870	1522	110270	92790	27010	99	39.7
15	18930	826	100030	75250	28950	95	38.4
20	1170	51	93590	49990	32550	90	38.2
25	41250	1800	76960	56230	29770	84	38.6
30	67900	2963	53850	62320	34590	77	38.3
35	85810	3744	56670	75450	33110	71	38.0
40	118540	5173	34550	67490	34550	63	39.3
45	138810	6057	29300	67530	29300	57	40.1

50	121110	5285	29820	61820	29820	53	41.0
55	88670	3869	39450	56750	30360	48	40.5
60	91390	3988	45490	66170	30900	43	41.1
65	150160	6552	31440	70960	31440	37	43.1
70	158240	6905	31960	69580	31960	34	44.0
75	158400	6912	32500	66020	32500	30	44.4
80	154480	6741	33040	61300	33040	27	46.2
85	125210	5464	33560	56580	33560	25	45.6
90	99120	4325	34100	51900	34100	22	45.1
95	86480	3774	36770	39160	36770	20	45.9
100	29310	1279	79470	-26830	79470	19	48.4

Seventy percent looks like your best bet. It is the absolute best and it is found in an area where +/- five percent wouldn't make a huge difference. So this final optimization completes the puzzle:

- Param #1 is 2
- Param #2 is 3
- Param #3 is 0.55 or 55%
- Param #4 is 0.70 or 70%

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We were able to come up with a parameter set with very few optimizations. I simply picked the best of the best and sometimes this is not the way to go. Also I did not do a walk forward analysis so caveat emptor. Let's now take a look at how our parameter selection stands up against a full grid search. Here are the top twenty results.

P#1	P#2	P#3	P#4	Total\$PL	Max DrawDn
4	3	25	65	163480	23830
5	3	25	45	156590	22780
4	3	25	70	162100	24160
3	3	45	75	164080	29030
5	5	20	40	159580	28420
4	2	25	80	162500	29780
4	2	30	70	158290	30380
5	2	20	75	169550	33500
2	3	55	70	158240	31960
2	3	55	75	158400	32500
3	3	45	70	163600	33880
5	2	20	80	162370	34200
5	3	20	45	182760	40350
2	5	55	70	164370	39030
3	5	45	70	162790	43270
4	4	25	70	156630	42180
5	4	20	40	161590	45720
5	2	20	35	165610	49440
5	3	20	40	161720	58940
5	2	20	40	158820	61180

We didn't pick the very best with our Prioritized Step Search, but we came awful close. The full grid search took over 5 hours to compile.

You may have interest in the system we used for the foundation of this analysis. Using the best (and I use that term loosely) parameter set here is the EasyLanguage logic.

```
Inputs: param1(2), param2(3), param3(0.55), param4(0.70);
Vars: bhh(0),bll(0),shh(0),sll(0),stb(0),sts(0);
```

```
bhh = highest(high,param1);
bll = lowest(low,param1);
```

```
shh = highest(high,param2);
sll = lowest(low,param2);
```

```
stb = open of next bar + (bhh - bll) * param3;
sts = open of next bar - (shh -sll) * param4;
```

```
buy("orboBuy") next bar at stb stop;
sellShort("orboSell") next bar at sts stop;
```

If you haven't read Bob Pardo's first book (or even if you have) you really should read his latest work, *The Evaluation and Optimization of Trading Strategies*. The information contained within this book will save enormous amounts of time by preventing the reader from having to reinvent the wheel. It may even save the reader a lot of money by preventing the trading or purchase of non-robust trading systems. The chapter titled "The Systematic Trading Edge" alone is worth the price of the book. The concepts that are discussed have been researched and utilized by a trader of almost 30 years. And his association with Bill Dunn speaks volumes.

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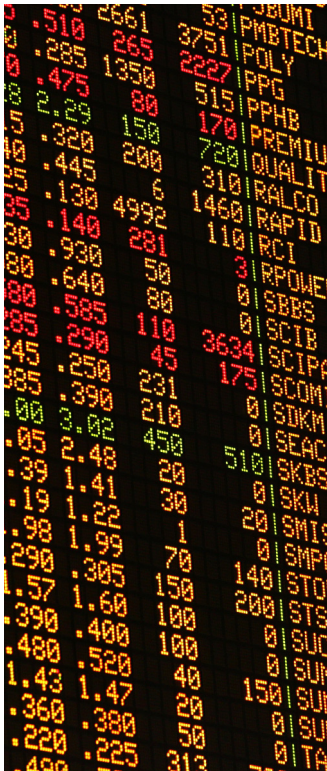
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# THE BEAUTY OF PUT OPTION SELLING

by Joe Ross

Recently, stocks hit what appears to be an interim bottom. Due in large part to bargain hunters and short covering, we may be seeing a rally of sorts that could last all the way through the first quarter of 2009.

However, many experts are calling for one more severe stock market drop, one that will carry the DJIA to a level even lower than the one we saw in November of 2008.

Historic price charts bear out the probability of another sharp dip before share prices truly begin to rise again.

The strategy I show you in this article works extremely well after a sharp sell-off. The stocks you want to watch are value stocks that seem to be putting in a bottom after the sell-off. You want to look for cash-rich, low-debt stocks that are trading at a discount to their real value. You are looking for options that are extremely overpriced.

I began to use this strategy beginning in October of 2008. It worked extremely well all the way into January, and I intend to use it again during the next market drop — which is highly likely to take place. Another major drop in stock prices will once again cause the VIX index to rise, and we may see a total capitulation of wannabe longs who think the last drop was the real bottom.



Just to give you an indication of what happens to volatility when the market breaks, we can take a look at the VIX index in October 2008. The higher the VIX, the greater the volatility, and the higher are the option premiums because the VIX measure fear in the market.

Shortly after a severe drop in stock prices, the spread between stock prices and put value widens for two reasons. First, volatility begins to fall in the price of the stock itself. And second, put premiums remain hugely over-priced for weeks after stock prices have stopped falling. It takes awhile for option premiums to drop in the amount for which they can be purchased by investors who need to protect themselves from falling share prices. The highest distortion in option put prices occur in short dated options, those with only about one to three months until expiration.

The real beauty of selling puts when option prices are high is that many factors work in your favor. You don't have to be right about the stock price because you've sold out-of-the-money options. We don't have to be right forever – just for one to three months. And every day that goes by will see more and more pressure for the owners of the puts you've sold, which will lead most of them to sell, further depressing the prices of these options. Once you've sold high premiums, the best thing that can happen is for the premiums to collapse in price.

If you understand how to value securities, you will realize that following the next dip will be the best time to buy stocks, probably in your lifetime. However, selling puts offers another, shorter term way to benefit from a stock market dip.

The panic in the markets leads to falling prices for securities – everyone knows this. What most people don't know, however, is that panic also leads to vastly higher prices on options. Investors buy put options as a form of insurance on the value of their stocks. But when investors are scared, they're willing to pay far higher premiums than usual for put options. The insurance provided by the options can get terribly expensive. We want to capitalize on the fear in the markets by selling investors insurance via their buying of put options.

Here's an example of how to use this strategy:

Let's say that on December 2, with Yahoo's (YHOO) closing price at 11.50, you decided to sell a \$10 put, having its option expiration date set for January 16, 2009. You receive \$1.20 in put premium, making your net cost for Yahoo shares \$8.80 if the put were exercised and you were required to buy the shares. Each put represents 100 shares of stock, so one of the criteria for selling these puts would be that you wouldn't mind owning 100 shares of Yahoo. \$8.80 represents a discount of about 23.5% from the price of Yahoo at its December 2nd close.

As you can see from the Yahoo chart, prices have not come close to \$10.00 since December 2. As I am writing this article on January 12, barring a major collapse in the price of Yahoo, the \$1.20/share of put premium (\$120) is in the bag, and on January 16, if you choose, you can do the same thing all over again, but at a slightly higher strike price. Although put premiums are not currently as high as they were on December 2, still Yahoo is a bargain. Remember, not too long ago, Microsoft offered around \$30/share for Yahoo.



In Summary:

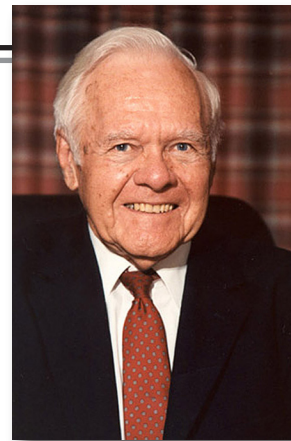
- The strategy works best when there is little downside potential to the existing price of the shares.
- The strategy works best with companies whose share price is selling at a discount to the company’s true value.
- The strategy works best when the VIX index is high.
- The strategy works best with cash-rich, low-debt companies.
- Be certain that if the shares are put to you, that you wouldn’t mind owning the shares at the discounted price.
- Be certain that for every put you sell, you have the capital to buy 100 shares of the stock in the event the put option is exercised.
- As an added bonus, try to find stocks that have been paying consistent dividends. In the event you have to buy the stock, the dividend will further lower your net cost of owning the stock.

*Joe Ross, trader, author, and educator, is one of the most eclectic 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™.*



*Joe Ross’ Trading Educators is dedicated to helping serious traders to become better traders. Their staff and branch offices consist of real traders trading real markets. Trading Educators is involved in day trading and position trading in a variety of markets including futures, equities, and forex. In addition, our offices regularly trade futures spreads and options on futures. You can visit his websites: [www.tradingeducators.com](http://www.tradingeducators.com) and [www.spread-trading.com](http://www.spread-trading.com)*

# NINE CHART PATTERNS THAT SIGNAL TREND CHANGES - PART 6



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.

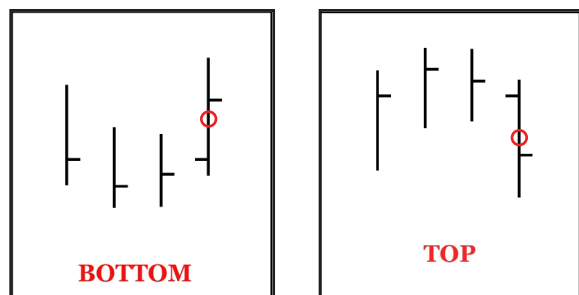
This ongoing section will highlight nine very basic chart patterns, which signal a change in trend:

## 6a. THREE-DAY CLOSE REVERSAL BOTTOM FORMATION

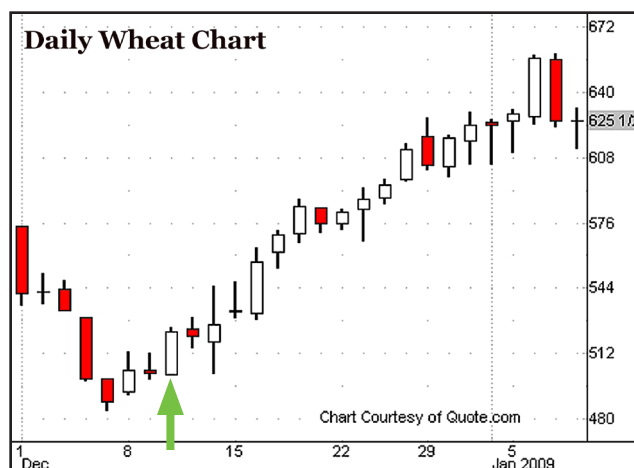
The Close is above the previous three closes. The high is above the high of the previous three days. The low is above the low of the last three days. The close should also be above the opening of the day and the mid-range of the day. The range should be larger than the average range of the previous three days.

## 6B. THREE-DAY CLOSE REVERSAL TOP FORMATION

The Close is below the previous three closes. The high is below the high of the previous three days. The low is below the low of the last three days. The close should also be below the opening of the day and the mid-range of the day. The range should be larger than the average range of the previous three days.



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



**Example of Three Day Close Formation Bottom.** On December 10, 2008, Wheat showed a wider range bar which had a higher low, close and high than the previous three bars. This marked the bottom. Wheat rallied \$1.34 from the close on this day.

*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

by Holliston H. Hurd

## How To Choose a CTA To Manage Your Money



We live in interesting financial times and many investors are changing the way they make investment decisions. First and foremost, every investor should have a diversified portfolio, across asset classes and across managers. Managed futures should make up approximately 25% of your portfolio. The rest should be spread across stocks, bonds and money markets depending on your needs and risk to reward goals. For the purposes of this article I will not attempt to suggest where your other assets be placed, only your choice of CTAs.

Managed futures provide two of the most important things to an investor, given the Madoff scandal - complete control and full transparency. When you hire a CTA, you choose the Future Clearing Merchant, (FCM) who will hold your funds in your name. The CTA never has access to your money, the manager only has trading authority in your account. Secondly, you see every trade and transaction in your account and receive this information, not from the CTA, but from the FCM, daily, if requested. These two safeguards can provide the investor with the security that many investments have lacked recently, complete control over their own funds and full transparency. In addition, managed futures provide 24 hour liquidity. If you notify your CTA at noon on Tuesday, you should have a wire sending at least 90% of your funds out at noon on Wednesday. It may take a couple of weeks to finalize fees so that you can receive the 10% balance.

When choosing a CTA, there are five areas that should be researched.

### Track Record

A CTA should have at least 1 year of performance on the strategy being offered. Sometimes when an advisor is offering a new strategy, but has assets on other programs with longer track records, 6 months may be acceptable. The return should ideally be two to one to the risk. In other words, a 20% yearly return should carry a 10% peak to valley drawdown for the same twelve months. The “peak to valley drawdown” is the sum of the negative months. Be sure to ask for the intra-month drawdown as well. While you may see a 9.5% month end loss, the actual mid month drawdown could be double that. Set parameters for your investment prior to searching for a CTA and stick with them. Use data services such as Barclay Hedge, Autumn Gold, or Stark to find viable candidates and to compare numbers with other CTAs. These services offer the ability to search for CTAs within your criteria.

### Audit

Do your own audit on a CTA’s track record. Ask for the accountant’s line item report. This way you can see what fees are reflected in the numbers: commission, management and incentive fees should be itemized. You can also see if interest is added. What percent of the performance is interest income? If the CTA does his own accounting, ask for the internal reports and internal accountant’s background. Preferably, the CTA uses an outside accountant who is known in the industry, used by other CTAs and has a good reputation. Further, randomly choose two months from the year and ask to see month end statements. Compare your calculations with the published numbers. But remember you must account for the change in open trade equity from the previous month. The CTA should have no issue providing this for you.

**Style**

I suggest that you diversify in three areas: time frames, markets traded and style. Invest with as many CTAs as you can with your allocated funds, but don't over leverage. Allocate at least 50% cash to each manager. For diversification, if you can invest in three CTAs, choose a short term, diversified advisor, a medium term sector advisor and a long term discretionary advisor for example. You want traders that fit your criteria but you don't want all your investments to be in short term, discretionary, grain traders. Work to allocate to each time frame, across markets and to as many styles as possible. Further, look at the correlation of the performance of your CTA portfolio. You are working to get as smooth an equity curve as possible.

**Staff**

Who will be placing trades for you? How long have they been in the industry? Go to [www.NFA.futures.org](http://www.NFA.futures.org) to make sure the advisor is registered and doesn't have outstanding issues. Google the advisor. Have they written articles and books? Read them, so you can understand their process. Do they come from larger banks or FCMs? Ask their accountant how long they've known the CTA? Look at the firm's infrastructure. You want a firm that can handle an influx of capital. Has the CTA managed significant funds in the past? Ask what the plans are for growth. Basically, know the manager.

**References**

Finally, ask and get references. You are interviewing this CTA for the job of managing your assets. As with any interview, references should be part of the process and each trader should provide industry references and client references.

Even with a significant amount of due diligence, CTAs can lose money. Be prepared to move your investments if a trader delivers returns outside of your pre set parameters. But don't jump around unnecessarily, make a plan for your managed futures portfolio and stick with it.

*Holliston Hurd began her career under the tutelage of her father in the early 1970's at the age of 12. She managed close to \$200 million on a short term reversal strategy during the late 1990s. Hurd is best known for her work on Congestion Phase Analysis. Her theories have been featured*

*in Fortune Magazine, Futures Magazine and other publications. She appeared on CNBC several times and has been a featured speaker at investment conferences on technical market behavior.*

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*If you would like your CTA/Fund added to the rankings shown, please contact AutumnGold at [info@autumngold.com](mailto:info@autumngold.com) or visit their website at [www.autumngold.com/Forms/AddLink.htm](http://www.autumngold.com/Forms/AddLink.htm) for complete instructions.*

**Top 25 New CTAs - YTD Rankings***For CTAs with \$5,000,000 or Less under Management*

For Traders Reporting Results as of Feb, 12, 2009

*Who commenced trading January 2004 or later*

Manager	Ytd Return	Current Drawdown	Assets	Program
			Under Mgt	Start Date
1 Vision Capital Mgt, LLC - Global Futures 2X	10.25%	0.00%	\$4,400,000	Sep-08
2 Quant Trading - FX Quant 11	8.00%	0.00%	\$1,020,411	Nov-08
3 Financial Options Group LLC - Option Trading	6.48%	-46.12%	\$190,472	Mar-07
4 Stein Investment Mgt LLC - Trading Edge ST	4.61%	0.00%	\$311,107	Oct-08
5 Abel Capital Mgt, LLC - Conquistador Prg	4.09%	-10.21%	\$9,498	Feb-07
6 REW Capital Management - Discretionary (P)	3.91%	0.00%	\$150,000	Jan-07
7 Crescent Bay - Balanced Volatility	3.35%	-19.88%	\$2,900,000	Aug-07
8 Roe Capital Management - Jefferson Index Prg	3.28%	0.00%	\$1,240,000	Nov-08
9 Futures Truth Co - MS4	3.24%	0.00%	\$1,000,000	Oct-07
10 EuroCapital Management - Eurofin (C)	3.21%	0.00%	\$1,139,991	Apr-08
11 Stein Investment Mgt LLC - Trading Edge LT	3.02%	-12.67%	\$1,604,790	Jun-07
12 Faulkner Capital Inc. - Systematic Metals & Currency Prg	2.97%	0.00%	\$800,000	May-08
13 Cervino Capital Mgt - Diversified Options 2X	2.77%	-5.97%	\$3,092,053	Jan-08
14 LCA Capital S&P Program	2.44%	0.00%	\$116,067	Aug-08
15 REW Capital Management, LLC - Discretionary	2.07%	0.00%	\$1,200,000	Dec-08
16 High Cotton Company - Discretionary Stock Index Prg	1.46%	-15.06%	\$84,882	Jan-08
17 Futures Truth Co - MS4 Institutional	1.10%	0.00%	\$1,000,000	Oct-07
18 Global Edge Capital Mgt - MAP	1.09%	-13.34%	\$1,016,000	Feb-08
19 Drury Capital, Inc. - Currency Strategy Prg	1.07%	-10.71%	\$3,720,000	Jun-07
20 Aperion FX	0.76%	0.00%	\$5,942	Nov-08
21 Futures Truth Co - SAM 101	0.71%	0.00%	\$600,000	Oct-07
22 Howard J. Tyllas - Futures Flight	0.35%	-23.04%	\$127,767	Feb-08
23 ACM - Options Program	0.31%	-4.12%	\$92,000	May-07
24 Long Term Trading - Navigator MAP (P)	0.12%	-14.59%	\$206,584	Jan-07
25 Lone Wolf Investments - Emission Instrument Prg	0.05%	-3.94%	\$373,000	Jan-07

**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.

# BEFORE THE CLOSE - DAYTRADING SECRETS



## Springs and Possible Upthrust

by Lundy Stafford Hill

It is important to plot the market's recent highs and lows. Then pay careful attention to the market as it approaches these areas. These are the inflection points. Places where the market can change. Money can be made when conditions change



Chart One shows 30 minute bars of the Mini Dow at the end of last year. For the first three days of the chart, price is in a decided downtrend. The next three days shows a congestion.

The “change” happens on the seventh day, the 29th of December. Price opens at the top of the congestion zone and quickly falls and breaks the bottom of the congestion zone. The break of the low of December 23rd is a Wide Range bar. The next bar, which breaks the pivot low of the 22nd is **NARROWER** than the previous bar. This is a possible indicator of lessening selling pressure. The next bar is a wider range up bar with a strong close. Two bars later, both breakout down bars have been reversed. Meaning, the high of the bars which broke the previous pivot lows has been broken.

Some analysts say if a breakout bar is reversed within four to seven bars, look for a strong counter move. This is exactly what happened. From this action, price carried all the way back up to the top of the three day congestion.



Chart Two. 30 min bars of 12/30/08.

Chart two shows the action of December 30. The red line is a previous pivot high of 12/23/08.

Note that this bar is wider than the previous bar. This means **MORE** buyers are coming in.

The low of this bar is broken within four to seven bars. Is this an Upthrust? Note that there is no close below the breakout bar. Each bar shows its own “Little Springs” with wide tails indicating buyers coming in. This market should go higher.

If you liked this article or even if you didn't, email me to let me know. What else would you like to see in future articles? My email address is [lundish@aol.com](mailto:lundish@aol.com).

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

*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](mailto:lundish@aol.com)*



## FOR THE RECORD



### Enforcement Press Releases From the CFTC

#### November 2008

Former Enserco Energy Trader Matthew Reed to Pay \$475,000 to Settle CFTC Charges of False Reporting and Attempted Manipulation of Natural Gas Prices, 5570-08, November 17, 2008.

CFTC Charges Former Energy Trader David P. Lee with Fraud for Mis-Marking Bank of Montreal's Natural Gas Options Book to Exaggerate Trading Profitability; Kevin Cassidy and Others Charged with Assisting Lee in the Fraud, 5571-08, November 18, 2008.

Utah-Based 4NExchange and Two Individuals Ordered to Pay \$720,000 in Penalties to Resolve CFTC Charges of Fraud and Misappropriation in Foreign Currency Scam, 5572-08, November 20, 2008.

Michigan-Based Aurifex Commodities Research Co. Ordered to Pay a Total of \$150,000 in Restitution and Civil Monetary Penalties to Resolve CFTC Charges of iPrivate Hedge Fund's Fraud, 5573-08, November 25, 2008.

#### December 2008

Florida Federal Court Issues Preliminary Injunctions in CFTC Anti-Fraud Action against Florida Commodity Pool Operator Phoenix Diversified Investment Corporation, Inc., and its Principal Michael A. Meisner, 5576-08, December 3, 2008.

California Federal Court Freezes Assets of Paul Abad and His Company, Thirteen Thirty-Two, Inc. in CFTC Anti-Fraud Action, 5578-08, December 4, 2008.

Florida Federal Court Orders Nine Defendants in CFTC Foreign Currency (Forex) Anti-Fraud Action to Pay More than \$12 Million in Penalties and Customer Restitution, 5580-08, December 9, 2008.

Nevada Firm Alliance Development Co. and William Snyder Ordered to Pay \$3.65 Million in Restitution and Penalties for Operating a Commodity Pool Scam in CFTC Anti-Fraud Action, 5582-08, December 11, 2008.

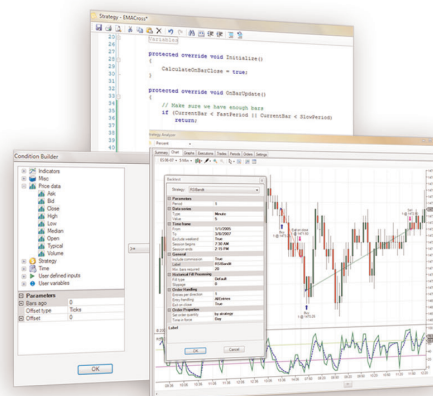
Dairy Farmers of America and Two Former Executives to Pay \$12 Million Penalty to Settle CFTC Charges of Attempted Manipulation and Futures Truth™ • Issue #1-2009 • www.FuturesTruth.com



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Speculative Position Limit Violations, 5584-08, December 16, 2008.

New York Federal Court Orders Hedge Fund Linuxor Asset Management LLC, and its Principal Abbas A. Shah to Pay a \$200,000 Civil Penalty in CFTC Anti-Fraud Action, 5586-08, December 18, 2008.

Connecticut Federal Court Orders Argentine Trader Diego Mariano Rolando to Pay More Than \$10 Million in CFTC Anti-Fraud Action, 5588-08, December 19, 2008.

CFTC Orders Brooklyn-Based Commodity Pool Operator and its Principal to Pay \$1,350,000 in Restitution and Civil Monetary Penalties for Fraud, Misappropriation, and Furnishing False Documents to the National Futures Association, 5589-08, December 19, 2008.

Florida Resident Joerg Heierle and Swiss Corporation INH-Interholding SA Ordered to Pay More Than \$9 Million in Restitution and Penalties in CFTC Commodity Pool Anti-Fraud Action, 5590-08, December 22, 2008.

**January 2009**

CFTC Charges Philadelphia-area Resident with Operating \$50 Million Ponzi Scheme, 5594-09, January 8, 2009.

CFTC Sanctions Four Commodity Pool Operators for Failing to File Timely Reports with the National Futures Association, 5596-09, January 9, 2009.

New York Court Enters Order Imposing a Fine and Other Sanctions against Boris Shuster of Fort Dix, New Jersey, in a Foreign Currency Scam, 5599-09, January 15, 2009.

CFTC Charges James Ossie and CRE Capital Corporation with Operating a \$25 Million Foreign Currency Ponzi Scheme, 5598-09, January 15, 2009.

CFTC Obtains Asset Freeze in Fraudulent Solicitation and Misappropriation Case Against International Foreign Currency Firm, Atwood & James, and Michael Kardonick, 5605-09, January 27, 2009.

CFTC Charges Nicholas Cosmo and Agape Companies with Defrauding Customers of Tens of Millions of Dollars in Commodity Futures Trading Scheme, 5606-09, January 27, 2009.

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361	ATS-3200	\$2,750	?	Jan-01	7	Black Box. Download a 30 day demo at www.ats3200.com.
362	ATS-6400	\$1,950	?	Jan-02	108	

**Allen, R.C.**

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	243	
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**Antrobus, Beverly**

antbevca@yahoo.ca

575	PowerTrader	See vendor	???	Oct-06	223	
611	Four Ducks	See vendor	???	Feb-08	236	

**AutoTrading Systems**

Tim Rea  
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599	Auto 2 Way	See vendor	???	Aug-07	224	
601	Auto ExtremeR	See vendor	???	Aug-07	178	
603	Auto Core Duo	See vendor	???	Aug-07	75	
633	Auto NRanger	See vendor	???	Apr-08	244	
641	Auto NRanger Short Term	See vendor	???	Apr-08	181	

**Barna, Mike**

7227 Glenview Dr. • San Jose, CA 95120  
Voice: (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingssystemlab.com  
www.TradingSystemLab.com and www.MesaSoftware.com

266	Magnet	\$2,000	<5	Nov-97	201	Black Box systems have constant parameters. Cost includes Software only on all systems by Alfaranda CTA. Arcs can also be utilized to day trade the S&P500 using intraday data.
269	Basis	\$2,500	<5	Jan-98	118	
270	Basis II	\$2,500	<5	Jan-98	207	
278	Compass	\$2,500	<5	Mar-98	*NLT	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	*NLT	
302	ArcsPlus	\$3,750	<5	Aug-99	39	
318	Weaver	\$2,500	<5	Jul-00	18	
319	Weaver-MT	\$2,500	<5	Jul-00	105	
367	Zeeport	\$2,900	<5	Dec-02	88	
395	Brix	\$3,500	<5	May-02	10	
426	Tzar	\$2,900	<5	Mar-03	131	
432	Alfa-MAXX	\$2,900	<5	May-03	21	

**Been, Erik**

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	62	Short term pattern recognition system designed for TradeStation.
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**Bristor, Joe**

Veteran Trader Services  
3134 Wright St. • Sacramento, CA 95281  
(916) 485-0555

26	Night & Day Day-Trading		>10	Jan-87	209	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	125	Optimized 12/1/87

**Brown, Kevin**

Capital Concepts  
2316 Lavendale Ct. • Austin, TX 78748  
(800) 433-7068 • www.swingtraderguide.com

296	Capcon1	\$249	>5	Jan-99	16	E-mail kbrown@lords.com
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**The Center for Commodity Research and Trading, Inc.**

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Chicago, IL 60604  
Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@crrt.com • www.crrt.com

365	Advent	????	????	Jan-02	32	Long Term Multi-Mkt TrendFollowing System
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**Chalek, Mike**

Universal Technical Systems, Inc.  
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Voice: (970) 430-9169 • wetradeall@aol.com • www.tradefutures.com

562	Dual Thrust	See vendor	4	Aug-06	27	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	170	

**Chan So Han**

chansohan@gmail.com

534	CrudeExtreme	\$1,995	????	Jan-06	140	
606	Crude Day Trader	\$1,995	????	Aug-07	215	

**Vendor Directory #1-2009**

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

www.rc3200.com

461	RC Success	????	????	Apr-04	154	
519	RC Success 3	????	????	Nov-05	19	
565	RC Chance	????	????	Oct-06	161	
566	RC Book 2	????	????	Oct-06	106	
567	RC Edge	????	????	Oct-06	232	
570	RC Advance ++	????	????	Dec-06	226	
576	RC Shine	????	????	Feb-07	193	
592	RC Courage	????	????	Jun-07	256	
597	RC Chance+	????	????	Aug-07	143	
598	RC Trend	????	????	Aug-07	230	
610	RC Intermediate	????	????	Dec-07	139	
631	RC Proof+	????	????	Apr-08	156	
632	RC Super	????	????	Apr-08	110	
642	RC Countertrend	????	????	Jun-08	221	
643	RC Beginner	????	????	Jun-08	14	
644	RC Constant	????	????	Jun-08	135	
648	RC Coach	????	????	Aug-08	147	

**Clayburg, John Dr.**

29568 Hwy. 141 • Coon Rapids, Iowa  
(712) 684-5239

234	Belly Trader	?	<5	Dec-95	260	Simple system to trade the pork bellies.
250	Cyclone	\$2,900	>10	Jul-96	3	S&P daytrade system for Trade Station

**Creative Breakthrough, Inc. CTA**

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	83	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	213	

**Creative Trading Systems**

Fanus Sevenster  
P.O. Box 631429 • Irving, TX 75063  
info@CreativeTradingSystems.com • www.CreativeTradingSystems.com

511	CTS Crash Control	?	<5	Oct-05	126	
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**Culler, Mike**

c/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791  
(828) 697-0273

104	Mike Culler System	\$400	4	Jul-89	246	Not Optimized
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**Day Trading Institute**

1501 Brazos Trail, Suite A • Plano, TX 75075  
(214) 424-9122

136	Delta Threshold	\$975	<5	Oct. 90	234	System to daytrade the S&P 500
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**Daytrading Educators**

7909 Morningdew Dr., Suite 1216 • Plano, TX 75025  
(972) 567-9350 • www.daytradingeducators.com

386	Balance Point	See vendor	<5	May-02	71	System to daytrade the S&P 500
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**Dennis, Robert Jr.**

P.O. Box 534 • E. Bridgewater, MA 02333  
(508) 378-7385

4	Dennis Relative Strength	?	<5	Jun-86	130	Not Optimized
105	Scooter	\$365	2	Dec-89	87	Not Optimized

**eForex, Ltd.**

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

436	S&P Day	\$2,000	?	Jun-03	229	
445	EuroDynamics LT	\$950	?	Sep-03	28	

**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	238	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna.
268	R-MESA 3	Call Vendor	?	Jan-97	162	R-Mesa is a synthesis of Mesa and R-Breaker
321	MESA Bonds	Call Vendor	?	Jul-00	1	
411	R-MESA 5	Call Vendor	?	Mar-02	150	R-Mesa is a synthesis of Mesa and R-Breaker
412	Mesa Max	Call Vendor	?	Mar-02	153	
435	Mesa T-Notes	Call Vendor	?	Jan-03	262	

**Vendor Directory**

**#1-2009**

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**eMarCoSoft y Cia Ltda**

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

558	ZumaFria	Contact Vendor	?	Nov-05	235	Black Boxes - TradeStation compatible All systems are also custom programmable for eSignal, Metastock or stand alone applications.
559	OCTANE92	\$4,995	?	Nov-05	169	
582	Red Copper	\$1,495	?	Jan-07	227	
583	Aussie Trader	\$2,995	?	Jan-07	168	
584	Kannatta	\$2,995	?	Jan-07	247	
585	Maya Legacy	\$9,995	?	Jan-07	212	
591	PUMP#1	\$4,995	?	Jan-07	175	
607	HO - No.2	Contact Vendor	?	Nov-07	114	
608	Trigo	Contact Vendor	?	Nov-07	138	
609	Maiz	Contact Vendor	?	Nov-07	120	

**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	222	
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**Financial Facilitators**

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

232	SP/U	\$1250 software \$495 Annual	>10	Sep-95	177	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	160	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	38	Available in Excel or TradeStation format
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**Fitschen, Keith**

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	41	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	86	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	12	By Keith Fitschen and Murray Ruggiero.

**Ford, Joseph**

www.daytraderfutures.com • spartan@daytraderfutures.com

535	Spartan	See vendor	?	Feb-06	195	
640	Propero	See vendor	?	Apr-08	199	

**Founder Trading**

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	188	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	50	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*	

**Fox, Dave**

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	89	Software Package, also available in TradeStation format
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**Futures Truth Co.**

294 N. Hillside Rd. • Hendersonville, NC 28791  
(828) 697-0273

240	Dynamic Breakout	\$300	>5	Mar-96	63	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	45	Russel Sands is the primary source of Turtle teaching along with its many facets. 1361
281	Samurai 7	\$300/month	>5	May-98	44	S. Federal Highway, Boca Raton, FL 33432.
282	Samurai 31	\$300/month	>5	May-98	NLT*	Monthly lease basis only
283	Samurai 35	\$300/month	>5	May-98	251	System logic revealed in TradeStation code.
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	101	

**Gettes, Lee**

1799 Kiowa Ave #107-646 • Lake Havasu City, AZ 86403  
(928) 855-3728

59	VOLPAT	\$1,500	>5	Oct-88	17	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	268	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	216	Rules to short term trade many commodities.

**Vendor Directory**
**#1-2009**

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

7B Takutai St. • Parnell • Auckland NZ  
www.agxtreme.com • andrew.gibbs@xtra.co.nz

480	Mechwarrior	Lease or purchase	?	Dec-04	43	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	52	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	48	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	25	Lease through Attain Capital or contact vendor for purchase information.

**Grimes, Adam**

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	152	
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**Hughes, Chuck**

741 Cox Rd. • Moorestown, NJ 08057  
(609) 234-3903

265	Dynamo	\$3,500	>10	Jun-97	137	Rules and software. ** BLACK BOX **
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**Imgraben, David**

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	184	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
616	US60Min	See vendor	????	Feb-08	239	
617	CTP	See vendor	????	Feb-08	198	
618	RUMI	See vendor	????	Feb-08	253	

**Jaekle, Urban**

Parcusstr. 17a • 64293 Darmstadt • GERMANY  
Ujaelke@aol.com • www.toptrader-report.com

496	Time	See vendor	????	Apr-05	225	
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**Jewell, Greg**

g\_jewell\_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	157	
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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	13	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	254	
349	GK - Energy Trader	\$2,950	????	Feb-02	15	
487	GK - Energy Trader II	\$2,950	????	Nov-04	115	
488	GK - Meat Trader I	\$2,950	????	Nov-04	141	
489	GK - Energy Trader	\$2,950	????	Nov-04	9	
550	GK - Universal Trader I	See vendor	????	Mar-06	94	
551	GK - Universal Trader II	See vendor	????	Mar-06	104	

**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	31	Trend following systems.
308	US One	\$75/month	>5	May-00	103	
332	Genesis B	\$75/month	>5	Jan-01	163	
333	Black Gold	\$75/month	>5	Jan-01	113	
334	JJ	\$75/month	>5	Jan-01	200	
384	Market Direction	\$75/month	>5	Mar-02	79	
413	SPMD 500	\$200/month	????	Apr-05	220	Developed with Dave Wresinski

**L'eau Prosper Research**

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

637	LPR Quantitative S2	See Vendor.	???	Mar-08	85	
639	LPR Quantitative M3	See Vendor.	???	Apr-08	190	
645	LPR Quantitative A2	See Vendor.	???	May-08	132	
646	LPR Quantitative P2	See Vendor.	???	May-08	172	

**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	116	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	123	
275	25 X 25	\$250	<5	Oct-97	158	
297	Serendipity	\$250	<5	Jan-99	245	
298	Sidewinder	\$250	<5	Jan-99	210	
331	Crossbow	\$250	<5	Oct-99	107	
335	Strategic	\$250	<5	Oct-99	196	

**Vendor Directory**
**#1-2009**

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**longtermtrading.com**

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

338	Countdown	\$695	<5	May-01	208	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	67	
340	Ready-Set-Go	\$995	<5	May-01	72	
343	CoatTails	\$695	<5	May-01	218	
380	Anomaly 1	\$995	<5	Mar-02	69	
381	Anomaly 2	Both \$1295	<5	Mar-02	93	

**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	58	Black box system available for lease only. Trade the first 60 days free.
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**McLarney, David**

1003 Milching Drive • Bel Air, MD 21015  
 (410) 893-8928 • Fax: (410) 638-0208 • flya7571@home.com

347	STO-X	\$500/ea	<10	Jan-01	66	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	61	

**Mermer, Michael**

Traders Software  
 Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net

256	Expert Trader Short Term	????	????	Apr-97	205	Black Box TradeStation compatible software. The ETS Daily can trade a portfolio of markets.
257	Expert Trader Long Term			Apr-97	112	
272	Expert Day Trader			Jan-98	68	

**Nakayama, Kazuhiko**

www.swingwaver.com

525	Naka89	See Vendor.	????	Dec-05	217	
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**Nishimura, Takaiku**

1-13 Chester Court 906 \* Nihonbashi-Koamicho, Chuo-ju \* Tokyo JAPAN 103-0016  
 Voice: +81-3-5856-4601  
 www.wvitradng.jp/index2.html

524	FUJIKO.N	Lease Only.	?	Dec-05	127	
548	24.Fujiko	Lease Only.	?	Mar-06	194	

**Orhan, Nihat**

+41-79-590 91 79 • isvip@bluewin.ch

470	EGE 6%	\$2,500	???	Apr-04	267	
473	EGE 7 HighLow	\$2,750	???	Aug-04	265	

**Panagakis, George**

555 Baywood Dr. • Newport Beach, CA 92660  
 (888) 887-1125 • george92075@aol.com

221	Euro\$Indicator	\$475	1	Mar-95	204	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	259	Simple mechanical system.

**Pee, S.L. and Pee, M.H.**

Blk 660, #08-136 • Jin Tenaga • Singapore 410660  
 p6608136@maqix.com.sg

323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	8	
324	The Ultimate Trading Device II		<5	Aug-00	35	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	55	
350	Challenger	????	<5	Mar-01	92	

**Petros Development Corp.**

Voice: (305) 630-9138 • Fax: (305) 574-7817  
 info@adromedafutures.com • www.andromedafutures.com

364	Andromeda	\$995 Disclosed	????	Dec-01	180	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	23	
440	Pegasus	\$1,495	<5	Sep-03	149	
441	Andromeda 2	See vendor	<5	Oct-03	182	

**Poxon, Dave**

Turning Point Research  
 www.turningpointresearch.com  
 Voice: (416) 907-2990 • Fax: (416) 907-9653

568	Qtech S&P	\$1,299	????	Sep-06	189	
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**Profit Quest**

Route 4 Box 2100 • Montpelier, VT 05602  
 (802) 223-9705

231	ProfitQuest	\$495	3	Dec-95	22	Simple system; Software included.
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**Vendor Directory**
**#1-2009**

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**PWA Futures**

 2607 Partridge Ave • Arlington, TX 76017  
 (972) 386-2901

111	DCS II	\$995	4	Jan-90	191	Optimizable. Software. Simple rules.
196	Mystery System	\$95	2	Nov-93	64	
299	Trend One	\$125	3	Apr-99	121	

**Reiter, Dave**

 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	145	Fully disclosed
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**Ruggiero, Murray**

 1-866-550-0550  
 www.tradersstudio.com

515	Trend Harmony	\$999	???	Dec-05	100	Available with TradersStudio for \$1,499. Price includes TradersStuido Price includes TradersStuido
561	Super Turtle Trader	\$799	4	Dec-05	59	
571	Simple Harmony	See vendor	???	Dec-05	46	

**Saidenberg, Rick**

 35 Tamarack Way • Pleasantville, NY 10570  
 rbreaker@spitfire.net

186	R-Levels	\$2,000	9	Jul-93	179	Simple rules; Trade Station code included. Trade Station code and R-Levels included.
187	R-Breaker	\$3,000	11	Jul-93	65	

**Schmidt, John**

 16 Augusta Drive, # 5 • Vernon, NJ 07462  
 (973) 209-0105 • jonpau@earthlink.net

106	1-2-3 System	\$300	5	Dec-89	185	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	29	

**Seival Systems**

 Seival Systems  
 Av. Dr. Nilo Pecanha # 2828 Suite 1408 Porto Alegre - Brazil - 91330-001  
 www.seival.com <http://www.seival.com>

404	SAGA	See vendor	???	Apr-04	160	
491	HiProb	See vendor	???	Jan-05	124	
572	Hi%Mid	See vendor	???	May-06	211	

**Stafford Trading Co.**

 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	159	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	102	
199	Universal LT	inc. in Univ.	5	Apr-93	165	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	20	
304	Pendulum	\$495	>5	Jan-00	166	
468	Universal 2.0	see vendor	5+	Nov-03	30	

**Staman, Troy**

 P.O. Box 145 • Melbeta, NE 69355  
 trader@actcom.net

123	Reverse Trend Entry	\$350	12	Aug-89	250	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	57	Not optimized. Simple rules.

**Stowell, Joseph**

 Money Mgmt. Services  
 10314 Aldrich Avenue • North Rose, NY 14516  
 (315) 587-9651

204	NCR	\$1,000	10+	Dec-93	42	Not optimized. Rules.
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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	129	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	36	
483	Fusion	\$2,495	??	Dec-04	192	



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

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

212	Catscan	Same as Catscan II	6	Oct-94	233	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	109	
253	Golden SX	\$1,475	5	Jul-96	119	
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	133	
280	Millennium 2000	\$1,475	5	Mar-98	111	
344	STAT	\$1,475	<5	May-01	49	
345	STAT Constant	with STAT	<5	May-01	24	
421	Catscan III		>5	May-03	11	
422	Catscan III CONST.		>5	May-03	76	
563	Catscan IV	\$1,450	?	Nov-06	51	
564	Catscan IV CONST	\$1,450	?	Nov-06	70	Discount available when upgrading from earlier version.

**Studnicki, Walter**

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

17	Trender	\$377	6	Jan-87	248	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	134	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	2	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.tauruscop.com

177	Grand Cayman System	\$3,500	>5	Jun-92	155	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	206	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	77	
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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	74	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	261	Simple rules or software.
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**The Trading Systems Broker**

thetradingssystemsbroker@hotmail.com

619	Alpha DT	\$1,500	???	Jan-08	242	
620	Beta DT	\$1,500	???	Jan-08	231	
621	CTA3 SW	\$1,500	???	Jan-08	257	
622	CTA4 SW	\$1,500	???	Jan-08	266	
623	CTB3 SW	\$1,500	???	Jan-08	99	
624	CTB4 SW	\$1,500	???	Jan-08	264	
625	Delta DT	\$1,500	???	Jan-08	142	
626	Echo DT	\$1,500	???	Jan-08	240	
627	Kilo SW	\$1,500	???	Jan-08	60	
628	Lima SW	\$1,500	???	Jan-08	241	
629	Oscar SW	\$1,500	???	Jan-08	258	
630	Zulu SW	\$1,500	???	Jan-08	252	

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	\$2,995	<5	Jan-01	228	Price includes all EarlyBird releases
580	EarlyBird II	\$2,995	>10	Aug-02	6	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	56	Price includes both Impetus releases
431	EarlyBird III	\$2,995	???	Mar-03	4	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	73	
469	Axiom Index	\$2,995	???	Apr-04	151	
471	Axiom Long Term	\$1,250	???	Apr-04	122	
509	Delphi Universal	\$2,995	???	Sep-05	33	Price includes all Delphi releases
589	Impetus SP	\$2,995	???	Dec-06	37	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	91	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	81	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	203	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	263	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	5	
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**Vivienne, Chris**

Voice: 207 746 7476

chrismartin@fairpoint.net

647	Chrisvivienne	\$50 per month	???	Aug-08	26	
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**Waldock, Andy**

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	176	
540	DCB Wheat	See Vendor	???	Dec-05	197	
541	DCB Crude	See Vendor	???	Dec-05	136	
542	DCB Lean Hogs	See Vendor	???	Dec-05	187	
543	DCB Coffee	See Vendor	???	Dec-05	171	
544	DCB Lumber	See Vendor	???	Dec-05	214	
545	DCB Natural Gas	See Vendor	???	Dec-05	174	
546	DCB Cotton	See Vendor	???	Dec-05	219	
547	DCB Swing	See Vendor	???	Dec-05	167	

**Watson, Brian**

558 Linville Rd • Kernersville, NC 27284

(336)785-0750

271	Athena	\$995	>5	Jun-96	84	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	95	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	78	
84	Swing Index System		7	Jan-87	80	
85	Volatility		5	Jan-87	90	

**Wright, David**

33 Fourwinds Road • London, Ontario • Canada N6K3L1

(519) 657-7402

125	Dual Cross	\$600	7	May-91	237	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	255	Simple rules.

**Zwag, Peter**

Voice: 61 3 9012 7596

info@tradedmaid.com • www.tradedmaid.com

539	Turbo Trader Pro	\$150/month	?	Mar-06	148	Lease US \$150 per mini Russell contract per month.
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