

# Futures Truth Magazine

#5-2008 Issue

## What Is Holding You Back?

by Ruth Barrons Roosevelt

**George's Corner:  
Good Bye To The Pits & The Way We Used To Trade**

**Trading The Obvious**  
*by Joe Ross*

**When "Bad Things" Happen To "Good Systems"**  
*by Michael Levin*

**Observations on Options "Greeks" and Prices**  
*by Wayne Griffith*

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

**New Systems In This Issue:**

Auto NRangeR & Auto NRangeR Short Term  
*by Auto Trading Systems*

RC Proof + and RC Super  
*by Rickey Cheung*

Propero  
*by Joseph Ford*

LPR Quantitative L1, LPR Quantitative L2,  
LPR Quantitative M1, LPR Quantitative M3,  
LPR Quantitative Q2 and LPR Quantitative S2  
*by L'eau Prosper Research*

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# Futures Truth<sup>TM</sup>

## MAGAZINE

### REGULAR FEATURES

- 1 Mission Statement**
- 2 Margin Table**
- 3 Top Ten Tables**
- 3 Hypothetical Performance  
Disclaimer & Risk Information**
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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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- 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.

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### GEORGE'S CORNER

#### Good Bye To the Pits and the Way We Used To Trade

**38**

Many pits have bid a fond farewell and rode off into the sunset.

Traders must adapt to the new markets and the systems of the past may need to be replaced with systems of the future. In this installment of George's Corner, he looks at the impact of overnight trading on various markets.



### TRADING THE OBVIOUS

It seems that all too often we find traders trying to come up with magic ways to trade, when all the while there are some truly easy trades that go begging for someone to just jump on them and go for a ride! Joe Ross, a trader & trading educator with 50+ years of experience, shows how some trades require little more than common sense.

**42**



### WHEN "BAD THINGS" HAPPEN TO "GOOD SYSTEMS"

**47**

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



### WHAT IS HOLDING YOU BACK?

**53**

When it comes to trading, we have met the problem, and nine times out of ten, the problem is ourselves. Ruth Barrons Roosevelt has been professionally coaching traders around the world to psychological trading excellence for more than a decade. She'll help point you to truths in your trading.



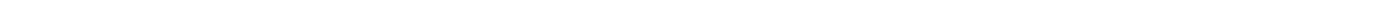
### OBSERVATIONS ON OPTIONS "GREEKS" & PRICES

**55**

Wayne Griffith uses options chains to make sure your options pricing model is on track. Don't miss as he takes a closer look at his, "Up Delta" and "Down Delta".

Margins Used For the Master Performance Table								
10 Year Notes	\$1,400	Dollar Index	\$800	Lumber	\$1,100	Nikkei	\$4,000	Soybeans
5 Year Notes	\$1,000	Dow Jones	\$5,605	Mex Peso	\$1,500	Orange Juice	\$1,300	Sugar
Australian \$	\$1,600	Euro Currency	\$2,300	Mini Crude	\$4,625	Palladium	\$2,750	Swiss Franc
British Pound	\$1,500	Euro Dollar	\$750	Mini Midcap	\$3,200	Pork Bellies	\$1,200	Unleaded Gas
Canadian \$	\$1,750	Feeder Cattle	\$1,000	Mini Nasdaq	\$2,200	Rough Rice	\$2,300	US Bonds
Coffee	\$3,000	Gold	\$3,250	Mini Nat Gas	\$1,875	Russell 2000	\$15,000	Wheat
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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*Success in business requires training and discipline and hard work. But if you're not frightened by these things, the opportunities are just as great today as they ever were.*

*- David Rockefeller*

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# TOP TEN TABLES

## TOP TEN SINCE RELEASE DATE

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

## TOP TEN FOR PAST 12 MONTHS

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

## TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

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

## TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

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

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

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

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

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

**Systems Tracked In This Issue**

#5-2008

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	99	%C DayBreaker	Creative Breakthrough, Inc.	534	43	CrudeExtreme	Chan So Han
106	149	1-2-3 System	John Schmidt	615	130	CrudeSpyder	David Imgraben
198	174	1-2-3-4 System	John Schmidt	621	78	CTA3 SW	The Trading Systems Broker
548	244	24.Fujiko	Takaiku Nishimura	622	286	CTA4 SW	The Trading Systems Broker
275	168	25X25	Charles Le Beau	623	24	CTB3 SW	The Trading Systems Broker
409	105	Abalone	Petros Development Corp.	624	284	CTB4 SW	The Trading Systems Broker
207	115	Aberration	Keith Fitschen	617	233	CTP	David Imgraben
300	245	Aberration Plus	Keith Fitschen	511	264	CTS Crash Control	Creative Trading Systems, LLC
365	54	Advent	Scott Magnuson	250	170	Cyclone	Dr. John Clayburg
432	47	AlfaMAXX	Alfaranda CTA	543	197	DCB Coffee	Andy Waldock
619	273	Alpha DT	The Trading Systems Broker	546	227	DCB Cotton	Andy Waldock
307	192	Amos' Root	Giles Korzneki	541	86	DCB Crude Oil	Andy Waldock
364	179	Andromeda	Petros Development Corp.	542	143	DCB Lean Hogs	Andy Waldock
441	150	Andromeda 2	Petros Development Corp.	544	89	DCB Lumber	Andy Waldock
380	117	Anomaly 1	longtermtrading.com	547	176	DCB Nasdaq Swing	Andy Waldock
381	97	Anomaly 2	longtermtrading.com	545	133	DCB Natural Gas	Andy Waldock
224	44	Anticipation	Advanced Systems Inc.	540	142	DCB Wheat	Andy Waldock
295	109	Anticipation II	Advanced Systems Inc.	306	217	DCB-Bond	Andy Waldock
573	280	Anticipation III	Advanced Systems Inc.	111	235	DCS II	PWA Futures
574	274	Anticipation IV	Advanced Systems Inc.	509	18	Delphi Universal	TradingVisions Systems, Inc.
279	187	Arcs	Alfaranda	595	20	Delphi Universal II	TradingVisions Systems, Inc.
302	124	Arcs Plus	Alfaranda	594	198	Delphi Universal II Day	TradingVisions Systems, Inc.
271	118	Athena	Brian Watson	625	162	Delta DT	The Trading Systems Broker
361	156	ATS-3200	Advanced Trading Sys.	136	261	Delta Threshold	Day Trading Inst.
362	71	ATS-6400	Advanced Trading Sys.	4	165	Dennis RSI	Robert Dennis, Jr.
583	134	Aussie Trader	eMarCoSoft y Cia Ltda	82	166	Directional Movement	Welles Wilder
599	231	Auto 2 Way	AutoTrading Systems	400	74	DirectTrend	Steve Marshall
603	88	Auto Core Duo	AutoTrading Systems	236	249	Dollar Trader for Curr.	Dave Fox
601	214	Auto ExtremeR	AutoTrading Systems	62	145	Dr. Jenkins System	Dr. David Jenkins
<b>633</b>	<b>191</b>	<b>Auto NRangeR</b>	<b>AutoTrading Systems</b>	125	93	Dual Cross System	David Wright
<b>641</b>	<b>98</b>	<b>Auto NRangeR Sh Term</b>	<b>AutoTrading Systems</b>	562	15	Dual Thrust	Mike Chalek
469	87	Axiom Index	TradingVisions Systems, Inc.	590	7	DualThrust 2	Mike Chalek
471	84	Axiom Long Term	TradingVisions Systems, Inc.	240	160	Dynamic Breakout Sys	George Pruitt/FTC
425	283	AxSym	i8i.com	303	222	Dynamic MovAvgCross	George Pruitt/FTC
386	220	Balance Point	Daytrading Educators	467	101	DynamicTrendTrading	Dave Reiter
269	81	Basis	Alfaranda	265	182	Dynamo	Chuck Hughes
270	129	Basis II	Alfaranda	327	50	Early Bird	TradingVisions Systems, Inc.
234	287	Belly Trader	Dr. John Clayburg	397	25	Early Bird II	TradingVisions Systems, Inc.
620	199	Beta DT	The Trading Systems Broker	431	53	Early Bird III	TradingVisions Systems, Inc.
273	277	Big Dipper	Charles Le Beau	626	250	Echo DT	The Trading Systems Broker
578	33	Black Crusader UD	Andrew Gibbs & Allan Kerr	470	282	EGE 6%	Nihat Orhan
579	39	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	473	279	EGE7 High Low	Nihat Orhan
333	13	Black Gold	Giles Korzneki	257	49	ETS - Daily	Michael Mermer
560	108	Black Gold - Petrol	eMarCoSoft y Cia Ltda	256	77	ETS - Interim	Michael Mermer
124	65	Black or White	Troy Staman	272	14	ETS Day Trade	Michael Mermer
225	259	Bond & Yen Trdng. Sys.	George Panagakis	221	262	EuroDollar Indicator	George Panagakis
397	209	Bond Blaster	Tom Stein	445	34	EuroDynamics LT	Hafliidi Eliasson
121	288	BondPat	Lee Gettess	569	158	EuroMax	Hafliidi Eliasson
450	85	Bounce 2	Trade Maid	288	110	EVE T Bond	Emil Van Essen
395	22	BRIX	Alfaranda	235	28	Feeder Trader	Dr. John Clayburg
296	240	Capcon1	Kevin Brown	404	225	FGC Emerald	First Global Capital Mgmt.
212	270	CatScan	Randy Stuckey	507	230	FMS Advantage	Fast Market Systems
226	207	Catscan II	Randy Stuckey	611	63	Four Ducks	Beverly Antrobus
421	36	Catscan III	Randy Stuckey	171	171	FT S&P DayTrade	Stafford Trading Co.
422	136	Catscan III Const.	Randy Stuckey	524	167	Fujiko.N	Takaiku Nishimura
563	111	CatsCan IV	Randy Stuckey	483	119	Fusion	Strategic Trading Sys.
564	113	CatsCan IV Const	Randy Stuckey	370	122	GearedUp	Steffen Orben
350	67	Challenger	S. L. Pee	401	181	GearedUpMk1	Steffen Orben
342	90	Checkmate	Strategic Trading Sys.	605	186	GEMS NG Mini	Creative Breathrough, Inc.
343	201	CoatTails	longtermtrading.com	332	159	Genesis B	Giles Korzenecki
278	75	Compass	Ziad Chahal	294	16	GK Currency Trader	H. G. Knees
338	215	Countdown	longtermtrading.com	349	42	GK Energy Trader	H. G. Knees
331	155	Cross Bow	Charles Le Beau	487	26	GK-Energy Trader II	H. G. Knees
606	189	Crude Day Trader	Chan So Han	489	6	GK-Grain Trader I	H. G. Knees

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

**Systems Tracked In This Issue**

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Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
348	185	GK-Interest Trader	H. G. Knees	399	131	Prism Growth	Mark Keating
488	257	GK-Meat Trader I	H. G. Knees	231	62	Profit Quest	ProfitQuest Systems
550	221	GK Universal Trader I	H. G. Knees	<b>640</b>	<b>127</b>	<b>Propero</b>	<b>Joseph Ford</b>
551	76	GK Universal Trader II	H. G. Knees	102a	205	PULSAR Imp. Pattern	Joe Duffy
253	80	Golden SX	Randy Stuckey	102b	21	PULSAR Volatility	Joe Duffy
254	147	Golden SX Const.	Randy Stuckey	591	223	PUMP #1	eMarCoSoft y Cia Ltda
177	254	Grand Cayman System	Mike Chisolm	568	278	Qttech S&P	Dave Poxon
572	200	HI%Mid	Seival Systems	42	148	QUAD	Joe Bristor
346	175	Hi-Lo Swing	David McLarney	187	64	R-Breaker	Rich Saidenberg
491	70	HiProb	Seival Systems	570	173	RC Advance ++	Rickey Cheung
607	146	HO - No2	eMarCoSoft y Cia Ltda	566	79	RC Book 2	Rickey Cheung
366	3	I-Master	Keith Fischen/Murray Ruggiero	565	107	RC Chance	Rickey Cheung
415	68	Impetus	TradingVisions Systems, Inc.	597	102	RC Chance+	Rickey Cheung
589	12	Impetus SP	TradingVisions Systems, Inc.	592	236	RC Courage	Rickey Cheung
334	196	JJ	Giles Korzenicki	567	226	RC Edge	Rickey Cheung
584	92	Kannatta	eMarCoSoft y Cia Ltda	610	94	RC Intermediate	Rickey Cheung
538	194	Keystone	Founder Trading	<b>631</b>	<b>51</b>	<b>RC Proof+</b>	<b>Rickey Cheung</b>
627	29	Kilo SW	The Trading Systems Broker	576	114	RC Shine	Rickey Cheung
193	73	Kylie	Harvest Trading	461	112	RC Success	Rickey Cheung
274	154	Lil' Dipper	Charles Le Beau	519	140	RC Success 3	Rickey Cheung
247	275	Lil Gapper	David Wright	<b>632</b>	<b>69</b>	<b>RC Super</b>	<b>Rickey Cheung</b>
628	271	Lima SW	The Trading Systems Broker	598	204	RC Trend	Rickey Cheung
451	152	Longrifle	Adam Grimes	340	141	Ready-Set-Go	longtermtrading.com
614	229	LPR Quantitative A1	L'eau Prosper Research	582	265	Red Copper	eMarCoSoft y Cia Ltda
<b>635</b>	<b>211</b>	<b>LPR Quantitative L1</b>	<b>L'eau Prosper Research</b>	123	269	Reverse Trend Entry	Troy Staman
<b>636</b>	<b>169</b>	<b>LPR Quantitative L2</b>	<b>L'eau Prosper Research</b>	186	258	R-Levels	Rich Saidenberg
<b>634</b>	<b>184</b>	<b>LPR Quantitative M1</b>	<b>L'eau Prosper Research</b>	268	228	R-Mesa 3	John Ehlers/Mike Barna
<b>639</b>	<b>210</b>	<b>LPR Quantitative M3</b>	<b>L'eau Prosper Research</b>	411	178	R-Mesa 5	John Ehlers/Mike Barna
613	188	LPR Quantitative Q1	L'eau Prosper Research	618	180	RUMI	David Imgraben
<b>638</b>	<b>82</b>	<b>LPR Quantitative Q2</b>	<b>L'eau Prosper Research</b>	436	234	S&P Day	Haflidi Eliasson
612	138	LPR Quantitative S1	L'eau Prosper Research	472	45	SAGA	Carlos Chaves
<b>637</b>	<b>95</b>	<b>LPR Quantitative S2</b>	<b>L'eau Prosper Research</b>	283	190	Samurai_35	Futures Research
266	157	Magnet	Lapis Trading Strategies	281	23	Samurai_7	Futures Research
609	52	Maiz	eMarCoSoft y Cia Ltda	105	72	Scooter	Robert Dennis Jr
384	57	Market Direction	Giles Korzenicki	114	38	Second Income	Gila Brock
203	219	Market Mapping	Lee Gettess	248	100	Sentive Yen System	Sentive Trading Co.
383	224	Market Rider	Parviz Hamedanian	297	253	Serendipity	Charles LeBeau
552	19	Maxim	Founder Trading	430	212	Shockwave	Keener Capital Mgmt.
585	31	Maya Legacy	eMarCoSoft y Cia Ltda	298	135	Sidewinder	Charles LeBeau
480	121	Mechwarrior-SP	Andrew Gibbs	255	263	Sierra Hotel	Mesa
485	126	Mechwarrior-ES	Andrew Gibbs	571	123	Simple Harmony	Murray Ruggiero
321	8	MESA Bonds	John Ehlers/Mike Barna	581	139	SledgeHammer	Greg Jewell
435	238	Mesa T-Notes	John Ehlers/Mike Barna	232	206	SP\U	Financial Facilitators
412	267	MesaMAX	John Ehlers/Mike Barna	535	137	Spartan	Joseph Ford
104	96	Mike Culler System	Mike Culler	438	203	Spectrum	TradingVisions Systems, Inc.
280	120	Millenium 2000	Randy Stuckey	413	172	SPMD 500	Giles Korzenicki/Dave Wresinski
31	216	Miracle Trading Mtd.	R. C. Allen	344	66	STAT	Randy Stuckey
596	272	Mosaic	Founder Trading	345	37	STAT Const	Randy Stuckey
322	61	Moving Avg. Reversal	S. L. Pee & M. H. Pee	410	164	Statmirror	Piotr Michalak
34	285	Murlantic Cattle Method	Mrs. M. Sanderford	258	55	STC S&P DayTrade	Stafford Trading
525	268	Naka89	Kazuhiko Nakayama	347	248	STO-X	David McLarney
526	1	Natural Gas Offense	Advanced Systems Inc.	335	276	Strategic	Charles LeBeau
505	9	Natural Gas Trader-GA	Advanced Systems Inc.	561	251	Super Turtle	Murray Ruggiero
506	10	Natural Gas Trader-LA	Advanced Systems Inc.	140	151	Support/Resistance	Walter Studnicki
504	5	Natural Gas Trader-MA	Advanced Systems Inc.	84	193	Swing Index System	Welles Wilder
204	218	NCR	Joseph Stowell	374	48	Synergy	Strategic Trading Sys.
26	213	Night & Day Daytrading	Joe Bristor	251	289	TBond 2000	David Wright
378	17	Octane	Keener Capital Mgmt.	139	125	T-Bonds Day_Trade	Walter Studnicki
559	153	OCTANE92	eMarCoSoft y Cia Ltda	242	177	The Big Blue	Vilar Kelly
629	241	Oscar SW	The Trading Systems Broker	196	252	The Mystery System	Peter Aan
65	46	Parabolic Stop	Welles Wilder	309	83	Theta	Scott Lowry
440	163	Pegasus	Petros Development Corp.	496	208	Time	Urban Jaekle
304	103	Pendulum	Stafford Trading Co.	228	239	Top Ten System	Taruas Trading
575	243	PowerTrader	B. Antrobus	93	59	Trader's Profit Motive	Traders Software

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

Systems Tracked In This Issue							#5-2008
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
515	202	Trend Harmony	Murray Ruggerio	308	60	USOne	Giles Korzenecski
299	266	Trend One	PWA Futures	437	2	VC Daytrader	Veecee Corp.
604	56	Trend Weaver	TimingCharts.com	291	242	Vega	Eric Maeder & Richard Best
292	104	Trendchannel	John Tolan	442	281	Vixen	Emily Robertson
17	232	Trender	Walter Studnicki	85	116	Volatility	Welles Wilder
608	30	Trigo	eMarCoSoft y Cia Ltda	59	11	VOLPAT	Lee Gettess
387	27	Tuition-LT	Skyline Computers	126	128	Watch and Wait	Ralph Vince
539	41	Turbo Trader Pro	Peter Zwag	339	255	Waverider	longtermtrading.com
293	106	Turnkey	Chuck Hughes	318	32	Weaver	Alfaranda
249	132	Turtle Trading System	Michael Dillon	319	144	Weaver MT	Alfaranda
426	35	Tzar	Alfaranda, CTA	262	91	William Tell Bonds	Erik Been
323	4	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee	267	260	XS Bonds	Emil Van Essen
324	58	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee	367	237	Zeepoort	Alfaranda
133	183	Universal	Stafford Trading Co.	233	195	Zenith* 1000	Ron Thieme
468	40	Universal 2.0	Stafford Trading Co.	630	256	Zulu SW	The Trading Systems Broker
199	247	Universal LT	Stafford Trading Co.	558	161	ZumaFria	eMarCoSoft y Cia Ltda
616	246	US60Min	David Imgraben				

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

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

#### FTC LIMITED PARTNERSHIP

#### NET PERFORMANCE AFTER ALL FEES

#### PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

	2008	2007	2006	2005	2004
Jan	0.23%	0.17%	-2.06%	-10.68%	
Feb	-1.68%	6.80%	-5.82%	-0.50%	
Mar	-4.17%	-5.72%	1.60%	-2.32%	-2.08%
April	-2.60%	-0.72%	30.53%	0.57%	4.66%
May	6.46%	-2.95%	-4.28%	-0.72%	5.45%
June	3.35%	-2.54%	-14.89%	1.01%	-6.41%
July	-2.28%	0.13%	-6.34%	-4.33%	6.46%
Aug		-2.97%	-2.95%	2.87%	5.52%
Sep		1.51%	-0.80%	-1.20%	1.22%
Oct		-0.41%	-0.25%	-3.63%	4.39%
Nov		4.35%	11.8%	5.08%	0.49%
Dec		7.04%	-9.02%	-7.28%	-0.42%
Total	-1.63%	4.76%	-9.03%	-20.86%	20.13%

E - Estimate

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

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

Inception of trading by the Pool: March 2004

Total Net Asset Value: \$668,124

Worst Monthly Percentage Drawdown in the Pool: -14.89% on Jun. 2006

Worst Peak to Valley Drawdown in the Pool: -29.51% from April 2006-Oct. 2006

Number of pool members: 7

Number of Pool members closed: 14

Number of Pool members closed with a loss: 13

Aggregate gross capital subscription to the pool \$1,113,032

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



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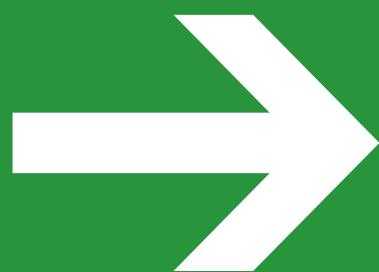
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- Money Management?
- Required Equity?
- Correlations?

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

Bond Systems System Name	%Chng Sys. #	Min.Req Cap.	S&P Systems System Name	%Chng Sys. #	Min.Req Cap.	Day Trade Systems System Name	%Chng Sys. #	Min.Req Cap.
<b>1 Weaver MT</b>	<b>319</b>	<b>118.5%</b>	<b>1 Impetus SP</b>	<b>589</b>	<b>130.6%</b>	<b>1 Turbo Trader Pro</b>	<b>539</b>	<b>152.3%</b>
2 Samurai_35	283	99.1%	2 RC Proof+	631	106.1%	2 Impetus SP	589	130.6%
3 ATS-3200	361	70.1%	3 R-Mesa 3	268	84.3%	3 Keystone	538	113.7%
4 Grand Cayman System	177	61.3%	4 Keystone	538	82.7%	4 RC Proof+	631	106.1%
5 Trend One	299	56.6%	5 Tzar	426	82.3%	5 Keystone	538	101.7%
6 Checkmate	342	51.9%	6 RC Super	632	78.0%	6 RC Proof+	631	92.8%
7 Samurai_7	281	51.3%	7 Black Crusader UD	578	68.9%	7 RC Chance+	597	89.1%
8 ETS - Daily	257	46.0%	8 RC Intermediate	610	68.2%	8 R-Mesa 3	268	84.3%
9 MESA Bonds	321	45.1%	9 R-Breaker	187	64.5%	9 Keystone	538	82.7%
10 Challenger	350	41.9%	10 RC Success	461	62.6%	10 RC Super	632	78.0%
11 Scooter	105	40.8%	11 STC S&P DayTrade	258	57.8%	11 Bounce 2	450	77.5%
12 Lil' Dipper	274	38.0%	12 RC Shine	576	52.2%	12 RC Super	632	77.3%
13 1-2-3 System	106	33.9%	13 %C DayBreaker	405	45.9%	13 CrudeExtreme	534	72.3%
14 CatScan	212	26.6%	14 Early Bird	327	45.2%	14 RC Intermediate	610	68.2%
15 William Tell Bonds	262	25.6%	15 Cyclone	250	42.8%	15 R-Breaker	187	64.5%
16 Universal LT	199	23.0%	16 Mechwarrior	480	41.0%	16 LPR Quantitative Q2	638	63.0%
17 Ready-Set-Go	340	22.0%	17 RC Chance	565	40.8%	17 RC Success	461	62.6%
18 DCB-Bond	306	19.6%	18 Early Bird II	580	39.4%	18 Early Bird III	431	61.6%
19 Turtle Trading System	249	17.9%	19 RC Book 2	566	37.2%	19 RC Chance	565	60.9%
20 Universal	133	16.7%	20 ETS Day Trade	272	33.3%	20 RC Success	461	59.2%
21 Sidewinder	298	15.3%	21 VOLPAT	59	33.3%	21 STC S&P DayTrade	258	57.8%
22 EVE T Bond	288	13.9%	22 RC Chance+	597	33.1%	22 RC Shine	576	52.2%
23 Basis	269	13.2%	23 I-Master	366	32.4%	23 Impetus	415	51.1%
24 Compass	278	12.4%	24 Magnet	266	32.0%	24 LPR Quantitative S2	637	47.1%
25 Fusion	483	10.2%	25 Early Bird III	431	31.0%	25 %C DayBreaker	405	45.9%
26 XS Bonds	267	10.1%	26 VC Daytrader	437	29.5%	26 Propero	640	45.6%
27 Tuition-LT	387	7.8%	27 Trader's Profit Motive	93	29.1%	27 Early Bird	327	45.2%
28 Watch and Wait	126	5.1%	28 Octane	378	27.0%	28 Early Bird II	580	45.1%
29 Basis II	270	5.1%	29 Zeepot	367	26.4%	29 Cyclone	250	42.8%
30 CTP	617	4.5%	30 R-Levels	186	24.8%	30 RC Chance	565	40.8%
31 Miracle Trading Mthd.	31	4.4%	31 R-Mesa 5	411	24.6%	31 Early Bird II	580	39.4%
32 BRIX	395	3.9%	32 FT S&P DayTrade	171	24.5%	32 Crude Day Trader	606	37.7%
33 USOne	308	3.4%	33 RC Edge	567	20.6%	33 RC Book 2	566	37.2%
34 Serendipity	297	2.2%	34 Balance Point	386	19.2%	34 ETS Day Trade	272	33.3%
35 25X25	275	0.9%	35 Bounce 2	450	19.1%	35 VOLPAT	59	33.3%
36 Turnkey	293	0.8%	36 PULSAR Volatility	102b	19.0%	36 RC Chance+	597	33.1%
37 Volatility	85	-2.1%	37 Spectrum	438	17.5%	37 Early Bird III	431	31.0%
38 Countdown	338	-4.9%	38 Alfamaxx	432	17.3%	38 VC Daytrader	437	29.5%
<b>Mini Russell</b> Systems System Name	<b>%Chng</b> Sys. #	<b>Min.Req</b> Cap.	<b>Russell</b> Systems System Name	<b>%Chng</b> Sys. #	<b>Min.Req</b> Cap.	<b>Cotton</b> Systems System Name	<b>%Chng</b> Sys. #	<b>Min.Req</b> Cap.
<b>1 DualThrust 2</b>	<b>590</b>	<b>260.4%</b>	<b>1 Dual Thrust</b>	<b>562</b>	<b>147.0%</b>	<b>1 Capcon1</b>	<b>296</b>	<b>52.9%</b>
2 DualThrust 2	590	184.9%	2 I-Master	366	140.3%	2 Axiom Long Term	471	51.1%
3 Maxim	552	174.0%	3 Bounce 2	450	77.5%	3 Black or White	124	50.1%
4 Turbo Trader Pro	539	152.3%	4 Early Bird III	431	61.6%	4 GK Universal Trader II	551	34.3%
5 Keystone	538	113.7%	5 Tzar	426	58.8%	5 Grand Cayman System	177	33.9%
6 HI%Mid	572	83.6%	6 Early Bird II	580	45.1%	6 Millennium 2000	280	31.7%
7 HiProb	491	78.8%	7 Spectrum	438	-5.6%	7 Aberration	207	29.6%
8 LPR Quantitative Q2	638	63.0%	8 CTS Crash Control	511	-16.2%	8 Samurai_7	281	20.4%
9 Black Crusader UD Mini	579	54.8%				9 Volatility	85	16.6%
10 Impetus	415	51.1%				10 Hi-Lo Swing	346	9.3%
11 LPR Quantitative S1	612	18.1%				11 Parabolic Stop	65	2.7%
12 Propero	640	14.7%				12 Golden SX	253	2.4%
13 Delphi Universal II Day	594	5.3%				13 Arcs	279	2.4%
14 LPR Quantitative Q1	613	-4.1%				14 Waverider	339	1.9%
15 Beta DT	620	-11.1%				15 Pegasus	440	0.3%
16 RUMI	618	-13.5%				16 Directional Movement	82	-2.2%

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

Euro Currency			%Chng			Japanese Yen			%Chng			Dollar Index			%Chng		
Systems	Sys.	Min.Req	System Name	#	Cap.	Systems	Sys.	Min.Req	System Name	#	Cap.	Systems	Sys.	Min.Req	System Name	#	Cap.
<b>1 CTB3 SW</b>	<b>623</b>	<b>146.4%</b>	<b>1 Dollar Trader for Curr.</b>	<b>236</b>	<b>79.7%</b>	<b>1 Synergy</b>	<b>374</b>	<b>170.1%</b>									
2 Anomaly 2	381	124.7%	2 1-2-3-4 System	198	61.6%	2 Trend Weaver	604	157.3%									
3 Anomaly 1	380	97.7%	3 Grand Cayman System	177	59.7%	3 CatsCan IV Const	564	101.9%									
4 Challenger	350	92.4%	4 GearedUp	370	58.0%	4 Checkmate	342	101.8%									
5 GK-Currency Trader	294	88.8%	5 Bond & Yen Trdng. Sys.	225	56.2%	5 1-2-3-4 System	198	100.7%									
6 Synergy	374	87.1%	6 Dynamic Breakout Sys	240	55.4%	6 CatsCan IV	563	99.5%									
7 DynamicTrendTrading	467	86.9%	7 Scooter	105	48.3%	7 STAT	344	99.1%									
8 Ready-Set-Go	340	84.3%	8 Basis II	270	46.9%	8 Catscan III	421	97.3%									
9 Ultimate Trading Dev. I	323	83.6%	9 Trend Weaver	604	45.2%	9 Market Rider	383	87.5%									
10 CatsCan IV	563	78.8%	10 Turtle Trading System	249	43.2%	10 GK-Currency Trader	294	84.7%									
11 1-2-3-4 System	198	77.3%	11 Parabolic Stop	65	41.6%	11 Directional Movement	82	80.3%									
12 Andromeda	364	77.2%	12 Universal LT	199	39.4%	12 DirecTrend	400	77.1%									
13 Catscan III	421	70.9%	13 DCS II	111	37.7%	13 Catscan III Const.	422	76.4%									
14 Checkmate	342	69.6%	14 The Mystery System	196	34.3%	14 CatScan	212	71.8%									
15 Andromeda-2	441	69.2%	15 Top Ten System	228	32.5%	15 Fusion	483	57.1%									
16 Ultimate Trading Dev. II	324	68.7%	16 Golden SX Const.	254	27.5%	16 STAT Const	345	54.0%									
17 CTA3 SW	621	66.5%	17 Catscan III Const.	422	25.3%	17 Basis	269	51.2%									
18 Dollar Trader for Curr.	236	63.3%	18 Compass	278	22.9%	18 Compass	278	38.0%									
19 DirecTrend	400	56.7%	19 CatScan	212	21.8%	19 Axiom Long Term	471	29.9%									
20 Pegasus	440	54.9%	20 Trendchannel	292	19.9%	20 Parabolic Stop	65	-18.2%									
21 EuroDynamics LT	445	53.9%	21 Dr. Jenkins System	62	19.9%	21 Profit Quest	231	-37.1%									
22 Market Direction	384	52.7%	22 Catscan II	226	19.6%	22 Volatility	85	-65.3%									
23 Sierra Hotel	255	52.5%	23 Directional Movement	82	18.2%	23 Swing Index System	84	-146.5%									
24 Amos' Root	307	52.1%	24 Mike Culler System	104	16.8%												
25 CatsCan IV Const	564	51.2%	25 Weaver	318	16.0%												
26 Aberration	207	51.0%	26 Universal	133	15.8%												
27 Market Rider	383	49.2%	27 Theta	309	15.2%												
28 Moving Avg. Reversal	322	45.3%	28 Catscan III	421	14.7%												
29 GK Universal Trader II	551	45.2%	29 ETS - Daily	257	14.5%												
30 Catscan III Const.	422	45.0%	30 GK Universal Trader I	550	13.4%												
Natural Gas			%Chng			Crude Oil			%Chng			Coffee			%Chng		
Systems	Sys.	Min.Req	System Name	#	Cap.	Systems	Sys.	Min.Req	System Name	#	Cap.	Systems	Sys.	Min.Req	System Name	#	Cap.
<b>1 Dual Thrust</b>	<b>562</b>	<b>359.8%</b>	<b>1 Four Ducks</b>	<b>611</b>	<b>138.7%</b>	<b>1 Anticipation</b>	<b>224</b>	<b>141.6%</b>									
2 Natural Gas Offense	526	208.3%	2 Dual Thrust	562	124.6%	2 Parabolic Stop	65	88.3%									
3 Natural Gas Trader-MA	504	188.6%	3 Trend Weaver	604	101.4%	3 Scooter	105	76.3%									
4 Natural Gas Trader-GA	505	159.7%	4 Universal 2.0	468	55.8%	4 1-2-3 System	106	60.9%									
5 Natural Gas Trader-LA	506	143.3%	5 BRIX	395	38.2%	5 The Mystery System	196	59.6%									
6 CatsCan IV	563	89.6%	6 Market Direction	384	35.1%	6 Anticipation II	295	58.3%									
7 CatsCan IV Const	564	89.6%	7 GK Energy Trader II	487	32.6%	7 Universal	133	49.8%									
8 GK Energy Trader II	487	88.8%	8 Black Gold - Petrol	560	30.1%	8 Catscan II	226	46.5%									
9 Super Turtle	561	79.9%	9 DirecTrend	400	29.6%	9 Anticipation IV	574	35.2%									
10 Simple Harmony	571	77.0%	10 Black Gold	333	29.5%	10 Watch and Wait	126	32.3%									
11 Samurai_7	281	72.6%	11 CrudeSpyder	615	26.5%	11 Top Ten System	228	29.9%									
12 Universal 2.0	468	58.1%	12 Catscan III	421	26.1%	12 Waverider	339	20.4%									
13 GK-Energy Trader	349	56.6%	13 Theta	309	24.7%	13 Golden SX	253	20.3%									
14 Arcs	279	41.3%	14 Weaver	318	22.1%	14 Market Direction	384	18.9%									
15 Swing Index System	84	40.4%	15 STAT	344	21.4%	15 Andromeda-2	441	17.7%									
16 Catscan III	421	38.0%	16 Tuition-LT	387	20.4%	16 PowerTrader	575	14.4%									
17 DirecTrend	400	33.1%	17 Abalone	409	19.5%	17 Anticipation III	573	9.8%									
18 Volatility	85	28.8%	18 Golden SX Const.	254	18.2%	18 Golden SX Const.	254	8.4%									
19 Parabolic Stop	65	28.0%	19 PowerTrader	575	17.9%	19 DCS II	111	7.2%									
20 Advent	365	27.5%	20 Aberration	207	17.8%	20 Athena	271	6.1%									
21 Waverider	339	27.3%	21 SAGA	472	17.6%	21 Kylie	193	3.2%									
22 Athena	271	20.6%	22 Advent	365	17.3%	22 Turtle Trading System	249	-1.8%									
23 Trend Harmony	515	18.1%	23 Golden SX	253	14.5%	23 CoatTails	343	-4.6%									
24 Basis II	270	17.1%	24 STAT Const	345	14.1%	24 GK Universal Trader I	550	-5.3%									

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

# 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 vendor's 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 released, 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 Col.17	System Name (1)	System (2)	# (3)	Day Trd. (4)	Commodity	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)												
							2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008	
1	Natural Gas Offense	526		Nat Gas	8/05	n/a	n/a	39340	46900	2720	-2160	630	1400	1830	-1760	660	5830		
2	VC Daytrader	437	*	S&P	8/03	800	-19700	-11900	525	32900	11625	-825	2350	16400	3025	13600	6350		
3	I-Master	366		S&P	11/01	-10175	-32525	-67625	-8000	62750	6550	8250	7300	26575	15925	-6550	-7050		
	I-Master	366		Nasdaq	11/01	-1400	-19400	-52550	-9125	-22850	11300	-400	-1700	-12000	1250	13750	2200		
	I-Master	366		Russell 2K	11/01	80900	81625	5750	-52650	69625	5175	-7650	10900	28900	-9175	36675	25300		
4	Ultimate Trading Dev. I	323		Euro C	8/00	8013	6725	-5001	9901	14750	1725	0	0	11913	0	0	6550		
	Ultimate Trading Dev. I	323		Jap Yen	8/00	4225	-5926	2174	-12063	-2463	1938	0	0	3200	0	0	6463		
5	Natural Gas Trader-MA	504		Nat Gas	8/05	n/a	n/a	31080	45810	8760	-1260	630	1400	1830	-1760	660	5830		
6	GK Grain Trader I	489		Corn	11/04	n/a	0	613	-2725	1463	0	-1325	0	0	0	0	0		
	GK Grain Trader I	489		Rough Rice	11/04	n/a	-1335	-250	-4675	-3045	0	-1065	0	0	0	0	0		
	GK Grain Trader I	489		Wheat	11/04	n/a	0	1088	-4713	8725	0	0	8900	0	0	0	0		
7	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	10570	635	4815	4010	-2485	5150	1705	2480			
	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	22630	830	1790	8240	3195	1205	10555	2640		
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7017	1395	720	813	1025	775	-1762	-1763		
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7340	35	190	2063	6938	675	6388	1563		
	DualThrust 2	590		Mini Midcap	8/08	n/a	n/a	n/a	n/a	9865	3220	4140	2000	-660	1165	-965	1460		
	DualThrust 2	590		Mini Midcap	8/08	n/a	n/a	n/a	n/a	4080	-3235	1190	-1970	6570	1525	6755	1165		
8	MESA Bonds	321		Bonds	7/00	-1435	-3778	4653	-144	-906	706	0	0	0	0	3520	-3575		
9	Natural Gas Trader-GA	505		Nat Gas	8/05	n/a	n/a	9510	58010	6180	-2850	620	550	4810	770	3450	5830		
10	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	n/a	17720	47960	7290	8010	920	1400	-3340	2200	2580	1400		
11	VOLPAT	59	*	S&P	10/88	15850	14000	-11575	500	43450	10050	7775	-675	20150	-5275	-3350	-7150		
12	Impetus SP	589	*	S&P	12/06	n/a	n/a	n/a	-2650	35825	6875	-2100	-1450	16325	2225	8175	-825		
13	Black Gold	333		Crude	1/01	-4535	7730	-1830	12500	21820	4075	0	0	17385	0	-5225	-7235		
14	ETS Day Trade	272	*	S&P	1/98	7750	-4625	-19575	-13475	20697	15150	5350	-6200	5900	-1300	8075	250		
15	Dual Thrust	562		S&P	8/06	n/a	n/a	n/a	1450	27200	17175	-4475	14425	27350	850	15775	-19325		
	Dual Thrust	562		Euro C	8/06	n/a	n/a	n/a	1837	10050	-988	-3763	0	8050	-525	0	-7150		
	Dual Thrust	562		Nat Gas	8/06	n/a	n/a	n/a	24600	96310	1700	5730	15540	12690	11440	12010	9490		
	Dual Thrust	562		Crude	8/06	n/a	n/a	n/a	-3260	21600	-2280	4390	10260	-6750	6190	-4830	11250		
	Dual Thrust	562		Russell 2K	8/06	n/a	n/a	n/a	45800	53600	24450	21125	-1525	7625	-27425	21050	-6875		
	Dual Thrust	562		Unleaded	8/06	n/a	n/a	n/a	-6967	53461	-1260	5510	7426	6136	9479	0	433		
	Dual Thrust	562		SP Midcap	8/07	n/a	n/a	n/a	0	45050	-38000	16200	6225	35875	24750	18275	43775		
	Dual Thrust	562		Silver	8/07	n/a	n/a	n/a	0	-1895	-3395	0	8015	-10370	3855	4005	14615		
16	GK-Currency Trader	294		Gold	8/07	n/a	n/a	n/a	0	10590	-2670	7360	2020	6460	-2580	11610	-120		
	GK-Currency Trader	294		\$ Index	7/98	3810	5260	-530	-4730	1720	-300	0	0	4360	-1660	0	-40		
	GK-Currency Trader	294		S Franc	7/98	-3824	-1924	551	-7613	-4050	0	0	0	4313	0	0	8500		
	GK-Currency Trader	294		Jap Yen	7/98	-1164	-21263	11838	-10400	-8788	-2088	0	-2338	-825	0	0	6463		
	GK-Currency Trader	294		Euro C	12/98	6075	12000	-588	-3738	9525	-2150	0	0	11913	0	0	6550		
17	Octane	378	*	S&P	4/02	-14175	-26275	-22675	-3875	38200	3000	3450	2775	18150	9425	-2100	-8550		
18	Delphi Universal	509		Mini Midcap	9/05	n/a	n/a	4545	3155	11380	-4710	3110	4365	7405	-210	1395	-2570		
19	Maxim	552		Mini Russell	4/06	n/a	n/a	n/a	11720	21245	1980	-1200	1485	3300	3120	2295	2255		
	Maxim	552		Mini S&P	4/06	n/a	n/a	n/a	5613	13573	1413	688	63	2838	1510	1110	1700		
20	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	n/a	11905	-1245	2465	345	6920	-150	1050	915		
21	PULSAR Volatility	102b		Bonds	1/89	-1750	-4025	-8775	-11675	7350	3150	13225	2925	875	-1625	625	350		
	PULSAR Volatility	102b		S&P	1/89	-11975	5550	-16200	16175	41800	5150	6250	7375	12250	-4075	1000	-3650		
22	BRIX	395		Euro C	5/02	10013	11800	6524	-7212	2925	-4825	0	0	9475	0	0	-1875		
	BRIX	395		S Franc	5/02	-1076	6250	7500	-6537	1162	25	0	0	6100	0	0	8500		
	BRIX	395		Jap Yen	5/02	-9375	-1137	14775	-9438	-10852	-7613	-363	0	-1088	-3675	0	2938		
	BRIX	395		Bonds	5/02	-1290	9380	-9150	11830	1010	3680	0	-3680	4610	0	0	2110		
	BRIX	395		T Note	5/02	7280	8250	-2930	-2420	5830	3570	0	-1800	3960	0	0	5420		
	BRIX	395		Crude	5/02	-5850	20070	1810	5110	29020	2900	0	22000	0	3760	-9010	3610		
	BRIX	395		Heat Oil	5/02	-6355	12109	4142	-11830	16972	-5502	-67	0	11983	0	-3431	-647		
23	Samurai_7	281		S Franc	5/98	-13901	-6000	-488	-17113	6364	863	1763	0	5113	0	-2638	6088		
	Samurai_7	281		Nat Gas	5/98	-4720	34910	18620	14290	30590	16020	-2350	3360	-1240	10840	-870	14390		
	Samurai_7	281		Cotton	5/98	4420	15760	1010	-3105	-8550	-2565	60	-570	-375	-2165	45	4140		
	Samurai_7	281		Bonds	5/98	8140	8160	340	8830	-3690	1930	-520	-950	10	-1310	4640	-1930		
	Samurai_7	281		Heat Oil	5/98	10182	1827	-5267	3549	33801	-2192	-71	-328	12734	1529	0	1105		
24	CTB3 SW	623		Euro C	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-625	1075		
25	Early Bird II	580	*	S&P	8/02	4075	-475	2250	0	31250	-3400	-1875	0	10000	3300	18000	1250		
	Early Bird II	580	*	Russell 2K	8/02	9575	-15325	-1875	6225	54025	20450	-4950	13300	-1100	10275	3825	-1100		
26	GK Energy Trader II	487		Nat Gas	11/04	n/a	-15075	74335	-36585	-3030	21275	-16680	0	1185	0	5205	0		
	GK Energy Trader II	487		Crude	11/04	n/a	-2685	13525	10140	15335	5865	-7255	0	18535	0	-14740	-12055		
	GK Energy Trader II	487		Heat Oil	11/04	n/a	719	3923	11283	10061	0	-3246	0	15275	0	0	-7093		
	GK Energy Trader II	487		Unleaded	11/04	n/a	-2322	27212	-19227	42585	0	4482	0	21555	0	-9155	-6354		
27	Tuition-LT	387		Bonds	5/02	-3180	3310	-2600	6030	-2310	-1080	0	0	5530	0	0	-1830		
	Tuition-LT	387		T Note	5/02	-2840	1430	-5080	2630	140	370	0	0	4800	0	0	5430		
	Tuition-LT	387		Jap Yen	5/02	-5113	-2424	10426	-8375	-3151	-2700	0	0	3200	-2838	0	5350		
	Tuition-LT	387		S Franc	5/02	-5763	-3513	-2912	-8251	-7501	-1250	0	0	6100	0	0	8500		
	Tuition-LT	387		Euro \$	5/02	100	-1050	200	275	-2100	-950	0	0	-300	0	0	3325		
	Tuition-LT	387		Lumber	5/02	-15961	4268	3575	2893	-275	-1749	0	0	3344	0	2475	0	3982	
	Tuition-LT	387		Corn	5/02	-4976	6451	-2539	-1964	-4837	725	-1650	0	-350	0	0	7150		
	Tuition-LT	387		Crude	5/02	-8030	12480	-11600	-600	22890	-1440	0							

<----- All Statistics Based On Last 12 Months Performance ----->												Combined						
12 Mos					12 Mos					Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng	
Mar	Apr	May	Jun	Jul	Net P/L	Max DD	Total Trds	% Wins	Avg. Win	Avg. Loss	Con. Loss	Req'd Cap. \$	Min. Cap.	%Chng. %Chng.	Total Net P/L	Total Max DD	Min. Req. Cap. Since	Min. Req. Cap. Since
(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)				
11550	10590	12070	250	29050	69940	8100	74	67.6	2298	-1878	5	24750	282.6%	158960	21320	208.3%	208.3%	
2700	-6050	1775	12100	7425	70475	12800	204	57.4	2132	-2062	4	27000	261.0%	40525	57675	29.5%	29.5%	
27050	-1800	2325	8150	37075	123800	39400	72	61.1	5946	-4919	4	54000	229.3%	119625	168375	32.4%	63.8%	
9650	-14050	5000	-750	2275	16525	22850	82	47.6	3697	-2974	7	33000	50.1%	24800	127775	11.0%	63.8%	
44025	14250	17200	-5750	26850	186700	29375	84	58.3	7140	-4652	2	45000	414.9%	431374	87500	140.3%	63.8%	
0	0	5100	0	950	26238	0	5	100.0	5248	0	0	6900	380.3%	46650	13800	83.6%	37.0%	
0	0	-2375	-1600	-238	7388	4213	6	50.0	3867	-1404	3	7500	98.5%	-3550	23413	-5.9%	37.0%	
16710	6430	10750	490	13480	55190	7190	80	63.8	2194	-1961	5	24750	223.0%	140000	17400	188.6%	188.6%	
0	0	0	0	8463	7138	1325	2	50.0	8463	-1326	1	4500	158.6%	7813	2725	46.3%	41.0%	
0	0	14785	0	2625	16345	1065	3	66.7	8705	-1075	1	6900	236.9%	8105	9305	31.3%	41.0%	
9025	0	0	-4675	438	13688	4675	4	75.0	6121	-4676	1	5400	253.5%	233.5%	9888	4888	48.8%	41.0%
4680	3090	-1540	2330	4190	29060	4615	113	57.5	1104	-889	5	10500	276.8%	27505	11290	184.9%	221.4%	
5005	150	-335	-1540	-365	31370	4905	82	56.1	1283	-768	4	10500	298.8%	38740	4905	260.4%	221.4%	
6962	-475	-513	-1688	338	5827	7238	132	45.5	750	-545	6	10800	54.0%	8117	7237	53.1%	221.4%	
1375	2688	38	2562	1375	25887	3550	69	62.3	965	-600	4	10800	239.7%	23328	3550	152.5%	221.4%	
6200	6340	1930	-4705	745	20870	10640	146	54.4	994	-872	7	9600	217.4%	20870	10640	217.4%	221.4%	
1790	-2400	45	4020	2800	18255	6520	55	56.4	1310	-933	4	9600	190.2%	18255	6520	190.2%	221.4%	
3530	3553	0	2588	659	10981	7170	12	66.7	2411	-2081	2	5400	203.4%	19872	23888	45.1%	45.1%	
8110	6330	6380	300	14500	48800	8080	83	62.7	2037	-1848	5	24750	197.2%	118600	19550	159.7%	159.7%	
10750	6510	260	-8270	23160	45580	9660	59	64.4	2197	-1804	4	24750	184.2%	109360	16650	143.3%	143.3%	
4700	-1025	1525	10650	12175	49550	26575	103	56.3	2599	-2248	4	27000	183.5%	180300	51400	33.3%	33.3%	
6925	-2175	-250	-1800	15525	47450	8400	115	54.8	1649	-1086	6	27000	175.7%	58750	8400	130.6%	130.6%	
0	0	0	0	39125	48125	12460	5	60.0	20195	-6230	2	27750	173.4%	62745	12460	29.5%	29.5%	
15475	1125	5250	11725	-14100	46700	21750	118	55.1	2289	-1928	4	27000	173.0%	96669	55775	33.3%	33.3%	
0	-11075	-8600	-14125	5625	23600	53125	22	50.0	9120	-6975	5	54000	43.7%	-3075	53125	-2.8%	227.9%	
-1163	0	-4088	-450	3325	-6750	15775	15	26.7	3575	-1916	8	6900	-97.8%	2363	15775	17.1%	227.9%	
21000	15990	7690	-10130	1160	104310	26020	122	64.8	2563	-2289	5	24750	421.5%	178120	26020	359.8%	227.9%	
240	8490	10640	8220	16800	62620	14340	81	45.7	4068	-2000	6	27750	225.7%	69150	14340	124.6%	227.9%	
3900	2375	-12850	-3400	28725	57175	74600	112	49.1	6872	-5626	5	45000	127.1%	132325	74600	147.0%	227.9%	
17888	8484	3872	19022	20811	97801	12121	89	57.3	3323	-1886	5	26250	372.6%	117004	15032	222.9%	227.9%	
36525	11600	-52300	23100	-80125	45900	137175	196	52.0	4875	-4793	8	48000	95.6%	45900	137175	95.6%	227.9%	
1580	-9160	-6085	4125	9885	17070	21860	64	48.4	2680	-1997	10	15000	113.8%	17070	21860	113.8%	227.9%	
7150	-4370	1930	-7730	8690	27750	10170	35	48.6	2964	-1260	4	9750	284.6%	27750	10170	284.6%	227.9%	
0	0	740	0	0	3100	1700	5	40.0	2550	-667	2	2400	129.2%	20840	8170	84.7%	27.9%	
0	0	-1525	0	0	11288	1525	3	66.7	6407	-1534	1	6000	188.1%	1113	25738	1.8%	27.9%	
0	-450	0	0	-13	750	5250	6	16.7	6463	-1146	3	7500	10.0%	-19775	36988	-25.7%	27.9%	
0	0	5100	0	950	22363	2150	5	80.0	6128	-2149	1	6900	324.1%	60263	13750	88.8%	27.9%	
-2950	4150	3650	14400	-1650	43750	25525	167	38.9	2663	-1267	11	27000	162.0%	46850	86875	27.0%	27.0%	
1220	1990	30	1510	1660	15195	5765	79	44.3	1344	-724	6	9600	158.3%	24315	7520	86.8%	86.8%	
3730	1320	-660	-600	1330	18355	7615	61	68.9	888	-1000	3	10500	174.8%	42635	7615	174.0%	142.0%	
3613	-38	725	-313	1938	15245	4450	60	76.7	604	-898	2	10800	141.2%	27920	4450	110.8%	142.0%	
-185	2495	815	625	1040	15090	2540	80	56.3	760	-547	5	9600	157.2%	18660	2900	166.6%	166.6%	
20950	0	9250	375	-2000	48100	6400	43	48.8	4031	-1657	4	5400	890.7%	-19300	79138	-18.0%	15.6%	
1775	11375	4400	7950	-6500	43300	13450	83	44.6	3024	-1493	8	54000	80.2%	203338	38725	19.0%	15.6%	
0	0	5100	-6138	-1813	-75	7950	10	30.0	6025	-2593	3	6900	-1.1%	18750	15675	42.9%	33.4%	
0	2013	2013	-2888	-3338	12425	6225	8	62.5	3730	-2075	3	6000	207.1%	11588	13988	30.5%	33.4%	
0	0	-1825	0	3000	-8625	12738	10	40.0	1853	-2673	4	7500	-115.0%	-10163	20288	-21.4%	33.4%	
0	-1230	2900	0	-5730	2660	5730	9	44.4	3325	-2124	2	5400	49.3%	1350	12590	3.9%	33.4%	
0	0	-1980	0	-1450	7720	3910	9	55.6	2820	-1599	2	4200	183.8%	15120	6920	56.8%	33.4%	
0	12410	0	27960	-18350	45280	18350	10	60.0	13102	-8333	2	27750	163.2%	67120	18350	38.2%	33.4%	
22105	0	33743	0	16115	74298	10277	11	54.5	14776	-2854	3	30750	241.6%	83555	38716	42.9%	33.4%	
2300	4188	-1563	3450	988	20550	4325	30	56.7	1859	-852	3	6000	342.5%	-37138	61313	-59.4%	38.1%	
530	7200	10970	2250	-10190	50910	10190	29	69.0	3553	-2245	2	24750	205.7%	187080	37030	72.6%	38.1%	
-3475	-930	-1785	495	1710	-5415	9340	38	28.9	1227	-699	9	5400	-100.3%	11500	19325	20.4%	38.1%	
-1410	490	2510	-2600	-1860	-1000	5270	35	37.1	999	-635	7	5400	-18.5%	28830	18750	51.3%	38.1%	
8774	12398	14167	-2255	-4452	41408	11017	27	51.9	4765	-1953	5	30750	134.7%	96860	19908	30.2%	38.1%	
5025	-3013	1625	4400	1613	10100	5788	68	86.8	568	-2610	2	6900	146.4%	10100	5788	146.4%	146.4%	
-7550	9800	0	10050	-7625	31950	7950	52	51.9	3137	-2107	3	27000	118.3%	64675	9025	39.4%	42.0%	
-6750	4500	-3350	5225	-350	39975	16125	84	53.6	3039	-2485	4	22500	177.7%	61700	20325	45.1%	42.0%	
12785	-14885	0	0	61470	70355	16680	9	66.7	16987	-10550	2	24750	284.3%	84220	46795	88.8%	52.7%	
0	2600	-10530	7860	25180	15460	34725	14	50.0	10084	-7875	3	27750	55.7%	34630	34725	32.6%	52.7%	
0	0	-6282	-11415	11924	-836	41457	7	42.9	16987	-12972	2	30750	-2.7%	13120	41457	11.1%	52.7%	
0	0	20745	0	35806	67079	15509	9	55.6	16684	-4106								

## #5-2008 ISSUE

## FUTURES TRUTH COMPANY

Rank by % Chng Col.17	System Name (1)	System (2)	# (3)	Day Trd. (4)	Commodity Date (5)	Sys. Rel.	<----- Net \$Profit/Loss Per Year -----> (6)											
							2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
30	Trigo	608	Wheat	11/07	n/a	n/a	n/a	n/a	8813	n/a	n/a	n/a	n/a	8813	-1725	0		
31	Maya Legacy	585	Mex Peso	1/07	n/a	n/a	n/a	n/a	4663	1950	0	0	0	88	0	325		
32	Weaver	318	Jap Yen	7/00	-4076	250	2624	-8501	-7513	-5213	-1575	0	813	-2463	0	2938		
	Weaver	318	S Franc	7/00	5938	-2026	11199	-8701	5175	25	0	0	6100	0	0	8500		
	Weaver	318	T Note	7/00	6270	5170	-1910	580	1310	3760	0	-1550	4210	-2960	0	5110		
	Weaver	318	Crude	7/00	-4520	20070	-5910	890	26220	2910	0	21990	0	3770	-8530	6010		
	Weaver	318	Heat Oil	7/00	-7735	3700	-640	-5899	13910	-2974	1050	-4313	11710	0	-3431	-71		
	Weaver	318	Soybeans	7/00	1440	13940	-555	9595	10380	4865	0	6300	0	8585	0	15310		
	Weaver	318	Sugar	7/00	-1736	-1187	2229	9386	-7505	0	-1501	-437	-706	-358	0	4547		
33	Black Crusader UD	578	S&P	1/07	n/a	n/a	n/a	n/a	-11800	-15900	4825	-850	14050	-6275	8375	16625		
34	EuroDynamics LT	445	Euro C	9/03	-1763	6338	988	2263	9250	0	0	2450	4450	0	0	0		
35	Tzar	426	S&P	3/03	22425	4400	-1250	63300	93475	22875	-4000	7950	26800	16875	9850	16925		
	Tzar	426	Nasdaq	3/03	45550	34800	-8350	21625	-32075	8250	-12250	0	-7800	7625	4250	14550		
	Tzar	426	Russell 2K	3/03	30150	40700	23675	11125	120000	49050	28525	-41825	-10450	37650	18975	-5600		
	Tzar	426	D. Jones	3/03	10420	-12330	2510	-11990	10940	7700	-4870	-2850	7620	1460	700	4050		
36	Catscan III	421	Nat Gas	5/03	-610	30470	-1190	-10650	-12720	-4580	-6100	-3790	-5880	6170	-3310	12530		
	Catscan III	421	Euro C	5/03	11187	148	824	3374	10838	1875	0	0	11213	-425	-2000	3175		
	Catscan III	421	\$ Index	5/03	9090	-710	5650	-2060	3060	980	0	0	4350	-260	-400	-60		
	Catscan III	421	Jap Yen	5/03	-2925	-5451	7563	4915	5901	5013	513	-3350	1338	-1063	-2550	2550		
	Catscan III	421	F Note	5/03	-1085	-410	425	-2360	1450	1200	-145	-245	1660	0	0	1695		
	Catscan III	421	Euro \$	5/03	-1350	-200	-2375	-3000	-3150	175	-650	-75	75	-500	0	3550		
	Catscan III	421	Crude	5/03	570	5130	-2170	-2420	7870	-1720	-1130	20950	-3920	-4110	-9950	5810		
37	STAT Const	345	Rough Rice	5/01	-1910	-226	6	-5390	-1236	-1014	-416	966	0	2684	0	8186		
	STAT Const	345	Jap Yen	5/01	-4602	-4125	10613	-14501	-6639	500	0	-2563	-350	-2200	0	4838		
	STAT Const	345	Crude	5/01	-6770	7310	-11520	90	21970	-1130	0	20950	0	3770	-7720	3070		
	STAT Const	345	\$ Index	5/01	10410	1740	-2060	-4500	-1060	-460	0	0	3400	-1600	0	-910		
	STAT Const	345	S Franc	5/01	-3550	1301	-8113	-10539	-6613	-2338	0	0	4363	-2638	0	7113		
	STAT Const	345	T Note	5/01	-4030	2190	-6320	3210	2970	650	0	0	4800	0	0	5430		
	STAT Const	345	Euro C	1/01	14926	3948	2962	-8851	1887	-2763	0	0	8925	0	0	-425		
38	Second Income	114	*	S&P	2/91	-43400	-20075	-5125	-30975	-24300	1400	-7450	-3700	1600	1050	12875	6750	
39	Black Crusader UD Mini	579	Mini S&P	1/07	n/a	n/a	n/a	-2300	-3225	800	-263	2500	38	1313	1575			
	Black Crusader UD Mini	579	Mini Nasdaq	1/07	n/a	n/a	n/a	n/a	-1145	-1920	-130	-1815	1510	2270	655	610		
	Black Crusader UD Mini	579	Mini Russell	1/07	n/a	n/a	n/a	n/a	-6865	-6425	-130	3095	4205	-3175	-960	2940		
40	Universal 2.0	468	T Note	11/03	-230	4810	-1140	-1210	-4820	350	-230	-1130	1250	-580	3030	-790		
	Universal 2.0	468	Euro C	11/03	4938	-5061	-4037	-10415	-4674	-950	-2275	1488	4025	-1275	125	0		
	Universal 2.0	468	Soybeans	11/03	-610	4215	3500	-3200	8925	1085	490	2685	-585	2770	-4120	2845		
	Universal 2.0	468	Nat Gas	11/03	-9050	16440	1770	18180	17650	12550	-3490	2530	0	5860	950	6610		
	Universal 2.0	468	Crude	11/03	3440	5390	-2530	7990	26130	2050	3180	11760	1330	5060	-6060	-3080		
	Universal 2.0	468	Silver	11/03	-190	4795	-2070	-2715	-10250	-4610	-3985	5765	-985	4565	730	1725		
41	Turbo Trader Pro	539	*	Mini Russell	3/06	n/a	n/a	n/a	9750	8740	-200	-240	0	3750	1810	-80	240	
42	GK-Energy Trader	349	Crude	2/01	-3320	10140	-7420	-3140	16010	-1860	0	20960	0	3760	-8280	3060		
	GK-Energy Trader	349	Heat Oil	2/01	-14646	12899	5565	-3562	26374	-7266	2696	0	11978	0	1210	-7111		
	GK-Energy Trader	349	Unleaded	2/01	-8687	12513	6276	1277	13881	-3990	-1491	0	9064	0	1474	-533		
43	CrudeExtreme	534	*	Mini Crude	1/06	19830	-9660	7270	44820	-2390	15470	0	-6260	-6480	1000	-6640	14280	
44	Anticipation	224	Coffee	5/95	0	3414	31147	7951	-12244	1969	-6994	3975	-1388	-2100	-1350	3300		
45	SAGA	472	T Note	4/04	n/a	-8120	-2270	3580	7290	1600	0	0	5300	0	4510	1800		
	SAGA	472	Crude	4/04	n/a	9110	-11610	4690	19430	810	0	17680	0	0	0	0		
	SAGA	472	Euro C	4/04	n/a	3974	-6188	-7164	5799	-4638	0	0	12538	0	0	3713		
	SAGA	472	Jap Yen	4/04	n/a	-1575	11900	-16791	576	2413	0	-2125	2238	-2500	0	4938		
46	Parabolic Stop	65	Coffee	1/87	1558	5286	4463	-3600	-8681	-188	-2175	-806	431	19	-2719	10350		
	Parabolic Stop	65	Copper	1/87	-3838	-8099	-19289	8313	3999	11825	-9063	4775	3313	3300	-1238	13900		
	Parabolic Stop	65	Jap Yen	1/87	-1686	1464	-875	-11214	-4940	1575	-1113	-2138	50	2400	5125	1313		
	Parabolic Stop	65	Nat Gas	1/87	51910	13370	41220	-14050	-28360	-1580	-2570	-6810	-6970	-1730	1820	12840		
	Parabolic Stop	65	Euro C	1/87	10788	11800	-13376	-12189	10388	-2375	0	4900	7738	2225	2263	-2513		
	Parabolic Stop	65	Euro \$	1/87	-2875	-1050	-1825	-1975	-2325	-350	-475	-600	175	-500	0	3000		
	Parabolic Stop	65	\$ Index	1/87	7970	6050	-6820	-3550	-1330	-840	0	1980	1140	680	-60	-1160		
	Parabolic Stop	65	Cotton	1/87	7400	880	635	-4515	8120	45	1450	-195	-225	-545	-265	2485		
	Parabolic Stop	65	Bonds	1/87	3660	-4670	5670	-12510	7390	1730	1820	-3040	5040	-2460	-1230	3590		
	Parabolic Stop	65	Live Hogs	1/87	3260	-6352	-64	-1056	-5868	-300	1704	64	992	-3664	3016	-408		
47	AlfaMAXX	432	*	S&P	5/03	-7500	-14100	-12225	15400	45526	12400	-1550	2375	15500	2400	-2950	2825	
48	Synergy	374	Bonds	3/02	8619	-6787	-3556	-1068	-3600	0	-1856	0	0	0	0	3519		
	Synergy	374	S Franc	3/02	9163	-5263	5762	-4350	-1675	0	0	0	0	0	0	0		
	Synergy	374	Jap Yen	3/02	-1600	-238	-1238	2175	-1050	0	0	0	0	0	0	0		
	Synergy	374	Crude	3/02	-255	110	-5635	-2425	11385	0	0	0	0	0	0	-3305		
	Synergy	374	Nat Gas	3/02	-7610	-4765	18200	-4625	-1515	0	0	0	8475	-6195	0	-5755	0	
	Synergy	374	\$ Index	3/02	19880	2230	2550	-1460	-2195	-255	0	0	0	0	0	0		
	Synergy	374	Nikkei	3/02	-7875	-6150	-2650	16020	-6040	0	0	0	0	0	0	0		
	Synergy	374	Euro C	3/02	28388	-4263	-1212	-6063	338	-900	0	0	0	0	0	0	0	
49	ETS - Daily	257	S&P	3/97	-22200	-13450	-2800	-10925	1450	17500	0	3525	12000	0	25175	0		
	ETS - Daily	257	B Pound	3/97	11400	-6163	-18738	3306	-706	-1138	-2288	0	3813	0	2969	-300		
	ETS - Daily	257	Jap Yen	3/97	-11000	-10113	788	-1600	12475	0	0							

<----- All Statistics Based On Last 12 Months Performance ----->										Combined									
12 Mos					Max. Min. %Chng. Comb.					Combined									
Mar	Apr	May	Jun	Jul	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Con. Req'd (14)	Min. Req. Cap. \$ (15)	%Chng. Cap. (16)	P/L (18)	Net Max DD (19)	Min. Req. Cap. Since Release (20)	Min. Req. Cap. Since Release (22)		
0	0	0	0	0	7088	1725	2	50.0	8813	-1726	1	5400	131.3%	131.3%	7088	1725	131.3%	131.3%	
0	0	0	0	3425	5788	0	4	100.0	1447	0	0	4500	128.6%	128.6%	8413	0	118.1%	118.1%	
0	0	-1900	0	-2313	-9713	9713	11	27.3	1317	-1709	3	7500	-129.5%	127.8%	9775	21388	16.0%	23.3%	
0	338	2013	-2888	-2000	12088	4888	9	55.6	3785	-1715	3	6000	201.5%	127.8%	23588	11988	48.1%	23.3%	
0	0	-2260	-5440	750	1620	7700	13	38.5	2872	-1595	3	4200	38.6%	127.8%	11200	9740	32.7%	23.3%	
-220	-460	0	27960	-18350	35080	18350	13	46.2	12133	-5403	3	27750	126.4%	127.8%	50020	25020	22.1%	23.3%	
22672	0	33747	0	14830	73219	6237	13	46.2	14491	-1975	3	30750	238.1%	127.8%	66524	34507	26.5%	23.3%	
-16700	-5650	0	10565	-9560	3985	22350	10	50.0	8157	-7360	2	10500	38.0%	127.8%	16540	22350	19.3%	23.3%	
0	-2643	0	-336	-997	-2430	3976	10	20.0	2727	-986	5	2400	-101.3%	127.8%	-8075	14022	-41.2%	23.3%	
3600	7225	16100	3975	14800	66550	20400	48	62.5	4213	-3324	6	54000	123.2%	123.2%	58900	31000	68.9%	68.9%	
5275	-3738	0	0	0	8438	3738	4	75.0	4058	-3737	1	6900	122.3%	122.3%	18613	9788	53.9%	53.9%	
12300	13775	11975	-11725	9050	132650	11725	26	69.2	9607	-5020	1	54000	245.6%	120.9%	244500	46325	82.3%	62.4%	
-2750	-3900	9500	12700	10125	40300	24300	21	61.9	7285	-6799	4	33000	122.1%	120.9%	106025	47975	58.4%	62.4%	
-26850	-14700	0	-13975	-38050	-17250	104125	26	53.8	13300	-16924	3	45000	-38.3%	120.9%	145450	104125	58.8%	62.4%	
850	4300	-4850	2940	7170	24220	9200	23	60.9	3559	-2850	2	16815	144.0%	120.9%	14710	30680	15.9%	62.4%	
0	13590	0	23000	-890	30740	20350	16	43.8	11144	-5267	4	24750	124.2%	117.6%	50220	69070	38.0%	31.1%	
0	4963	-2975	-3825	388	12388	6800	11	45.5	4808	-1948	4	6900	179.5%	117.6%	26100	22950	70.9%	31.1%	
0	630	-2330	-100	-320	2490	3690	15	40.0	1385	-647	4	2400	103.8%	117.6%	12450	11770	97.3%	31.1%	
0	3363	-4038	375	-3813	-1663	9838	24	37.5	2025	-1326	5	7500	-22.2%	117.6%	5888	14850	14.7%	31.1%	
-375	-555	795	0	-400	3630	930	15	46.7	849	-290	3	3000	121.0%	117.6%	-820	7640	-5.1%	31.1%	
-2200	0	-600	275	350	400	2800	21	28.6	788	-289	4	2250	17.8%	117.6%	-8700	10075	-72.5%	31.1%	
0	12420	0	23850	-2510	39690	19530	16	50.0	8826	-3865	3	27750	143.0%	117.6%	38600	19530	26.1%	31.1%	
0	6784	-7334	0	1404	11260	7334	8	62.5	4005	-2922	2	6900	163.2%	117.0%	-1370	15410	-2.7%	5.9%	
0	-1213	0	0	938	-50	5113	7	42.9	2092	-1584	3	7500	-0.7%	117.0%	-15938	27088	-29.0%	5.9%	
0	12410	0	27960	-16080	43230	16080	8	62.5	13632	-8310	1	27750	155.8%	117.0%	28710	36660	14.1%	5.9%	
0	0	1030	-1070	-1790	-1400	4340	8	37.5	1700	-1300	2	2400	-58.3%	117.0%	9500	12200	54.0%	5.9%	
0	0	-688	0	0	5813	2638	5	40.0	5738	-1888	1	6000	96.9%	117.0%	-19700	35650	-44.8%	5.9%	
0	-940	-160	0	-2560	7220	3660	6	50.0	3627	-1220	3	4200	171.9%	117.0%	5750	11210	18.7%	5.9%	
0	0	5100	-2675	-2088	6075	4763	7	42.9	5254	-2428	2	6900	88.0%	117.0%	21088	17850	39.9%	5.9%	
1350	-7200	3475	10900	10375	31425	16200	155	28.4	3489	-1101	10	27000	116.4%	116.4%	-156763	210900	-32.7%	-32.7%	
775	1388	3075	725	3025	11725	3775	48	60.4	782	-576	5	10800	108.6%	116.1%	9575	6638	56.0%	56.0%	
1885	325	2720	-250	1265	7125	3865	45	57.8	577	-415	4	6600	108.0%	116.1%	6065	5320	58.0%	56.0%	
4735	-280	3375	1380	4780	13540	8085	50	66.0	913	-976	4	10500	129.0%	116.1%	9105	13095	54.8%	56.0%	
-50	-780	-10	-1750	-2230	-2920	6010	40	42.5	537	-524	4	4200	-69.5%	114.0%	-5170	10910	-25.5%	27.6%	
1538	-2525	175	638	1025	1988	5750	29	44.8	1303	-933	4	6900	28.8%	114.0%	-18275	31750	-54.8%	27.6%	
-2030	810	-6330	8340	-1340	4620	9180	36	50.0	1447	-1190	4	10500	44.0%	114.0%	11005	9180	21.7%	27.6%	
4330	3460	4770	4030	380	41980	3490	27	66.7	2802	-943	2	24750	169.6%	114.0%	69520	40950	58.1%	27.6%	
9460	10270	8980	8560	6260	57770	9140	36	58.3	4061	-1829	5	27750	208.2%	114.0%	74810	11720	55.8%	27.6%	
2325	-2065	-5865	85	430	-1885	10850	40	37.5	1965	-1254	7	15000	-12.6%	114.0%	-13065	40145	-18.0%	27.6%	
-950	-590	-170	910	1470	5950	2880	115	47.0	517	-361	3	5250	113.3%	113.3%	19320	3340	152.3%	152.3%	
0	12420	0	27950	-18920	39090	18920	8	62.5	13630	-9687	1	27750	140.9%	111.3%	22800	31740	10.8%	25.6%	
17283	0	33743	0	-10223	42311	10223	8	62.5	13382	-8200	1	30750	137.6%	111.3%	55730	21038	23.9%	25.6%	
-13461	0	28648	0	-11777	7934	13994	10	40.0	9845	-5241	3	26250	30.2%	111.3%	28111	32348	14.1%	25.6%	
0	13590	0	0	23000	-15390	32570	26370	11	54.5	13053	-9127	2	24750	131.6%	111.3%	106250	40520	56.6%	25.6%
2975	-93	793	8	3338	7663	4975	138	39.9	628	-325	10	6938	110.5%	110.5%	12955	4975	72.3%	72.3%	
7013	2775	900	-2344	4144	9900	9863	160	55.6	722	-765	6	9000	110.0%	110.0%	171000	25594	141.6%	141.6%	
0	-1080	-170	0	-1910	10050	3160	7	57.1	3303	-1050	3	4200	239.3%	108.8%	3630	10710	19.6%	14.5%	
0	0	0	0	0	18490	0	2	100.0	9245	0	0	27750	66.6%	108.8%	21620	28940	17.6%	14.5%	
0	0	5100	-1300	-1825	13588	4638	8	37.5	7313	-1670	2	6900	196.9%	108.8%	2113	21188	6.9%	14.5%	
7138	-2625	0	0	-1188	8288	3813	9	44.4	4181	-1683	3	7500	110.5%	108.8%	2375	17113	7.2%	14.5%	
-1031	10669	-281	4725	1406	20400	7594	26	38.5	4179	-1340	3	9000	226.7%	107.1%	174113	48900	88.3%	18.2%	
-9550	-700	-6338	8238	-450	18013	16588	25	48.0	4917	-3153	3	17250	104.4%	107.1%	1338	51825	0.4%	18.2%	
4938	0	4788	1925	-6025	12838	7000	24	50.0	2540	-1470	6	7500	171.2%	107.1%	68425	34513	41.6%	18.2%	
-1620	6400	-5530	-680	30460	24030	20310	30	40.0	7942	-3960	3	24750	97.1%	107.1%	151890	53160	28.0%	18.2%	
-1088	-350	613	-8900	4700	7213	13163	25	44.0	2975	-1822	5	6900	104.5%	107.1%	13663	42200	9.0%	18.2%	
-1400	0	-925	75	625	-375	2775	21	33.3	718	-385	4	2250	-16.7%	107.1%	-20025	22500	-40.6%	18.2%	
-730	-2700	-3280	-60	1340	-3690	8580	25	40.0	941	-873	6	2400	-153.8%	107.1%	-9570	22660	-18.2%	18.2%	
-275	5165	-1935	2455	2615	10775	3700	27	51.9	1583	-878	3	5400	199.5%	107.1%	3165	38305	2.7%	18.2%	
90	-2440	-5750	160	-1130	-3620	9410	29	51.7	1285	-1634	6	5400	-67.0%	107.1%	-34410	42590	-29.1%	18.2%	
632	2148	-448	-2072	2248	3912	5380	29	41.4	1585	-890	3	2700	144.9%	107.1%	-15992	26292	-27.1%	18.2%	
3525	-5725	-500	2875	-2300	28875	18150	131	43.5	2497	-1532	6	27000	106.9%	106.9%	24851	44400	17.3%	17.3%	
0	0	0	-																

Rank by % Chng Col.17	System Name (1)	System (2)	# (3)	Day Trd. (4)	Commodity Tested (5)	Sys. Rel. (6)	<----- Net \$Profit/Loss Per Year ----->											
							2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
50	ETS - Daily	257	Soybeans	11/97	-3638 -4731 -2456 -7056 12956	-1675 3481 1125 0 7463 0 9275												
	ETS - Daily	257	Bonds	3/97	2150 14206 7288 -1681 9838	2894 0 0 4363 0 -450 -3744												
	ETS - Daily	257	S Franc	3/97	9713 6013 -5750 325 3900	-313 0 0 2225 0 -3400 2675												
	Early Bird	327	* S&P	1/01	-6525 -1400 1325 -2325 12425	-3650 -1600 0 -2350 3950 18100 -2425												
	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 n/a n/a												
51	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 n/a n/a												
	Maiz	609	Corn	11/07	n/a n/a n/a n/a 3388	n/a n/a n/a n/a 3388 0 2650												
	Early Bird III	431	* S&P	3/03	-2850 -2125 3125 0 14825	-9975 -5550 0 6100 225 18975 3275												
	Early Bird III	431	* Russell 2K	3/03	21225 -8550 925 8225 46525	20300 -9400 12775 -8700 3700 2925 1850												
	Advent	365	T Note	1/02	3890 5300 -15390 -6660 3010	1600 0 0 4800 0 0 5430												
52	Advent	365	Jap Yen	1/02	-10452 -11901 7249 -10626 -8526	1863 0 -1413 -3925 -3300 0 138												
	Advent	365	S Franc	1/02	874 1173 -939 -7989 -4450	-900 -1838 0 4338 0 0 8500												
	Advent	365	Cotton	1/02	-5585 -5850 -4935 -1345 3430	-650 650 0 1260 -1995 0 6200												
	Advent	365	Nat Gas	1/02	230 -21910 -5640 34210 -43300	-1870 0 -15910 -6970 3500 -2120 16090												
	Advent	365	Crude	1/02	-9220 -850 -10360 -4240 30500	2910 0 21990 0 3770 0 6520												
53	Advent	365	Coffee	1/02	-13125 2419 13370 -13200 -11625	-3075 0 -3075 0 0 0 7613												
	Advent	365	O. Juice	1/02	5378 2701 -3009 6998 -3104	1358 0 -6105 0 0 0 225												
	STC S&P DayTrade	258	* S&P	4/97	10225 17925 -7025 -7150 8100	-6950 -4125 7825 75 17725 7650 -4900												
	Trend Weaver	604	T Note	8/07	n/a n/a n/a n/a 3022	0 253 0 0 2769 0 2425												
	Trend Weaver	604	Crude	8/07	n/a n/a n/a n/a 15995	725 0 0 15270 0 -1835 0												
54	Trend Weaver	604	\$ Index	8/07	n/a n/a n/a n/a 5410	995 0 0 4415 0 -1075 -1115												
	Trend Weaver	604	Gold	8/07	n/a n/a n/a n/a 10445	0 0 0 10445 0 0 6555												
	Trend Weaver	604	Jap Yen	8/07	n/a n/a n/a n/a -1725	-3388 0 0 0 1663 0 1563												
	Trend Weaver	604	Palladium	8/07	n/a n/a n/a n/a 840	0 515 0 0 325 0 0												
	Market Direction	384	Euro C	3/02	19013 1338 7400 -8163 6150	-2713 -1725 0 0 8075 -2650 -1325												
55	Market Direction	384	Coffee	3/02	413 -3713 3563 -3375 1594	-1331 -2663 1538 0 0 0 0												
	Market Direction	384	T Note	3/02	856 -6219 -2306 2325 1438	0 0 772 0 0 0 0												
	Market Direction	384	Jap Yen	3/02	-10513 -5413 4575 700 213	0 0 1213 0 -1800 0 -1325												
	Market Direction	384	S Franc	3/02	5738 -825 -650 1488 -2900	0 0 0 0 0 0 0												
	Market Direction	384	Gold	3/02	210 -5645 -3655 4845 -4950	0 0 0 0 0 0 0												
56	Market Direction	384	Corn	3/02	-2081 1725 3113 -2313 -3600	0 -1175 -2650 0 0 0 0												
	Market Direction	384	Crude	3/02	25 14250 -11505 11580 19780	4945 0 4665 11720 0 75 0												
	Ultimate Trading Dev. II	324	Bonds	8/00	7690 2250 -5750 -1130 2830	1020 0 0 5520 0 0 2110												
	Ultimate Trading Dev. II	324	B Pound	8/00	9188 6493 -2469 3207 -4719	-1144 0 0 2688 -2175 0 0												
	Ultimate Trading Dev. II	324	Euro C	8/00	6463 6787 -8676 6263 14750	1725 0 0 11913 0 0 6550												
57	Ultimate Trading Dev. II	324	Euro \$	8/00	-1125 100 -1250 50 -1575	-350 0 -800 0 0 0 2525												
	Ultimate Trading Dev. II	324	Jap Yen	8/00	4225 -9913 10488 -14227 -276	2800 0 0 3200 0 0 6463												
	Ultimate Trading Dev. II	324	S Franc	8/00	-8638 7138 -2376 -1212 -988	0 0 0 0 0 0 8500												
	Trader's Profit Motive	93	S&P	9/89	-4900 28300 -3625 -57175 20275	-9900 9475 -2425 3500 -10450 39650 -4350												
	USOne	308	Bonds	5/00	-3663 -2788 -3525 -550 -1806	0 0 769 0 0 0 3863												
61	USOne	308	T Note	3/02	-2322 2225 -4506 -1003 -744	0 0 1081 0 0 0 5769												
	Moving Avg. Reversal	322	Bonds	6/00	1620 940 -5220 4590 -3260	1750 0 0 5520 0 0 2110												
	Moving Avg. Reversal	322	Euro C	6/00	15063 -3051 2649 -15450 7899	-2325 -1438 0 10550 0 0 6550												
	Moving Avg. Reversal	322	Coffee	6/00	-11775 -12207 12432 -12262 919	-131 0 3544 -244 0 -3263 10163												
	Moving Avg. Reversal	322	Crude	6/00	-1120 7410 -6580 -1380 16660	-6750 -930 21150 0 3760 0 6530												
62	Moving Avg. Reversal	322	Cotton	6/00	-4815 11710 -11220 -5020 -7770	-2275 -3935 0 -810 0 -2765 5430												
	Moving Avg. Reversal	322	Gold	6/00	-330 -1810 -3670 10990 -9930	0 3230 0 3140 0 13290 0												
	Moving Avg. Reversal	322	Jap Yen	6/00	-5137 -11688 12825 -7188 3100	3013 0 0 3200 -3575 -4813 5225												
	Profit Quest	231	\$ Index	9/95	2170 -3430 -7130 -60 -340	-670 0 2590 -440 920 270 -820												
	Four Ducks	611	Lumber	2/08	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a n/a												-1734
64	Four Ducks	611	Unleaded	2/08	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a n/a												0
	Four Ducks	611	Live Hogs	2/08	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a n/a												1395
	Four Ducks	611	Soybeans	2/08	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a n/a												3500
	Four Ducks	611	Crude	2/08	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a n/a												0
	R-Breaker	187	* S&P	7/93	34050 -13200 -20475 -7100 42425	-6875 2700 13250 -4700 16100 -3575 -1675												
65	Black or White	124	Euro \$	5/90	-700 400 450 -550 -2775	-800 0 -1075 -575 0 -1225 2825												
	Black or White	124	B Pound	5/90	2963 4906 -7332 7019 -9406	-4450 0 0 1975 0 0 1288												
	Black or White	124	Euro C	12/98	8500 7400 -3062 -1549 4362	-1075 0 0 9125 -1338 -2150 -1688												
	Black or White	124	Heat Oil	5/90	-16081 1029 22580 4763 15250	0 273 0 7518 0 -3087 0												
	Black or White	124	Live Cattle	5/90	9540 -4468 1892 -3748 -1032	0 -1076 0 840 0 104 0												
66	Black or White	124	Cotton	12/92	-415 -6100 -11620 -315 -11575	-3690 -4855 0 -75 0 0 6560												
	STAT	344	Rough Rice	5/01	380 -3750 -1130 -5014 -1446	-1074 -416 986 0 2684 0 8186												
	STAT	344	Jap Yen	5/01	-3464 -6025 11951 -7889 -3838	-2700 0 0 3200 -3375 0 4975												
	STAT	344	Crude	5/01	-5910 13030 -8540 5670 21270	-1130 0 0 20950 0 3770 0 -5850												
	STAT	344	\$ Index	5/01	11730 7990 -820 -1360 -1970	-650 0 0 3300 -1420 -1580 -240												
67	STAT	344	S Franc	5/01	-4538 2724 -5450 -5664 -8513	-750 0 0 4363 -2500 0 7113												
	STAT	344	T Note	5/01	-4850 1590 -7030 3130 1230	640 0 0 4810 0 0 5420												
	STAT	344	Euro C	5/01	14201 10587 900 -3689 -5350	-4150 -2100 0 8825 -3225 -4050 -3125												
	Challenger	350	Bonds	3/01	5950 5220 780 9950 4340	640 0 0 5530 0 0 2100												
	Challenger	350	B Pound	3/01	-4163 -4470 -8894 8044 1482	2344 0 0 2688 -4225 0 -1												

<----- All Statistics Based On Last 12 Months Performance ----->										Combined %Chng %Chng								
12 Mos					Max. Min. %Chng Combined					%Chng %Chng								
Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Max Con. Loss (13)	Min. Loss (14)	Req'd Cap. \$ (15)	Min. Req. Cap. (16)	%Chng. %Chng. (17)	Total P/L (18)	Total Net (19)	Max Release (20)	Cap. Since Release (22)
0	-9488	-2388	8344	1425	17563	11875	10	60.0	5185	-3387	3	10500	167.3%	104.7%	5331	28169	4.7%	-0.5%
-169	-3572	1894	-1950	-653	-1388	8644	11	27.3	3050	-1319	6	5400	-25.7%	104.7%	28750	16556	46.0%	-0.5%
0	0	475	-2675	-1913	-2925	4838	10	40.0	1709	-1627	3	6000	-48.8%	104.7%	22975	14588	33.1%	-0.5%
-425	9600	0	11100	-4025	28275	12575	53	47.2	3160	-1814	6	27000	104.7%	104.7%	93525	15900	45.2%	45.2%
n/a	1950	1388	-1463	3138	5013	1800	43	46.5	521	-235	5	5400	92.8%	103.9%	5013	1800	92.8%	103.9%
n/a	10250	8800	-5375	14975	28650	9225	43	65.1	1917	-1667	5	27000	106.1%	103.9%	28650	9225	106.1%	103.9%
0	0	-1438	0	4600	1438	3	66.7	3019	-1442	1	4500	102.2%	102.2%	4600	1438	102.2%	102.2%	
-7025	9600	0	10200	-1900	23925	19800	71	45.1	3034	-1879	7	27000	88.6%	101.9%	46100	19800	31.0%	44.9%
8250	3725	-225	-1225	-7475	26500	21300	115	47.8	3159	-2451	5	22500	117.8%	101.9%	76175	21300	61.6%	44.9%
0	-2360	980	0	-3910	6540	5290	7	57.1	3203	-2085	2	4200	155.7%	101.4%	-5260	26140	-18.8%	-2.8%
0	-1050	1250	0	3000	-3438	9550	9	44.4	1563	-1935	4	7500	-45.8%	101.4%	-35850	42625	-71.7%	-2.8%
0	350	350	-2888	-3713	4200	6600	8	50.0	3385	-2335	2	6000	70.0%	101.4%	-7488	27313	-18.7%	-2.8%
0	-9810	0	-190	1840	-2695	10000	12	41.7	2252	-1996	2	5400	-49.9%	101.4%	-20715	23760	-57.5%	-2.8%
0	13580	0	23010	14560	43870	24750	15	46.7	13086	-5978	3	24750	177.3%	101.4%	45340	79120	27.5%	-2.8%
0	12420	0	27950	-16510	59050	16510	7	85.7	12593	-16479	1	27750	212.8%	101.4%	32040	48910	17.3%	-2.8%
-10763	0	0	1894	-5044	-12450	13913	6	33.3	4753	-5484	2	9000	-138.3%	101.4%	-32438	32438	-54.1%	-2.8%
0	2198	0	90	-3105	-5340	6698	8	50.0	968	-2303	2	3900	-136.9%	101.4%	7785	6698	29.9%	-2.8%
-6700	9500	5275	-1200	3150	27325	15400	119	43.7	2413	-1465	7	27000	101.2%	101.2%	179413	43450	57.8%	57.8%
0	0	-982	0	-622	3844	1603	5	60.0	1816	-802	2	4200	91.5%	100.0%	3844	1603	91.5%	100.0%
7365	0	0	11655	-5040	28140	8975	8	62.5	8397	-4615	2	27750	101.4%	100.0%	28140	8975	101.4%	100.0%
0	0	730	0	-175	3775	2190	7	42.9	2495	-930	2	2400	157.3%	100.0%	3775	2190	157.3%	100.0%
2285	0	-4075	0	1525	16735	4075	5	80.0	5203	-4077	1	9750	171.6%	100.0%	16735	4075	171.6%	100.0%
0	5575	0	0	-2025	3388	3388	5	60.0	2933	-2706	1	7500	45.2%	100.0%	3388	3388	45.2%	100.0%
9855	-2200	-2525	0	-1985	3985	6710	7	42.9	3565	-1681	4	8250	48.3%	100.0%	3985	6710	48.3%	100.0%
6963	-2650	-1413	-1325	-3075	-1838	8463	14	14.3	7519	-1408	6	6900	-26.6%	100.0%	23638	13288	52.7%	25.3%
8963	0	-1331	0	0	5175	3994	7	28.6	5250	-1068	3	9000	57.5%	100.0%	11081	6656	18.9%	25.3%
0	0	6300	0	-1325	5747	1325	4	50.0	4198	-1325	1	4200	136.8%	100.0%	11484	16847	42.1%	25.3%
2988	0	0	0	0	1075	4713	6	33.3	2894	-1176	4	7500	14.3%	100.0%	-7338	18000	-15.1%	25.3%
9575	-4225	1175	0	-3588	2938	6638	8	25.0	5375	-1302	3	6000	49.0%	100.0%	18388	8413	47.1%	25.3%
0	0	0	0	-670	-670	1325	2	50.0	655	-1325	1	9750	-6.9%	100.0%	-11680	14760	-18.4%	25.3%
0	0	0	0	0	17850	3825	5	40.0	8925	-1275	3	4500	311.7%	100.0%	15631	7800	53.4%	25.3%
11285	5715	11285	-2650	2115	49155	2650	11	72.7	6479	-885	2	27750	177.1%	100.0%	63315	17100	35.1%	25.3%
0	0	-4330	0	0	4320	4330	4	75.0	2883	-4329	1	5400	80.0%	99.3%	-2570	17260	-5.9%	21.5%
0	0	-3188	0	-1606	-5425	6969	5	20.0	2688	-2028	3	4500	-120.6%	99.3%	10631	12500	29.2%	21.5%
0	0	5100	-2675	0	22613	2675	5	80.0	6322	-2675	1	6900	327.7%	99.3%	38313	9988	68.7%	21.5%
-4800	0	0	0	-1550	-4975	6350	8	12.5	2525	-1071	4	2250	-221.1%	99.3%	2925	7775	16.1%	21.5%
0	0	-2138	0	-238	10088	2375	5	60.0	4154	-1187	2	7500	134.5%	99.3%	5575	21263	9.2%	21.5%
0	0	-2875	-2888	0	5700	5763	5	40.0	5732	-1921	3	6000	95.0%	99.3%	1800	11600	3.7%	21.5%
3900	-24325	-4050	5000	47000	53025	40575	120	50.8	4878	-4139	5	54000	98.2%	98.2%	300863	78400	29.1%	29.1%
0	0	0	0	-91	4541	91	3	66.7	2316	-94	1	5400	84.1%	97.0%	1522	15081	3.4%	7.3%
0	0	0	0	-2075	4775	2075	3	66.7	3425	-2081	1	4200	113.7%	97.0%	3009	10397	11.0%	7.3%
0	0	-5370	0	-2080	1930	7450	6	50.0	3127	-2484	3	5400	35.7%	96.2%	-9750	21600	-21.9%	-3.8%
0	0	5100	0	950	19388	3763	7	57.1	5788	-1248	3	6900	281.0%	96.2%	25813	29113	45.3%	-3.8%
-9563	2513	0	-5869	5119	2269	12919	9	44.4	5335	-3807	2	9000	25.2%	96.2%	-11194	29363	-15.1%	-3.8%
0	12410	0	27960	-17790	46340	17790	10	50.0	14362	-5094	3	27750	167.0%	96.2%	24400	39770	10.7%	-3.8%
-3855	2615	0	-190	1840	-3945	9785	11	36.4	2795	-2164	4	5400	-73.1%	96.2%	-6350	28000	-14.3%	-3.8%
-1260	-1940	1470	0	-17680	250	19410	10	40.0	5753	-3794	3	9750	2.6%	96.2%	-22460	24590	-27.9%	-3.8%
0	0	-3300	0	3000	2750	8388	8	50.0	3610	-2923	2	7500	36.7%	96.2%	-23188	37225	-37.5%	-3.8%
0	280	-720	0	860	2270	2020	15	53.3	915	-720	2	2400	94.6%	94.6%	-11640	23360	-37.1%	-37.1%
2468	358	-2603	926	499	-86	3140	12	50.0	977	-991	3	3300	-2.6%	89.4%	-86	3140	-2.6%	89.4%
-4073	6141	0	0	11370	13438	4073	3	66.7	8755	-4085	1	26250	51.2%	89.4%	13438	4073	51.2%	89.4%
820	1570	-1225	-110	25	2475	2545	23	43.5	767	-400	5	2700	91.7%	89.4%	2475	2545	91.7%	89.4%
250	850	850	6875	-3600	8725	5050	28	50.0	1914	-1291	3	10500	83.1%	89.4%	8725	5050	83.1%	89.4%
15125	0	23355	0	0	38480	0	2	100.0	19240	0	0	27750	138.7%	89.4%	38480	0	138.7%	89.4%
-7300	9975	-4150	5100	4875	23725	16400	171	33.3	2456	-1018	12	27000	87.9%	87.9%	266900	44950	64.5%	64.5%
-1550	0	275	0	50	-2075	3675	11	27.3	1183	-704	5	2250	-92.2%	87.1%	8575	6025	20.6%	12.1%
0	-2663	-2156	0	-906	-6913	6913	9	22.2	1669	-1464	5	4500	-153.6%	87.1%	-18925	40588	-22.7%	12.1%
0	0	-913	0	0	1963	6088	10	20.0	5182	-1050	5	6900	28.4%	87.1%	21550	10425	31.8%	12.1%
17749	0	29585	0	3465	55503	3629	7	71.4	12444	-3343	1	30750	180.5%	87.1%	56671	60274	10.0%	12.1%
1156	0	1604	0	-1508	1120	1508	7	57.1	926	-860	2	2400	46.7%	87.1%	-10028	18244	-22.6%	12.1%
0	0	0	-1340	-725	-4125	8620	8	12.5	6560	-1526	4	5400	-76.4%	87.1%	43025	30110	50.1%	12.1%
0	6784	-3094	-2216	4706	16546	5310	9	55.6	4669	-1706	2	6900	239.8%	85.3%	3356	17216	6.6%	12.2%
0	0	-1863</																

Rank by % Chng Col.17	System Name (1)	System (2)	# (3)	Day Trd. Trd.	Commodity (4)	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)										
							2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008
68	Challenger	350	S Franc	3/01	3763	2725	6963	-15038	-3538	-600	0	0	6100	0	0	8500	
69	Impetus	415	* Mini Russell	1/03	1935	4075	-625	3225	5635	2070	-75	745	-540	1015	2015	-280	
69	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	n/a	n/a	n/a	
70	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	n/a	n/a	n/a	
70	HiProb	491	Mini Nasdaq	1/05	n/a	n/a	-565	3260	1700	290	0	0	460	500	-2575	700	
	HiProb	491	Mini S&P	1/05	n/a	n/a	-2413	2963	3663	1863	0	-363	0	1025	0	0	
	HiProb	491	Mini Russell	1/05	n/a	n/a	3635	8485	8040	1225	1455	385	0	620	0	2005	
	HiProb	491	Mini Midcap	1/05	n/a	n/a	2380	8360	1110	-1510	885	-45	0	-1870	0	4120	
71	ATS-6400	362	T Note	1/01	-94	-416	-2985	6681	1219	3471	0	-2884	1553	0	-2759	-1715	
72	Scooter	105	Bonds	12/89	21680	-4850	2940	4490	11580	760	-470	-1050	4960	-610	670	-2090	
	Scooter	105	Jap Yen	12/89	-5002	12313	3374	-13327	536	1500	-438	-113	3525	875	0	5038	
	Scooter	105	Copper	12/89	-2715	4849	-5063	-1412	34939	675	-9450	4175	10750	1288	-5900	15100	
	Scooter	105	Crude	12/89	1150	2800	-28200	2990	14930	250	0	22000	-3920	-5630	-2760	9780	
	Scooter	105	Coffee	12/89	-11608	12413	-17193	-15226	12057	2531	-1294	4500	4069	-450	-2100	6150	
73	Kylie	193	Bonds	6/93	-7330	3670	-2470	-3370	3890	0	1820	-260	3140	-750	-1630	0	
	Kylie	193	B Pound	6/93	-5494	-4194	-1971	4975	375	0	0	0	375	0	0	688	
	Kylie	193	Jap Yen	6/93	-3927	-1713	4488	-1613	1437	-1263	175	-413	0	1163	3088	1725	
	Kylie	193	Coffee	6/93	3356	3225	11627	4949	-2718	-3206	0	3319	-1125	0	0	0	
	Kylie	193	Soybeans	6/93	4625	8750	1870	750	-720	120	-390	225	0	4425	-1560	2360	
	Kylie	193	Copper	6/93	-1124	-512	-3525	-1025	3300	1800	0	0	0	0	0	10200	
74	Kylie	193	Crude	6/93	6040	10030	2760	5440	4620	5090	4840	630	0	2210	700	0	
	DirecTrend	400	Euro \$	9/02	-825	-975	-800	100	-2600	-250	-100	-200	-650	-675	0	3075	
	DirecTrend	400	Coffee	9/02	-3956	-2100	15357	3224	-3244	-1838	0	-1256	0	0	-2081	9338	
	DirecTrend	400	T Note	9/02	-2640	-2990	-1780	290	3660	1590	0	-680	2990	0	0	5430	
	DirecTrend	400	F Note	9/02	-1505	-835	-1115	-670	480	425	0	-310	620	0	0	2285	
	DirecTrend	400	Jap Yen	9/02	-5214	-9989	4124	-863	-1701	-1838	0	-1275	1575	-2500	0	4838	
	DirecTrend	400	Euro C	9/02	7837	12287	4925	-1063	1926	-2625	0	0	9713	-3225	0	1738	
	DirecTrend	400	S Franc	9/02	1975	10000	-9064	-3088	-3176	-2900	0	0	4350	-2438	0	7113	
	DirecTrend	400	\$ Index	9/02	8740	6720	-1730	-780	440	-530	0	0	3390	-1410	0	670	
	DirecTrend	400	Nat Gas	9/02	9310	6920	-10280	29550	-11450	1400	0	-5820	-8570	990	-2460	8680	
75	DirecTrend	400	Crude	9/02	-2860	4630	-1220	-810	18440	710	0	18560	0	3760	-4860	3060	
	Compass	278	Jap Yen	3/98	-5025	-6900	6138	-10302	-2199	-6350	-3475	0	-2050	0	-1575	2488	
	Compass	278	\$ Index	3/98	1900	4430	-1340	-400	4840	-930	-710	0	4370	130	-1020	510	
	Compass	278	Bonds	3/98	-13560	-9970	-480	9970	17290	4770	0	-100	5550	-1850	0	3560	
	Compass	278	T Note	3/98	350	-2380	350	2800	5160	4230	0	-1170	4520	-1130	0	4610	
76	Compass	278	Coffee	3/98	-4876	19	-1574	2137	1276	1313	-3506	0	919	0	506	11006	
	Compass	278	Copper	3/98	-1877	4624	2938	15200	-15888	6463	-3663	0	-4763	-7600	-713	15400	
	Compass	278	Heat Oil	3/98	9997	-2468	18946	-35629	26246	1697	8555	-5674	11710	991	781	-4238	
	GK Universal Trader II	551	Euro C	3/06	n/a	n/a	n/a	-6850	14388	0	14388	0	0	0	0	0	
	GK Universal Trader II	551	Bonds	3/06	n/a	n/a	-3606	-10681	0	-5669	0	0	0	0	5519	0	
	GK Universal Trader II	551	Nikkei	3/06	n/a	n/a	n/a	0	0	0	0	0	0	0	0	10575	
	GK Universal Trader II	551	Unleaded	3/06	n/a	n/a	n/a	0	0	0	0	0	0	0	0	0	
	GK Universal Trader II	551	Rough Rice	3/06	n/a	n/a	n/a	-4630	-1535	0	0	0	-1925	2315	0	0	
	GK Universal Trader II	551	Gold	3/06	n/a	n/a	n/a	0	10025	0	0	7175	3125	-275	0	0	
	GK Universal Trader II	551	Live Hogs	3/06	n/a	n/a	-4015	-3117	-8002	0	4885	0	0	0	0	0	
77	GK Universal Trader II	551	Cotton	3/06	n/a	n/a	n/a	0	7180	0	0	0	0	0	0	0	
77	ETS - Interim	256	S&P	3/97	-39200	-3200	-69675	-48075	29496	-2900	3950	1575	6250	9675	19325	-5650	
78	CTA3 SW	621	Euro C	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1900	763	
79	RC Book 2	566	* Mini S&P	10/06	n/a	n/a	n/a	-963	2638	138	463	613	1050	938	1438	800	
	RC Book 2	566	* S&P	10/06	n/a	n/a	-4425	10175	-9600	4700	3350	-100	8025	6725	6400		
80	Golden SX	253	Jap Yen	7/96	1387	-7726	8450	-6401	-4800	0	0	0	-2900	-325	0	2675	
	Golden SX	253	Coffee	7/96	-11494	-1463	2043	-3976	2869	-1969	4613	1350	0	-1575	0	9244	
	Golden SX	253	Cotton	7/96	-1355	-2290	-2820	1035	-1575	0	0	0	0	-1655	0		
	Golden SX	253	Crude	7/96	3550	900	1770	1030	7550	1860	0	17890	-3920	-2250	-1580	1350	
	Golden SX	253	T Note	7/96	860	9680	4560	2940	2420	1870	0	-690	2510	0	0	5430	
81	Golden SX	253	Live Cattle	7/96	7716	-8208	-888	-472	-4596	-1780	-872	0	1444	0	1444	0	
	Basis	269	B Pound	1/98	5056	9499	-281	-1776	-5619	1469	0	-313	500	-3550	-1638	-2450	
	Basis	269	S Franc	1/98	-1113	4288	8013	-1525	-6013	-2325	0	0	5388	0	0	4450	
	Basis	269	\$ Index	1/98	10530	6170	-30	-930	-520	760	0	0	4480	0	-580	-1170	
	Basis	269	Bonds	1/98	3020	7350	-9440	8640	-6530	-420	0	-3270	5020	-6230	0	0	
	Basis	269	T Note	1/98	2830	6620	-950	-1100	2260	-20	380	-230	4210	-140	-860	4690	
	Basis	269	Heat Oil	1/98	1856	8785	0	0	-2285	0	0	0	0	0	0	-3667	
	Basis	269	Cotton	1/98	5845	1890	-3700	-1255	-2515	-2725	0	0	1690	0	-6480	1365	
82	LPR Quantitative Q2	638	* Mini Russell	3/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
83	Theta	309	Jap Yen	6/00	-12338	1200	11488	-7725	-2713	0	0	213	-1938	-2838	0	0	
	Theta	309	Coffee	6/00	-13519	-6038	-919	-4613	-450	-113	-1313	356	0	-1725	0	0	
	Theta	309	S Franc	6/00	-900	3338	88	-6813	-3638	-1075	0	0	0	1200	0	0	
	Theta	309	Crude	6/00	3235	9780	-15935	8350	-5740	2625	0	0	0	0	19785	-4335	
	Theta	309	Bonds	6/00	-7006	363	-200	-1300	-1169	0	0	2613	0	425	-2513	-2856	
	Theta	309	Wheat	6/00	100	-7425	-9050	263	6925	0	0	0	12100	0	0	0	
84	Axiom Long Term	471	T Note	4/04	n/a	-4681	-688	1013	-2988	0	0	0	0	0	9925	0	
	Axiom Long Term	471	\$ Index	4/04	n/a	-3075	2945	-4555	-1035	0	0	0	0	0	0	0	
	Axiom Long Term	471	Crude	4/04	n/a	0	4825	6740	-770	2130	0	0	0	0	0	0	

<----- All Statistics Based On Last 12 Months Performance ----->										Combined %Chng %Chng								
12 Mos					Max. Min. %Chng Combined					Total Net	Total Max	Min. Req.	Min. Req.					
Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Con. Cap. \$ (14)	Req'd Min. Req. (15)	Cap. %Chng. (16)	P/L (18)	DD (19)	Release (20)	Cap. Since Release (22)	
0	0	-75	0	-738	13188	813	5	40.0	7300	-471	2	6000	219.8%	80.2%	5513	25213	12.3%	13.2%
390	-520	-1465	-1720	2530	4165	5465	121	47.1	449	-335	8	5250	79.3%	79.3%	15195	5465	51.1%	51.1%
n/a	25	1338	1438	1375	4175	975	36	44.4	582	-256	3	5400	77.3%	77.9%	4175	975	77.3%	77.9%
n/a	-100	6925	7625	6600	21050	4650	35	51.4	2554	-1464	3	27000	78.0%	77.9%	21050	4650	78.0%	77.9%
1795	215	-1295	490	0	580	2575	12	75.0	535	-1412	1	6600	8.8%	77.7%	3725	2645	15.4%	48.3%
2775	163	1738	0	-375	6825	375	12	66.7	958	-211	1	10800	63.2%	77.7%	8513	4525	21.5%	48.3%
4090	2350	685	1360	-325	13850	325	14	85.7	1193	-232	1	10500	131.9%	77.7%	30325	1435	78.8%	48.3%
2805	1030	1075	815	585	7890	3325	14	78.6	1263	-2005	2	9600	82.2%	77.7%	22280	3325	64.8%	48.3%
-278	0	4284	-2043	3597	3225	6084	12	33.3	3359	-1274	5	4200	76.8%	76.8%	2831	14400	8.8%	8.8%
0	-880	-1400	-1400	420	-1090	5770	20	45.0	1390	-1236	2	5400	-20.2%	73.9%	41640	27420	40.8%	19.3%
0	3525	-375	1938	-1138	14338	3100	18	55.6	2223	-990	2	7500	191.2%	73.9%	68550	24013	48.3%	19.3%
-4025	-3375	-8563	5988	-2000	4663	15963	20	40.0	5083	-3000	6	17250	27.0%	73.9%	7663	40250	2.3%	19.3%
550	310	-7200	-7450	8490	14420	20300	22	45.5	6147	-3929	3	27750	52.0%	73.9%	-3950	39390	-0.8%	19.3%
-3600	5400	-1069	3150	-169	17119	6975	21	47.6	3748	-1849	5	9000	190.2%	73.9%	129825	54581	76.3%	19.3%
0	-110	-3190	-1050	2660	630	6730	14	35.7	1580	-807	4	5400	11.7%	69.3%	-7670	25150	-9.2%	0.9%
0	-2088	0	0	0	-1025	2088	3	66.7	532	-2092	1	4500	-22.8%	69.3%	-26556	31069	-38.3%	0.9%
5825	0	0	-113	-1038	9150	1500	11	54.5	2169	-770	2	7500	122.0%	69.3%	-9100	27975	-7.9%	0.9%
3638	-263	-1200	-5081	675	-3244	6544	12	41.7	1725	-1698	3	9000	-36.0%	69.3%	4481	35531	3.2%	0.9%
10225	-3690	0	-8735	5740	8720	12450	16	43.8	3530	-1781	4	10500	83.0%	69.3%	28665	12450	17.7%	0.9%
-3488	-2938	0	6338	-1638	10275	7138	10	60.0	3375	-2494	2	17250	59.6%	69.3%	-18713	30575	-7.0%	0.9%
-800	5160	0	1170	13270	32270	5660	14	71.4	4179	-2373	2	27750	116.3%	69.3%	40470	11270	9.5%	0.9%
0	-750	0	0	-775	-325	1875	9	22.2	1575	-496	4	2250	-14.4%	69.2%	-3750	5450	-27.8%	19.2%
-11644	-3150	-2213	-206	-4781	-17831	21994	9	11.1	9338	-3395	5	9000	-198.1%	69.2%	-5006	21994	-9.3%	19.2%
0	-920	0	-1270	0	7140	2190	6	50.0	3337	-957	2	4200	170.0%	69.2%	-220	8340	-0.9%	19.2%
0	-670	0	0	-405	1945	1075	6	50.0	1110	-462	2	3000	64.8%	69.2%	-2435	4780	-13.5%	19.2%
0	275	0	0	-3363	-2288	4038	7	42.9	2229	-2247	2	7500	-30.5%	69.2%	-11588	20875	-25.8%	19.2%
0	0	3775	0	-3888	5488	3888	7	42.9	5075	-2440	2	6900	79.5%	69.2%	23475	11813	56.7%	19.2%
0	650	0	0	0	6775	2900	5	60.0	4038	-2670	1	6000	112.9%	69.2%	-2313	17238	-6.4%	19.2%
0	0	540	0	-1250	1410	1450	6	50.0	1533	-1063	1	2400	58.8%	69.2%	11100	4720	77.1%	19.2%
0	13590	0	23000	-21240	9570	21240	11	45.5	10012	-6762	2	24750	38.7%	69.2%	49140	41450	33.1%	19.2%
0	12420	0	27950	-8620	52980	8620	8	75.0	11077	-6741	1	27750	190.9%	69.2%	49360	19720	29.6%	19.2%
0	3425	5725	0	2650	838	13252	14	42.9	2615	-1860	6	7500	11.2%	68.4%	18213	24613	22.9%	7.4%
0	1480	-250	-3050	730	1260	3410	30	30.0	1178	-445	8	2400	52.5%	68.4%	9650	23140	38.0%	7.4%
-4930	-4060	-860	-640	-230	1210	11250	26	34.6	1917	-943	4	5400	22.4%	68.4%	7090	37640	12.4%	7.4%
0	410	2180	0	-4160	9490	4240	18	50.0	1930	-876	3	4200	226.0%	68.4%	21180	15200	47.6%	7.4%
-4725	4200	-3713	356	-5269	1088	11906	23	34.8	3661	-1881	9	9000	12.1%	68.4%	-28444	44644	-29.9%	7.4%
0	-7575	-4263	-1213	-550	-8475	16788	22	27.3	4236	-2121	7	17250	-49.1%	68.4%	-10150	51150	-5.6%	7.4%
0	0	31912	-5939	7127	46922	13936	16	50.0	9347	-3482	2	30750	152.6%	68.4%	42685	36397	13.1%	7.4%
0	0	0	0	0	14388	0	1	100.0	14388	0	0	6900	208.5%	68.1%	7538	6850	45.2%	17.8%
0	0	0	0	-2903	-3053	5669	3	33.3	5519	-4281	1	5400	-56.5%	68.1%	-11672	14288	-89.4%	17.8%
0	0	0	0	0	10575	0	1	100.0	10575	0	0	12000	88.1%	68.1%	10575	0	36.5%	17.8%
0	24755	0	0	0	24755	0	1	100.0	24755	0	0	26250	94.3%	68.1%	24755	0	39.0%	17.8%
0	0	0	0	0	390	1925	2	50.0	2315	-1925	1	6900	5.7%	68.1%	-6165	8480	-37.0%	17.8%
0	0	0	0	0	10025	275	3	66.7	5150	-280	1	9750	102.8%	68.1%	10025	275	42.5%	17.8%
0	0	0	0	0	-3117	8002	3	33.3	4885	-3997	2	2700	-115.4%	68.1%	-7132	12017	-109.3%	17.8%
8845	0	-9625	0	-1920	-2700	11545	3	33.3	8845	-5765	2	5400	-50.0%	68.1%	4480	11545	34.3%	17.8%
-6575	11025	2225	3400	-5825	36475	26525	82	52.4	4082	-3559	4	54000	67.5%	67.5%	83809	206150	13.4%	13.4%
6075	-5375	-4200	7050	-1625	4588	9575	43	69.8	1182	-2379	3	6900	66.5%	66.5%	4588	9575	66.5%	66.5%
-1863	-1513	1288	-150	-963	2238	4400	170	70.6	196	-426	2	5400	41.4%	65.7%	713	4400	7.2%	32.2%
-8775	-4550	4725	-975	9125	19050	14750	175	69.7	1053	-2063	2	27000	70.6%	65.7%	18425	19375	37.2%	32.2%
0	-1213	-2213	0	-1575	-5550	5550	8	12.5	4250	-1400	4	7500	-74.0%	65.0%	10688	18975	11.6%	16.4%
-4369	0	-1575	-206	-1444	4069	7594	11	27.3	5069	-1395	5	9000	45.2%	65.0%	22350	39788	20.3%	16.4%
0	-1575	0	-1575	0	-4805	4805	3	0.0	0	-1602	3	5400	-89.0%	65.0%	1620	19580	2.4%	16.4%
0	12420	0	8970	-3100	31640	9320	13	38.5	9338	-1884	4	27750	114.0%	65.0%	49370	12110	14.5%	16.4%
0	-1110	1630	0	-1010	8630	1720	8	62.5	2430	-1173	1	4200	205.5%	65.0%	47970	6190	93.2%	16.4%
2412	-2120	1492	-716	1252	2556	2652	11	54.5	1374	-1135	2	2400	106.5%	65.0%	-19108	25144	-65.0%	16.4%
0	0	-3475	-1494	956	-9994	13356	14	35.7	1018	-1675	5	4500	-222.1%	63.7%	-2775	17375	-5.7%	21.8%
0	0	-3800	0	2538	6250	3800	11	45.5	2825	-1316	3	6000	104.2%	63.7%	22725	15225	35.2%	21.8%
0	0	-10	0	-2190	1290	3950	11	45.5	1420	-970	3	2400	53.8%	63.7%	13220	11230	51.2%	21.8%
0	0	0	-1540	980	-5460	7770	9	33.3	2373	-2094	3	5400	-101.1%	63.7%	7640	16600	13.2%	21.8%
0	0	-2440	-1800	610	4400	4240	12	50.0	1977	-1244	2	4200	104.8%	63.7%	9720	12470	21.5%	21.8%
22054	0	33743	0	4939	57070	3667	4	75.0	20245	-3665	1	30750	185.6%	63.7%	100010	10487	30.3%	21.8%
-5710	0	0	-1785	-2575	-16220	16220	11	18.2										

Rank by % Chng Col.17	System Name (1)	# (3)	Day Trd. (2)	Commodity Tested (4)	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)											
						2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
85	Axiom Long Term	471	Corn	4/04	n/a	-2563	2375	-4575	-6200	0	-950	-3500	0	0	0	0	0
	Axiom Long Term	471	Cotton		n/a	5835	-3270	-2105	5550	0	-3165	0	-1385	0	-1025	0	0
	Bounce 2	450	*		Nasdaq	1/04	n/a	-1600	-14100	-2700	7725	-825	0	0	4300	3000	-4775
	Bounce 2	450	*		S&P	1/04	n/a	6625	-3975	9850	12200	-2175	100	0	9950	1975	-10850
	Bounce 2	450	*		Russell 2K	1/04	n/a	16925	9050	25025	25275	-5925	8875	0	11000	5850	0
86	Bounce 2	450	*	D. Jones	1/04	n/a	80	-1825	2170	3615	-1055	195	-720	3210	1125	-5000	-1015
	DCB Crude Oil	541	Crude	12/05	n/a	n/a	0	-2980	6605	1160	0	3850	0	4990	595	1425	
	Axiom Index	469	Mini S&P		10/07	n/a	n/a	n/a	n/a	4925	n/a	175	2238	2513	350	-3638	
	Auto Core Duo	603	Mini Nat Gas		8/07	n/a	n/a	n/a	n/a	-825	2300	-838	850	-1425	-1713	-25	1200
88	Auto Core Duo	603	Mini Crude	8/07	n/a	n/a	n/a	n/a	2843	1735	25	100	913	70	5063	1963	
89	Auto Core Duo	603	Gold	8/07	n/a	n/a	n/a	n/a	-2195	-2940	-780	-520	445	1600	1325	1020	
	Auto Core Duo	603	Euro C		n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
	Auto Core Duo	603	Soybeans		n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
	DCB Lumber	544	Lumber		12/05	n/a	n/a	0	61	1092	112	1016	0	0	189	0	0
	Checkmate	342	S Franc		4/01	-13	2425	-1788	-25	-1238	-1263	0	-1263	2238	0	0	0
90	Checkmate	342	Euro C	4/01	2238	9950	2150	3888	6538	0	0	0	7350	0	0	0	0
	Checkmate	342	Crude		5205	3310	-3580	-8965	10720	0	2325	13385	0	0	0	0	0
	Checkmate	342	Nat Gas		7105	-1275	-15440	-24650	-8725	1625	0	0	-5535	0	0	0	0
	Checkmate	342	\$ Index		5485	3085	3945	2545	2970	-535	0	0	3335	0	0	0	0
	Checkmate	342	Nikkei		875	-3150	4275	2675	11375	8675	0	0	-3125	0	8925	0	0
91	Checkmate	342	Bonds	4/01	3663	13025	-2931	7819	450	0	0	0	0	81	0	0	0
	Checkmate	342	Jap Yen		1050	5425	2838	-338	-3763	0	1575	0	0	-1313	0	0	-1313
	William Tell Bonds	262	Bonds		6080	8660	-6440	1760	-4750	290	440	830	-2730	430	-240	1900	
	Kannatta	584	Can Dollar	1/07	n/a	n/a	n/a	n/a	13940	0	4845	-525	2805	0	-1385	0	
	Dual Cross System	125	Bonds		-9910	-1920	2740	1100	1410	1040	0	450	-3980	2380	-2420	4340	
94	Dual Cross System	125	Soybeans	5/91	-265	-7525	-1740	-3340	655	2650	-2825	-350	0	0	0	-6600	
	Dual Cross System	125	Euro C		-2238	1687	-2900	-774	3801	2450	-2575	0	0	2813	1800	-1513	
	Dual Cross System	125	Pork Bellies		-5840	-464	-1020	4720	2008	44	724	-1084	524	868	2940	1012	
	RC Intermediate	610	*	12/07	n/a	n/a	n/a	n/a	688	n/a	n/a	n/a	688	413	75		
	RC Intermediate	610	*		S&P	n/a	n/a	n/a	8550	n/a	n/a	n/a	8550	6275	2725		
95	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	n/a	n/a	n/a	
96	Mike Culler System	104	S Franc	7/89	2899	-20527	-3065	-5588	3525	-213	-250	-1000	6450	-1613	-1938	5575	
97	Mike Culler System	104	Jap Yen	7/89	2662	-7263	-16552	3001	163	3250	-2850	-188	3938	2113	0	4863	
97	Anomaly 2	381	Bonds	3/02	-3713	500	-8438	763	-313	0	0	0	0	1663	3175	-2169	
	Anomaly 2	381	Nat Gas	3/02	7185	-5020	5260	6075	-12475	-4350	6175	-2175	-2175	-6525	0	-2175	
98	Anomaly 2	381	Euro C	3/02	13063	8288	13775	-11025	138	-2175	0	0	0	7150	2825	2425	
	Anomaly 2	381	Silver	3/02	-4240	3900	-920	8240	-5180	3775	0	-2175	-255	-2175	0	0	
	Anomaly 2	381	Soymeal	3/02	2125	5580	-1660	-1725	-5585	0	0	-2175	0	0	5225	0	
	Anomaly 2	381	Cotton	3/02	500	5590	-8850	1180	-2585	-1080	0	0	-1400	0	0	0	
	Anomaly 2	381	Live Hogs	3/02	-4225	-2127	-275	-1825	-225	0	0	0	2925	0	0	1195	
99	Anomaly 2	381	Coffee	3/02	-7350	-9150	7181	-8044	-7181	0	0	-2175	-2175	0	0	0	
	Auto NRangR Sh Term	641	Mini S&P		n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
	%C DayBreaker	405	*	10/02	33500	11550	-10675	21375	-8600	-8675	-4275	1725	5050	3175	-1075	-550	
	Sentive Yen System	248	Jap Yen		1/96	-4637	-10739	3061	-5989	-1325	1363	-438	-2100	1725	-1550	0	1113
101	DynamicTrendTrading	467	Coffee	4/04	0	506	-4218	1069	-6076	-1200	0	-638	0	0	0	9113	
102	DynamicTrendTrading	467	Cotton	4/04	0	-355	-3240	-1545	-1135	-1450	-1675	-550	1900	0	-5200	3370	
	DynamicTrendTrading	467	Crude		0	-4590	-5010	10320	6700	1510	440	7740	1170	-1420	-280	-150	
	DynamicTrendTrading	467	Euro C		0	2137	13100	-5151	8725	0	0	9975	0	0	0	3275	
	DynamicTrendTrading	467	Jap Yen		0	-1812	2688	-7038	-1925	-925	0	0	925	0	-2088	138	
	DynamicTrendTrading	467	Lumber		0	2244	-4609	6446	1914	363	0	3344	0	2475	0	3982	
103	DynamicTrendTrading	467	Nat Gas	4/04	0	-8830	4220	-12510	-1550	5950	-4300	0	-1270	0	0	1860	
	DynamicTrendTrading	467	Bonds		0	-4810	-3300	-340	1140	790	110	0	2890	-1660	-180	0	
	RC Chance+	597	*	8/07	n/a	n/a	n/a	n/a	4300	788	613	-863	2613	1150	713	1250	
	RC Chance+	597	*		S&P	8/07	n/a	n/a	n/a	4050	-5300	-1225	-4075	13250	1400	5825	3800
103	Pendulum	304	S&P	1/00	-8325	-3675	-5675	-15175	42075	9400	100	-4500	15300	3600	-12100	-25	
104	Trendchannel	292	Jap Yen	6/98	-3126	-1375	8087	-13252	438	2075	0	-1275	1575	-2500	0	4938	
	Trendchannel	292	Euro C	12/98	14475	5762	-5339	-11501	-4239	-5200	0	0	9888	-3713	0	-888	
	Trendchannel	292	T Note	6/98	960	1020	-3590	1730	4930	1600	0	0	4800	0	0	5430	
	Abaalone	409	Euro C	9/02	7476	13262	-4938	-77	-7300	-5963	-2100	0	9888	-3225	-2838	-3175	
	Abaalone	409	Jap Yen	9/02	-752	-10800	3526	-2701	-2126	1625	963	0	-2313	-2613	0	1963	
105	Abaalone	409	T Note	9/02	-1900	3780	-1570	720	2880	2200	0	-570	3420	-730	0	3040	
	Abaalone	409	Crude	9/02	3850	13990	-4980	-2320	9730	-790	0	18560	0	-1420	-10980	-7870	
	Abaalone	409	Heat Oil	9/02	-2340	-3983	1370	-5371	22204	-6439	-2100	0	11978	1596	-15918	-7816	
	Abaalone	409	Cotton	9/02	-5635	4885	-7630	2210	-4655	-650	-3100	-150	-775	-2290	0	4390	
	Abaalone	409	Corn	9/02	-4576	5638	-1502	-13	-2287	-775	0	888	150	0	0	7150	
106	Abaalone	409	Coffee	9/02	-13127	4050	9789	2175	-11795	-2681	-4819	-1988	-750	0	-788	9675	
	Turnkey	293	Jap Yen	6/98	1625	-1363	-2814	-1713	1276	-50	0	-288	625	938	0	175	
	Turnkey	293	Bonds	6/98	-3410	1390	-1860	-1570	-1320	30	0	-400	-440	320	0	-1930	
	Turnkey	293	*	S&P	6/98	450	-9650	4675	775	425	-3000	1975	4350	-1125	2025	9150	-1675
	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	-688	4513	325	-50	-638	1563	1338	188	1888	
107	RC Chance	565	*	S&P</td													

<----- All Statistics Based On Last 12 Months Performance ----->										Combined								
12 Mos					Max. Min. %Chng. Comb.					Total	Total	%Chng	%Chng					
Mar	Apr	May	Jun	Jul	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Loss (13)	Loss (14)	Cap. \$ (15)	Cap. (16)	%Chng. (17)	Total Net P/L (18)	Total Max DD (19)	Min. Req Cap. Since Release (20)	Min. Req Cap. Since Release (22)
0	9925	0	0	2250	7725	4450	6	50.0	4058	-1483	3	4500	171.7%	60.8%	1213	12025	6.1%	13.6%
9935	-3075	0	175	175	1635	5750	8	50.0	2615	-2206	3	5400	30.3%	60.8%	12195	5750	51.1%	13.6%
11150	0	2225	-300	-3725	7075	8750	30	53.3	1559	-1274	4	16500	42.9%	60.7%	-10075	20050	-13.1%	29.0%
9675	5350	0	-5050	3925	9250	16950	24	50.0	3121	-2350	6	27000	34.3%	60.7%	24100	16950	19.1%	29.0%
2475	5300	-3875	-4075	2825	24925	10225	18	61.1	4523	-3545	3	22500	110.8%	60.7%	81400	10225	77.5%	29.0%
3180	4050	0	285	-345	3910	6015	28	53.6	1030	-889	4	8408	46.5%	60.7%	5195	6015	13.2%	29.0%
1430	0	2245	6450	-5965	16180	5965	16	87.5	1892	-5154	1	27750	58.3%	58.3%	9805	10125	13.3%	13.3%
1175	2688	1400	-1125	350	6125	3638	47	66.0	586	-754	3	10800	56.7%	56.7%	6125	3638	56.7%	56.7%
-2988	1663	875	-325	3058	2633	7088	125	37.6	695	-385	8	5625	46.8%	56.3%	2633	7088	46.8%	56.3%
2113	3408	2325	3035	1550	22298	2800	123	47.2	820	-390	7	13875	160.7%	56.3%	22298	2800	160.7%	56.3%
-590	2785	-1485	-3740	1230	-1650	7620	84	33.3	1205	-631	11	9750	-16.9%	56.3%	-1650	7620	-16.9%	56.3%
n/a	2925	88	-2025	-7575	-6588	10663	48	29.2	807	-527	13	2400	-274.5%	56.3%	-6588	10663	-274.5%	56.3%
n/a	1450	2725	2188	688	7050	3263	42	40.5	1365	-647	5	10500	67.1%	56.3%	7050	3263	67.1%	56.3%
310	312	-53	-53	0	1833	106	9	77.8	277	-53	2	3300	55.5%	55.5%	1669	1745	19.0%	19.0%
0	4775	0	0	0	4488	2525	4	50.0	3506	-1262	2	6000	74.8%	54.8%	5475	7663	12.3%	13.0%
0	8663	0	0	0	16013	0	2	100.0	8006	0	0	6900	232.1%	54.8%	35625	7688	69.6%	13.0%
0	15505	0	0	0	31215	0	3	100.0	10405	0	1	27750	112.5%	54.8%	19305	20350	9.4%	13.0%
-3395	0	0	-6905	0	-14210	15835	4	25.0	1625	-5278	3	24750	-57.4%	54.8%	-44820	79930	-24.4%	13.0%
0	645	0	0	0	3445	535	3	66.7	1990	-538	1	2400	143.5%	54.8%	18115	3335	101.8%	13.0%
0	0	0	0	0	14475	3125	3	66.7	8800	-3137	1	12000	120.6%	54.8%	30050	6225	33.8%	13.0%
0	0	0	-2200	0	-2119	2200	2	50.0	81	-2200	1	5400	-39.2%	54.8%	20794	6838	51.9%	13.0%
0	-1488	0	0	0	-2538	4113	3	0.0	1575	-846	3	7500	-33.8%	54.8%	5063	7275	9.1%	13.0%
0	-2810	1850	1580	1400	2940	5430	32	78.1	470	-1257	2	5400	54.4%	54.4%	15300	14170	25.6%	25.6%
0	0	1305	-4225	0	2820	4305	6	50.0	2985	-2045	1	5250	53.7%	53.7%	9635	4305	115.9%	115.9%
-2080	3010	1110	-2800	1980	3030	4020	28	57.1	1163	-1296	3	5400	56.1%	53.1%	-24710	40070	-26.1%	-31.6%
4325	750	3200	0	650	1800	10175	21	47.6	2180	-1817	5	10500	17.1%	53.1%	-30970	49850	-16.9%	-31.6%
-950	613	2875	2875	913	9300	5038	22	72.7	1113	-1415	3	6900	134.8%	53.1%	-25113	42525	-37.0%	-31.6%
-7264	944	2084	-908	0	-116	7264	35	60.0	691	-1045	6	3600	-3.2%	53.1%	-65300	76380	-103.7%	-31.6%
-2350	-925	425	625	-1000	-2050	4163	104	69.2	156	-414	3	5400	-38.0%	50.5%	-2050	4163	-38.0%	50.5%
-12525	-1325	500	5600	8625	18425	17100	110	70.0	1050	-1892	3	27000	68.2%	50.5%	18425	17100	68.2%	50.5%
360	1495	525	-60	225	2545	1730	65	69.2	215	-356	3	5400	47.1%	47.1%	2545	1730	47.1%	47.1%
1663	-6200	-950	-2913	25	-1363	12038	38	34.2	1845	-1013	5	6000	-22.7%	45.4%	-11838	42250	-10.2%	4.8%
275	-2050	-3350	875	613	7488	8363	35	37.1	2041	-864	7	7500	99.8%	45.4%	24425	40188	16.8%	4.8%
0	-2175	0	-2175	0	-1681	6519	6	33.3	3519	-2177	3	5400	-31.1%	44.1%	-9906	16656	-28.2%	4.1%
2795	-4350	0	-2085	0	-14865	16690	13	15.4	4485	-2168	6	24750	-60.1%	44.1%	-10715	27665	-6.7%	4.1%
20813	-2175	4163	0	0	33025	2175	8	62.5	7910	-2175	1	6900	478.6%	44.1%	55913	19975	124.7%	4.1%
13390	-2175	-2175	0	0	8210	4605	8	37.5	6362	-2175	2	15000	54.7%	44.1%	11855	12160	12.2%	4.1%
1985	0	0	0	-1945	3090	2175	4	50.0	3605	-2060	1	6000	51.5%	44.1%	4890	8970	12.5%	4.1%
2555	0	0	-2175	-200	-2300	2480	5	20.0	2555	-1214	2	5400	-42.6%	44.1%	-9815	15035	-28.0%	4.1%
0	2825	0	-1575	0	5370	1575	4	75.0	2315	-1575	1	2700	198.9%	44.1%	-499	14252	-2.8%	4.1%
-1091	-2175	0	0	9881	2265	7916	5	20.0	9881	-1904	4	9000	25.2%	44.1%	-21810	31691	-37.3%	4.1%
n/a	863	550	-988	4325	4750	1263	21	76.2	430	-426	2	10800	44.0%	44.0%	4750	1263	44.0%	44.0%
3175	2775	8075	875	1575	11850	14300	128	66.4	1134	-1965	4	27000	43.9%	43.9%	73325	28400	45.9%	45.9%
0	3238	-875	1213	-400	3288	2538	15	60.0	1061	-1044	3	7500	43.8%	43.8%	-10000	27250	-10.5%	-10.5%
-7031	0	0	0	0	244	7031	4	25.0	9113	-2956	2	9000	2.7%	42.8%	-6638	18563	-16.7%	-0.7%
-2240	-1275	-1075	-1350	-2295	-11840	11840	16	12.5	2635	-1222	7	5400	-219.3%	42.8%	-16340	22660	-68.5%	-0.7%
-3540	4590	8750	-3970	-4110	10730	9480	29	51.7	2177	-1564	5	27750	38.7%	42.8%	8710	13880	7.1%	-0.7%
8575	-3000	0	0	-1175	17650	4175	7	42.9	7925	-1538	3	6900	255.8%	42.8%	26488	8288	86.9%	-0.7%
2550	0	0	0	0	600	2088	7	57.1	903	-1002	2	7500	8.0%	42.8%	-7488	11050	-22.6%	-0.7%
0	3685	0	-187	506	14168	187	7	85.7	2393	-187	1	3300	429.3%	42.8%	13981	8822	97.8%	-0.7%
320	3140	-2550	11150	-7270	7030	7270	11	45.5	4760	-2801	3	24750	28.4%	42.8%	-12020	36890	-11.2%	-0.7%
0	0	-140	-1830	0	-20	3810	9	44.4	1140	-914	3	5400	-0.4%	42.8%	-9460	9460	-40.4%	-0.7%
-400	-1763	238	163	313	4813	2725	112	34.8	499	-200	9	5400	89.1%	42.5%	4813	2725	89.1%	42.5%
-2675	-6150	1200	875	2025	8950	11325	108	55.6	1415	-1585	5	27000	33.1%	42.5%	8950	11325	33.1%	42.5%
300	2425	6000	-4425	5975	22050	21625	49	49.0	4339	-3286	5	54000	40.8%	42.8%	42000	65125	9.0%	9.0%
0	-1050	0	0	-3238	525	4413	8	50.0	2178	-2047	2	7500	7.0%	39.2%	15450	20100	19.9%	34.9%
0	0	5100	-2675	-2663	-150	6338	9	33.3	5575	-2808	2	6900	-2.2%	39.2%	29863	28088	44.0%	34.9%
0	-1220	-160	-1530	-2010	6910	4920	7	42.9	3943	-1234	4	4200	164.5%	39.2%	21800	7150	50.2%	34.9%
0	0	3100	225	-1238	-5325	13163	13	30.8	4453	-2574	4	6900	-77.2%	38.5%	4113	22613	9.9%	5.5%
0	-450	263	0	388	-175	4925	11	63.6	968	-1735	2	7500	-2.3%	38.5%	-14563	20138	-32.4%	5.5%
0	-690	2240	0	-2050	6860	2050	9	44.4	2725	-805	2	4200	163.3%	38.5%	3450	7520	13.7%	5.5%
0	12420	0	27950	-10370	27500	24100	10	50.0	12812	-7312	2	27750	99.1%	38.5%	32490	24100	19.5%	5.5%
14927	0	33747	10731	-8039	32668	23734	14	50.0	11715	-7048								

Rank by % Chng Col.17	System Name (1)	System (2)	# (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. (5)	<----- Net \$Profit/Loss Per Year -----> (6)											
							2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
110	EVE T Bond	288	Bonds	3/98	6750	13840	1050	-990	2570	40	420	1490	3110	40	2470	-2120		
111	CatsCan IV	563	Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	-580	-7270	-9350	-9110	4900	-2640	5530		
	CatsCan IV	563	Euro C	11/06	n/a	n/a	n/a	2513	8390	-3538	0	4263	2613	150	-3663	2213		
	CatsCan IV	563	Coffee	11/06	n/a	n/a	n/a	2531	-8643	-1013	-5269	-1425	-656	-4781	-1519	11044		
	CatsCan IV	563	\$ Index	11/06	n/a	n/a	n/a	2030	4210	980	0	0	4350	-120	-1160	1120		
	CatsCan IV	563	Euro \$	11/06	n/a	n/a	n/a	-1075	-5125	-225	-1125	-100	-875	150	0	3550		
	CatsCan IV	563	T Note	11/06	n/a	n/a	n/a	-1710	9000	4000	-280	-620	4480	-1370	0	3810		
112	RC Success	461	* S&P	4/04	n/a	36525	13925	-16100	29775	-16925	-3700	425	12000	6575	-2150	-15275		
	RC Success	461	* Mini S&P	4/04	n/a	3113	3400	-450	4238	-3563	-663	313	2975	-238	1250	-3813		
113	CatsCan IV Const	564	Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	-580	-7270	-9350	-9110	4900	-2640	5530		
	CatsCan IV Const	564	Euro C	11/06	n/a	n/a	n/a	2513	15625	-3538	0	0	11913	150	-6413	2213		
	CatsCan IV Const	564	Coffee	11/06	n/a	n/a	n/a	2531	-8643	-1013	-5269	-1425	-656	-4781	-1519	11044		
	CatsCan IV Const	564	\$ Index	11/06	n/a	n/a	n/a	2030	3590	980	0	0	4350	-170	-270	1120		
	CatsCan IV Const	564	Euro \$	11/06	n/a	n/a	n/a	-1075	-4700	-200	-1125	-100	-875	150	0	3550		
	CatsCan IV Const	564	T Note	11/06	n/a	n/a	n/a	-3000	9060	4000	-280	-620	4480	-1370	0	5510		
114	RC Shine	576	* Mini S&P	2/07	n/a	n/a	n/a	n/a	-2913	-1363	25	-2225	788	-300	-688	-1563		
	RC Shine	576	* S&P	2/07	n/a	n/a	n/a	n/a	6050	5200	-3275	-9350	4025	750	-2450	-7575		
115	Aberration	207	Coffee	12/93	-9450	-5719	8851	-2532	-8851	-2606	0	-3019	0	0	0	8400		
	Aberration	207	Cotton	12/93	-5470	7105	-6290	-240	-3270	-3125	0	0	0	0	-2050	1875		
	Aberration	207	Crude	12/93	20	8820	-4570	-5410	21280	-2420	0	17050	0	3770	-7720	3070		
	Aberration	207	S Franc	12/93	-2687	3412	-1375	-9439	-4113	0	0	0	3638	-2788	0	1813		
	Aberration	207	Euro C	12/98	13138	5162	224	-6739	-6127	-3888	0	0	8825	-3388	0	1738		
	Aberration	207	B Pound	12/93	-2064	6418	-5201	4382	-9564	-1888	0	0	-950	-2013	0	-375		
116	Volatility	85	T Note	12/93	-10960	-2890	-8860	2440	1400	-190	0	0	4810	0	0	5420		
	Volatility	85	Coffee	1/87	-1912	1688	-31856	-15077	-13295	-1219	-4556	-975	-281	0	0	3113		
	Volatility	85	Copper	1/87	-2362	-11015	11150	-4126	30064	263	-4538	-3150	7313	2100	0	18788		
	Volatility	85	Jap Yen	1/87	-3225	-1564	-8389	-7689	11263	4813	-263	-488	2900	1088	0	7625		
	Volatility	85	Nat Gas	1/87	19280	-15500	32630	28740	-21990	-1660	-5450	4030	-2400	9650	-9660	13140		
	Volatility	85	Euro C	1/87	9113	-31001	-5275	-3551	8401	38	0	0	11913	825	0	-350		
	Volatility	85	Euro \$	1/87	-1850	475	-2275	-2275	-1725	-250	0	-225	-125	0	-250	3150		
	Volatility	85	\$ Index	1/87	15040	-8500	-6560	-3460	-310	-510	0	0	4280	360	0	-2030		
	Volatility	85	Cotton	1/87	7210	470	-9400	-180	4035	1040	1515	-1360	2040	-2350	-5005	-40		
	Volatility	85	Bonds	1/87	-15510	-11240	-14100	5080	-5900	1800	-1390	-3010	3890	-2510	-3270	1360		
117	Anomaly 1	380	Live Hogs	1/87	-8752	2920	6324	-2988	3712	-1832	4684	0	2868	0	1404	-2456		
	Anomaly 1	380	Bonds	3/02	-7819	850	-2363	63	-313	0	0	0	0	1663	3175	-2169		
	Anomaly 1	380	Nat Gas	3/02	9360	-5020	5260	8250	-10300	-4350	6175	-2175	-2175	-4350	0	-435		
	Anomaly 1	380	Euro C	3/02	12875	2975	9563	-12050	-2688	-2175	0	0	0	5938	2825	2425		
	Anomaly 1	380	Silver	3/02	-3890	760	-960	3240	-5180	3775	0	-2175	-255	-2175	0	0		
	Anomaly 1	380	Soymeal	3/02	-125	2830	-975	-2450	-4700	0	0	-2175	0	0	3885	0		
	Anomaly 1	380	Cotton	3/02	225	7685	-9480	-2175	975	-2175	0	0	-2175	0	0	0		
	Anomaly 1	380	Live Hogs	3/02	-6525	-677	1250	-6900	-2175	-2175	0	0	0	0	0	0		
	Anomaly 1	380	Coffee	3/02	-6525	-10069	6375	-8044	-7069	0	0	-2175	-2175	0	0	0		
118	Athena	271	Bonds	7/96	-3360	-14860	3820	1360	-3040	-2730	-760	0	4830	0	0	2110		
	Athena	271	Jap Yen	7/96	-7663	-3038	5450	-11476	2388	-8475	0	0	3200	0	0	6463		
	Athena	271	S Franc	7/96	-4275	11413	-1062	-14613	-6226	-2625	-1700	0	4475	0	0	8500		
	Athena	271	Coffee	7/96	-3337	-6976	5250	-7069	-7988	0	0	0	-1969	0	0	13350		
	Athena	271	Nat Gas	7/96	11320	-19600	15940	13150	2670	15480	630	0	0	0	0	290		
	Athena	271	Cotton	7/96	-1675	6680	-2490	-990	-4930	-2895	0	0	0	0	0	4215		
119	Fusion	483	Soybeans	7/96	6960	7730	680	-265	9960	-3200	0	3175	0	8585	0	15310		
	Fusion	483	Bonds	12/04	n/a	-3294	1850	-1288	4806	0	0	3831	0	0	0	0		
	Fusion	483	S Franc	12/04	n/a	0	6925	2725	-438	-1638	0	-588	4013	0	0	0		
	Fusion	483	Jap Yen	12/04	n/a	0	2438	-4875	3888	0	1513	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	\$ Index	12/04	n/a	0	150	2460	3965	215	0	0	3605	0	0	0		
	Fusion	483	Euro C	12/04	n/a	0	-950	10438	50	0	0	0	10388	0	0	0		
	Fusion	483	B Pound	12/04	n/a	0	1450	4363	4213	0	0	0	0	-225	0	-813		
	Fusion	483	T Note	12/04	n/a	0	-3313	-1633	5919	0	2269	0	0	2691	0	1394		
120	Millenium 2000	280	Jap Yen	3/98	-2	13313	4712	-11538	5838	4625	-63	-1125	2138	-150	-2075	-1800		
	Millenium 2000	280	Euro C	12/98	3088	-2713	-8739	-7937	-6888	-4450	0	0	8925	-5850	0	-1300		
	Millenium 2000	280	Coffee	3/98	-6433	10745	-15188	-10651	-1594	-731	-2831	4500	169	-450	-2100	6150		
	Millenium 2000	280	Live Cattle	3/98	12420	-3372	1296	-2152	1044	0	1128	0	2304	0	1880	0		
	Millenium 2000	280	Unleaded	3/98	0	0	-5145	0	2113	-2570	0	0	6724	-2041	-2764	0		
	Millenium 2000	280	Cotton	5/98	7360	-4525	-3235	255	6580	-475	1325	0	1260	-1095	0	7100		
121	Mechwarrior	480	S&P	12/04	n/a	-2425	16225	39000	2100	8175	-2575	-5575	-4950	-6400	-9550	15850		
122	GearedUp	370	Euro \$	3/02	-8425	-6375	-8950	-5800	-7025	250	-850	125	-300	-400	2125	-775		
	GearedUp	370	Euro C	3/02	375	-19577	-17463	-7039	1852	3425	6338	-4700	800	2113	1350	10813		
	GearedUp	370	Jap Yen	3/02	3488	14762	-14826	-4950	5351	-2838	-1800	-1575	3675	2575	5063	1975		
	GearedUp	370	S Franc	3/02	-12052	-27826	5350	-13389	1899	375	-613	-675	6613	3313	1125	9313		
	GearedUp	370	Aussie \$	3/02	-180	-5640	-3270	-3020	9000	7950	1530	-3600	1880	-550	2120	-3320		
	GearedUp	370	B Pound	3/02	-6044	-15182	3270	3799	-6145	-2206	-650	-1588	-613	-1194	2456	-2138		
	GearedUp	370	S&P	3/02	26800	-12000	-62450	-31025	21875	-525	-2225	450	-5575	6025	21650	-19775		
	GearedUp	370	T Note	3/02	-9200	10710	-5860	-4620	-4620	-1800	-360	-350	-1620	-2140	3070	540		
123	Simple Harmony	571	Cotton	12/05	n/a	0	-1250	-9455	0	-5430	0	0	0	0	0	-3495		

<----- All Statistics Based On Last 12 Months Performance ----->										Combined %Chng %Chng									
12 Mos					Max. Min. %Chng Combined					%Chng %Chng									
Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Con. Loss (14)	Req'd Cap. \$ (15)	Min. Req. Cap. (16)	%Chng. %Chng. (17)	P/L (18)	DD (19)	Cap. Since Release (20)	Cap. Since Release (22)	
1410	-1560	0	-1080	-2210	2010	6480	31	45.2	1089	-780	4	5400	37.2%	37.2%	7970	19650	13.9%	13.9%	
-6050	6980	0	23000	18210	23620	31370	22	40.9	8877	-4327	7	24750	95.4%	36.3%	38800	33540	89.6%	52.8%	
0	4450	475	-7125	2263	2100	9400	25	40.0	2514	-1536	4	6900	30.4%	36.3%	9513	9400	78.8%	52.8%	
-7106	-769	-3300	3189	-8119	-19744	19744	27	18.5	4166	-1843	7	9000	-219.4%	36.3%	-12713	22106	-80.7%	52.8%	
0	290	-760	-1900	350	3150	4000	17	29.4	1900	-529	6	2400	131.3%	36.3%	4180	4000	99.5%	52.8%	
-2050	0	475	-500	75	-625	2325	23	26.1	713	-289	11	2250	-27.8%	36.3%	-4650	6350	-118.1%	52.8%	
0	-1150	2000	-2110	730	9490	2260	17	47.1	2078	-795	2	4200	226.0%	36.3%	10570	2260	143.8%	52.8%	
-2125	-7425	10300	6625	20600	8925	31250	232	46.6	1736	-1443	11	27000	33.1%	35.7%	74675	33750	62.6%	62.0%	
-1075	-1538	1838	700	6450	2638	6875	224	31.3	541	-229	13	5400	48.8%	35.7%	14113	7350	59.2%	62.0%	
-6050	6980	0	23000	18210	23620	31370	22	40.9	8877	-4327	7	24750	95.4%	34.6%	38800	33540	89.6%	52.7%	
0	0	188	-10200	2263	-3425	14263	23	30.4	3343	-1674	8	6900	-49.6%	34.6%	6188	14263	51.2%	52.7%	
-7106	-769	-3300	3169	-8119	-19744	19744	27	18.5	4166	-1843	7	9000	-219.4%	34.6%	-12713	22106	-80.7%	52.7%	
0	290	-760	-680	-1040	3820	4170	17	29.4	1900	-473	6	2400	159.2%	34.6%	4280	4170	101.9%	52.7%	
-2375	0	350	-125	175	-575	2375	21	23.8	860	-305	11	2250	-25.6%	34.6%	-4200	5925	-106.7%	52.7%	
0	-1150	3200	-1370	1040	13440	1760	15	53.3	2355	-769	2	4200	320.0%	34.6%	13290	3000	180.8%	52.7%	
13	2063	-38	-938	2825	-1400	6388	126	27.0	421	-171	13	5400	-25.9%	34.0%	-1238	6813	-15.3%	40.9%	
2825	11025	875	-4350	14725	12425	24325	127	59.1	1135	-1401	6	27000	46.0%	34.0%	21125	24325	52.2%	40.9%	
-11644	0	0	0	-6713	-15581	18356	5	20.0	8400	-5995	2	9000	-173.1%	33.9%	-7200	77700	-5.4%	12.4%	
-4665	0	0	0	0	-7965	7965	4	25.0	1875	-3280	2	5400	-147.5%	33.9%	23875	18755	29.6%	12.4%	
0	12410	0	27960	-15130	38990	15130	8	62.5	12852	-8423	1	27750	140.5%	33.9%	73760	30930	17.8%	12.4%	
0	0	-913	0	0	1750	2788	4	50.0	2725	-1850	1	6000	29.2%	33.9%	-588	20788	-0.7%	12.4%	
0	0	5100	-550	0	7838	3888	6	50.0	5221	-2608	1	6900	113.6%	33.9%	34613	23575	51.0%	12.4%	
-1988	0	0	0	-1156	-8369	8369	6	0.0	0	-1395	6	4500	-186.0%	33.9%	-15794	18969	-23.5%	12.4%	
0	-1080	0	0	-4000	4960	5080	5	40.0	5115	-1757	2	4200	118.1%	33.9%	9300	23680	14.8%	12.4%	
-4556	7519	0	-6206	-5269	-12431	12431	12	16.7	7894	-2826	6	9000	-138.1%	33.9%	-52519	165769	-26.7%	5.2%	
0	1900	-5325	2225	-3925	15650	7825	13	53.8	5021	-3241	2	17250	90.7%	33.9%	27588	56538	7.3%	5.2%	
0	2050	-1775	-3738	-2338	9875	9175	14	42.9	3313	-1254	5	7500	131.7%	33.9%	13713	42088	8.3%	5.2%	
-11190	6590	-9340	19050	25760	38520	13940	19	36.8	13433	-4614	3	24750	155.6%	33.9%	156170	43460	28.8%	5.2%	
0	5300	-5275	-7100	-7100	-1750	19475	17	35.3	4050	-2369	8	6900	-25.4%	33.9%	-33688	59750	-22.3%	5.2%	
0	-950	-525	-975	525	375	2450	13	23.1	1292	-351	5	2250	16.7%	33.9%	11750	8475	23.8%	5.2%	
0	0	-2150	-420	-2820	-3290	7420	16	31.3	1354	-916	6	2400	-137.1%	33.9%	-34360	56400	-65.3%	5.2%	
-2275	4195	0	-495	-3955	-6690	10630	16	31.3	2405	-1704	5	5400	-123.9%	33.9%	19645	29150	16.6%	5.2%	
0	0	-5330	-1580	-3430	-13470	15270	12	25.0	2350	-2280	5	5400	-249.4%	33.9%	-2460	69320	-2.1%	5.2%	
1296	-1788	2136	-5648	872	1536	7472	14	42.9	2379	-1595	4	2700	56.9%	33.9%	-9832	21404	-16.6%	5.2%	
0	-2169	0	-2169	0	-1669	6506	6	33.3	3519	-2174	3	5400	-30.9%	33.7%	-7950	16156	-22.6%	-0.2%	
2795	-4350	0	-2175	0	-11040	12865	12	16.7	4485	-2004	5	24750	-44.6%	33.7%	-2540	23840	-1.6%	-0.2%	
20213	-2175	4163	0	0	31213	2175	8	62.5	7548	-2176	1	6900	452.4%	33.7%	43838	22525	97.7%	-0.2%	
10595	-2175	0	0	0	5415	4605	8	37.5	5430	-2175	2	15000	36.1%	33.7%	-115	13050	-0.1%	-0.2%	
-1795	0	0	0	-2175	-2260	3970	4	25.0	3885	-2048	2	6000	-37.7%	33.7%	-5640	10035	-14.5%	-0.2%	
2560	0	0	-2175	-200	-4165	4350	5	20.0	2560	-1681	2	5400	-77.1%	33.7%	-8250	13830	-23.5%	-0.2%	
0	8025	0	0	-1015	4835	2175	3	33.3	8025	-1590	1	2700	179.1%	33.7%	3041	15102	17.3%	-0.2%	
0	0	0	0	7358	3008	4350	3	33.3	7358	-2170	2	9000	33.4%	33.7%	-23205	30563	-39.7%	-0.2%	
0	0	-4200	-1320	-3330	-5400	8850	7	28.6	3470	-2470	3	5400	-100.0%	32.0%	-17990	39010	-27.2%	4.9%	
0	0	-2375	0	-3150	-4338	8475	6	33.3	4832	-3496	2	7500	-57.8%	32.0%	-2538	31563	-2.8%	4.9%	
0	0	-75	0	-738	7838	4325	6	33.3	6488	-1281	2	6000	130.6%	32.0%	-21750	40813	-29.6%	4.9%	
-10781	0	0	0	0	600	10781	3	33.3	13350	-6365	1	9000	6.7%	32.0%	6750	43800	6.1%	4.9%	
0	13580	0	23010	-23930	29060	23930	6	83.3	10598	-23861	1	24750	117.4%	32.0%	62370	51900	20.6%	4.9%	
-5880	0	0	-4835	0	-9395	10715	4	25.0	4215	-4537	2	5400	-174.0%	32.0%	-3960	18575	-6.0%	4.9%	
-13650	0	0	2900	-9560	3560	20310	7	57.1	7493	-8788	1	10500	33.9%	32.0%	18260	20310	14.2%	4.9%	
0	0	0	0	0	3831	0	1	100.0	3831	0	0	5400	70.9%	31.5%	2075	4469	10.2%	14.0%	
0	0	0	0	0	1788	2225	3	33.3	4013	-1110	2	6000	29.8%	31.5%	9213	6450	40.9%	14.0%	
0	0	0	0	0	1513	0	1	100.0	1513	0	0	7500	20.2%	31.5%	1450	5725	5.2%	14.0%	
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	31.5%	0	0	0.0%	14.0%	
0	0	1250	0	-1700	-985	2385	2685	5	60.0	1690	-1343	2	2400	99.4%	31.5%	5140	4805	57.1%	14.0%
0	0	0	0	0	10438	0	2	100.0	5219	0	0	6900	151.3%	31.5%	9488	950	36.7%	14.0%	
0	-544	0	0	-69	-1650	1650	4	0.0	0	-413	4	4500	-36.7%	31.5%	8600	2506	51.0%	14.0%	
0	0	0	0	-4322	2031	4322	5	60.0	2118	-2161	2	4200	48.4%	31.5%	-1955	4973	-12.4%	14.0%	
0	2575	650	0	-2813	1963	4688	15	40.0	2056	-1153	3	7500	26.2%	31.4%	-40525	66013	-51.5%	-3.9%	
0	0	5100	0	950	3375	8888	9	44.4	4178	-2662	3	6900	48.9%	31.4%	-938	42338	-1.4%	-3.9%	
0	7519	-1069	3900	356	12469	8794	27	33.3	4125	-1367	5	9000	138.5%	31.4%	-40463	66713	-42.8%	-3.9%	
2664	0	-3584	-1096	-2472	824	7152	7	57.1	1994	-2380	3	2400	34.3%	31.4%	8976	8248	35.6%	-3.9%	
-7799	-958	11516	0	-2575	-466	13562	10	20.0	10805	-2760	5	26250	-1.8%	31.4%	32042	26859	11.6%	-3.9%	
-3110	-2560	0	1435	-3985	-105	8220	15	46.7	1867	-1649	2	5400	-1.9%						

Rank by % Chng Col.17	System Name (1)	System # (2)	Day Trd. (3)	Commodity Tested (4)	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)											
						2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
	Simple Harmony	571	Euro C	12/05	n/a	n/a	0	-3463	11738	1288	-87	0	0	10038	0	-6550	
	Simple Harmony	571	Copper	12/05	n/a	n/a	0	4013	51388	1575	3412	2113	0	8225	0	0	
	Simple Harmony	571	Jap Yen	12/05	n/a	n/a	0	-16125	10813	0	2938	-1463	0	-1375	-6575	0	
	Simple Harmony	571	Nat Gas	12/05	n/a	n/a	0	57380	-8820	0	0	16535	-4955	0	0	-1835	
	Simple Harmony	571	Sugar	12/05	n/a	n/a	0	6170	1373	0	0	0	0	0	0	0	
	Simple Harmony	571	T Note	12/05	n/a	n/a	0	556	-456	0	0	-1243	0	2003	-2496	1534	
124	Arcs Plus	302	* S&P	8/99	-37500	-31875	-2200	-19500	8200	1525	-2675	-1050	3650	1400	10750	-10150	
125	T-Bonds Day_Trade	139	* Bonds	1/84	10	-3410	-960	-2230	-3360	-390	290	-90	-790	-830	1130	1700	
126	Mechwarrior-ES	485	Mini S&P	12/04	n/a	-588	813	5138	-2713	1738	-188	-1725	-1275	-3175	-1388	2075	
127	Propero	640	* Mini Russell	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
	Propero	640	* Mini Midcap	4/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
128	Watch and Wait	126	Bonds	5/91	4500	-7370	2370	-2050	2160	30	550	30	0	0	-4060	0	
	Watch and Wait	126	Jap Yen	5/91	1276	413	-13038	502	602	238	113	0	0	100	0	0	
	Watch and Wait	126	Gold	5/91	2050	1320	430	3090	1670	0	1010	-220	680	0	1000	0	
	Watch and Wait	126	Coffee	5/91	-204	2758	6771	2402	2909	300	281	488	38	338	619	244	
	Watch and Wait	126	Pork Bellies	5/91	2524	1364	-2052	1084	868	944	0	0	56	0	0	-16	
129	Basis II	270	S Franc	1/98	1737	15014	11213	-3450	-8938	-3250	-750	0	2513	0	0	5550	
	Basis II	270	Jap Yen	1/98	-3339	-4401	14387	-5975	2187	3338	-1938	0	1238	-2888	0	2938	
	Basis II	270	Bonds	1/98	-4590	4670	-2520	-1110	-1410	3680	0	-3270	5020	-6230	0	0	
	Basis II	270	T Note	1/98	410	4990	-5510	-2140	6280	3470	380	-230	4210	0	0	5420	
	Basis II	270	Cotton	1/98	3325	-14145	-590	-5620	-4315	0	-1580	0	1690	0	-6480	3825	
	Basis II	270	Crude	1/98	-5470	2260	0	-1130	18500	2910	0	21990	-3910	0	-3780	0	
	Basis II	270	Nat Gas	1/98	0	0	0	0	0	0	0	0	0	0	0	0	
130	CrudeSpyder	615	Crude	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2065	
131	Prism Growth	399	S&P	8/02	-26975	-57550	-35750	-50825	11199	-7550	15025	-6500	75	8450	-1400	-2500	
132	Turtle Trading System	249	Bonds	1/90	670	-5800	220	1980	-3430	980	-1130	0	2890	-6330	-70	0	
	Turtle Trading System	249	B Pound	1/90	5113	8173	-1869	1110	-5965	-63	0	-1425	-263	0	0	2325	
	Turtle Trading System	249	Jap Yen	1/90	-4087	1586	-775	-9526	2062	2000	-788	0	-75	0	0	-738	
	Turtle Trading System	249	Crude	1/90	1250	-90	2220	-1310	19130	1470	0	18140	-3910	-1700	-4930	8360	
	Turtle Trading System	249	Copper	1/90	-1725	-3488	7575	15438	17037	-5175	0	350	1125	-338	0	12350	
133	Turtle Trading System	249	Coffee	1/90	-8476	1201	5270	-2589	-8382	-75	0	-263	-731	0	0	13350	
	DCB Natural Gas	545	Nat Gas	12/05	n/a	n/a	0	6785	-3450	0	0	2335	0	0	1015	2985	
134	Aussie Trader	583	Aussie \$	1/07	n/a	n/a	n/a	n/a	-540	-3995	2685	765	0	0	65	0	
135	Sidewinder	298	Bonds	1/99	-4460	1860	-10150	1330	-6680	2120	-900	770	0	1800	0	-2570	
136	Catscan III Const.	422	\$ Index	5/03	8630	-500	5750	-2910	2720	580	0	0	4360	-200	-910	-70	
	Catscan III Const.	422	F Note	5/03	-1085	-410	425	-2360	1450	1200	-145	-245	1660	0	0	1695	
	Catscan III Const.	422	Jap Yen	5/03	-577	-3725	5451	1226	8526	3875	-338	-1300	2238	-2125	-3313	2063	
	Catscan III Const.	422	Euro \$	5/03	-925	-275	-1775	-2925	-4125	175	-650	-75	-375	-500	0	3550	
	Catscan III Const.	422	Euro C	5/03	15488	-5076	2986	3999	11339	1013	0	0	11913	-375	-8313	1088	
	Catscan III Const.	422	S Franc	5/03	-2750	-4602	3624	-476	-5488	-2925	-1088	13	2925	-513	-2200	3138	
	Catscan III Const.	422	T Note	5/03	4410	7340	3790	-5810	5370	4060	0	-760	4560	-810	-1810	-1520	
137	Spartan	535	Mini S&P	2/06	n/a	n/a	n/a	3500	-1663	0	0	1975	163	0	0	0	
138	LPR Quantitative S1	612	* Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	720	1390	
139	SledgeHammer	581	S&P	1/06	n/a	n/a	n/a	2350	23150	-8050	-1575	4625	14275	6425	-2675	-2775	
140	RC Success 3	519	* Mini S&P	11/05	n/a	n/a	-638	-2850	-6675	-5325	438	-2438	588	1700	1825	-3500	
	RC Success 3	519	* S&P	11/05	n/a	n/a	-7350	-9475	-9400	-26125	2150	-12000	11175	12625	-1800	-11900	
141	Ready-Set-Go	340	Bonds	5/01	4294	-1969	-5050	-1781	894	0	0	0	0	0	0	9081	
	Ready-Set-Go	340	Nat Gas	5/01	-1745	-10985	28725	0	-2175	0	0	0	-2175	0	-2175	-4690	
	Ready-Set-Go	340	Euro C	5/01	19363	13038	12100	-5850	12113	-1013	0	0	0	7613	-2175	-4350	
	Ready-Set-Go	340	Silver	5/01	-90	13980	-6750	28770	-6525	0	-2175	-2175	0	0	0	0	
	Ready-Set-Go	340	Soymeal	5/01	-1900	2485	2925	-2400	-5710	-2175	0	0	0	0	0	1105	
	Ready-Set-Go	340	Cotton	5/01	-190	5580	170	1885	-1205	0	0	0	-1375	0	-2175	0	
	Ready-Set-Go	340	Live Hogs	5/01	-5425	-5925	1375	2550	-4575	0	-2175	0	3825	0	0	385	
	Ready-Set-Go	340	Coffee	5/01	-7931	-11569	12131	-5269	-5194	-2175	0	-2175	0	0	0	0	
142	DCB Wheat	540	Wheat	12/05	n/a	n/a	0	175	513	0	0	0	881	0	0	0	
143	DCB Lean Hogs	542	Live Hogs	12/05	n/a	n/a	0	1255	245	0	0	145	65	185	630	210	
144	Weaver MT	319	B Pound	7/00	6625	7963	8794	-8562	-12094	394	-1106	-3113	0	0	4513	-2688	
	Weaver MT	319	Jap Yen	7/00	-6739	-7077	-3500	-8939	-939	4700	-1763	-2875	1263	-138	-1075	300	
	Weaver MT	319	S Franc	7/00	538	-826	2838	-6438	5663	-725	-1063	1850	4175	-388	-1075	4513	
	Weaver MT	319	Bonds	7/00	10410	9050	3330	11760	7840	3890	0	5530	-4660	0	4780		
145	Dr. Jenkins System	62	B Pound	6/88	9075	805	5658	-5770	-13958	844	-1813	-3713	-400	-1463	1275	-2338	
	Dr. Jenkins System	62	Jap Yen	6/88	-6426	-8813	2876	-3939	-9376	2325	-4688	-575	-338	1100	4400	-2463	
	Dr. Jenkins System	62	Gold	6/88	9610	260	1320	-1030	-250	-470	6500	0	4110	-3050	10300	0	
146	HO - No2	607	Heat Oil	11/07	n/a	n/a	n/a	n/a	0	n/a	n/a	n/a	n/a	n/a	3936	0	
147	Golden SX Const.	254	Jap Yen	7/96	-188	-525	3151	-3602	-1464	500	-63	0	-2625	-1063	0	-1438	
	Golden SX Const.	254	Coffee	7/96	-10707	-1633	6245	-637	767	-1969	0	0	2625	0	0	13350	
	Golden SX Const.	254	Cotton	7/96	-6045	430	-11135	-2920	-5390	-2750	0	-1575	0	-1655	1875		
	Golden SX Const.	254	Crude	7/96	-2000	10840	710	2290	20580	-1240	0	17890	0	3760	-9010	-1530	
	Golden SX Const.	254	T Note	7/96	760	2700	-1810	-1020	-830	1610	0	-690	2740	0	0	5430	
	Golden SX Const.	254	Live Cattle	7/96	9616	-5872	756	3852	-4996	0	-1276	-1432	728	0	1880	0	
148	QUAD	42	Bonds	12/87	-2230	8440	-5190	-11950	-1840	-1050	-140	-70	790	1320	190	880	
	QUAD	42	S&P	12/87	-11150	-32700	-12075	2725	-13075	3975	-5825	2450	2425	-2450	2925	-3525	
149	1-2-3 System	106	Bonds	12/89	1530	2930	4430	5330	2360	980	290	300	5620	-6150	2550	-1110	

<----- All Statistics Based On Last 12 Months Performance ----->												Combined						
					12 Mos	12 Mos	Max	Min.	%Chng	Comb-	Total	Total	Min.Req	%Chng				
Mar	Apr	May	Jun	Jul	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Con. Loss (13)	Req'd Loss (14)	Min. Cap. \$ (15)	Cap. %Chng. (16)	Total Net P/L (18)	Total Max DD (19)	Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)	
0	0	6900	-14175	-275	-2863	16162	12	33.3	5072	-2890	4	6900	-41.5%	30.7%	-5825	16163	-31.7%	50.1%
0	0	0	9288	-2650	21963	2650	6	83.3	4923	-2637	0	17250	-127.3%	30.7%	62037	27125	134.9%	50.1%
0	7862	0	0	1638	3025	9413	8	37.5	5404	-2637	3	7500	-40.3%	30.7%	-2388	16125	-11.9%	50.1%
0	0	0	0	4105	13850	6790	4	50.0	10320	-3395	2	24750	56.0%	30.7%	50830	28755	77.0%	50.1%
2075	0	0	0	2056	4131	0	3	100.0	1377	0	0	2400	172.1%	30.7%	11675	1015	182.4%	50.1%
-2638	0	-2840	-1200	644	-6237	7650	9	44.4	1238	-2235	3	4200	-148.5%	30.7%	-6896	8096	-61.6%	50.1%
-13200	-4475	13825	3000	5650	8250	34550	304	35.2	2341	-1230	9	27000	30.6%	30.6%	25150	137800	10.2%	10.2%
-310	-1240	810	560	-30	810	2040	45	60.0	373	-515	2	2700	30.0%	30.0%	-33570	40840	-56.7%	-56.7%
4013	1325	2688	-2913	2063	3238	9463	126	49.2	659	-588	5	10800	30.0%	30.0%	10513	9463	26.0%	26.0%
n/a	905	0	295	-430	770	670	8	50.0	515	-323	2	5250	14.7%	29.5%	770	670	14.7%	29.5%
n/a	1105	0	835	250	2190	645	8	75.0	527	-486	1	4800	45.6%	29.5%	2190	645	45.6%	29.5%
0	0	0	0	370	-3080	4760	9	88.9	210	-4765	1	5400	-57.0%	28.5%	4830	10320	5.1%	10.2%
0	0	0	0	875	1325	0	5	100.0	265	0	0	7500	17.7%	28.5%	-10588	25350	-8.1%	10.2%
0	260	220	0	40	2990	220	10	90.0	357	-223	1	9750	30.7%	28.5%	7120	5560	4.2%	10.2%
0	225	356	75	131	3094	0	16	100.0	193	0	0	9000	34.4%	28.5%	50850	7219	32.3%	10.2%
1464	0	0	176	3084	5708	16	8	87.5	818	-18	1	3600	158.6%	28.5%	11016	12024	17.5%	10.2%
0	2013	2013	-2888	-3850	1350	6950	14	42.9	2296	-1556	4	6000	22.5%	26.6%	24263	14900	37.6%	14.7%
0	1375	3675	0	3000	10738	3588	9	66.7	2594	-1613	2	7500	143.2%	26.6%	37825	21463	46.9%	14.7%
0	0	0	-2840	-3640	9070	7	28.6	4350	-2471	3	5400	-67.4%	26.6%	2960	17120	5.1%	14.7%	
0	0	-2440	0	-1950	8860	4620	9	66.7	2358	-1767	1	4200	211.0%	26.6%	9610	16510	21.5%	14.7%
0	-6585	0	-1785	-2575	-13490	13600	11	18.2	3915	-2370	4	5400	-249.8%	26.6%	-24355	38685	-42.3%	14.7%
0	0	0	22230	-17400	22040	17400	6	50.0	15710	-8363	2	27750	79.4%	26.6%	32010	17400	10.8%	14.7%
0	0	0	0	-4330	-4330	4330	1	0.0	0	-4330	1	24750	-17.5%	26.6%	45050	13540	17.1%	14.7%
7590	-630	2285	-7485	3535	7360	18250	70	68.6	1271	-2442	4	27750	26.5%	26.5%	7360	18250	26.5%	26.5%
10275	350	7125	-6125	-3025	14200	14250	69	53.6	3228	-3285	4	54000	26.3%	26.3%	-164301	202476	-50.0%	-50.0%
0	0	370	-710	-40	-4040	6780	9	33.3	1413	-1378	3	5400	-74.8%	25.9%	18180	20250	17.9%	13.4%
-1513	-1900	-1975	0	-75	-4888	5463	8	12.5	2325	-1030	4	4500	-108.6%	25.9%	13294	54169	15.7%	13.4%
0	-463	88	0	-3050	-3025	5025	11	27.3	1250	-848	4	7500	-40.3%	25.9%	60963	17338	43.2%	13.4%
0	12410	0	27960	-9430	48370	10540	11	45.5	13668	-3343	4	27750	174.3%	25.9%	69570	17570	13.3%	13.4%
-5013	-3700	-3950	175	-4938	-9113	17425	11	36.4	3500	-3306	3	17250	-52.8%	25.9%	21688	23700	6.7%	13.4%
-9563	-3300	-5344	506	-3413	-8831	21113	13	15.4	8307	-2315	6	9000	-98.1%	25.9%	-3094	78263	-1.8%	13.4%
0	0	0	0	0	6335	0	3	100.0	2112	0	0	24750	25.6%	25.6%	7335	5785	11.1%	11.1%
0	0	-845	0	2515	1190	3995	6	66.7	1508	-2425	1	4800	24.8%	24.8%	1195	3995	15.7%	15.7%
0	0	80	0	0	1300	2570	8	62.5	1050	-1317	1	5400	24.1%	24.1%	8000	27040	15.3%	15.3%
0	570	-3130	-120	-250	830	4480	16	25.0	1960	-584	7	2400	34.6%	20.9%	9780	11450	76.4%	16.1%
-375	-555	795	0	-400	3630	930	15	46.7	849	-290	3	3000	121.0%	20.9%	-820	7640	-5.1%	16.1%
0	1338	3638	0	-4488	1588	5938	16	37.5	2419	-1293	5	7500	21.2%	20.9%	10138	10525	25.3%	16.1%
-2200	0	-600	275	-50	-450	2800	25	24.0	750	-261	6	2250	-20.0%	20.9%	-9050	10025	-75.4%	16.1%
0	0	-125	-5650	825	375	13375	18	33.3	3717	-1824	6	6900	5.4%	20.9%	16563	24013	45.0%	16.1%
0	-513	-313	-2000	1563	-1913	5775	19	31.6	2256	-1189	4	6000	-31.9%	20.9%	-10013	19675	-31.8%	16.1%
0	-2470	1470	-1230	1180	2670	6610	17	35.3	2337	-1032	5	4200	63.6%	20.9%	10720	11130	48.6%	16.1%
0	0	0	0	0	2138	0	2	100.0	1069	0	0	10800	19.8%	19.8%	1838	6275	6.8%	6.8%
-900	585	570	-1775	360	950	2520	84	69.0	196	-400	3	5250	18.1%	18.1%	950	2520	18.1%	18.1%
1300	-1800	1675	850	-2600	9675	13150	66	57.6	1620	-1855	4	54000	17.9%	17.9%	19475	13150	14.0%	14.0%
-1738	-2213	863	3338	3438	-3025	10663	203	27.6	574	-239	18	5400	-56.0%	16.6%	-8150	19600	-54.9%	-15.5%
1550	-10975	3425	19000	21275	8400	37750	202	31.7	2654	-1171	17	27000	31.1%	16.6%	-5650	68875	-7.6%	-15.5%
0	0	0	0	-2177	6905	2177	2	50.0	9081	-2176	1	5400	127.9%	16.4%	8717	13050	22.0%	17.1%
0	7465	0	-2175	-1595	-5345	9040	7	14.3	7465	-2137	4	24750	-21.6%	16.4%	24050	25670	13.3%	17.1%
0	-2175	-4038	0	-4163	-10300	16900	8	12.5	7613	-2559	6	6900	-149.3%	16.4%	42650	16900	84.3%	17.1%
16035	-2175	-2175	0	-2175	5160	6525	6	16.7	16035	-2182	3	15000	34.4%	16.4%	40830	10875	37.1%	17.1%
9695	0	0	0	3665	12290	2175	4	75.0	4822	-2176	1	6000	204.8%	16.4%	9835	8110	22.4%	17.1%
-1545	0	0	-2175	-1505	-8775	8775	5	0.0	0	-1755	5	5400	-162.5%	16.4%	-4390	11115	-11.1%	17.1%
0	1525	0	-1050	-175	2335	2175	7	57.1	1440	-1139	2	2700	86.5%	16.4%	-14723	19233	-74.4%	17.1%
5006	0	0	0	9431	10088	4350	4	50.0	7219	-2175	2	9000	112.1%	16.4%	-12581	34856	-19.1%	17.1%
0	0	-38	0	0	844	38	2	50.0	881	-37	1	5400	15.6%	16.4%	650	1588	4.5%	4.5%
0	-1765	0	0	930	400	2475	12	91.7	261	-2482	1	2700	14.8%	14.8%	1505	2475	20.9%	20.9%
-738	-3225	-13	-2631	-1744	-10350	11975	27	25.9	1251	-955	7	4500	-230.0%	14.2%	-23488	31431	-63.9%	5.3%
0	3763	2813	-3438	-1138	2413	6900	22	31.8	2477	-994	5	7500	32.2%	14.2%	-23600	38675	-38.5%	5.3%
0	675	400	-4538	1225	5050	5913	25	40.0	1888	-922	6	6000	84.2%	14.2%	4888	15700	10.0%	5.3%
0	-2920	2500	-1990	-920	6210	4660	14	50.0	2409	-1522	3	5400	115.0%	14.2%	52250	7600	118.5%	5.3%
163	-2463	638	-3088	881	-11475	13200	27	29.6	1075	-1056	6	4500	-255.0%	13.8%	-2381	49213	-2.6%	6.7%
0	1413	-6713	1925	750	-2863	9450	32	46.9	1484	-1479	5	7500	-38.2%	13.8%	30400	32600	19.9%	6.7%
8670	-6730	330	-5510	3190	17340	11910	16	56.3	3783	-2394	3	9750	177.8%	13.8%	1750	24780	0.9%	6.7%
0	118																	

Rank by % Chng Col.17	System Name (1)	System # (2)	Day Trd. (3)	Commodity Tested (4)	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)												
						2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008	
150	1-2-3 System	106	Euro \$	12/89	-1300	-1425	-250	-4225	-3550	-675	-875	-600	-175	-350	0	2750		
	1-2-3 System	106	S Franc	12/89	3826	-8063	1337	-13202	-2638	-2175	-313	1075	4125	475	0	6363		
	1-2-3 System	106	Coffee	12/89	-4406	4314	5288	4574	6656	1275	-1031	4763	806	-169	-2288	11213		
	1-2-3 System	106	Sugar	12/89	-941	-3069	-414	4333	-1780	661	-1624	11	-1557	34	0	4827		
	Andromeda-2	441	Euro C	10/03	9963	5637	12875	-12239	7224	-3888	0	0	11075	0	0	0		
151	Andromeda-2	441	Jap Yen	10/03	0	-3801	8249	-6688	-2451	-1838	0	0	3200	-2500	0	0		
	Andromeda-2	441	T Note	10/03	0	2300	-2900	1610	2450	910	0	0	4810	-1460	0	0		
	Andromeda-2	441	Crude	10/03	-1210	2760	-3720	5950	-1410	-1410	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		
	Andromeda-2	441	Cotton	10/03	0	-2650	-3690	2365	-2485	-1645	0	0	950	-1570	-2050	1875		
152	Andromeda-2	441	Corn	10/03	-2213	5839	-2614	949	-1712	725	-1725	0	-225	0	0	7150		
	Andromeda-2	441	Coffee	10/03	-3525	-6994	10500	2962	-5476	-2606	0	356	0	0	0	10350		
	Support/Resistance	140	*	S&P	1/84	-22900	14375	5000	-25725	-16775	-11400	3750	7100	-20425	7225	7675	-24075	
	Longrifle	451	Mini S&P	1/04	n/a	-2500	-1763	-1775	-2925	-88	-175	725	-1150	-313	1525	-425		
	OCTANE92	559	Unleaded	11/05	n/a	n/a	353	5874	7921	-4296	0	-5111	0	0	0	0		
154	Lil' Dipper	274	Bonds	6/98	-2490	7670	170	-70	-5730	1270	-2550	0	720	-3080	1590	810		
155	Cross Bow	331	S Franc	10/99	-3762	-3261	-201	4050	-5338	-863	1575	-475	0	0	-4538	6325		
156	ATS-3200	361	Bonds	1/01	14831	7500	-456	5637	44	5050	-888	0	-3825	0	-4575	19		
157	Magnet	266	S&P	11/97	28425	32675	-150	26875	62875	19075	0	0	-1550	21400	-25575	10575		
158	EuroMax	569	Euro C	10/06	n/a	n/a	-13	775	0	0	0	0	200	0	0	-3888		
159	Genesis B	332	Jap Yen	1/01	-7738	-10513	12463	-5350	713	0	0	-1675	0	300	0	725		
160	Dynamic Breakout Sys	240	Bonds	3/96	6980	590	-2570	2300	4370	3530	0	0	5530	-5300	0	-3150		
161	Dynamic Breakout Sys	240	Jap Yen	3/96	-6714	-2713	10538	-6714	2851	4300	0	-2863	1238	-2888	0	-1500		
	Dynamic Breakout Sys	240	S Franc	3/96	1550	7114	-3688	-1325	-8002	-2338	0	0	4125	-4800	0	-775		
	ZumaFria	558	Live Cattle	3/96	9940	6692	-1228	6808	-528	-3940	0	0	1632	0	1880	0		
	Delta DT	625	*	Mini Midcap	1/08	-5240	310	-470	-690	-4120	-855	-2410	-895	70	-2390	0	1065	
162	Dynamic Breakout Sys	240	Cotton	3/96	-1000	7737	7662	23813	13138	-5225	0	-2275	6738	-2125	-3725	12338		
	Dynamic Breakout Sys	240	Copper	3/96	6290	5600	-8170	3030	11860	-2820	0	18140	0	3760	-10590	3840		
	ZumaFria	558	Crude	11/05	n/a	n/a	1538	2640	3188	0	0	2498	0	0	120	0		
	Delta DT	625	*	O. Juice	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-400	215		
	Pegasus	440	Euro C	9/03	0	10063	10375	-10175	3113	-2775	0	0	9888	-3225	0	3925		
163	Pegasus	440	Jap Yen	9/03	7025	-7725	8575	-2450	-1113	-1838	963	0	-1413	-1913	0	0		
	Pegasus	440	T Note	9/03	-2840	720	-60	650	2890	920	0	-580	3430	-740	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		
	Pegasus	440	Cotton	9/03	6495	-715	-3990	1835	1370	-855	0	-150	875	-1570	-2300	0		
164	Pegasus	440	Corn	9/03	-3100	5076	-2651	2599	-2262	-775	0	0	-350	0	0	4975		
	Pegasus	440	Coffee	9/03	-4125	1687	-900	3113	-4126	-1425	0	-863	0	0	-713	9675		
	Statmmirror	410	S&P	11/02	-45625	-24250	-125	-2650	-10825	-450	-10200	-25050	25700	-1150	-250	22850		
	Statmmirror	410	Nasdaq	11/02	-21050	-20800	-14450	33250	-4800	-2700	6750	-5900	9350	-9000	-28300	14100		
	Dennis RSI	4	S&P	6/86	-1775	-6000	-11650	21150	42200	14525	3325	-875	-6325	2500	-23875	12800		
166	Directional Movement	82	Coffee	1/87	-14776	-1818	-13761	2418	-9751	-2363	-1781	1838	-244	-769	-675	10331		
	Directional Movement	82	Copper	1/87	-4515	1175	-88	-17701	34477	2763	275	-913	4338	1288	0	17975		
	Directional Movement	82	Jap Yen	1/87	-12914	-7638	-4162	-5414	1750	4325	0	-2550	3475	-25	-1550	588		
	Directional Movement	82	Nat Gas	1/87	31360	-26400	-10560	-5770	-62540	-1270	-13760	-14500	-8570	3500	-8010	6940		
	Directional Movement	82	Euro C	1/87	14300	6949	662	-3214	7937	1400	0	0	11913	-3838	-2213	1825		
167	Directional Movement	82	Euro \$	1/87	-1075	-1000	-825	-2450	-3150	150	-125	-575	-300	-1150	0	3750		
	Directional Movement	82	\$ Index	1/87	10760	-1910	-4170	-2670	3820	630	0	0	4350	-1190	-730	690		
	Directional Movement	82	Cotton	1/87	1700	-7965	-4820	-5305	3235	-650	1850	0	140	-1300	765	4840		
	Directional Movement	82	Bonds	1/87	-4610	5000	1920	-430	640	4010	-360	-820	5050	-5040	0	-840		
	Directional Movement	82	Live Hogs	1/87	-5024	-1156	2036	448	-7368	-3056	3468	0	1976	-2220	1144	-2464		
168	Fujiko.N	524	*	Mini S&P	12/05	n/a	n/a	-1250	-4325	675	75	-1013	1538	1100	1013	-763	-1938	
	25X25	275	Bonds	6/98	-9010	4610	-1840	-3440	5690	2450	-870	0	4220	-300	0	-450		
	LPR Quantitative L2	636	*	Mini S&P	3/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a		
	Cyclone	250	*	S&P	7/96	6725	4500	-29650	-30200	12275	-26350	-2225	-5200	21075	6300	19150	-1775	
	FT S&P DayTrade	171	*	S&P	6/92	30275	-4025	-23475	15675	-4425	-1375	3025	-6225	2400	7175	-200		
172	SPMD 500	413	*	S&P	4/05	n/a	n/a	-6000	1825	9075	-13375	-975	11325	4825	400	-450	-6175	
173	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	n/a	125	-4550	-38	-413	-1338	125	450	-888	-1600	
174	RC Advance ++	570	*	S&P	12/06	n/a	n/a	n/a	125	-10025	-3525	4575	-6350	775	2975	-1425	-6725	
175	1-2-3-4 System	198	B Pound	12/93	11025	8600	-3468	-3926	-12021	-719	-1663	0	1100	-1463	0	2275		
176	1-2-3-4 System	198	Euro C	12/98	13262	16875	5261	2461	2912	-2575	-2100	0	9888	-4463	0	-3413		
	1-2-3-4 System	198	Jap Yen	12/93	-7201	-3826	-76	-9777	7764	4438	-363	-1325	2238	0	0	6463		
	1-2-3-4 System	198	S Franc	12/93	6711	5575	-1088	-9114	-4952	-1463	-788	0	5388	-2263	-3613	6638		
	1-2-3-4 System	198	\$ Index	12/93	8620	9180	1810	900	-1170	-290	-590	0	3830	-1060	-2490	-1840		
	Hi-Lo Swing	346	Coffee	1/01	-2663	-13237	14382	262	-2925	-3056	0	0	2288	0	0	8138		
177	Hi-Lo Swing	346	Cotton	1/01	-1620	5245	-5490	-400	-2000	-2575	0	0	0	0	0	4275		
	Hi-Lo Swing	346	Euro C	1/01	10713	8887	2962	-11387	-3114	-3300	0	0	8625	-3388	0	2725		
	Hi-Lo Swing	346	Jap Yen	1/01	-3250	-5989	8650	-7438	-12300	-2950	0	-2450	-600	-3475	0	2863		
	Hi-Lo Swing	346	Lumber	1/01	-13277	2233	5093	1859	847	-1529	0	2266	0	2464	0	3993		
	Hi-Lo Swing	346	Corn	1/01	-2626	6589	-2864	798	-5025	725	-1650	0	-325	0	0	7150		
178	Hi-Lo Swing	346	Bonds	1/01	-7310	-1660	-610	5580	-2670	-360	0	0						

All Statistics Based On Last 12 Months Performance											Total	Total	%Chng	Combined				
					12 Mos	12 Mos	Max.	Min.	%Chng	Comb-	Net	Total	Min.Req	%Chng				
Mar	Apr	May	Jun	Jul	Net P/L	Max DD	Total Trds	% Wins	Avg. Win	Con. Loss	Req'd Loss	Min. Cap. %	Cap. %Chng.	P/L	Max Cap.	Since Release	Min.Req Cap.Since Release	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-4750	0	-850	250	-275	-5550	6200	31	19.4	788	-412	9	2250	-246.7%	12.9%	-8200	14975	-19.3%	18.9%
0	-5763	463	-9388	2850	-2288	17863	29	34.5	2335	-1350	7	6000	-38.1%	12.9%	-36638	65025	-32.3%	18.9%
-3281	-169	338	-769	-2363	8325	10838	33	36.4	2756	-1181	7	9000	92.5%	12.9%	103631	37181	60.9%	18.9%
-795	2643	0	3147	459	7806	3170	25	44.0	1159	-353	6	2400	325.3%	12.9%	-4099	21235	-9.0%	18.9%
0	0	0	0	0	7188	3888	2	50.0	11075	-3887	1	6900	104.2%	11.7%	23463	16088	69.2%	4.2%
0	0	0	0	0	-1138	2500	3	33.3	3200	-2166	1	7500	-15.2%	11.7%	-4688	9838	-12.7%	4.2%
0	0	-390	0	-2750	1120	4600	5	40.0	2860	-1533	3	4200	26.7%	11.7%	320	4600	1.5%	4.2%
0	0	0	0	0	-1410	1410	1	0.0	0	-1410	1	27750	-5.1%	11.7%	2370	9650	1.7%	4.2%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	11.7%	-4187	6195	-2.8%	4.2%
-1495	0	0	-300	0	-4235	4315	7	28.6	1413	-1413	2	5400	-78.4%	11.7%	-8430	9975	-31.8%	4.2%
-2500	0	0	3613	-5463	1575	5463	8	37.5	3829	-1982	2	4500	35.0%	11.7%	3050	6688	13.8%	4.2%
0	0	0	0	0	8100	2606	3	66.7	5353	-2614	1	9000	90.0%	11.7%	7819	10519	17.7%	4.2%
11600	-15250	9075	19000	8625	2900	45000	244	36.1	3209	-1794	9	27000	10.7%	10.7%	-4100	106975	-0.7%	-0.7%
-1013	163	775	-375	1500	1150	1913	63	28.6	538	-190	8	10800	10.6%	10.6%	-6813	9188	-13.5%	-13.5%
0	27821	0	-7618	-8139	2657	15757	5	20.0	27821	-6291	2	26250	10.1%	10.1%	26212	19624	36.3%	36.3%
0	-80	0	0	1840	520	5440	10	70.0	1013	-2190	1	5400	9.6%	9.6%	21190	6560	38.0%	38.0%
1575	0	-1325	488	-2188	575	5625	19	36.8	2138	-1197	4	6000	9.6%	9.6%	4088	21588	7.6%	7.6%
0	0	3116	-1715	3331	513	9288	9	55.6	2303	-2756	3	5400	9.5%	9.5%	29031	15319	70.1%	70.1%
-7625	-10350	-2550	-13475	14050	3975	49000	16	43.8	9839	-7226	4	54000	7.4%	7.4%	188375	61275	32.0%	32.0%
8088	-2838	0	-1063	0	500	6575	8	37.5	3713	-2128	3	6900	7.2%	7.2%	1063	6575	8.4%	8.4%
0	1250	0	0	-63	538	1675	5	60.0	758	-868	1	7500	7.2%	7.2%	2025	22125	3.5%	3.5%
-1580	0	2470	0	-4500	-3000	12060	10	30.0	3843	-2076	5	5400	-55.6%	6.9%	-16580	34730	-24.4%	13.0%
0	-463	-1500	0	-2375	-6050	10350	14	28.6	1816	-1333	3	7500	-80.7%	6.9%	52288	19713	55.4%	13.0%
0	700	1938	-2888	-2488	-6525	9138	15	33.3	2380	-1840	4	6000	-108.8%	6.9%	5725	18200	7.6%	13.0%
2664	-2240	1268	0	-1152	112	3940	9	55.6	1511	-1864	2	2400	4.7%	6.9%	13668	15448	45.3%	13.0%
-5710	-1575	-1575	-2300	-2500	-19075	19075	17	11.8	2505	-1607	7	5400	-353.2%	6.9%	-19400	25160	-28.6%	13.0%
0	1900	-5350	-638	-2588	-950	8575	17	23.5	5478	-1756	4	17250	-5.5%	6.9%	32875	30400	15.1%	13.0%
0	12410	0	27960	-12250	40450	14350	11	54.5	11368	-5535	2	27750	145.8%	6.9%	48490	29730	13.9%	13.0%
-1133	0	0	-1223	0	263	2355	4	50.0	1309	-1178	2	3900	6.7%	6.7%	5130	2355	47.8%	47.8%
-380	-1060	265	-1305	2945	280	2880	52	46.2	439	-367	4	4800	5.8%	5.8%	280	2880	5.8%	5.8%
0	0	3775	0	-2138	9450	3225	7	42.9	5863	-2041	2	6900	137.0%	5.1%	18938	16325	54.9%	9.8%
0	0	0	0	0	-4200	4200	4	25.0	963	-1721	2	7500	-56.0%	5.1%	4313	10038	11.5%	9.8%
0	-1100	630	0	-1910	650	3120	7	42.9	1660	-1085	2	4200	15.5%	5.1%	-1020	3540	-4.9%	9.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	5.1%	14870	3250	10.7%	9.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	5.1%	5489	11852	3.6%	9.8%
0	0	0	-2205	-400	-6605	6605	8	12.5	875	-1069	5	5400	-122.3%	5.1%	90	9305	0.3%	9.8%
0	1188	-438	5650	-4288	5963	4288	7	42.9	3938	-1467	2	4500	132.5%	5.1%	6750	5188	30.0%	9.8%
-7031	0	0	0	0	-356	7031	5	20.0	9675	-2508	3	9000	-4.0%	5.1%	-2419	7219	-5.4%	9.8%
30200	-3400	-13650	-7550	2150	19200	43650	99	55.6	3881	-4423	5	54000	35.6%	5.0%	-33225	115850	-10.5%	-16.8%
28350	-10700	-3150	-10600	-3075	-14875	38300	123	48.0	2532	-2570	6	33000	-45.1%	5.0%	-52125	72350	-27.1%	-16.8%
-3300	2700	125	5800	-4875	2525	32100	28	53.6	4445	-4940	3	54000	4.7%	4.7%	110775	32100	9.4%	9.4%
-9563	-1763	-4050	4631	-3844	-8250	16706	21	33.3	3147	-2160	5	9000	-91.7%	4.1%	-29494	70500	-15.0%	2.0%
-15900	3525	-3363	3988	-2775	11200	16813	18	55.6	4295	-3977	2	17250	64.9%	4.1%	-2900	56025	-0.8%	2.0%
0	-5913	1838	375	-800	-238	7413	16	50.0	1899	-1929	2	7500	-3.2%	4.1%	29738	45525	18.2%	2.0%
-13480	3000	0	23010	30460	7320	56840	29	27.6	12205	-4304	9	24750	29.6%	4.1%	30430	146350	5.6%	2.0%
0	5325	-1775	-10713	-888	1038	13375	20	20.0	6200	-1485	8	6900	15.0%	4.1%	11600	22125	7.7%	2.0%
375	0	1225	0	225	3575	2150	15	40.0	979	-255	8	2250	158.9%	4.1%	6000	9825	12.2%	2.0%
0	2030	-310	-50	-640	4780	3520	18	33.3	1710	-456	6	2400	199.2%	4.1%	42080	31080	80.3%	2.0%
-4295	-3315	-1660	1025	-2105	-4705	10350	23	39.1	1303	-1172	3	5400	-87.1%	4.1%	-2565	29160	-2.2%	2.0%
-4570	-1430	-4830	-450	1320	-7960	18430	20	25.0	2678	-1423	9	5400	-147.4%	4.1%	-16940	26840	-14.4%	2.0%
1280	-2832	1084	-3472	1788	-3304	7960	18	44.4	1403	-1451	4	2700	-122.4%	4.1%	-32024	37728	-54.3%	2.0%
513	-325	-800	63	713	175	5463	255	40.8	418	-287	7	5400	3.2%	3.2%	-7438	9313	-51.6%	-51.6%
0	-2330	0	0	-2570	150	5650	8	37.5	2793	-1646	4	5400	2.8%	2.8%	510	15120	0.9%	0.9%
-175	550	-25	-713	500	138	1550	32	62.5	219	-354	2	5400	2.5%	2.5%	138	1550	2.5%	2.5%
-5300	12425	-5675	-3775	-8025	625	36675	324	32.7	2413	-1170	11	27000	2.3%	2.3%	141725	86675	42.8%	42.8%
-10350	3300	9900	-3750	825	300	14775	178	25.8	2690	-933	10	27000	1.1%	1.1%	108400	59550	24.5%	24.5%
5850	10225	6250	-11325	-6300	275	28675	180	40.0	2138	-1423	10	27000	1.0%	1.0%	2975	28675	3.2%	3.2%
-875	750	-963	-163	950	-4000	6438	114	27.2	398	-197	12	5400	-74.1%	0.9%	-7213	8563	-80.1%	-20.9%
-200	4425	-3200	-1375	14350	4300	16925	114	60.5	1196	-1736	6	27000	15.9%	0.9%	-4050	22850	-9.0%	-20.9%
0	-1019	-1381	-688	19	-3538	3969	11	36.4	985	-1069	4	4500	-78.6%	0.4%	-33913	36788	-50.5%	33.8%
0	4688	-488	-1688	-663	1513	11800	13	30.8	4722	-1934	4	6900	21.9%	0.4%	52475	14713	77.3%	33.8%
0	-463	1838	0	-4475	8350	4475	10	40.0	3744	-1104	3	7500	111.3%	0.4%	68963	28275	61.6%	33.8%
0	2100	2100	-6250	-1625	225	8263	13	38.5	3323	-2052	3	6000	3.8%	0.4%	14100	27725	15.8%	33.8%
0	-2780	-120	-510	-600														

Rank by % Chng Col.17				System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)											
									2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
178	R-Mesa 5	411	*	S&P	3/02	18875	11375	-10650	-27625	20300	-8050	-1075	7200	1125	2800	5750	-7850			
179	Andromeda	364		Euro C	12/01	20701	5637	12875	-10089	2361	-3888	0	0	11075	0	0	0	0		
	Andromeda	364		Jap Yen	12/01	-2501	-2176	7149	-7813	-2451	-1838	0	0	3200	-2500	0	0	0		
	Andromeda	364		T Note	12/01	-1680	220	-4460	1610	1600	910	0	0	4810	-1460	0	0	0		
	Andromeda	364		Crude	12/01	-2320	2760	-3730	5950	-1850	-1850	0	0	0	0	0	0	0		
	Andromeda	364		Heat Oil	12/01	-2398	2007	0	0	0	0	0	0	0	0	0	0	0	0	
	Andromeda	364		Cotton	12/01	-5715	-2650	-4290	2365	-3765	-2925	0	0	950	-1570	-2050	1875			
	Andromeda	364		Corn	12/01	-4852	5839	-2614	774	-1712	725	-1725	0	-225	0	0	0	7150		
	Andromeda	364		Coffee	12/01	-8625	-7875	10500	2962	-8851	-2606	0	-3019	0	0	0	0	10350		
180	RUMI	618		Mini Midcap	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2385		
	RUMI	618		Mini Russell	2/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1195		
181	GearedUpMk1	401		Euro \$	9/02	-3200	-3425	-3875	-4225	-3325	150	-775	250	-175	100	950	-350			
	GearedUpMk1	401		Euro C	9/02	3389	-19801	23	-9838	1037	2750	4913	-2088	3363	-2550	1563	5263			
	GearedUpMk1	401		Jap Yen	9/02	-6651	-1177	-8676	3225	-976	-3713	-488	-88	3538	-2388	-2000	638			
	GearedUpMk1	401		S Franc	9/02	-7150	-11813	1201	-238	-1450	813	-688	213	2050	175	2225	4600			
	GearedUpMk1	401		Aussie \$	9/02	-4010	-9330	2190	-430	11380	5930	3060	-1140	-120	520	3350	130			
	GearedUpMk1	401		B Pound	9/02	-4094	-9876	-1905	4951	-2864	-1519	-1825	-819	-1044	625	800	1300			
	GearedUpMk1	401		S&P	9/02	-12650	-23525	-32850	-25800	-11950	-6525	-6475	9675	-7750	3250	27075	-10100			
182	Dynamo	265	*	T Note	6/97	-2730	-560	-3680	-3710	-640	-860	-220	160	320	-390	2730	830			
	Dynamo	265	*	S&P	6/97	6800	-10375	10425	-2575	-1150	-4200	-25	3375	3350	2025	8150	-4200			
183	Universal	133		Bonds	10/91	-21350	10560	-8850	-570	1720	0	2300	-2140	-410	1510	1690	-630			
	Universal	133		Euro \$	10/91	450	250	-2325	-1125	-75	1150	-250	0	-25	0	-400	-450			
	Universal	133		B Pound	10/91	-4532	8088	10657	13332	943	3506	-4513	-1463	4213	2763	-1238	1025			
	Universal	133		Jap Yen	10/91	10788	-6074	-13676	-10526	10563	5025	-1700	3875	2725	75	5500	-3163			
	Universal	133		Coffee	10/91	9675	3676	768	-18770	-15673	3263	-3600	-7144	-9131	-1706	-5081	3038			
	Universal	133		Soybeans	10/91	890	9895	-200	-2925	15415	2100	2440	3760	-1795	4865	-10905	-1250			
184	LPR Quantitative M1	634	*	Mini S&P	3/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a			
185	GK-Interest Trader	348		Bonds	2/01	5090	-8200	-30	1170	-3250	700	0	0	5520	0	0	2110			
186	GEMS NG Mini	605		T Note	2/01	2130	-6380	-6910	3200	-100	320	0	0	4800	0	0	5430			
	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	n/a	-770	1100	-525	-1523	555	-1358	890	2613			
187	Arcts	279		Jap Yen	3/98	-6176	-5176	5462	-7051	-4749	1113	0	-3363	2513	-2725	0	5288			
	Arcts	279		Aussie \$	3/98	18120	-5390	-2280	-2720	9190	6810	-1540	0	5260	0	-1880	3810			
	Arcts	279		Corn	3/98	-3713	4576	-1364	1563	-7913	575	-1613	-1575	600	0	0	7150			
	Arcts	279		Cotton	3/98	-5160	11200	110	2680	-8615	-2275	-1375	0	-925	0	-2575	5850			
	Arcts	279		Nat Gas	3/98	30490	-3240	-4000	0	-9670	15030	0	-9560	-6110	-1310	-5380	8190			
	Arcts	279	*	Unleaded	3/98	-12940	18536	0	0	11483	-2818	0	0	5662	-1861	0	0	5288		
188	LPR Quantitative Q1	613	*	Mini Russell	1/08	-59350	-27850	6975	-63500	-46775	-6050	-1000	-18525	-6350	-2700	-3925	-500			
189	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	n/a	n/a	n/a	-765	-3	153	-1663	-250	-390	970			
	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	n/a	n/a	-8590	-1865	-50	740	-7035	-380	-1730	3055			
190	Samurai_35	283		Bonds	5/98	18440	5360	8630	-90	1940	5220	180	1890	-380	-3970	280	-5550			
191	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	n/a	n/a	n/a			
192	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	n/a	n/a	n/a			
	Amos' Root	307		Jap Yen	5/00	-2350	-11288	2463	6088	-2263	0	0	-1275	0	-1275	0	0	-2550	-2550	
	Amos' Root	307		Euro C	5/00	14288	2113	8400	-6738	11388	-1775	0	0	7100	-2550	-2550				
193	Swing Index System	84		Coffee	1/87	-22166	-8405	-15174	-10388	-9848	488	4980	-3926	-79	-120	-94	2708			
	Swing Index System	84		Copper	1/87	-1001	-11063	6938	2661	50238	9000	825	-11000	5500	3188	-4675	13875			
	Swing Index System	84		Jap Yen	1/87	-16289	-13364	-13250	-3200	-8562	450	-4563	2088	-625	-3350	-438	7275			
	Swing Index System	84		Nat Gas	1/87	52380	47920	51360	-10450	-18480	16170	-4070	-4800	-12990	4870	-8700	16360			
	Swing Index System	84		Euro C	1/87	-1212	-7612	-4465	-7377	-5125	-2850	-825	388	3275	-3113	-1513	3275			
	Swing Index System	84		Euro \$	1/87	-10625	-7575	-8875	-4350	-8850	-1000	-125	0	-200	-950	0	4050			
	Swing Index System	84		\$ Index	1/87	-8080	-3780	-8250	-6020	-2080	-2950	360	-200	2230	0	-1450	800			
	Swing Index System	84		Cotton	1/87	-11870	-16285	-2035	255	-550	1450	1525	-3065	-1545	455	-6285	2155			
	Swing Index System	84		Bonds	1/87	-3550	-13570	-5570	-4210	-5150	-1790	-2070	-320	2290	-3050	-760	2890			
	Swing Index System	84		Live Hogs	1/87	-14208	3100	-12132	-11348	-5880	20	6560	160	1920	-80	1232	-2280			
194	Keystone	538	*	Mini S&P	4/06	n/a	n/a	n/a	n/a	n/a	2313	-900	-2788	2050	2200	1000	300			
	Keystone	538	*	S&P	4/06	n/a	n/a	n/a	n/a	n/a	2925	-3825	-12850	6150	7200	900	2275			
	Keystone	538	*	Mini Russell	4/06	n/a	n/a	n/a	n/a	n/a	3110	-4810	-20	4060	-690	-3745	-1260			
195	Zenith* 1000	233		S&P	10/95	4400	19050	-19875	48875	17375	-6825	8675	5125	-1375	-4300	0	0			
196	JJ	334		Euro \$	1/01	-763	-1170	308	-1083	-918	0	-763	390	0	-225	0	-438			
197	DCB Coffee	543		Coffee	12/05	n/a	n/a	0	-4106	-1481	-2700	413	0	0	0	356	0			
198	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	n/a	-810	-760	-4140	1420	1270	535	-1405	-55			
199	Beta DT	620	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1710	-440			
200	H1%Mid	572		Mini Nasdaq	5/06	n/a	n/a	n/a	n/a	n/a	665	0	0	1050	-335	-4470	0			
	H1%Mid	572		Mini S&P	5/06	n/a	n/a	n/a	n/a	-488	2963	0	-525	-1775	-50	-5788	0			
	CoatTails	572		Mini Russell	5/06	n/a	n/a	n/a	n/a	n/a	2635	0	-395	0	4550	0	0			
	CoatTails	572		Mini Midcap	5/06	n/a	n/a	n/a	-2285	-2870	1385	0	-475	-2575	-785	-8675	0			
201	CoatTails	343		Bonds	5/01	0	0	4506	0	-2200	0	0	0	0	-2200	-2200	0			
	CoatTails	343		Nat Gas	5/01	2205	-4350	-6525	0	0	0	0	0	0	0	0	0			
	CoatTails	343		Euro C	5/01	3088	-2175	838	738	-1713	0	0	0	0	-2175	0	-217			

<----- All Statistics Based On Last 12 Months Performance ----->										Combined								
Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	12 Mos		12 Mos		Max. Con.	Min. Req'd	%Chng Cap.	Comb. ined %Chng.	Total Net	Total P/L	%Chng Min. Req.	%Chng Min. Req.		
					Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Loss (14)	Cap. \$ (15)	Cap. (16)	Release (17)	Net P/L (18)	Max DD (19)	Cap. Since Release (20)	Cap. Since Release (22)
-13375	7750	-100	925	4525	-375	21225	143	33.6	2395	-1216	8	27000	-1.4%	-1.4%	43100	44350	24.6%	24.6%
0	0	0	0	0	7188	3888	2	50.0	11075	-3887	1	6900	104.2%	-1.5%	35963	18800	77.2%	0.0%
0	0	0	0	0	-1138	2500	3	33.3	3200	-2166	1	7500	-15.2%	-1.5%	-2400	14125	-4.7%	0.0%
0	0	-390	0	-2750	1120	4600	5	40.0	2860	-1533	3	4200	26.7%	-1.5%	-680	9720	-2.4%	0.0%
0	0	0	0	0	-1850	1850	1	0.0	0	-1850	1	27750	-6.7%	-1.5%	2940	14780	1.6%	0.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	-1.5%	-2407	13012	-1.2%	0.0%
-4665	0	0	-2580	0	-10965	10965	7	28.6	1413	-2760	2	5400	-203.1%	-1.5%	-27405	27405	-75.2%	0.0%
2500	0	0	3613	-7513	-475	7513	8	37.5	3829	2392	2	4500	-10.6%	-1.5%	-938	7513	-3.1%	0.0%
0	0	0	0	0	4725	5625	3	33.3	10350	-2806	2	9000	52.5%	-1.5%	-5306	20363	-8.7%	0.0%
-3365	2050	480	2415	-2860	1105	5925	31	48.4	1106	-968	5	9600	11.5%	-1.5%	1105	5925	11.5%	-1.5%
-2095	1255	2065	-1565	-2270	-1415	5730	33	36.4	1063	-676	6	10500	-13.5%	-1.5%	-1415	5730	-13.5%	-1.5%
-3225	625	275	-425	-525	-3125	4475	41	36.6	273	-278	10	2250	-138.9%	-1.6%	-20650	21450	-153.0%	-37.6%
588	1838	-2588	1275	-838	13488	2988	32	53.1	1536	-840	4	6900	195.5%	-1.6%	-16575	38825	-40.0%	-37.6%
-713	875	-1513	2750	4063	963	6000	39	46.2	1055	-860	4	7500	12.8%	-1.6%	-9563	18038	-21.3%	-37.6%
3138	-125	-2313	1713	-750	11050	2788	34	47.1	1232	-483	4	6000	184.2%	-1.6%	-10200	23825	-28.3%	-37.6%
-2550	640	1120	130	-1030	10040	2590	30	56.7	1195	-792	2	4800	209.2%	-1.6%	-1250	19330	-4.3%	-37.6%
-3663	-975	156	-1063	1131	-6894	8063	33	36.4	704	-731	4	4500	-153.2%	-1.6%	-14969	18200	-56.2%	-37.6%
-16725	-4750	-1025	-6550	-4850	-24750	47775	41	31.7	5010	-3209	8	54000	-45.8%	-1.6%	-119625	136525	-37.4%	-37.6%
-1510	140	-1680	-800	-890	-2170	4740	41	34.1	654	-419	8	4200	-51.7%	-1.6%	-7810	12950	-31.4%	-37.6%
-125	-1600	-700	-2900	-3675	-525	15400	47	21.3	3513	-965	9	27000	-1.9%	-1.9%	24950	43475	8.2%	23.9%
-7630	400	1450	-2170	-860	-6490	10990	85	37.6	1018	-736	8	5400	-120.2%	-2.3%	15390	41840	16.7%	23.9%
-1975	0	1100	-475	850	-475	4150	17	35.3	792	-475	7	2250	-21.1%	-2.3%	-6850	18525	-17.8%	23.9%
-1713	-5250	225	0	1306	-1138	9300	54	46.3	971	-876	8	4500	-25.3%	-2.3%	17256	51600	22.4%	23.9%
-3100	2413	738	2900	2425	17713	10413	41	53.7	1908	-1280	7	7500	236.2%	-2.3%	20200	46925	15.8%	23.9%
10350	-563	-2006	-2213	-4106	-18900	26663	88	31.8	1493	-1011	10	9000	-210.0%	-2.3%	76519	52144	49.8%	23.9%
10175	2625	-10900	-850	8105	8370	15200	83	42.2	1944	-1245	9	10500	79.7%	-2.3%	37240	28780	20.8%	23.9%
1088	175	-925	-50	-425	-138	1600	66	65.2	120	-231	4	5400	-2.5%	-2.5%	-138	1600	-2.5%	-2.5%
0	0	-4390	0	-7230	-3290	11620	9	33.3	3103	-2097	5	5400	-60.9%	-2.6%	-25640	28480	-62.6%	-45.0%
0	0	-3410	1300	-5400	3040	7510	9	44.4	3310	-2036	3	4200	72.4%	-2.6%	-7090	23730	-22.3%	-45.0%
-738	-755	-525	-325	425	-165	3435	48	50.0	495	-502	3	5625	-2.9%	-2.9%	815	3435	12.4%	12.4%
0	-463	0	0	0	2363	3575	9	33.3	3442	-1325	2	7500	31.5%	-3.4%	9338	25650	11.8%	4.2%
-2880	0	2890	0	-670	11800	2880	9	55.6	3754	-1748	1	4800	245.8%	-3.4%	400	21590	0.8%	4.2%
0	2113	0	5550	-7025	5775	7175	9	66.7	2690	-3461	2	4500	128.3%	-3.4%	-8375	16763	-17.6%	4.2%
0	-8930	0	365	-3735	-13600	13600	13	46.2	1239	-3008	2	5400	-251.9%	-3.4%	1360	17640	2.4%	4.2%
0	13580	0	23010	-7390	30060	22360	11	36.4	14953	-4261	6	24750	121.5%	-3.4%	107220	27600	41.3%	4.2%
3658	-2936	0	0	0	1705	2936	7	28.6	4660	-1525	2	26250	6.5%	-3.4%	34940	17556	12.7%	4.2%
7300	-3725	-1150	6550	-11475	-41550	61300	439	36.4	2419	-1533	10	27000	-153.9%	-3.4%	-100450	269875	-35.2%	4.2%
-605	-130	965	-25	-860	-215	1525	53	58.5	164	-241	3	5250	-4.1%	-4.1%	-215	1525	-4.1%	-4.1%
3265	-123	258	-5	1165	2613	5070	128	46.9	553	-450	6	6938	37.7%	-4.4%	2613	5070	37.7%	-4.4%
6555	-2190	-690	-680	750	-3520	13755	130	45.4	1093	-958	7	13875	-25.4%	-4.4%	-3520	13755	-25.4%	-4.4%
680	2180	810	-1430	-160	-250	11480	58	41.4	1225	-873	4	5400	-4.6%	-4.6%	55270	27170	99.1%	99.1%
n/a	0	5050	-10375	2325	-3000	12200	8	62.5	3060	-6100	2	54000	-5.6%	-5.5%	-3000	12200	-5.6%	-5.5%
n/a	1037	0	-2050	463	-550	2450	8	62.5	625	-1225	2	10800	-5.1%	-5.5%	-550	2450	-5.1%	-5.5%
0	3763	0	0	-63	1150	2550	4	25.0	3763	-871	2	7500	15.3%	-5.6%	4663	17088	7.5%	28.8%
0	0	3513	-2900	-2788	-1950	7625	13	23.1	4183	-1452	5	6900	-28.3%	-5.6%	29950	8013	52.1%	28.8%
10950	-5528	349	1189	-8126	2790	12116	91	42.9	1215	-859	6	9000	31.0%	-5.6%	-36323	113040	-18.5%	-14.7%
-6725	-10150	-5788	513	-5275	-10713	27425	60	26.7	3346	-1462	15	17250	-62.1%	-5.6%	6625	61775	1.8%	-14.7%
4875	763	-5288	3200	2450	6838	10988	104	47.1	1068	-827	6	7500	91.2%	-5.6%	7450	83538	4.5%	-14.7%
-8720	10580	3200	80	37210	49190	25690	71	36.6	4601	-1563	9	24750	198.7%	-5.6%	218560	47720	40.4%	-14.7%
-538	1275	-5263	-5425	-3900	-15213	18688	87	33.3	1242	-882	9	6900	-220.5%	-5.6%	-46038	65800	-30.6%	-14.7%
-6075	-375	500	-1150	-1025	-6350	8325	47	12.8	917	-290	16	2250	-282.2%	-5.6%	-115800	117100	-23.5%	-14.7%
0	480	-2920	-3790	-210	-7650	8170	79	34.2	431	-371	8	2400	-318.8%	-5.6%	-76760	96580	-146.5%	-14.7%
-1755	-3875	-1510	-1365	-395	-14210	17515	68	35.3	631	-667	6	5400	-263.1%	-5.6%	-58750	79235	-49.8%	-14.7%
-6090	-3580	1510	-520	-600	-12090	14710	68	32.4	926	-707	9	5400	-223.9%	-5.6%	-77210	92310	-65.5%	-14.7%
-2652	-540	300	-2372	436	2704	8468	65	32.3	925	-380	5	2700	100.1%	-5.6%	-89672	93028	-152.1%	-14.7%
-2500	1063	-525	-2913	5075	4375	5775	185	51.4	433	-409	7	5400	81.0%	-7.4%	12813	5775	101.7%	89.7%
-13125	3225	-2900	-12950	21175	-1800	36725	187	50.3	2087	-2132	7	27000	-6.7%	-7.4%	52075	38525	82.7%	89.7%
-1950	-2965	-2000	-1085	6010	-5345	17140	191	45.5	628	-576	11	5250	-101.8%	-7.4%	13930	17140	113.7%	89.7%
-17900	12050	7500	-10250	3125	-4175	23575	21	42.9	6731	-5405	3	54000	-7.7%	-7.7%	101650	46275	14.5%	14.5%
375	-438	1063	383	-550	-203	1125	10	40.0	696	-498	2	2250	-9.0%	-9.0%	1440	4205	8.3%	8.3%
0	0	1181	0	-150	-900	2794	11	72.7	420	-1418	2	9000	-10.0%	-10.0%	-4200	6094	-17.5%	-17.5%
-1735	1860																	



							All Statistics Based On Last 12 Months Performance														Combined	
Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	12 Mos		12 Mos		Max		Min.		%Chng		Comb. ined		Total Net P/L (18)	Total Max DD (19)	Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)		
					Net (8)	P/L (9)	Max DD (10)	Total Trds (11)	% Wins (12)	Avg. Win (13)	Avg. Loss (14)	Con. Loss (15)	Req'd Cap. \$ (16)	Min.Req Cap. (17)								
0	0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-12.8%	-2175	2175	-11.0%	-4.4%			
-2175	0	0	0	544	-56	2175	3	66.7	1059	-2177	1	9000	-0.6%	-12.8%	-3056	6525	-4.6%	-4.4%				
-4180	0	0	-870	-4365	-14095	14095	10	10.0	480	-1619	7	5400	-261.0%	-12.9%	-21415	21495	-148.7%	15.1%				
0	0	10675	-9225	-275	-5725	10175	10	20.0	5675	-2134	4	6900	-83.0%	-12.9%	-2300	10175	-12.5%	15.1%				
0	0	0	0	1938	7513	3287	7	57.1	3006	-1499	1	17250	43.6%	-12.9%	50350	17375	109.5%	15.1%				
0	7863	0	0	2300	7188	5913	8	37.5	5404	-1805	3	7500	95.8%	-12.9%	-7975	23075	-39.9%	15.1%				
0	0	0	0	10915	2230	12730	6	33.3	7480	-3177	4	24750	9.0%	-12.9%	11945	32820	18.1%	15.1%				
0	0	-512	0	-1662	-2173	2173	3	0.0	1482	-724	3	2400	-90.5%	-12.9%	4051	4071	63.3%	15.1%				
-2638	0	-2840	-1200	644	-3779	6678	9	33.3	1989	-1623	3	4200	-90.0%	-12.9%	-7132	8332	-63.7%	15.1%				
8675	-1975	0	-350	5800	18425	11100	21	57.1	3452	-2549	2	27000	68.2%	-13.3%	24050	18400	17.5%	-6.4%				
11550	-4400	0	-4225	-2075	2725	16250	22	50.0	3159	-2911	3	22500	12.1%	-13.3%	-6425	29675	-5.6%	-6.4%				
-5875	-2100	0	-4050	6150	-32850	39350	24	37.5	3122	-4063	4	24000	-136.9%	-13.3%	-39825	57400	-32.6%	-6.4%				
6975	-2200	0	-1725	1375	-275	10875	22	40.9	2081	-1461	5	16500	-1.7%	-13.3%	-6975	16375	-8.3%	-6.4%				
-3613	-600	950	0	-175	-2250	8950	149	33.6	438	-244	11	5400	-41.7%	-14.0%	-2250	8950	-41.7%	-14.0%				
-16150	225	5400	-4100	7375	-2300	38575	151	60.3	1256	-1946	6	27000	-8.5%	-14.0%	-2300	35375	-8.5%	-14.0%				
-900	-2080	-1120	770	-690	-5710	8410	40	52.5	340	-676	6	5400	-105.7%	-14.1%	-43380	43760	-40.5%	-4.4%				
-2510	1420	380	-1130	-2250	-2660	4900	87	59.8	418	-698	4	54000	-4.9%	-14.1%	-8400	26240	-0.8%	-4.4%				
100	-975	2575	-5475	7250	-8225	24650	46	56.5	1909	-2891	2	54000	-15.2%	-15.2%	110863	53250	15.7%	15.7%				
0	-463	2388	0	-2200	-3913	12238	13	30.8	3056	-1795	3	7500	-52.2%	-15.2%	19350	32163	19.6%	17.2%				
-2869	-3544	-1931	-2194	-1294	-15056	18394	23	30.4	2464	-2017	6	9000	-167.3%	-15.2%	55106	45656	46.5%	17.2%				
0	0	0	-2900	-2013	-9550	17350	15	40.0	3073	-3110	5	6900	-138.4%	-15.2%	30150	28088	44.4%	17.2%				
0	12420	0	27060	-6960	27190	17080	18	44.4	7588	-3343	4	27750	98.0%	-15.2%	33170	30290	9.1%	17.2%				
0	2288	738	-4438	-3550	725	7988	16	37.5	2433	-1387	3	6000	12.1%	-15.2%	1850	17438	2.3%	17.2%				
-1370	-2300	1950	0	-1910	6920	3820	13	46.2	2410	-1080	3	4200	164.8%	-15.2%	26380	15960	47.7%	17.2%				
-1040	-2340	800	0	-2520	-16490	17300	14	21.4	2470	-2171	5	5400	-305.4%	-15.2%	-14680	29700	-20.6%	17.2%				
-1300	3000	1150	0	-650	-2650	6150	12	25.0	1658	-847	6	12000	-22.1%	-16.9%	4250	7100	10.6%	9.1%				
-2575	7825	7475	-325	-1475	-950	18825	11	36.4	4919	-2951	5	33000	-2.9%	-16.9%	17225	18825	15.7%	9.1%				
-5850	11875	8575	-3225	-4550	-13150	25825	12	33.3	6463	-4870	4	54000	-24.4%	-16.9%	8450	26600	4.7%	9.1%				
-570	-450	580	-450	-620	-920	1860	35	25.7	404	-175	6	5400	-17.0%	-17.0%	-10570	13220	-31.7%	-31.7%				
n/a	-75	488	-988	-350	-925	1388	48	58.3	117	-210	4	5400	-17.1%	-17.1%	-925	1388	-17.1%	-17.1%				
-1700	-513	538	563	175	-938	2600	37	59.5	157	-293	7	5400	-17.4%	-17.4%	-938	2600	-17.4%	-17.4%				
-1280	-3010	-65	-885	1345	-930	6605	250	31.2	581	-269	12	5250	-17.7%	-17.7%	-5045	14400	-23.5%	-23.5%				
0	0	0	-2200	0	-4825	5425	6	16.7	600	-1086	5	27000	-17.9%	-17.9%	-26500	46500	-4.5%	-4.5%				
1785	1475	350	-2450	1775	-1865	7330	21	38.1	1895	-1310	4	10500	-17.8%	-18.0%	-1865	7330	-17.8%	-18.0%				
1980	-1335	-140	-75	1950	2595	3885	36	44.4	869	-564	5	6600	39.3%	-18.0%	2595	3885	39.3%	-18.0%				
-1738	0	0	-825	0	-4825	5275	11	36.4	506	-979	4	5625	-85.8%	-18.0%	-4825	5275	-85.8%	-18.0%				
0	0	0	0	0	394	0	1	100.0	394	0	0	5400	7.3%	-18.4%	-1931	6856	-4.9%	-3.6%				
0	0	745	0	0	745	0	1	100.0	745	0	0	24750	3.0%	-18.4%	-9485	10875	-5.2%	-3.6%				
-2175	0	0	0	-2175	-2450	4350	3	33.3	1900	-2173	2	6900	-35.5%	-18.4%	5750	11438	11.4%	-3.6%				
-2175	0	0	0	-2175	-8700	8700	4	0.0	0	-2175	4	15000	-58.0%	-18.4%	10	8700	0.0%	-3.6%				
0	0	0	0	0	820	0	2	100.0	410	0	0	6000	13.7%	-18.4%	5740	6065	13.0%	-3.6%				
1788	0	0	0	0	1193	2175	3	66.7	1684	-2179	1	5400	22.1%	-18.4%	-7507	9295	-19.0%	-3.6%				
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-18.4%	-1905	5725	-9.6%	-3.6%				
690	0	-4350	0	0	-5835	5835	4	25.0	690	-2175	2	9000	-64.8%	-18.4%	-10279	10279	-15.6%	-3.6%				
690	0	5590	1270	6060	28370	5100	13	92.3	2789	-5090	1	5400	525.4%	-20.1%	5190	52480	4.4%	-3.1%				
-10450	8200	-10200	-10200	-25500	-36900	72675	32	25.0	11406	-5340	11	54000	-68.3%	-20.1%	-56113	153038	-4.7%	-3.1%				
0	-4172	-100	-1240	280	-4524	8720	13	69.2	1645	-2566	3	3600	125.7%	-20.1%	38380	24932	48.6%	-3.1%				
2335	3510	3725	-13300	8650	-10760	21520	18	44.4	3566	-3923	4	10500	-102.5%	-20.1%	-36810	62545	-16.0%	-3.1%				
0	-230	-2330	270	-440	-1110	3410	16	31.3	1212	-653	6	5400	-20.6%	-20.6%	9180	9870	19.6%	19.6%				
610	-410	390	-1290	710	-1170	2920	75	65.3	137	-303	3	5400	-21.7%	-21.7%	-49180	53830	-61.1%	-61.1%				
-375	-1825	-650	-175	100	-3025	6225	70	32.9	379	-250	7	54000	-5.6%	-23.9%	47650	28600	5.9%	1.4%				
-1610	1850	1970	-2930	1960	-11160	15980	60	65.0	395	-1265	3	5400	-206.7%	-23.9%	-35040	50870	-43.7%	1.4%				
5775	-8500	-1875	4500	7100	-6725	32275	172	45.9	2334	-2053	6	27000	-24.9%	-24.9%	32900	65775	19.2%	19.2%				
0	2963	0	0	0	-863	3825	3	33.3	2963	-1910	2	7500	-11.5%	-25.2%	2438	3825	13.4%	-0.8%				
0	-1700	0	0	0	-2822	1825	3	33.3	6347	-1758	1	4200	67.2%	-25.2%	1380	3267	13.6%	-0.8%				
-6700	0	0	0	-1525	-8675	8675	3	0.0	0	-2892	3	33000	-26.3%	-25.2%	-15700	16600	-19.7%	-0.8%				
0	1555	0	0	15685	-475	17715	5	40.0	8620	-5905	3	24750	-1.9%	-25.2%	3580	17715	6.0%	-0.8%				
-3638	0	0	0	-3588	4975	7225	3	33.3	12200	-3605												

Rank by % Chng Col.17	System Name (1)	System (2)	# (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. (5)	<----- Net \$Profit/Loss Per Year -----> (6)											
							2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
	Market Rider	383	\$ Index	4/02	11213 9925 -5813 1138 -3900		-194	-1569	0	4088	-2050	-1575	3413					
225	FGCM Emerald	404	* S&P	10/02	10950 -11275 -1450 -18000 -1425		-1300	-1725	2350	-3850	-1900	1900	-2750					
226	RC Edge	567	* Mini S&P	10/06	n/a n/a n/a 963 -2313		-1125	-688	-1163	725	-63	-1875	-513					
	RC Edge	567	* S&P	10/06	n/a n/a n/a 4925 12350		1200	1425	-5050	3975	800	-9525	-2000					
227	DCB Cotton	546	Cotton	12/05	n/a n/a 0 -770 1010		0	575	250	100	0	-1170	115					
228	R-Mesa 3	268	* S&P	1/97	13675 12375 -1850 -10525 5070		-2700	-13175	6825	3625	-25	14875	-4100					
229	LPR Quantitative A1	614	* Mini S&P	2/08	n/a n/a n/a n/a n/a		n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	-175					
230	FMSadvantage	507	Mini S&P	9/05	n/a n/a 475 325 2588		-75	-250	800	1488	1350	-2500	-1888					
231	Auto 2 Way	599	* Mini S&P	8/07	n/a n/a n/a n/a -2200		-550	688	-2075	0	-263	0	675					
	Auto 2 Way	599	Mini S&P	8/07	n/a n/a n/a n/a -1550		-550	1213	-1588	0	-625	0	675					
232	Trender	17	Bonds	1/87	11210 1090 9530 -9590 2650		3990	80	-3100	4920	-2370	3490	3410					
	Trender	17	S Franc	1/87	12288 -2462 -14901 -21714 -5352		-2063	-1675	0	7200	950	0	9525					
	Trender	17	S&P	1/87	48225 12525 10875 1500 -5450		-7275	2950	775	-4625	-3775	-3450	-4625					
233	CTP	617	Bonds	2/08	n/a n/a n/a n/a n/a		n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	1459						
	CTP	617	Bonds	2/08	n/a n/a n/a n/a n/a		n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	-1469						
	CTP	617	Bonds	2/08	n/a n/a n/a n/a n/a		n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	-3456					
234	S&P Day	436	S&P	6/03	-10300 12875 -31375 -8050 2650		0	0	0	0	-5475	0	0					
235	DCS II	111	Jap Yen	1/90	-11475 -14064 2325 -11852 -4450		2350	0	-1425	-350	-3938	0	2913					
	DCS II	111	S Franc	1/90	-6050 5150 -4826 -6326 -3576		-1013	0	0	6575	0	0	5013					
	DCS II	111	Pork Bellies	1/90	-9668 -652 8152 -9856 -2000		-1120	0	0	-1396	0	-7488	-3040					
	DCS II	111	Coffee	1/90	-4519 -4706 6226 -13182 -2718		-131	0	0	1388	0	0	10856					
	DCS II	111	Sugar	1/90	-3068 -1725 1366 9599 -2263		0	-1646	-269	0	0	0	4357					
236	RC Courage	592	* Mini S&P	6/07	n/a n/a n/a n/a n/a		1712	2750	-413	-838	-413	1300	-3113	-1038				
	RC Courage	592	* S&P	6/07	n/a n/a n/a n/a n/a		9275	-1975	-7100	-2050	7200	-12650	-4550					
237	Zeeport	367	* S&P	12/01	-8625 -9525 -17375 15600 27175		3575	-2550	925	4600	2075	8875	-7600					
238	Mesa T-Notes	435	T Note	1/03	7810 3226 -2350 -2575 5408		-825	3037	713	0	0	2657	1050					
239	Top Ten System	228	T Note	1/94	-3150 9200 -400 -380 5310		1590	200	0	4550	280	3700	-1410					
	Top Ten System	228	Cotton	1/94	450 520 -1310 80 -2320		-175	-3075	-1580	270	-45	-2350	5320					
	Top Ten System	228	Sugar	1/94	-3461 -6686 1311 4390 -2620		-224	-437	-896	-314	-582	1310	2878					
	Top Ten System	228	S Franc	1/94	3901 -3177 -12638 -6000 -2712		-725	-2925	-1125	4263	588	0	6713					
	Top Ten System	228	B Pound	1/94	3244 -12731 -7258 -6570 -14507		-2306	-2250	-688	1375	-1463	3144	-975					
	Top Ten System	228	Coffee	1/94	-14871 4371 -2419 -1256 2269		1931	3319	-3900	188	-338	-2531	10331					
240	Capcon1	296	Jap Yen	1/94	-1363 -8113 4838 -15588 2663		3800	-450	-2125	2575	-1875	-488	513					
	Capcon1	296	B Pound	1/99	-7363 -6500 9331 -12557 -6938		0	0	0	0	0	0	1900					
	Capcon1	296	Euro C	1/99	-23651 -2313 7600 -15226 -5812		1475	-3625	0	0	0	0	0					
	Capcon1	296	S Franc	1/99	-12863 -7450 1863 -5913 -5562		-900	0	0	-8513	0	-2075	0					
	Capcon1	296	Cotton	1/99	-2070 11710 -530 3620 390		0	-350	0	3325	0	0	-8270					
	Capcon1	296	Crude	1/99	-6380 -1040 -16130 14800 -22120		-3060	0	-15990	0	0	0	0					
	Capcon1	296	Copper	1/99	-3501 -9039 -12588 -5175 -12587		0	-2075	0	-2075	0	0	0					
241	Oscar SW	629	Mini Midcap	1/08	n/a n/a n/a n/a n/a		n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	-1375	-775					
242	Vega	291	S&P	6/98	-4300 -12200 -6000 3300 -8725		-2350	-2250	-6375	-8950	3550	-11100	-5275					
243	PowerTrader	575	Coffee	10/06	n/a n/a n/a -4200 -600		0	-2756	0	-3994	0	-3431	0					
	PowerTrader	575	Gold	10/06	n/a n/a n/a 305 -6400		0	3240	-1905	1675	1145	1365	-2580					
	PowerTrader	575	Nasdaq	10/06	n/a n/a n/a 5596 -6500		-550	4675	0	-4000	-3225	-13000	0					
	PowerTrader	575	Sugar	10/06	n/a n/a n/a -54 -4279		-781	-422	186	-419	-1139	0	0					
	PowerTrader	575	Copper	10/06	n/a n/a n/a 5000 19988		-1075	-7238	-338	0	0	-16313	0					
	PowerTrader	575	Crude	10/06	n/a n/a n/a 2665 -9975		1495	-8895	0	0	0	14465	0					
244	24.Fujiko	548	* Mini S&P	3/06	n/a n/a n/a -1138 -50		838	-1288	1188	-538	488	-525	-3100					
245	Aberration Plus	300	Jap Yen	3/99	-687 -4288 4311 -7163 -13226		-2700	0	-2563	-1200	-2500	0	2063					
	Aberration Plus	300	S Franc	3/99	-2687 5187 -1187 -9952 -3976		0	0	0	3638	-2438	0	1813					
	Aberration Plus	300	Coffee	3/99	-9544 -5400 11194 -2720 -7069		-2606	0	-2269	0	0	0	8400					
	Aberration Plus	300	Bonds	3/99	-7950 -1630 -5050 3100 -2420		0	0	0	4810	-3300	0	0					
	Aberration Plus	300	T Note	3/99	-9550 -2890 -8670 880 2350		-180	0	0	4800	0	0	5430					
	Aberration Plus	300	Euro C	3/99	5662 5162 -2762 -6026 -5113		-4175	0	0	8825	-3225	0	1738					
	Aberration Plus	300	B Pound	3/99	-1114 6468 -4164 3907 -8126		-2775	0	0	-950	-2013	0	-375					
246	US60Min	616	Bonds	2/08	n/a n/a n/a n/a n/a		n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	n/a n/a n/a n/a n/a	1775						
247	Universal LT	199	Bonds	4/93	14120 -15270 -5040 -10600 9760		3310	-190	2450	-2560	390	3680	-3880					
	Universal LT	199	Euro \$	4/93	225 -825 -2025 -1125 -2675		150	-775	0	-550	-550	-900	2975					
	Universal LT	199	B Pound	4/93	5880 -5389 255 8508 -8207		-944	-2150	-2113	-1475	0	5000	-1725					
	Universal LT	199	Jap Yen	4/93	-412 401 -2126 -3952 7563		238	-538	975	5513	0	188	3400					
	Universal LT	199	Copper	4/93	-100 1412 3811 16175 36652		2313	1063	5700	10563	2263	0	18950					
	Universal LT	199	Crude	4/93	8650 12380 11220 -10500 7340		3090	5300	-4960	-9630	6550	-210	13950					
248	STO-X	347	B Pound	1/01	-3601 4162 -10832 -4696 -7914		-63	-3650	0	475	-2013	0	2575					
	STO-X	347	Coffee	1/01	-8457 -3131 2213 -5513 -6133		-994	-281	1500	0	-244	-1388	12169					
	STO-X	347	Cotton	1/01	-4025 5030 -3435 -90 -1320		-1645	-175	0	-2265	-245	-315	3985					
	STO-X	347	Euro C	1/01	8387 3225 -2102 -9189 -6764		-4000	0	0	11913	-3325	0	3725					
	STO-X	347	Jap Yen	1/01	-3626 -8813 14275 -9553 -5274		1900	0	-4075	2763	-2500	0	5200					
	STO-X	347	S Franc	1/01	-1800 -3476 -6888 -6975 -2827		-1500	0	0	6100	-2438	0	8350					
	STO-X	347	Bonds	1/01	-9580 3300 -3870 5380 -3010		2570	0	-1130	3140	-4590	0	-2690					

<----- All Statistics Based On Last 12 Months Performance ----->														Combined							
					12 Mos	12 Mos	Max	Min.	%Chng	Comb-	Total	Total	Min.Req	%Chng	Total	Net	Max	Min.Req	%Chng		
Mar	Apr	May	Jun	Jul	Net	Max	Total	%	Avg.	Con.	Req'd	Min.Req	Cap.	%Chng.	Total	Net	Max	Min.Req	%Chng		
2008	2008	2008	2008	2008	P/L	DD	Trds	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
0	0	-313	0	-1425	375	3625	11	27.3	2677	-958	3	2400	15.6%	-27.2%	13478	11425	87.5%	-13.2%			
-1475	-5250	2450	3800	0	-7750	15925	51	51.0	1594	-1969	3	27000	-28.7%	-28.7%	-12500	44325	-7.8%	-7.8%			
-838	-1513	713	700	813	-4825	8063	175	28.6	337	-174	10	5400	-89.4%	-29.6%	-3863	8363	-39.0%	10.6%			
-4400	-5125	7825	3300	2825	-4750	30200	173	57.8	970	-1394	7	27000	-17.6%	-29.6%	10175	30200	20.6%	10.6%			
0	-1500	0	0	0	-1630	2725	8	62.5	251	-962	1	5400	-30.2%	-30.2%	-2315	2725	-16.1%	-16.1%			
-12775	7775	-1475	-2850	-4875	-8875	19175	173	32.9	2326	-1217	9	27000	-32.9%	-32.9%	267547	31405	84.3%	84.3%			
-763	750	-13	-1863	288	-1775	2875	82	58.5	161	-279	6	5400	-32.9%	-32.9%	-1775	2875	-32.9%	-32.9%			
-1763	50	600	400	-975	-3563	7975	177	37.3	359	-246	9	10800	-33.0%	-33.0%	-4438	7975	-14.1%	-14.1%			
200	-600	-775	-275	0	-2975	3663	61	34.4	370	-268	8	5400	-55.1%	-35.5%	-2975	3663	-55.1%	-35.5%			
200	-1050	-775	-275	0	-2775	4050	57	29.8	484	-275	10	10800	-25.7%	-35.5%	-2775	4050	-25.7%	-35.5%			
0	-1670	2460	-5240	370	6340	5270	19	47.4	2132	-1287	3	5400	117.4%	-36.1%	-44380	64070	-37.5%	-6.8%			
-1113	-1600	2138	-2688	-2750	7925	10350	19	36.8	3732	-1513	8	6000	132.1%	-36.1%	-107538	119275	-81.8%	-6.8%			
-2475	4725	-1525	-21100	2550	-37850	52825	25	40.0	6110	-6597	3	54000	-70.1%	-36.1%	54950	184088	4.6%	-6.8%			
0	378	-1913	0	319	244	1913	8	37.5	1123	-625	3	5400	4.5%	-37.2%	244	1913	4.5%	-37.2%			
0	131	-778	-872	-472	-3459	4400	13	23.1	717	-561	5	5400	-64.1%	-37.2%	-3459	4400	-64.1%	-37.2%			
0	925	-522	-72	319	-2806	3863	12	33.3	722	-711	4	5400	-52.0%	-37.2%	-2806	3863	-52.0%	-37.2%			
-9525	0	-5075	0	0	-20075	20075	4	0.0	0	-5019	4	54000	-37.2%	-37.2%	-48800	59025	-17.2%	-17.2%			
0	-463	75	0	3000	2163	5713	8	50.0	2085	-1544	3	7500	28.8%	-43.0%	53300	47375	37.7%	8.4%			
0	2288	0	0	-4513	8350	4513	5	60.0	4625	-2763	1	6000	139.2%	-43.0%	12075	29113	10.7%	8.4%			
-2456	3640	-2392	-424	-1376	-16052	16052	10	10.0	3640	-2188	6	3600	-445.9%	-43.0%	-39416	58748	-58.1%	8.4%			
-12713	-638	0	56	-5269	-6450	18563	8	37.5	5056	-4324	3	9000	-71.7%	-43.0%	12281	89700	7.2%	8.4%			
-2677	594	0	-336	-280	-258	2699	8	25.0	2475	-868	3	2400	-10.8%	-43.0%	6866	10394	15.2%	8.4%			
-1288	-1063	350	613	925	-2225	7888	191	33.0	444	-236	17	5400	-41.2%	-43.9%	-2900	7888	-46.0%	-59.4%			
-6300	-6475	2775	1675	8175	-12000	39100	188	43.7	1341	-1154	5	27000	-44.4%	-43.9%	-19550	39100	-62.1%	-59.4%			
-12600	-4825	5575	3350	3975	5375	28125	148	37.2	2460	-1399	10	27000	19.9%	-45.3%	48175	48900	26.4%	-24.3%			
3125	-7125	-5775	-6700	-14800	-25075	39975	129	45.7	1339	-1485	7	16500	-152.0%	-45.3%	-119605	146855	-107.4%	-24.3%			
-2870	0	-1318	-2916	-1434	-1905	8538	21	42.9	1669	-1413	4	4200	-45.4%	-45.4%	6688	8538	28.1%	28.1%			
-70	-2650	90	-1350	-1290	3640	6680	18	44.4	1653	-956	5	4200	86.7%	-45.8%	590	17320	0.9%	-7.1%			
-5300	-1700	-90	-3640	-1615	-13980	13980	27	18.5	1657	-1011	8	5400	-258.9%	-45.8%	-9335	34645	-11.7%	-7.1%			
-2946	829	-202	-168	-1053	-1803	4122	21	33.3	1123	-689	4	2400	-75.1%	-45.8%	-9890	16005	-27.8%	-7.1%			
3163	-2963	-1400	-3988	-1325	275	12213	21	42.9	1940	-1435	5	6000	4.6%	-45.8%	-28613	49925	-32.1%	-7.1%			
1188	-488	-325	-2381	-700	-5869	5869	27	37.0	773	-799	6	4500	-130.4%	-45.8%	-70225	72788	-105.2%	-7.1%			
-6394	-2400	-4406	225	-1106	-5081	17363	29	31.0	2706	-1470	6	9000	-56.5%	-45.8%	39975	56306	29.9%	-7.1%			
3763	-563	-1700	-338	1863	4975	3263	28	42.9	1475	-797	4	7500	66.3%	-45.8%	36175	33288	32.5%	-7.1%			
0	0	-438	0	-781	681	1219	3	33.3	1900	-608	2	4500	15.1%	-47.4%	-25981	35650	-59.2%	-21.5%			
0	0	1650	0	-1750	-2250	5925	5	60.0	1775	-3788	1	6900	-32.6%	-47.4%	-23350	62688	-34.7%	-21.5%			
0	0	1938	0	-4513	-14063	14063	5	20.0	1938	-4000	3	6000	-234.4%	-47.4%	-27213	49063	-46.5%	-21.5%			
0	6395	0	-190	1840	2750	8270	6	50.0	3853	-2936	1	5400	50.9%	-47.4%	27865	9990	52.9%	-21.5%			
0	0	-4040	12460	-10630	23090	4	25.0	12460	-7697	3	27750	-38.3%	-47.4%	-44970	57430	-16.8%	-21.5%				
0	0	-4150	-2075	1750	-8625	10375	6	16.7	1750	-2077	5	17250	-50.0%	-47.4%	-47013	50538	-28.2%	-21.5%			
-2030	-765	85	-2050	2255	-4655	6910	61	27.9	550	-319	6	9600	-48.5%	-48.5%	-4655	6910	-48.5%	-48.5%			
4175	9775	-2350	-2100	-3975	-27225	42250	50	12.0	5408	-1356	16	54000	-50.4%	-50.4%	12188	80300	2.2%	2.2%			
12394	-2888	-413	488	1031	431	10838	18	44.4	2320	-1810	4	9000	4.8%	-50.6%	2381	10838	14.4%	-13.4%			
-8095	570	4115	-3715	-6165	-10350	19835	30	46.7	1814	-2237	4	9750	-106.2%	-50.6%	-20600	23415	-115.2%	-13.4%			
0	-4025	4300	-7300	-11200	-11925	27425	16	37.5	6917	-5343	3	33000	-36.1%	-50.6%	-9729	31525	-16.1%	-13.4%			
2971	1037	-60	1191	3554	6118	2575	14	50.0	1352	-478	3	2400	254.9%	-50.6%	4360	4855	99.1%	-13.4%			
-16588	0	0	0	-1913	-43463	43463	6	0.0	10981	-7244	6	17250	-252.0%	-50.6%	-9825	48038	-31.1%	-13.4%			
-15475	0	0	0	17435	9025	15475	5	60.0	11132	-12186	1	27750	32.5%	-50.6%	9115	15475	17.9%	-13.4%			
-938	-1713	75	700	2050	-2763	7800	279	38.0	451	-292	8	5400	-51.2%	-51.2%	-4638	9925	-35.5%	-35.5%			
0	275	0	0	25	-6600	8963	7	42.9	788	-2243	4	7500	-78.0%	-52.2%	-5313	24825	-7.4%	-15.2%			
0	0	-913	0	0	2100	2438	4	50.0	2725	-1675	1	6000	35.0%	-52.2%	-5138	19550	-8.9%	-15.2%			
-11644	0	0	0	-6919	-15038	18563	5	20.0	8400	-5860	2	9000	-167.1%	-52.2%	-44981	44981	-52.2%	-15.2%			
0	-3540	-110	-2290	0	-4430	9240	5	20.0	4810	-2310	4	5400	-82.0%	-52.2%	-19280	23030	-37.3%	-15.2%			
0	-920	0	0	-3990	5140	4910	5	40.0	5115	-1697	2	4200	122.4%	-52.2%	-6980	22680	-17.3%	-15.2%			
0	0	2213	0	0	5375	4175	5	60.0	4258	-3700	1	6900	77.9%	-52.2%	24138	16738	36.5%	-15.2%			
-1988	0	0	0	-1156	-9256	9256	6	0.0	0	-1543	6	4500	-205.7%	-52.2%	-5406	15138	-12.6%	-15.2%			
-541	509	-575	-1797	-2338	-2966	4894	21	33.3	613	-518	4	5400	-54.9%	-54.9%	-2966	4894	-54.9%	-54.9%			
-3190	3200	-1040	-3480	30	-1280	8960	29	41.4	1558	-1176	5	5400	-23.7%	-55.3%	19320	40870	23.0%	7.0%			
0	-375	50	-775	-850	-1600	2775	12	25.0	1192	-575	4	2250	-71.1%	-55.3%	-1000	9250	-2.9%	7.0%			
-513	-4538	1238	-5600	-81	-12900	12900	34	35.3	895	-1075	4	4500	-286.7%	-55.3%	-20469	30225	-29.2%	7.0%			
0	2813	-863	2238	-838	13125	2988	17	70.6	1789	-1670	1	7500	175.0%	-55.3%	46025	24363	39.4%	7.0%			
-10625	2375	-25500	-1175	-5600																	

Rank by % Chng Col.17	System Name (1)	System # (2)	Day Trd. (3)	Commodity Tested (4)	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)											
						2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
251	Super Turtle	561	Cotton	12/05	n/a	n/a	n/a	1645	-5775	-2985	0	0	-510	-300	0	0	
	Super Turtle	561	Euro C	12/05	n/a	n/a	n/a	-10238	-5225	-3000	0	0	0	0	0	6863	
	Super Turtle	561	Copper	12/05	n/a	n/a	n/a	27363	-2938	-12715	0	-3600	-3575	0	-9925	0	
	Super Turtle	561	Jap Yen	12/05	n/a	n/a	n/a	-7625	8925	0	0	0	0	4013	0	-2175	
	Super Turtle	561	Nat Gas	12/05	n/a	n/a	n/a	58855	-8100	0	0	6210	-5485	0	-4195	0	
252	Super Turtle	561	Sugar	12/05	n/a	n/a	n/a	1544	4441	-825	0	0	0	-321	0	0	
	Super Turtle	561	T Note	12/05	n/a	n/a	n/a	2056	-850	0	0	-262	0	0	0	0	
	The Mystery System	196	B Pound	11/93	6975	1892	-8970	-2870	-8096	356	-2900	-1750	-913	-88	-5200	-3663	
	The Mystery System	196	Euro C	12/98	23363	8199	10624	-7663	2413	2100	0	1300	4113	2125	-3150	-825	
253	The Mystery System	196	Jap Yen	11/93	-12801	-16264	10750	-11178	-5951	3225	0	-1938	-2663	-3438	-6988	2913	
	The Mystery System	196	S Franc	11/93	2312	9251	887	538	-4715	-1488	-2050	0	4125	-2113	-5600	5013	
	The Mystery System	196	Coffee	11/93	2568	5906	8307	-14831	-3132	1444	-3506	-938	1856	19	-2006	6225	
254	Serendipity	297	Bonds	1/99	5130	680	3690	500	-6670	330	0	870	710	-2650	-1320	-4840	
	Grand Cayman System	177	Sugar	8/92	135	-223	1625	4323	-1870	0	0	0	-1870	0	3875	3875	
255	Grand Cayman System	177	Cotton	8/92	-10955	11010	-3480	2840	-1510	-1320	0	0	125	0	-2720	5475	
	Grand Cayman System	177	Live Cattle	8/92	4156	-7580	1888	-3752	-4328	0	-1276	-1404	492	0	1880	0	
	Grand Cayman System	177	Bonds	8/92	2850	3050	-2960	4720	-4770	-1130	0	0	5530	0	0	2100	
	Grand Cayman System	177	Euro \$	8/92	-825	-850	-725	-575	-1775	-750	0	-475	-150	-75	0	0	
	Grand Cayman System	177	B Pound	8/92	-2513	-1795	-7144	-1469	-3119	-2306	-738	0	2025	-2100	0	-75	
256	Grand Cayman System	177	Jap Yen	8/92	-6262	-14025	-4863	-2576	-1201	-1838	0	0	3200	-3375	-5288	5113	
	Waverider	339	Bonds	5/01	631	-9088	-5363	-2169	1081	1081	0	0	0	0	0	4038	
	Waverider	339	Nat Gas	5/01	1455	-20285	16070	29855	13800	-1095	-2425	0	0	3750	-2175	-5110	
	Waverider	339	Euro C	5/01	12638	4388	2713	-12825	-3325	-1350	-2175	0	0	5238	-2175	-9650	
	Waverider	339	Silver	5/01	-8760	6695	-8925	4955	-17400	0	-2175	-4350	0	-2175	0	0	
257	Waverider	339	Soymeal	5/01	-625	-5585	7775	-3185	-6785	-2335	0	0	0	0	-5645	-2175	
	Waverider	339	Cotton	5/01	-840	13930	-1555	2785	475	2240	-2175	0	0	0	-5415	0	
	Waverider	339	Live Hogs	5/01	-3067	-5470	5830	-2358	-3350	-2175	0	0	0	0	0	0	
	Waverider	339	Coffee	5/01	150	-12450	7931	-8981	-2888	-2175	0	-2175	0	0	-2531	0	
	Zulu SW	630	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1420	-2200	
258	GK Meat Trader I	488	Feeder Cattle	11/04	n/a	-1700	830	-8915	-7015	0	0	0	0	0	-7725	0	
	GK Meat Trader I	488	Live Cattle	11/04	n/a	0	525	0	0	0	0	0	0	0	-5727	0	
	GK Meat Trader I	488	Live Hogs	11/04	n/a	0	-2427	-4535	-2593	0	-6975	0	5537	-1155	0	-3210	
259	GK Meat Trader I	488	Pork Bellies	11/04	n/a	0	57	-855	-1863	0	0	-1863	0	0	0	0	
	R-Levels	186	* S&P	7/93	32500	-325	-5700	-14100	4725	-10550	-4875	5300	-4275	12600	-2175	-3700	
260	Bond & Yen Trdng. Sys.	225	Bonds	8/95	-9430	10800	-8060	1260	2460	1930	-920	0	3590	-3430	-5850	0	
	Bond & Yen Trdng. Sys.	225	Jap Yen	8/95	1163	2687	7800	-3626	7725	2063	-63	-3013	2525	-738	-4338	0	
261	XS Bonds	267	Bonds	11/97	2120	13550	-3360	5650	-4580	2290	-1520	-2250	3700	-2680	1580	-2360	
	Delta Threshold	136	* S&P	10/90	-28575	15050	-5625	-6650	-23000	-1250	-3600	-3575	-6625	-4650	-2750	3175	
262	EuroDollar Indicator	221	Euro \$	5/95	-1900	-425	-625	25	-3225	-800	0	-650	-700	0	-575	2825	
	Sierra Hotel	255	Jap Yen	1/97	-12963	-11625	6663	-6500	5075	4288	-438	0	-1163	-2838	-5975	-4100	
263	Sierra Hotel	255	Euro C	1/99	30163	-1138	3400	-338	12800	1213	0	0	11500	-588	-1900	-3338	
	Sierra Hotel	255	S Franc	1/97	10700	-16125	5913	-11938	6163	-500	-1538	-188	4225	288	0	6375	
	CTS Crash Control	511	Nasdaq	10/05	n/a	n/a	4000	-7755	-6925	-11400	0	0	0	3615	-24190	2200	
	CTS Crash Control	511	Russell 2K	10/05	n/a	n/a	8200	43425	-49975	-10175	0	0	-3525	-25525	29950	-20775	
264	CTS Crash Control	511	SP Midcap	10/05	n/a	n/a	19875	24500	-38375	-9825	13300	0	-30300	-4450	25400	-24000	
	Trend One	299	S&P	10/05	n/a	n/a	-25975	21725	-4300	75	0	0	-25950	6225	-9400	0	
265	Red Copper	582	Copper	1/07	n/a	n/a	n/a	n/a	825	-9650	0	0	0	-7600	0	0	
	Trend One	299	Coffee	4/99	-9150	6057	-7238	11005	-6431	-3900	-1406	3600	1369	-1538	-3169	7331	
266	Trend One	299	Jap Yen	4/99	1162	362	5125	-14902	463	3563	0	-4413	2238	-3075	0	7638	
	Trend One	299	Bonds	4/99	9530	9260	7020	-380	670	3980	-770	-2260	5410	-6010	-3520	1710	
267	Trend One	299	Euro C	4/99	20963	6299	5550	1763	-3650	-2400	-2600	2675	3988	-1263	-1550	-10863	
	Trend One	299	S Franc	4/99	3063	8925	-17338	1638	-9752	-2938	-2213	0	5388	-1950	-2575	7875	
	MesaMAX	412	* S&P	3/02	7575	-400	5350	1600	-2150	-2950	-12125	-3600	-7175	7950	-3775	4950	
	Naka89	525	* Mini S&P	12/05	n/a	n/a	750	-6613	5238	1538	-1575	-1975	-63	4125	-3300	-1963	
	Reverse Trend Entry	123	Live Cattle	8/89	-9324	-404	-4312	312	-3172	-732	-1684	-964	-336	116	-1236	-340	
268	CatScan	212	S Franc	10/94	-9478	6524	3401	-5902	-7437	-1225	-1475	363	5200	-2575	-2075	4650	
	CatScan	212	Bonds	10/94	-490	11110	2490	-300	-1420	3110	0	-4330	3380	-3650	-1670	-4150	
	CatScan	212	Cotton	10/94	-3595	-1040	-5555	-11565	2445	-2120	-355	-975	1935	-1095	-2300	185	
	CatScan	212	\$ Index	10/94	1900	5860	-1450	-3060	3520	-170	0	0	4360	-270	-1410	-350	
	CatScan	212	Jap Yen	10/94	6699	-21190	1187	-12290	6100	4663	-438	-3663	3825	-5750	0	1713	
269	CatScan	212	T Note	10/94	-4230	9470	-600	-2130	1970	3090	0	-3370	2860	0	0	760	
	Lima SW	628	Mini Russell	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-775	-4060	
	Mosaic	596	Mini Russell	6/07	n/a	n/a	n/a	n/a	n/a	-1520	-4175	-8735	-3130	2130	-385	2045	
	Alpha DT	619	* Mini Midcap	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-2050	-170	
	Anticipation IV	574	Coffee	1/06	n/a	n/a	n/a	n/a	20757	-8944	-131	-5906	-656	244	-1875	-3206	-2719
270	Lil Gapper	247	B Pound	1/91	-10462	-16352	-14714	1731	-7994	1175	-69	-625	-856	-306	281	1000	
	Lil Gapper	247	Jap Yen	1/91	-12588	-8977	-9188	-9864	-10513	75	63	-1125	-3925	-1963	950	-1238	
	Lil Gapper	247	S Franc	1/91	-9139	-237	-15589	-10052	-13478	-650	-1163	-2425	-638	-988	-2713	2900	
	Strategic	335	S Franc	10/99	775	-4727	-6688	8488	-9489	-3125	-1838	0	850	0	-3788	1813	
	Big Dipper	273	Bonds	6/98	2810	-670	270	980	-3950	0	-2170	0	-20	-1730	620	-2400	
271	Qtech S&P	568	Mini S&P	9/06	n/a	n/a	n/a	625	-6750	-338	-2775	563	-338	-3163	-3588	0	
	EGE7 High Low	473	Euro C	8/04	n/a	-17488</											

<----- All Statistics Based On Last 12 Months Performance ----->										Combined								
12 Mos					Max. Min. %Chng. Comb.					Combined								
Mar	Apr	May	Jun	Jul	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Con. Loss (13)	Req'd Loss (14)	Min. Cap. \$ (15)	Cap. %Chng. (16)	P/L (18)	Net DD (19)	Min. Req. Cap. Since Release (20)	Min. Req. Cap. Since Release (22)	
0	-6175	0	-1020	-4060	-15050	15050	10	10.0	320	-1708	6	5400	-278.7%	-60.0%	-15385	17060	-106.8%	25.4%
0	0	3750	-3275	-3163	1175	8275	7	28.6	6225	-2258	3	6900	-17.0%	-60.0%	-11287	15600	-61.3%	25.4%
0	0	1875	-3525	0	-31463	31463	10	10.0	8163	-4403	9	17250	-182.4%	-60.0%	-12850	40263	-27.9%	25.4%
0	0	0	-2837	-1875	-2878	6887	6	16.7	4012	-1380	2	7500	-38.4%	-60.0%	-5588	7625	-27.9%	25.4%
0	0	0	0	6195	2725	20600	9	33.3	9652	-4365	4	24750	11.0%	-60.0%	52755	20600	79.9%	25.4%
1134	0	0	0	-366	-378	1146	4	25.0	1135	-504	2	2400	-15.8%	-60.0%	6754	1367	105.5%	25.4%
0	8175	0	-1571	-1543	4796	3588	5	40.0	4323	-1283	2	4200	114.2%	-60.0%	6265	3588	55.9%	25.4%
0	-4263	-1450	-3325	694	-22500	23550	29	27.6	622	-1309	6	4500	-500.0%	-62.7%	-53356	54050	-79.0%	26.6%
0	6225	1175	-10950	875	2988	10950	22	50.0	2508	-2236	4	6900	43.3%	-62.7%	25913	26475	38.2%	26.6%
0	-1050	1250	0	3000	-5688	15025	10	50.0	2325	-3463	2	7500	-75.8%	-62.7%	38600	54088	34.3%	26.6%
0	1938	1938	-2888	-3950	-5075	7713	12	33.3	3253	-2258	3	6000	-84.6%	-62.7%	43550	17888	48.4%	26.6%
-2888	9188	-3619	675	2569	9019	7856	21	42.9	3727	-2048	3	9000	100.2%	-62.7%	80494	35869	59.6%	26.6%
-1320	-1330	4640	1470	0	-3440	11460	17	47.1	1169	-1423	8	5400	-63.7%	-63.7%	1130	18910	2.2%	2.2%
0	-4491	0	325	0	-2162	4491	6	33.3	2100	-1589	2	2400	-90.1%	-65.8%	2565	6518	6.6%	19.7%
-5785	0	0	-1255	1840	-3640	7040	8	37.5	2480	-2216	3	5400	-67.4%	-65.8%	29710	19935	33.9%	19.7%
2664	0	-2332	0	-736	-712	3068	8	50.0	1406	-1584	2	2400	-29.7%	-65.8%	-11260	22104	-28.9%	19.7%
0	0	-1990	-1850	-1510	1150	5350	8	50.0	2208	-1921	2	5400	21.3%	-65.8%	53780	16530	61.3%	19.7%
0	0	50	0	-200	-1600	1600	6	16.7	50	-330	4	2250	-71.1%	-65.8%	3875	5250	10.6%	19.7%
0	0	-4975	-706	-163	-9038	9038	9	11.1	2025	-1382	6	4500	-200.8%	-65.8%	-55806	71456	-76.3%	19.7%
0	0	-2375	-563	1475	-3650	8663	8	37.5	3263	-2688	2	7500	-48.7%	-65.8%	72738	42400	59.7%	19.7%
0	0	0	0	-3028	2091	5213	4	50.0	3652	-2607	2	5400	38.7%	-66.1%	-14153	23563	-35.7%	-4.5%
0	6685	-2175	-2175	-2175	-6895	9460	11	18.2	6305	-2169	4	24750	-27.9%	-66.1%	49495	34675	27.3%	-4.5%
-5725	-2175	-4038	0	-6838	-28888	32775	14	7.1	7413	-2788	11	6900	-418.7%	-66.1%	-23725	53375	-46.9%	-4.5%
3255	-2175	-2175	0	-2780	-12575	12575	9	11.1	6280	-2356	4	15000	-83.8%	-66.1%	-35840	36500	-32.6%	-4.5%
-2175	0	0	-2175	150	-14355	14505	7	14.3	575	-2489	5	6000	-239.3%	-66.1%	-18295	23945	-41.6%	-4.5%
-2175	-2175	0	-2175	-1505	-13380	15620	8	12.5	2240	-2231	7	5400	-247.8%	-66.1%	745	15620	1.9%	-4.5%
0	8925	0	-1375	-1115	4260	2490	4	25.0	8925	-1555	2	2700	157.8%	-66.1%	3410	10387	17.2%	-4.5%
0	0	0	0	26948	20066	6881	5	40.0	13474	-2294	3	9000	223.0%	-66.1%	13448	22388	20.4%	-4.5%
-3670	1565	50	-1570	240	-7005	8295	91	40.7	525	-490	7	10500	-66.7%	-66.7%	-7005	8295	-66.7%	-66.7%
0	0	0	0	-1475	-9200	9200	2	0.0	0	-4600	2	3000	-306.7%	-67.1%	-26000	26000	-226.1%	-71.1%
0	0	0	0	237	-5490	5727	2	50.0	237	-5727	1	2400	-228.8%	-67.1%	-4965	5727	-54.0%	-71.1%
0	-435	0	0	2813	-3425	6975	7	28.6	4175	-2358	4	2700	-126.9%	-67.1%	-10387	13937	-100.4%	-71.1%
6185	0	0	0	5937	10259	1863	3	66.7	6061	-1871	1	3600	285.0%	-67.1%	9461	9623	68.6%	-71.1%
-7150	-2375	-1100	425	-500	-18375	23050	98	25.5	2231	-1015	9	27000	-68.1%	-68.1%	102488	47250	24.8%	24.8%
0	0	0	0	-1770	-6450	11050	6	33.3	2760	-2990	3	5400	-119.4%	-72.4%	-33070	41630	-46.5%	13.2%
0	-2538	1275	1938	0	-2888	8163	9	44.4	1950	-2134	3	7500	-38.5%	-72.4%	55475	13938	56.2%	13.2%
-2010	-240	1660	-2510	-320	-4660	6950	16	37.5	1703	-1488	3	5400	-86.3%	-86.3%	5960	17910	10.1%	10.1%
-375	-7575	-3075	-3100	8500	-24900	34600	152	12.5	2921	-605	23	27000	-92.2%	-92.2%	-140500	165688	-28.8%	-28.8%
0	-1450	-600	0	-150	-2100	2725	10	10.0	2825	-547	6	2250	-93.3%	-93.3%	2725	8350	9.0%	9.0%
0	1188	1838	0	-4475	-11675	15963	13	30.8	2138	-2249	4	7500	-155.7%	-99.7%	11263	44488	12.8%	20.9%
0	5000	-5775	-16175	-200	-10263	23063	17	29.4	4443	-2705	7	6900	-148.7%	-99.7%	35313	23063	52.5%	20.9%
0	2288	1588	-13738	2800	1600	14125	23	47.8	1956	-1658	7	6000	26.7%	-99.7%	3438	23425	4.9%	20.9%
-6250	-4700	0	0	-9600	-50325	50325	9	22.2	2908	-8017	4	33000	-152.5%	-102.0%	-53220	64050	-56.9%	-19.1%
0	-28825	0	0	-2650	-61525	61525	10	30.0	18167	-16575	3	45000	-136.7%	-102.0%	-20650	83475	-16.2%	-19.1%
0	-18950	0	3250	2725	-42850	52300	12	33.3	15069	-12877	4	48000	-89.3%	-102.0%	-5575	78325	-4.1%	-19.1%
0	-18100	0	16150	2075	-28925	47225	12	33.3	11825	-9517	3	54000	-53.6%	-102.0%	-17825	47225	-11.7%	-19.1%
0	8063	-4563	-4250	0	-18000	18000	7	14.3	8063	-4346	3	17250	-104.3%	-104.3%	-7525	18000	-27.6%	-27.6%
-7031	-394	525	-469	-3131	-8213	12300	28	39.3	2310	-1979	5	9000	-91.3%	-106.3%	-34275	46894	-40.1%	1.4%
0	-463	-3538	0	-4475	-2525	8475	14	28.6	3513	-1660	3	7500	-33.7%	-106.3%	-2325	25713	-3.3%	1.4%
0	-4980	-1350	-730	-330	-8850	15490	23	30.4	1816	-1346	5	5400	-163.9%	-106.3%	-29060	15490	56.6%	1.4%
0	6825	-275	-13175	2650	-15988	20300	25	28.0	3205	-2135	6	6900	-231.7%	-106.3%	-17250	25488	26.3%	1.4%
0	0	-3750	-2013	775	-1400	6575	16	18.8	4950	-1254	6	6000	-23.3%	-106.3%	-5088	28888	-8.9%	1.4%
-7450	-6050	-525	3750	-2100	-29100	41675	78	39.7	2114	-2011	5	27000	-107.8%	-107.8%	15025	41675	8.6%	8.6%
-1063	188	425	-713	-1488	-5863	9338	213	23.0	430	-164	12	5400	-108.6%	-108.6%	-8538	10875	-59.3%	-59.3%
2832	-404	0	-1036	1092	-2692	5372	16	25.0	1177	-617	6	2400	-112.2%	-112.2%	-30236	36136	-65.4%	-65.4%
0	-525	63	-2675	963	688	6038	17	41.2	2288	-1534	3	6000	11.5%	-118.9%	16800	22650	20.0%	9.4%
-4360	-4130	2510	0	-3610	-16900	20010	15	20.0	3000	-2158	7	5400	-313.0%	-118.9%	20130	22930	26.6%	9.4%
-5825	-1345	-615	-560	-2800	-15870	15870	27	22.2	1613	-1216	5	5400	-293.9%	-118.9%	-43400	60345	-57.4%	9.4%
0	370	-90	-3750	-3260	-4570	8760	18	27.8	1418	-898	9	2400	-190.4%	-118.9%	24110	11090	71.8%	9.4%
0	1200	575	1650	-2613	1163	7013	19	36.8	2496	-1357	4	7500	-118.9%	-132.9%	22888	38225	21.8%	9.4%
-1170	-1990	2060	0	-3480	-1240	7670	13	38.5	2372	-1640	3	4200	-29.5%	-118.9%	50	17720	0.1%	9.4%
1390	-2290	-2165	-2450	-2220	-12570	12930	20	20.0	1353	-1124	6	10500	-119.7%	-119.7%	-12570	12930	-119.7%	-119.7%
3845	-2330	-1615	-1025	1935	-12960													

Rank by % Chng Col.17	System Name (1)	System # (2)	Day Trd. (3)	Commodity Tested (4)	Sys. Rel. Date (5)	<----- Net \$Profit/Loss Per Year -----> (6)											
						2003	2004	2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008
281	Vixen	442	*	Mini Russell	2/05	n/a	n/a	-6790	-8070	-11485	2440	-4075	705	375	2805	1440	-3565
	Vixen	442	*	Mini Midcap	2/05	n/a	n/a	-7930	-8245	-4275	-2855	-1255	-380	-745	1545	895	-3465
282	EGE 6%	470		Euro C	4/04	n/a	-20763	-15175	-10113	-188	-463	5863	-5750	4900	-7863	275	-4450
283	AxSym	425	*	Mini S&P	3/03	788	-17388	1775	-8150	-9088	-3525	-388	-1850	2213	-1138	-4438	-275
284	CTB4 SW	624		B Pound	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2756	-1469	
285	Muriantic Cattle Method	34		Live Cattle	6/82	-952	-2580	-5816	1144	-7272	-644	-640	-696	-640	0	704	-872
286	CTA4 SW	622		B Pound	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1300	-2725	
287	Belly Trader	234		Pork Bellies	12/95	3084	-10492	-3132	-112	3988	0	0	1196	-348	716	-1000	-2792
288	BondPat	121	*	Bonds	3/91	-5520	7280	-13080	-5620	-7310	-230	-1640	1390	370	-3040	-1110	-3420
289	TBond 2000	251	*	Bonds	11/96	-25410	-30260	-14130	-15120	-29540	-1150	-860	-2840	-5220	-7950	1210	-4590

**FOREX REPORT**

Rank by % Chng Col.17	System Name (1)	System # (2)	Day Trd. (3)	Commodity Tested (4)	Sys. Rel. Date (5)	Net Profit/Loss Per Year (6)										
						2005	2006	2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008
1	CTA1 SW	F12		EC/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	860	1840	7840
2	Auto Core Duo	F8		EC/DX	8/07	n/a	n/a	4280	954	1648	1162	-26	542	-981	1893	618
3	Dollar Trader FX	F11		DX/JY	1/07	n/a	n/a	12002	0	0	1720	0	2587	-2808	1676	0
4	Dual Thrust 2.0	F7		EC/AD	3/07	n/a	n/a	2943	5864	-4151	-2855	4999	-443	-2087	-4971	6382
	Dual Thrust 2.0	F7		SF/JY	3/07	n/a	n/a	-2501	-2323	1738	776	-1561	199	403	2055	-526
	Dual Thrust 2.0	F7		SF/JY	3/07	n/a	n/a	-5020	1482	-708	-1422	-1481	-1152	269	-1595	-2615
	Dual Thrust 2.0	F7		EC/BP	3/07	n/a	n/a	2954	-1414	1719	-686	2318	-19	1854	716	3869
	Dual Thrust 2.0	F7		EC/BP	3/07	n/a	n/a	-10915	-859	-4197	-72	-3074	-1446	1311	-1389	-2539
	Dual Thrust 2.0	F7		EC/JY	3/07	n/a	n/a	7931	-4279	4500	1560	-2047	3195	-3291	508	-193
	Dual Thrust 2.0	F7		EC/JY	3/07	n/a	n/a	6358	-4279	3165	-591	3160	645	3586	-1921	5256
	Dual Thrust 2.0	F7		BP/JY	3/07	n/a	n/a	-17286	-10637	-4975	-3633	-7914	-5696	-11707	-7742	-5741
	Dual Thrust 2.0	F7		BP/JY	3/07	n/a	n/a	-189	10458	-1389	-1678	-3929	1349	10731	4624	4632
	Dual Thrust 2.0	F7		DX/JY	3/07	n/a	n/a	-1069	-1841	-972	752	-2232	2119	-3510	-1743	-10342
	Dual Thrust 2.0	F7		DX/JY	3/07	n/a	n/a	4239	2213	633	306	1593	-2269	2900	2750	4902
	Dual Thrust 2.0	F7		DX/SF	3/07	n/a	n/a	-2602	1270	-2945	1275	-5203	1674	-1781	-2546	-7290
	Dual Thrust 2.0	F7		DX/SF	3/07	n/a	n/a	11038	378	2677	168	3975	1064	2976	5984	5465
	Dual Thrust 2.0	F7		BP/DX	3/07	n/a	n/a	12423	897	691	3027	864	-2169	-924	498	1074
	Dual Thrust 2.0	F7		BP/DX	3/07	n/a	n/a	4528	3131	733	-3711	2071	5827	-1760	-4041	-2311
	Dual Thrust 2.0	F7		EC/AD	3/07	n/a	n/a	7178	-690	4333	3764	-3987	-539	-2151	3857	-5722
5	CTB1 SW	F14		EC/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1523	1097	1700
6	Dual Thrust	F5		SF/JY	9/06	n/a	1799	1004	2676	0	2159	0	-3230	0	0	361
	Dual Thrust	F5		EC/JY	9/06	n/a	-488	5858	6738	-2081	6788	-5959	2375	5004	4289	-3392
	Dual Thrust	F5		BP/DX	9/06	n/a	8438	-4095	61	-3772	-4765	-1354	2850	-6251	6106	-5165
	Dual Thrust	F5		EC/AD	9/06	n/a	-1546	11030	0	4862	-5015	7435	-5865	-5522	4502	0
	Dual Thrust	F5		EC/DX	9/06	n/a	3436	11389	1299	0	5165	0	4568	-811	-605	0
	Dual Thrust	F5		DX/SF	9/06	n/a	-590	-4908	-785	-1006	-949	-544	1816	3291	2411	-952
	Dual Thrust	F5		EC/BP	9/06	n/a	-2172	1035	0	0	0	0	0	0	0	16522
	Dual Thrust	F5		BP/JY	9/06	n/a	6651	15707	6631	-6416	-3175	-12330	-3510	5223	-8447	2370
	Dual Thrust	F5		DX/JY	9/06	n/a	-465	-4349	-4226	-3265	3018	4031	2171	2929	0	-11046
7	Delphi-Forex	F4		EC/DX	9/05	3260	-1700	10272	1875	1415	2379	124	4057	576	3223	91
8	Delphi-Forex	F4		BP/DX	9/05	11920	-5250	-8769	1523	-4493	-252	-5911	-79	302	2084	2378
	Qtech Portfolio FX	F6		EC/DX	9/06	n/a	-850	10557	942	4975	2169	-1937	1373	-1253	1463	3086
	Qtech Portfolio FX	F6		AD/DX	9/06	n/a	-4990	-13874	4323	-800	-970	-7195	535	-1917	-2509	2197
	Qtech Portfolio FX	F6		BP/DX	9/06	n/a	5890	-2454	-7446	-1334	-5098	3237	-229	628	2205	9139
	Qtech Portfolio FX	F6		EC/BP	9/06	n/a	-7453	-15615	-1297	-4614	-1592	-4795	-4311	3207	4946	1847
	Qtech Portfolio FX	F6		EC/SF	9/06	n/a	-1205	3027	-1664	701	297	-1252	1681	-5857	270	2544
	Qtech Portfolio FX	F6		DX/SF	9/06	n/a	2163	-4540	-1857	628	-1309	-3911	727	4844	2401	4165
	Qtech Portfolio FX	F6		EC/JY	9/06	n/a	152	3749	3437	-1877	-1530	-8222	1362	-9669	371	-5210
	Qtech Portfolio FX	F6		DX/JY	9/06	n/a	-2510	-1666	-578	-2344	-532	583	-103	3241	-550	246
9	CTB2 SW	F15		BP/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1176	-2560	1676
10	Dollar Trader FX	F12		DX/SF	1/07	n/a	n/a	1921	-205	-1907	933	0	2420	2368	-3923	-1331
11	CTA2 SW	F13		BP/DX	1/08	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3501	1077	-2212
12	Dollar Trader FX	F13		EC/DX	1/07	n/a	n/a	9714	-826	0	3962	0	3079	-6474	-6210	-560

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. THERE IS A RISK OF LOSS INVOLVED IN TRADING FUTURES. PLEASE READ THE FULL DISCLAIMER ON PAGE 3 FOR MORE INFORMATION ON HYPOTHETICAL TRADING RESULTS.

## #5-2008 ISSUE

## ©2008 MASTER PERFORMANCE TABLE

							All Statistics Based On Last 12 Months Performance													
Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	12 Mos		12 Mos		Max		Min.		%Chng	Comb-	Total	Total	%Chng	%Chng		
					Net	P/L	Max	DD	Total	Trds	%	Avg.	Avg.	Con.	Req'd	Min. Req	ined	Net	Max	Min. Req
-1680	2705	250	-2990	-680	-2270	9935	334	16.5	831	-172	37	5250	-43.2%	-154.8%	-30865	31970	-164.1%	-169.1%		
-2425	815	-3585	-1130	-700	-13285	16915	477	16.4	714	-173	26	4800	-276.8%	-154.8%	-30045	32835	-174.7%	-169.1%		
4775	-2088	-2238	-1575	-3200	-11813	18350	190	42.6	840	-732	9	6900	-171.2%	-171.2%	-54738	60513	-179.6%	-179.6%		
-1350	-900	1825	-50	113	-9763	12013	479	41.5	350	-283	9	5400	-180.8%	-180.8%	-37138	41175	-125.0%	-125.0%		
-1219	-825	-1469	-2938	-3188	-8350	11106	53	67.9	394	-1324	3	4500	-185.6%	-185.6%	-8350	11106	-185.6%	-185.6%		
1100	-856	-896	-904	-764	-5108	5108	37	5.4	1526	-233	17	2400	-212.8%	-212.8%	-41904	43760	-79.7%	-79.7%		
-3175	-2375	-2231	413	-3294	-14688	14688	48	27.1	1291	-900	8	4500	-326.4%	-326.4%	-14688	14688	-326.4%	-326.4%		
0	-8120	-756	-2424	-2788	-16316	19964	14	28.6	999	-2032	9	3600	-453.2%	-453.2%	-17048	42760	-36.9%	-36.9%		
-3910	-960	-950	-4020	2930	-14590	19000	152	41.4	396	-444	12	2700	-540.4%	-540.4%	-94600	105820	-198.3%	-198.3%		
-7260	-2650	-590	-5370	-2220	-39490	40470	335	27.5	467	-340	20	2700	-1462.6%	-1462.6%	-275870	278290	-857.4%	-857.4%		

## #5-2008 ISSUE

## ©2008 MASTER PERFORMANCE TABLE

							All Statistics Based On Last 12 Months Performance													
Apr 2008	May 2008	Jun 2008	Jul 2008	12 Mos		12 Mos		Max		Min.		%Chng	Comb-	Total	Total	%Chng	%Chng			
				Net	P/L	Max	DD	Total	Trds	%	Avg.	Avg.	Con.	Req'd	Min. Req	ined	Net	Max	Min. Req	Min. Req
-1785	-3071	5820	-2050	9454	9971	55	72.7	965	-1940	4	12000	78.8%	78.8%	9454	9971	78.8%	78.8%			
776	803	-610	82	6861	1990	91	40.7	544	-246	8	12000	57.2%	57.2%	6861	1990	57.2%	57.2%			
4103	0	0	-2276	5003	3027	9	66.7	2228	-2793	1	12000	41.7%	41.7%	12697	3028	66.8%	66.8%			
-2234	-2905	2063	-679	-1017	11105	102	39.2	1244	-818	7	12000	-8.5%	35.7%	-1489	11105	-8.8%	43.8%			
-1417	-649	1011	-537	-829	5117	140	47.1	496	-453	5	12000	-6.9%	35.7%	-2159	8092	-12.7%	43.8%			
226	-1123	-2045	915	-9249	13417	104	31.7	513	-368	9	12000	-77.1%	35.7%	-10995	13417	-64.7%	43.8%			
-3063	-2708	2264	-231	4619	7589	111	45.0	785	-567	7	12000	38.5%	35.7%	5655	7589	33.3%	43.8%			
123	-2012	-583	-1261	-15990	17640	99	36.4	679	-679	7	12000	-133.3%	35.7%	-17265	19062	-101.6%	43.8%			
3981	1513	3128	796	9372	9655	153	52.3	984	-950	5	12000	78.1%	35.7%	14374	11993	84.6%	43.8%			
-1801	-2205	-1174	2778	6619	9655	84	41.7	1381	-853	5	12000	55.2%	35.7%	10877	9655	64.0%	43.8%			
7059	3026	-812	-4604	-53381	60902	150	42.7	1304	-1593	7	12000	-444.8%	35.7%	-37809	60920	-222.4%	43.8%			
-3575	1652	627	-1143	22360	8375	92	40.2	2032	-960	4	12000	186.3%	35.7%	17359	12240	102.1%	43.8%			
3608	1105	-1458	1760	-12753	18721	135	43.7	706	-716	11	12000	-106.3%	35.7%	-11640	21468	-68.5%	43.8%			
-955	-1150	230	-2325	8831	4990	104	40.4	924	-484	5	12000	73.6%	35.7%	10591	4990	62.3%	43.8%			
3663	-699	512	1622	-10448	18667	129	39.5	685	-581	12	12000	-87.1%	35.7%	-9122	18667	-53.7%	43.8%			
-2900	-133	650	-2056	18250	4551	92	46.7	1089	-582	6	12000	152.1%	35.7%	21024	4551	123.7%	43.8%			
-3221	-1385	1572	-1032	-108	10546	134	47.8	963	-883	5	12000	-0.9%	35.7%	9005	10546	53.0%	43.8%			
-6897	-822	2347	-1540	-6973	16949	93	34.4	1380	-838	7	12000	-58.1%	35.7%	-10496	16949	-61.7%	43.8%			
4151	2748	67	122	5954	9708	101	40.6	1423	-873	6	12000	49.6%	35.7%	10250	9708	60.3%	43.8%			
-252	4320	1517	-5428	1431	6496	67	79.1	482	-1722	3	12000	11.9%	11.9%	1431	6496	11.9%	11.9%			
0	-1401	0	2638	3208	4484	14	35.7	15466	-8231	5	12000	26.7%	-6.4%	4401	4484	19.1%	21.5%			
1098	-4923	1343	1342	12621	7382	37	43.2	2431	-1248	5	12000	105.2%	-6.4%	10133	8083	44.1%	21.5%			
-1966	-2841	-6329	-4508	-27934	29139	130	34.6	1003	-859	7	12000	-232.8%	-6.4%	-16611	29977	-72.2%	21.5%			
2232	1425	-1300	-1357	1396	11802	24	29.2	4852	-1919	6	12000	11.6%	-6.4%	9464	11802	41.1%	21.5%			
10663	1143	-2145	-1969	17308	4517	18	55.6	2884	-1446	2	12000	144.2%	-6.4%	21101	4517	91.7%	21.5%			
-3180	-347	-3643	-2508	-6400	14956	143	35.7	801	-514	8	12000	-53.3%	-6.4%	-10430	14956	-45.3%	21.5%			
0	0	2311	-1493	17341	2393	6	33.3	10409	-864	3	12000	144.5%	-6.4%	16203	4349	70.4%	21.5%			
3634	-4751	-76	2285	-18562	30604	115	35.0	2131	-1396	7	12000	-154.7%	-6.4%	22598	30604	98.3%	21.5%			
-1484	845	2148	-1029	-5907	12531	29	37.9	1764	-1405	6	12000	-49.2%	-6.4%	-12452	15722	-54.1%	21.5%			
-1182	1123	-2362	-2003	9316	7697	72	54.1	827	-693	4	12000	77.6%	-31.9%	11298	8320	32.3%	2.0%			
-5610	-1918	-3401	-1604	-16981	19949	123	30.9	1073	-680	11	12000	-141.5%	-31.9%	-9868	25019	-28.2%	2.0%			
2750	-213	1627	-2259	12723	6329	133	44.4	1004	-630	6	12000	106.0%	-35.1%	14908	7170	64.8%	-12.7%			
-3625	-3223	-207	3689	-9702	20265	161	41.0	563	-493	10	12000	-80.9%	-35.1%	-24459	29491	-106.3%	-12.7%			
-2196	-2635	2734	-4333	-5328	13878	147	39.5	1107	-783	7	12000	-44.4%	-35.1%	8978	16683	39.0%	-12.7%			
1849	2998	-4608	-71	-6440	17989	141	42.6	700	-599	6	12000	-53.7%	-35.1%	-12900	23896	-56.1%	-12.7%			
-1720	-1639	298	-2840	-9181	10737	137	40.9	520	-473	6	12000	-76.5%	-35.1%	-7122	10727	-31.0%	-12.7%			
1294	-6691	53	449	795	10245	141	39.0	839	-527	11	12000	6.6%	-35.1%	4140	10989	18.0%	-12.7%			
-525	-685	5077	2449	-15023	27129	174	39.1	817	-666	9	12000	-125.2%	-35.1%	-4291	27129	-18.7%	-12.7%			
-1938	366	3852	-3747	-1503	6419	155	35.5	729	-416	7	12000	-12.5%	-35.1%	-2704	7028	-11.8%	-12.7%			
1216	-1060	-1259	-4607	-5418	7270	63	68.3	786	-1965	3	12000	-45.2%	-45.2%	-5418	7270	-45.2%	-45.2%			
-3378	-1685	-2618	-1922	-11250	16860	19	26.3	2413	-1664	8	12000	-93.8%	-93.8%	-10570	16860	-55.6%	-55.6%			
892	-3755	-3388	-8595	-12480	19919	86	52.3	878	-1267	6	12000	-104.0%	-104.0%	-12480	19919	-104.0%	-104.0%			
-3055	-3682	-10015	-4998	-28779	34994	18	22.2	3029	-2919	6	12000	-239.8%	-239.8%	-25280	34994	-133.1%	-133.1%			

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.

by George Pruitt

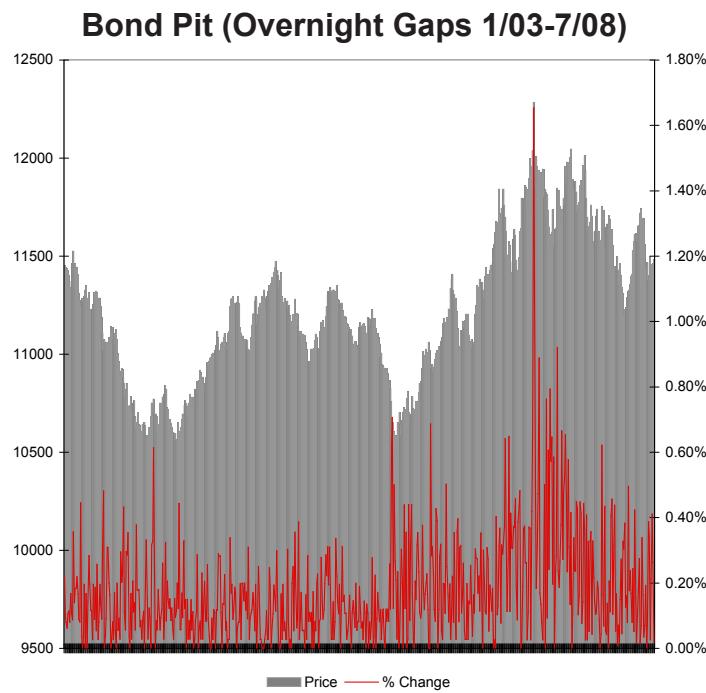
### Good Bye To the Pits and the Way We Used To Trade



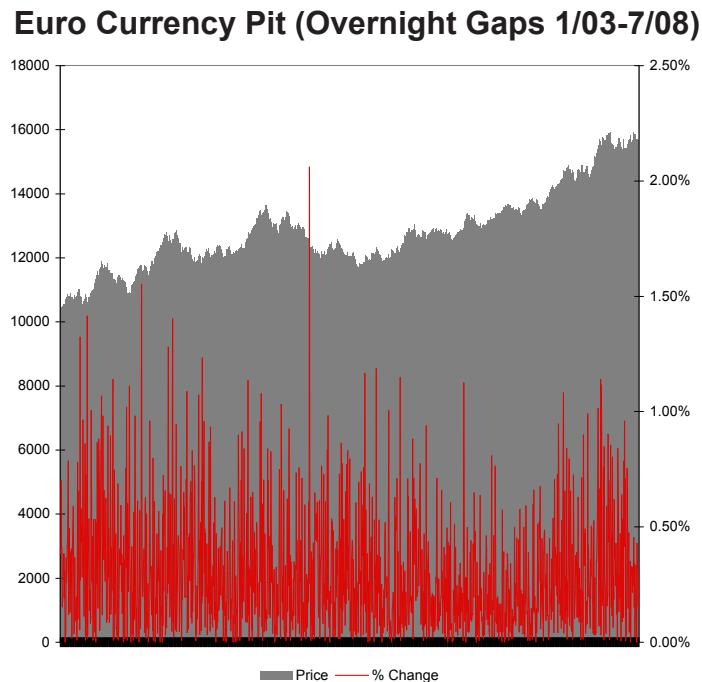
Sugar, Cotton, Coffee, Cocoa and various other pits have bid a fond farewell and rode off into the sunset. Remember when you could roll out of bed at 8:00 am eastern and get prepared to trade all of the markets for that day. All of the open range break out traders knew exactly the opening times of their favorite markets. The 8:20 openings, probably the biggest of the day, allowed us traders to place the vast volume of our trades. We either scurried around to get our orders in before the dreaded 8:30 reports or casually waited and allowed the reports to be digested by the markets. After this initial flurry and either high fives or slamming of fists on desks, we had until 9:00 am to get ready for the next round; time enough to run downstairs or into another office to refill the coffee mug. Between the energy openings at 9:00 am and the exciting opening of the stock market, various other less traded markets opened. Everything was pleasantly staggered and by 10:30 all orders were placed. The rest of the day could be dedicated to research or day trading the stock indices. With the advent of real time account monitoring most traders knew exactly where they stood by the closing bell.

This was the daily routine of many retail and professional traders. This way of trading is sadly coming to an end. Sugar, coffee and cotton now open at 2:30 am Eastern Time while orange juice opens at a more respectable 7:00 am. The financials, currencies and stock indices trade nearly 24 hours a day. There are still pits in operation but the volume (excluding stock indices) is not sufficient enough to execute trades at your price. We only trade electronic markets here at Futures Truth. We still use our open range break out systems using the old pit opening times on the electronic markets. You can do this if your data provider allows you to create customized time sessions. Fortunately TradeStation™ has this capability and we have created customized sessions for all of the different markets so that we can get an open tick to use with our systems. We can also archive this data and use for back testing purposes. This should work until the memory of the pits disappears from trader's minds. We feel the exchanges are hastening this by not offering day session open, high, low, close prices on the electronic markets. Eventually people will forget that at one time the bonds opened at 8:20 am and crude opened at 9:00 and this will probably lessen the importance of the psuedo open tick. This may spell disaster for the open range break out systems. Without a significant or meaningful open, where will ORBO traders place their orders? The good news is that we will have the 9:30 open for the stock indices for a while longer. Overall, electronic trading is probably the best form of trading from an equitable execution standpoint. The human component is removed and this should help in the thinly traded markets.

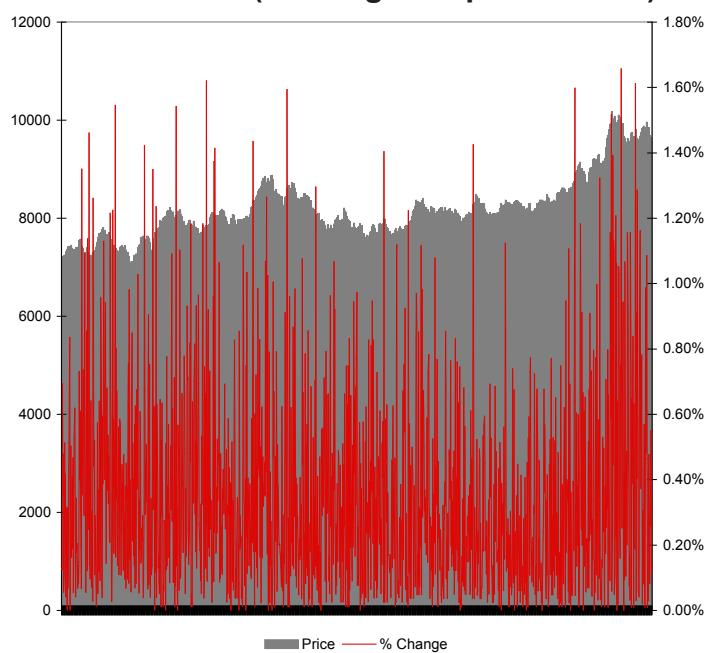
Traders will have to adapt to the new markets and they will. The systems of the past may need to be replaced with systems of the future. In this installment of George's Corner I will be looking at the impact of overnight trading on various markets. I wanted to see if overnight trading created large gaps between the prior day's close and today's open. My initial hypothesis is that overnight gaps will grow in relation to the volume of overnight trading. The following charts show the percentage of the overnight gap in relation to the price of the futures.



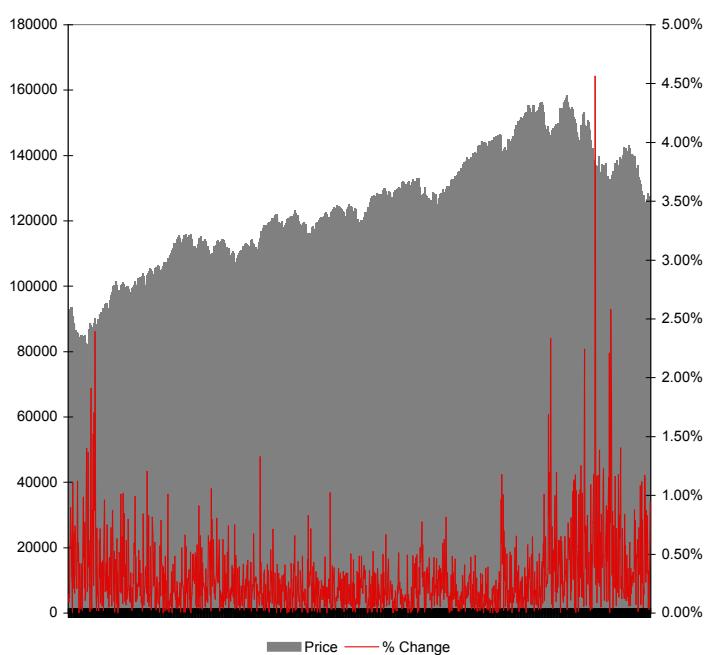
My hypothesis holds true here. The overnight gaps have grown over the past few years. The bond market is one of the few markets that have had an overnight session for many years and up until just recently the gaps have stayed pretty much constant.



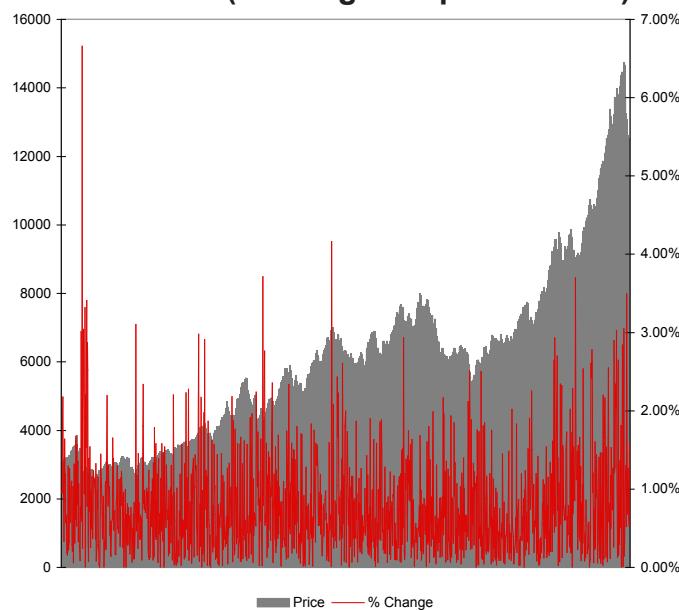
This chart doesn't support me. The gaps have not changed dramatically over the past few years.

**Swiss Franc (Overnight Gaps 1/03-7/08)**

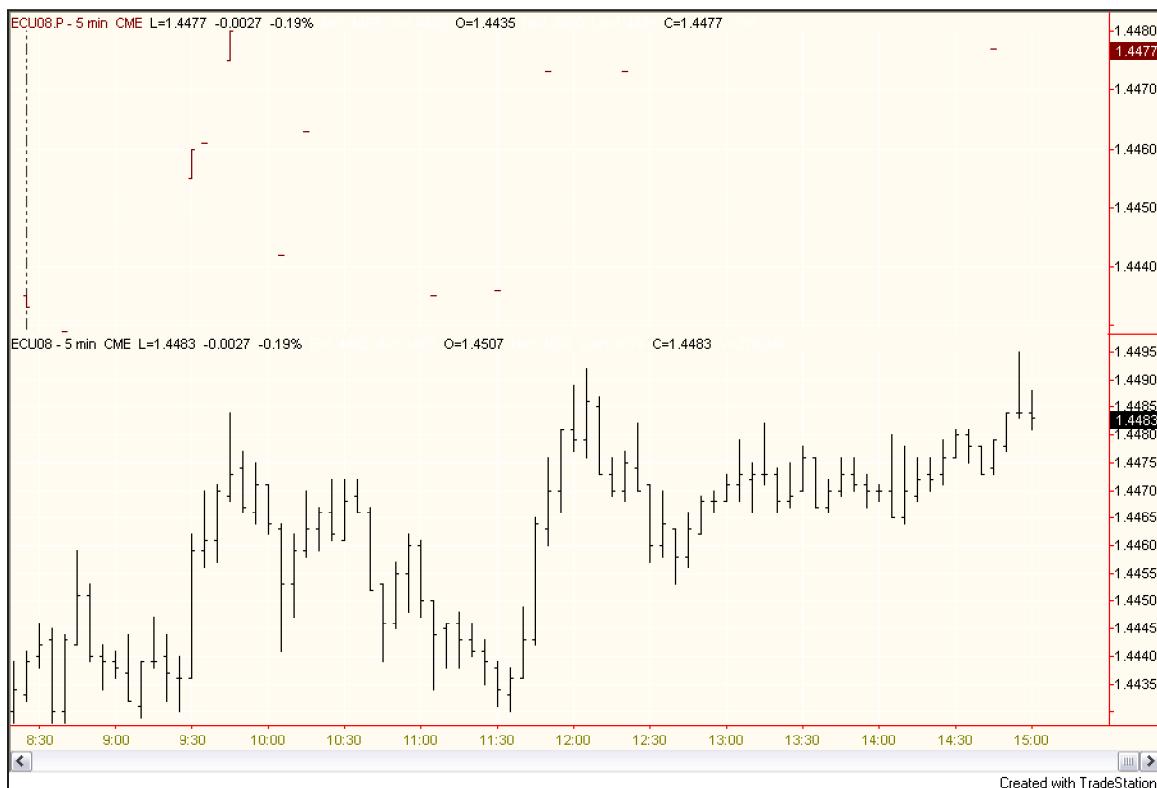
The Swiss Franc is like the Euro. Strike two.

**S&P 500 (Overnight Gaps 1/03-7/08)**

The S&P has shown larger overnight gaps on a few occasions, but there is not a preponderance of evidence to support my hypothesis.

**Crude Oil (Overnight Gaps 1/03-7/08)**

Again my research does not support me. Strike three. Maybe the extra overnight volume is stabilizing the price or maybe it doesn't have any impact whatsoever. We do know one thing – outside the S&P the pits are dead. Take a look at the following chart comparing the 5-minute bars between the pit and electronic data for one day of market action. All orders need to be placed in the electronic exchanges.



Hopefully, the question concerning the significance of the pit session opening time will be answered in the next few months, so that we traders can adapt to these new markets.

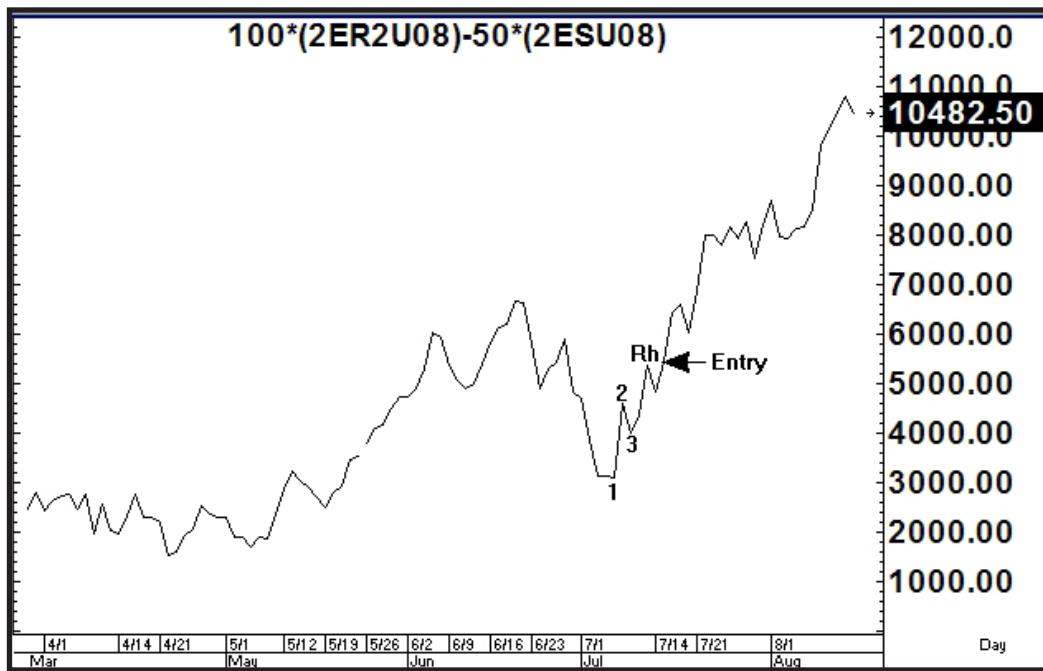
# TRADING THE OBVIOUS

by Joe Ross

It seems that all too often we find traders straining to come up with magic ways to trade, when all the while there are some truly easy trades that go begging for someone to just jump on them and go for a ride!

To give a very recent example, let's take a look at the E-mini Russell 2000 (ER2) vs. the E-mini S&P 500 (ES).

From just reading the newspaper or watching any of the financial news networks, it was easily seen that ER2 was outperforming ES. The following chart shows what I'm talking about:



I've written so often about The Law of Charts™ (TLOC) that I hesitate to explain it here, especially since it's a free download from our website.

Basically the TLOC is a law or precept that describes what is seen on a chart of anything that makes highs and lows, or trends, be it natural gas usage in some city, water levels in a river in Africa, the results of a series of coin tosses, price action on a stock or futures chart, or as seen above, the flow of a trend in

the spread of prices between two markets.

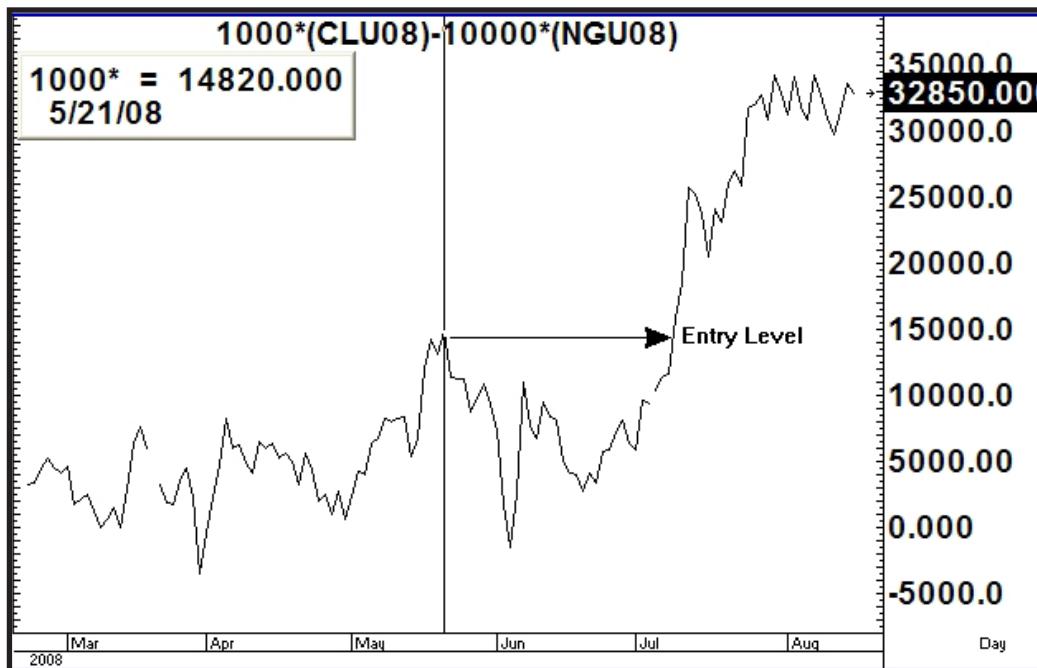
I'll take a moment to explain the strange writing at the top of the chart:

- 100 is the amount of money moved when the ER2 moves one whole point, from 705 to 706, for example.
- 2ER2 is simply the symbol used by Aspen Graphics for the ER2.
- U08 is the code for September (U); 2008 (08).
- 50 is the amount of money moved when ES moves one whole point, from 1245-1246, for example.
- 2ES is simply the symbol used by Aspen Graphics for ES.
- And U08 is again the code for September (U); 2008 (08).

By multiplying each symbol by its full point value, I have converted everything to dollars. So the move from 5000.00 to 10282.50 represents a real move of \$5,482.50. Interestingly, when entered as a spread, one ER2 to one ES, the CME offers a Spread Credit Rate of 80%. This means that if you were to enter long ER2 and short ES (as shown on the chart), you would add together the two individual margins and reduce the sum by 80%. Great leverage, right?

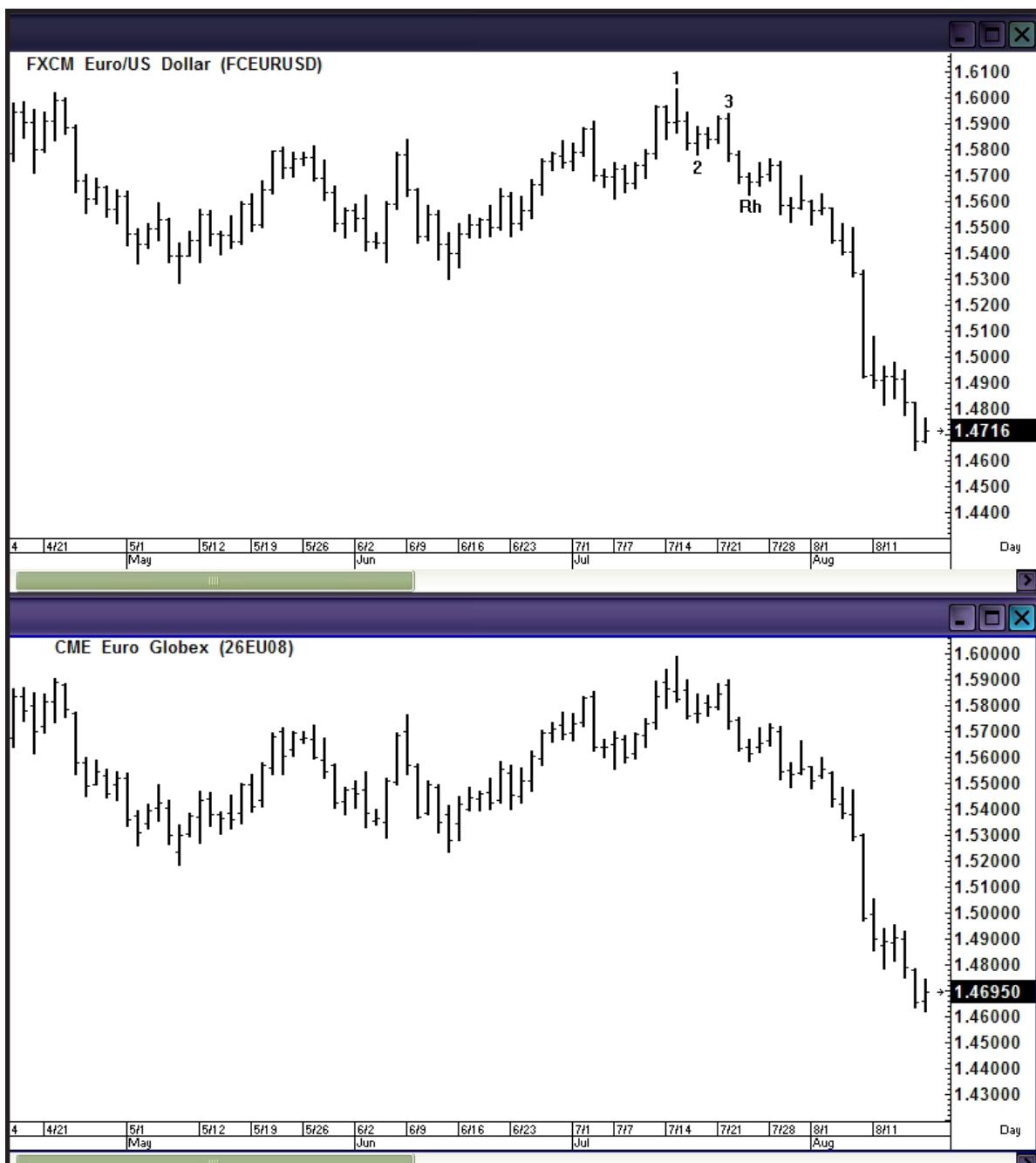
Let's take a look at another one. In this situation we'll be going long a contract of September Crude Oil and selling a contract of Natural Gas, thereby creating a differential spread between the two.

As you can see, I've multiplied Crude by its full-point value of \$1,000 and multiplied Natural Gas by its full-point value of \$10,000. The scale on the right then is showing us the actual dollar value of the move. Had we entered the spread at 14821.0, the approximate breakout point, we would have realized \$18,030 in profits.



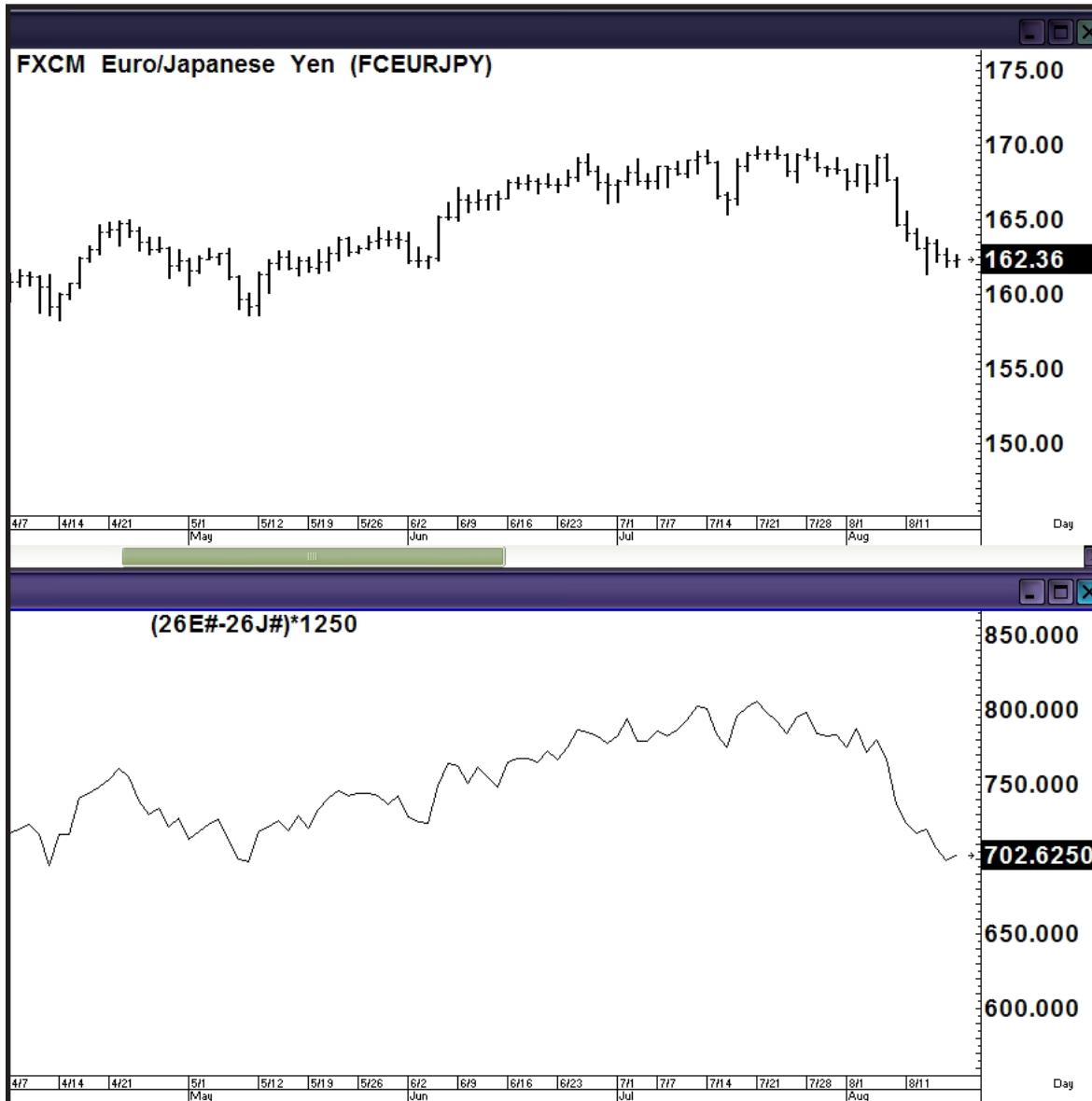
This spread also offers reduced margins, and anyone paying attention could have discovered that prices for Crude Oil were climbing much faster than were prices for Natural Gas. Interestingly, by the time you receive this article the tide may very well have changed, and Natural Gas may have begun its typical upward move as colder weather begins to fall upon the Northern Hemisphere. In that case, you would want to be long Natural Gas and short Crude Oil.

I don't think anyone needed to be a genius during the month of August to see the tide turn in favor of the U.S. dollar against the euro. Unlike the two differential spreads I've already shown, the euro/dollar is a ratio spread, i.e., the euro divided by the dollar. However, the identical spread can also be traded in the futures markets. I've marked one chart with Law of Charts symbols, but as you can see, the two charts, except for prices, are nearly identical.



Entry was easily made during on a breakout from a violation of the low of either of the two bars that followed the number 2 point, or failing that, entry was again easily made on a breakout from a violation of low of either of the two bars following the Ross hook™ (Rh). Either of those entries constitutes a Traders Trick™, also a free e-book download from our website.

Seeing the euro falling against the U.S. dollar brought up the question, “What else might the euro be falling against?”



It didn't take long to find out that euro was also falling against the Japanese yen, although not nearly as strongly as euro was falling against the dollar. Above, I've shown this particular drop as a forex trade (ratio spread) and also as a differential spread. Sometimes differential spreads are more dramatic than ratio spreads. In the case of the two charts above, the differential spread moved \$103.50, while the EUR/JPY ratio spread moved only \$7.59 cents. To have actually made the \$103.50, the differential spread

must be reversed, charting it as yen minus euro. Charted that way, the spread line would have appeared as a rising spread line instead of a falling spread line. By multiplying both legs of the spread by 1250, the chart shows actual dollars. Obviously, the EUR/JPY trade was of no great consequence. I presented it primarily to show that some obvious trades are often better represented as differential spreads than as simply a trade in the outright spot forex. Also, if a trader wanted to trade the yen vs. the euro in the futures market, it could be done only as a differential spread.

I often find wonderfully easy trades among the various stock indices. For example, if traders and investors are abandoning technology stocks, they will usually run to the safety of the Dow. I simply go long the Dow futures and short the Nasdaq futures. There are times when small cap stocks are hot, and tech stocks are not. Then I go long the Russell 2000 and short the Nasdaq, etc. I think by now you get the idea.

Similarly, there are obvious trades in all markets. Certainly it would have been hard to miss the commodity bull markets of the recent past. The commodity bull may still have several years to go. But no markets go straight up. Periodically they correct and wring out the weak hands.

As stated at the beginning of this article, some trades require little more than common sense. A light knowledge of what is going on in the world around you is often all that is needed to earn substantial profits trading the obvious.



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

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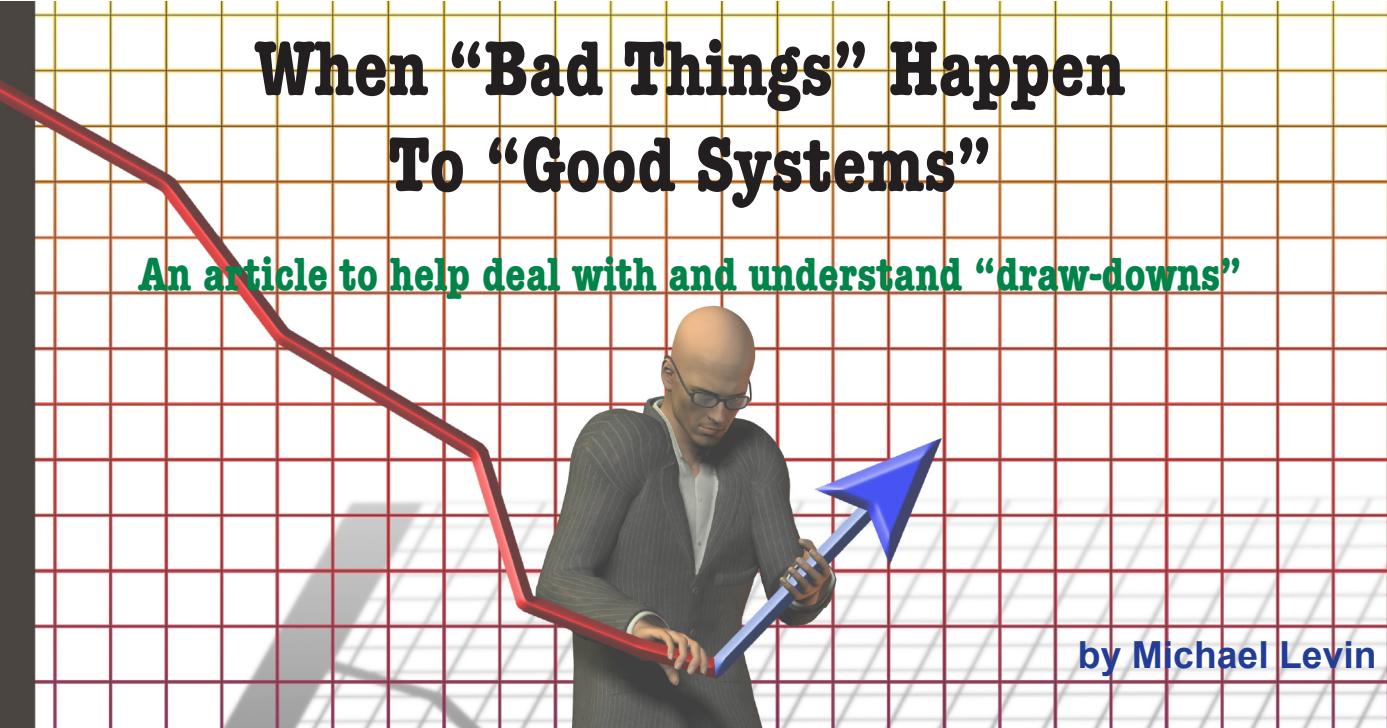
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# When “Bad Things” Happen To “Good Systems”

An article to help deal with and understand “draw-downs”



by Michael Levin

In the last issue of *Futures Truth Magazine*, I wrote about how to put together a portfolio of trading systems and used a discussion between Bob and Carol to illustrate my points.

This issue we will “speak with” Bob and Carol’s best friends, Ted and Alice. This couple is a little different from Bob and Carol in that they are not the nicest or smartest people on the planet. Ted and Alice are the kind of people that can ruffle even a wise man or woman’s feathers.

They insist that everything they do is right, but the “market” is always against them and that everyone in the financial business is “out to take their money”... Yet they still have some hope that things can turn out right...

Let’s pick this up as I begin going over what they have done so far and how they are handling the results of the two systems that they now have trading for them.

*Ted:* Hi Mike, I read your last article on selecting a portfolio of systems and I still didn’t really get what you were talking about when you spoke of draw downs and when systems lose. I mean, aren’t all systems supposed to make money over time? They all show such great track records.

*ML:* Well Ted, I agree that when people are marketing a system, they only pick the best ones from their arsenal and put that info out to the public. What isn’t always known, is how did they put together their track records, are the results real (meaning, was money actually traded) or were the results purely hypothetical (real system, just looking back in time without actual money being traded).

*Alice:* I heard that some unscrupulous vendors even make up their own numbers and won’t tell you that, they just put together track records based on whatever they want. That can’t be true or legal is it?

*ML:* Unfortunately Alice, that is true, I have run across more than a few sales organizations that all they want to do is sell you something that has no basis in reality other than their own minds. I don’t want to get too much into that right now, let’s just focus on real companies with real systems for now and how we can deal with that, so we can fine tune our portfolios for maximum return without undue risk, ok?

*Alice:* Ok, but I tell you, if I find out that we were sold a lie, why I’ll (grumbles)

*ML:* (Chuckling) Don’t worry, I see what you have and both systems are from vendors that I know of and who are reputable.

*Ted:* Of course! I picked them!

*ML:* Ok, I see that you have a system that trades the Russell e-mini and that it is a volatility based system and an intra-day only system. Looks like it averages two trades a day on a monthly basis. Tell me Ted, why did you choose this one?

*Ted:* It was highly listed in the rankings of a very popular magazine and the company's website looked good, so I decided to lease it on a quarterly basis.

*ML:* When you say "highly listed" are you talking about the returns?

*Ted:* Yes, they have been up over 254% the past four years net of fees and commissions.

*ML:* Nice returns, I agree. How was the process of leasing the system, was it smooth?

*Ted:* Yea, yea it was fine, but I don't think their results now are as good as they said.

*Alice:* I told Ted to wait, because I heard that some systems that do good one year, may not do that well the next, is that true?

*ML:* Well, there are two questions to ask/answer here. Ted, you said that you felt the returns were lagging from prior years versus what you are receiving now, tell me about that

*Ted:* We started in April of this year and the system vendor said they were up over 30% net at that time and since then; we are actually down 4%

*ML:* All systems have some sort of drawdown or sideways movement from time to time, did you see a chart or picture of the equity curve over time? There should be periods of draw down and relative sideways action, which seems to be what you are experiencing.

*Ted:* Seems that every time we do anything in the market, it goes against us, why is that?

*ML:* You're not the only one! Many times I have seen that traders or investors wait until they see excellent performance before they commit to a stock, commodity or system, its human nature. Oftentimes it is at a recent high or recent good run when people clamor to get in, fearing they will miss a nice pop.

What they should do more, is to either wait for a sideways move or even a 10-15% pullback to get a little better settlement in the price/results action of that system.

*Alice:* I told him to wait and as soon as we got in, we took a 15% hit on our first 5 trades.

*ML:* This is also what I mentioned in that last article: Be diversified! Having just 1 or 2 systems that trade just 1 market each, isn't really that diversified or correlated and if a system is more geared to being short and the market rips higher, or vice versa, your entire portfolio can suffer more than it should. Or truth be told, the gains can be better too, so it goes both ways.

Remember also that systems are built by many different kinds of traders and a system, if based on a methodology that is sound one year, may drift the next couple of years if/when that style takes a turn for the worst.

*Alice:* Can you give us an example?

*ML:* Sure, an easy one is one I also discussed in my last article, when a commodity spread system that a firm I know trades, went through a major shift in how the long term pricing models of the markets it trades, shifted for the worst for them.

This system bought longer term contracts in a commodity, say like Oil, out about 6 months to a year and then they shorted a much closer month. They did this to take advantage of the decay in shorter term or near term months as the futures contract became ready to become the cash month.

There is a lot of volatility in that example, but it has paid off time and again. That and the fact that when spreads are involved, "usually" the margins and risk are lower, but sometimes things can go haywire and if not correctly risk managed, a "Good System" can "Go Bad" real quick.

Example is if we were short a November crude contract at \$115 and Long a May Crude at \$134 we would profit if the spread expanded in any way. But if Oil were to spike higher here because of a short term incident like a hurricane, then the spread would shrink dramatically, saddling us with losses.

It doesn't mean the "system" is bad at all though, it just means that the "environment" that the system does well in, is changing or shifting.

*Ted:* Well, how do you know when these things are changing?

*ML:* It can be hard to say. In Florida, where I live, we know that Hurricane season starts in June and ends in November. We know to be prepared for storms at any time and we usually see them coming. Other storms, like tornados, can appear almost out of the blue, how do you prepare for that? Tough to say.

*Alice:* But we're talking about sophisticated systems, shouldn't they adjust to market conditions?

*ML:* Great point, sometimes having a system that has human intervention behind it is a wise thing. Some developers can "tweak" a system or optimize it based on "what they think is going on in the market... But do they really know or are they guessing, getting caught up in a mania or the fear/greed cycle? That could work for you short term, but against you long term.

*Ted:* So what are we paying for when we buy a system, just past performance?

*ML:* I'd say yes to that, I believe that just as in sports, when a team drafts an athlete out of college, they are doing so based on the time the player has played and how well they have done versus others of the same age and approximate skill level.

But when a team that play its games in a domed stadium then goes to Lambeau field on the frozen tundra as legendary announcer John Facenda used to call it and is out of their element, they may not perform as well as when they were in their cozier clime the week before. It's the same with systems. They have opportune times where they work well and others when they don't... It's us as humans that then get upset or angry or frustrated and we then think that what we have paid good money for, is now broke or worse yet, that we were scammed somehow...

Here's what I say to that: "Hogwash".

Taking an example of when "bad things happen to good systems" is when a system thrives on volatility to make the majority of their gains.

Systems that buy volatility in hopes of making big gains or sell it when it gets "too fat" thrived back in 1998 through 2002 as there were very high rates of volatility as

measured by the VIX index. This index measures volatility by a rate of between 10 (on the low side) to around 30-40 on the high side. There are spikes higher, usually when the market is getting crushed and everyone is rushing for the sidelines, but for the most part, lately, the swings haven't been as great to the upside in volatility as measured in historical terms in the indexes.

In the futures markets however, we are seeing almost unprecedented moves in cotton, wheat, corn, soybeans, oil, natural gas, gold and silver... you name it. The moves are enough to make major brokerage firms collapse. If the "Smartest guys in the room" are ready to go bankrupt, what is the average or above average Joe supposed to do? Or the systems designed by even the most supreme "Joe"??!

*Ted:* Look, Mike, I expect the best when I decide on a trading system to trade for us. We do our homework, we ask all the tough questions, we review past performance and we open our account and then we are at the whims of a mechanical trading system. My family wants to win more than we lose dollar wise and win more than we lose on a % basis. No excuses.

*ML:* When systems go through periods of rising and falling over time (winning and losing) we know as investors that, that is part of what systems do: they enter a trade based on their parameters and then the position is risk managed according to risk management parameters.

Humans don't control the outcome of the trade, other than to make sure that profits are taken in accordance to targets established when entered and that losses are limited by the stops in place to protect the downside. To correct myself a little here, actually, humans DO watch the signals that are given and sometimes hold back on a signal or two, to mitigate excess risk. Never to add risk, or overtrade in times of extreme volatility.

*ML:* I consult for a firm that has some great systems that run off of Market Profile levels as well as volume and volatility. I speak to probably 75% of those that come through their doors...

Everyone is affected when a "prolonged" losing streak or run of trades comes forth from a system we have trading our capital.

*Ted:* Sounds like you're talking about me!

*ML:* This firm's system has over the past 6 months, moved more sideways than up and more down recently than up. Even though the market in general has been horrible and not many are making money, we still have the expectation that our system will outperform. After all, that's why we paid our money upfront, was for the expectation of exemplary returns. Good market or not!

Every system out there has a statistical litany of outcomes and many of the best long term systems I have seen, can pull back 30% to even 45% at times. The brightest and brawnies of traders have been known to run and hide, to cash out and bail at those levels... Only to see those same systems, on their virtual butt, turn around and run 100% or more the next 6-12 months...

Take a look at a book by Michael Covel on Trend Trading. It's called *Trend Following: How Great Traders Make Millions in Up or Down Markets* and is a must read for systems buyers/lessees:

Here he interviews some of the best all time traders on their systems and the draw downs and how it affects them... Even the big boys get skittish. WHY?

Because as systems draw down, no one knows "how far will they go?"

What's my point with all this?

It is to speak to those who are in systems now, particularly those who joined a system after a relatively strong cycle, only to see their system sputter and dive a bit...

I am going to boil all of this down to just a few sentences and I hope you get my drift on this:

1. If you have a strong system and it isn't making money for you right now, remember: It is a system, it is not broke, it is generating exactly what it does: Results. It is just that the results you would rather have are not turning the way you want it to.
2. It is as important to manage the downside in a portfolio as it is the upside, probably even 50% MORE important. So make sure your systems and vendors are not over trading as they are generating lackluster results.
3. Strong system developers do not meddle with their systems or their signals. At times it will move sideways

to down, let it! BUT always have a point of "max-pain" that you can stand and stick to it and stop trading. I use 50% as my max pain, others may not be able to stand that much.

Remember though, THAT is what systems do, they outperform the market and they underperform the market. Furthermore, systems also outperform themselves and underperform themselves.

It is my belief that systems are here to stay and to grow exponentially throughout the world. There will be drawdowns, underperformance and outperformance... In math and statistics there is what is called "regression to the mean".

Here are a few links to read a little about it:

<http://srsfinance.blogspot.com/2008/02/regression-to-mean.html>

<http://filteringwallstreet.blogspot.com/2006/11/regression-to-mean.html>

*Alice:* So are you saying that even though I am paying for a system, it may not do what I want initially, but to hold on because it "will"??!

*ML:* I don't know, every system is different, but during this market cycle we are in, I see so many systems under performing, that I wouldn't necessarily say to jump ship, but I would say that we are in unusual times and I wouldn't let go of a good system because some turn on a dime and can way out perform in a very quick timeframe

*ML:* My best advice is this:

Don't Look. Really, just walk away for a few weeks and let go of any negative thoughts about what is going on. Many professionals and institutions have millions in these same systems that you have and other systems that wrap other strategies around their portfolios.

Most developers of repute treat their systems like it is "Their baby" and are on their performance as closely as you may be skeptical of it. Let them "worry" about the market while you sit back and relax and at the end of your 3 or 6 or 12 month subscription, you can judge them however you see fit.

Again, don't let a system take more than 50% of your money or whatever percentage you can stand. Make it a priority to keep to your own max pain level, and then cut it off. Then, wait for a period of average to above average performance until you start up again.

These are tough times in the market, cash can be king at times like this, and sometimes systems may be able to take the angst and the despair that we sometimes feel when our long-term holdings go against us.

*Ted:* Mike, Thanks for taking the time to go over all this with us, even though we expect more from our systems then we sometimes get, we understand that even systems can be human too..

*Alice:* Amen!

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



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As a trader on the floor of the exchange in Chicago, my word was my bond. If I made a trade with someone, I could not back down from it without destroying the trust that was so essential to success as a trader. Every day since, I have conducted business the same way. You have my personal guarantee that trying out MarketClub for 30 days is risk free. If you are not happy for any reason, simply call by the 30th day to cancel your membership. We will promptly refund every penny and thank you for giving our service a try. Enroll today. You have everything to gain by trying MarketClub, and nothing to lose.

*J. Adam Hewison*

# WHAT IS HOLDING YOU BACK?

by Ruth Barrons Roosevelt

*“The biggest obstacle an investor faces is himself.”*

--Ben Graham

When it comes to trading, we have met the problem, and nine times out of ten, the problem is ourselves. That is good news and bad news. The good news is that we are responsible, and therefore we can do something about it. It's within our control. The bad news is that it's us. As one prospective client once said to me, “Ruth, if there's anything wrong with me, I don't want to know it.”

“Know thyself.” it has often been said. How well do you know yourself as a trader? When it comes to myself, if there's a bad thing a trader can do, I've probably done it. Hopefully, I don't keep doing it. In what ways are you your biggest trading/investing obstacle?

Does fear or greed dominate your trading decisions? Or do they alternate depending on conditions? Have you learned to moderate fear to caution and greed to desire?

Do you act too quickly or too slowly? Do you try to gather so much information before you act that by the time you're ready to act, it's too late? Traders often have to trade on the rumor and get out on the fact. When the facts finally arrive, the move may be over. Do you precede your trading signals by jumping in before you have a valid entry only to find yourself in a losing position for a trade that never develops? Do you just pop in to see what happens only to regret it?

Does your greatest difficulty lie in your methods or in the consistent application of your methods? If your chosen methods produce more losers than winners, you're already in trouble, particularly if you consistently apply them. On the other hand, if your methods produce more winners than losers but you cherry pick the trades so that you have more losers than winners, you're also in deep trouble. You need to know which it is and correct it.

Is your intuition reliable? Are you in touch with it? Do you trust it? When that still, small voice tells you to act, is it experienced inner wisdom, or is it merely the voice of emotions getting excessive? Can you

tell the difference between subconsciously trained valid insight and the rumblings of wild emotion?

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How do you feel about loss? Do you accept it as simply the cost of trading to win? Do you hate it so much, you fail to cut your losses in a timely fashion and hang onto the growing losses until they overwhelm you? Do you wait until the pain of staying in is greater than the pain of getting out? Or to avoid undue loss, do you place your stops too close and experience death by 1,000 stops?

Are you able and willing to honestly assess your strengths and weaknesses, so that you can utilize your strengths and overcome your weaknesses? Or do you justify poor trading results with a rash of false explanations? Do you, on the other hand, blame yourself when it's merely a rough, tough, patch in the market? Make it your business to know the truth as best you can, so that the truth can free you up to be the best trader you can be.

*Ms. Ruth Barrons Roosevelt, J.D., a formidable day-trader herself, has been professionally coaching traders around the world to psychological trading excellence for more than a decade. Ms. Roosevelt has successfully traded her own money in equities and futures since 1979. She is a former Vice President of Prudential Securities and of Thomson McKinnon. From 1981 to 1986 she headed the International Moneyline Trading Desk at Rudolf Wolf (New York). Before that she was a stock and futures broker at Drexel Burnham Lambert. You can find out more information on Ms. Roosevelt and see her regular column along with an archive of past columns on [www.ruthroosevelt.com](http://www.ruthroosevelt.com) and also [www.traderspress.com](http://www.traderspress.com).*

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# OBSERVATIONS ON OPTIONS “GREEKS” AND PRICES

by Wayne Griffith

Long ago I learned, and am still learning, that sometimes things do not turn out as expected, and not always for the better. In 1969 in New Orleans my broker called and told me that live cattle (or hogs, I don't remember) were about to go up, up, up and that now, now, now was the time to buy, and asked if I wanted to make my first futures trade now. Yes, of course I wanted to buy something that was going to go up, up, up immediately. I was surprised when he called back less than an hour later and informed me that prices had already moved significantly. Having only traded stocks, IPO's, stock warrants and convertible bonds previously, I had never experienced the leverage and speed of futures. Shocked is actually a better description than surprised though, because what he told me was that the price move was down instead of up and that I needed to put up more margin money. Not long after that a friend who owned race horses told me he had a new horse in its first race tonight and it was going to win, there was no reason to bet “place” or “show”, just bet “win”. When he called me that night from the track and told me the horse fell down coming out the starting gate it took me a little while to understand he was telling me the truth, not just joking me. More recently, earlier this year while trading crude oil options, I kept noticing that options prices today were not always matching what my Black-Scholes model based options software had yesterday, last week, etc. told me they would be today, even though implied volatility had remained basically unchanged. And the closer options expiration day came, the larger the discrepancy. The purpose of this short article is to tell you how I provided myself a second opinion on options “Greeks” values and on forecasted options prices. It is very simplistic but also very useful.

First of all, I had to develop my own software anyway because I needed to allow for multiple underlyings in options trade scenarios. (Futures options on the current futures contract are based on a different underlying than futures options based on a more distant futures contract even though they are both for, say, crude oil, because the contracts are priced separately and change separately.) So, while making this software, and instead of using the Black-Scholes model to forecast future options prices, I based the forecasts of options prices on the following reference point: If implied volatility remains the same, then options now 180 days from expiration will, in 30 days, decay until they are approximately the same prices as today's prices of options now 150 days from expiration. And the options that are 150 days from expiration will decay until they equal today's prices of options now 120 days from expiration. And so on. I also based my own version of delta and theta on this. This does require a lot of data input, but does keep you in touch with real world actual prices as compared to theoretical model projected prices only. That is the simple purpose of this article, just to say look at option chain actual prices over relevant expirations to verify that your theoretical model prices are good.

If you need projected prices at closer time intervals than the time distance between expirations, then that gets a bit more complicated. At-the-money option premium decays in an ever increasing nonlinear, somewhat exponential, rate related to the square root of time left until expiration. That decay graph you generally see in options books is for ATM options. As you go away from ATM into out-of-the-money or into in-the-money, premium decay rate is more rapid early on than for ATM options. Then, going into the home stretch toward expiration, decay rate decelerates to less rapid than ATM options. Premium decay on options deeper into OTM or ITM decelerate, in this home stretch, to the point of somewhat flattening out to a more steady decay rate more linear than ATM or near ATM options. Additionally, decay is affected by volatility skew. What I do is use this type of empirically derived information but slow up or speed up decay rate as needed such that, when options have decayed the time distance between expirations, the forecasted options prices at that point in time match today's options prices of that nearer expiration. (For example, the forecasted prices for 180 day options 30 days from now

will be equal to today's prices for the 150 day options. And the forecasted prices for all the time points within the 30 days, as well as the 30 day time point, will be calculated as just described.) This way, I stay anchored to real world actual prices, but still calculate correct decay curves between expirations. That is the main point here. I use similar logic for the expiring month, but still have some work to do to make the last few days as accurate as I want. This may be a formidable task because you get down to where you are working with only hours remaining until expiration, while all the input data is in terms of days. Additional software using intraday data input may be required for the last few days. But...all this about projected prices at closer intervals is not the purpose of this article.

There is one options Greek I want to comment on specifically. I use an “Up Delta” and a “Down Delta”, not the standard one-size-fits-all single delta. If you relate delta to typical, usable moves in the market, instead of to an inconsequential infinitesimal move, up delta and down delta are generally not the same. And more so not the same the closer you get to expiration. I consider this dual delta important, especially if you are doing delta neutral trading or want to know your exposure on, say, a move from one strike to the next.

I use my own software to analyze/monitor options scenarios in terms of what options prices really are, and I use my Black-Scholes based software to analyze/monitor the same options scenarios in terms of what options prices “should” be. Theory based options pricing models provide guidelines on the prices of options relative to one another, but they do not dictate actual prices. I can tell you that options prices can remain a long time at levels other than what they “should” be, but you must always be prepared for them returning to theoretically “correct” prices...and vice versa.

I hope this article has contained something useful for you. My options analysis/monitoring software is not for sale or lease – I don't want to take the time to make it user friendly, document it, explain how to use it, or otherwise support it. Although my software is empirically formulated and adjusted and should thus stay synchronized with future market tendencies regarding options pricing, this article is a static article talking about recent crude oil option price behavior, not necessarily all commodities or tomorrow's behavior. I personally don't think there will be dramatic changes though, primarily because option price behavior is somewhat bounded by the applicable math and arbitrage...but who knows the future...certainly not I.

*Wayne Griffith developed the Anticipation trading system in 1993, and in 2005 developed Natural*

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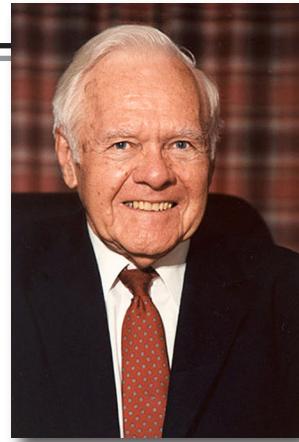


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*Gas Trader (LA-least aggressive, GA-generally aggressive, MA-most aggressive, Offense-..., full steam ahead). He plans to soon provide subscriptions for broker assisted auto execution for following his personal futures options trading. He reaches retirement age at year end and is considering both simplifying life and raising more options trading capital by selling an exclusive on both Anticipation and Natural Gas Trader, and doing so by paying a generous finders fee to avoid being distracted finding a buyer. Wayne's website is www.AdvancedSystemsInc.com and e-mail is wayne@AdvancedSystemsInc.com.*

# NINE CHART PATTERNS THAT SIGNAL TREND CHANGES - PART 5



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.

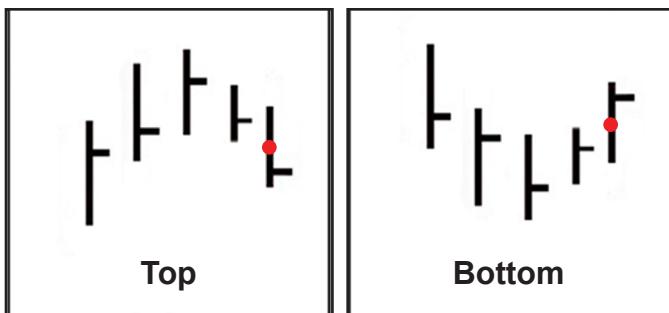
Several things can happen once a minor reversal formation is set up: 1) The reversal formation is a true and valid indication of a trend change or the beginning of a congestion phase. If this occurs, the market will have carry-through or holding action on the day or days following such action. 2) An 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.

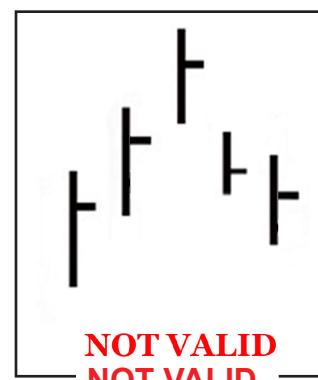
This ongoing section will highlight nine very basic chart patterns, which signal a change in trend:

## 5. FOUR DAY CLOSE REVERSAL

A Close on the fifth day is above the four previous closes for a bottom formation. The close should also be above the opening of the day and the mid-range of the day. The four closes should be in close proximity to each other.



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



An Invalid "Four Day Close Reversal" pattern. Note the spread of closes in the first four bars are spread out. Also note that the close of the fourth bar is not below the midpoint of the bar.

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

# CTA RESOURCE REVIEW

## Top 25 New CTAs - YTD Rankings

For Traders Reporting Results as of Sep 15, 2008

For CTAs with \$5,000,000 or Less under Management

Who commenced trading January 2004 or later

Manager	Ytd	Current		Assets	Program
		Return	Losing		
1 Level III Mgt - MAP	107.03%	0.00%	\$1,660,000	Aug-07	
2 Stein Investment Mgt LLC - Trading Edge	62.66%	-22.69%	\$2,388,643	Jun-06	
3 Panacea Capital Mgt - Ag Elixir Program	60.55%	0.00%	\$160,000	Nov-07	
4 The Geometrical Technical Analysis Group, LLC - FX	52.44%	0.00%	\$157,205	Aug-07	
5 Schwab Capital Advisors LLC - Options Prg (C)	47.24%	0.00%	\$130,000	Aug-07	
6 Financial Options Group LLC - Option Trading	44.56%	0.00%	\$854,805	Mar-07	
7 Clarke Capital Mgt, Inc. - Omega Prg	42.57%	-9.06%	\$4,000,000	Jan-07	
8 MDM Investment Solutions - Dynamic Growth Prg	34.21%	0.00%	\$300,000	Feb-08	
9 H T Funds LLC - MAP (Client)	33.43%	0.00%	\$1,300,000	Aug-07	
10 Bayside Pacific Advisors - Global Managed Futures	29.35%	-29.35%	\$824,893	Aug-07	
11 Vaca Capital Mgt - Global Diversified 2X	27.62%	-14.49%	\$1,420,000	Jan-08	
12 Waypoint Capital Mgt - Diversified Futures 2XL	25.78%	0.00%	\$2,500,000	Dec-07	
13 Steadfast Resource Associates - Proprietary Futures	19.97%	-0.45%	\$3,360,000	Feb-08	
14 Cervino Capital Mgt - Diversified Options 2X	18.87%	0.00%	\$1,421,125	Jan-08	
15 Trade Angle Advisors - TAS Auto Trade	18.80%	0.00%	\$2,100,000	Jan-08	
16 Lone Wolf Investments - Emission Instrument Prg	18.69%	0.00%	\$213,500	Jan-07	
17 Arctic Asset Mgt - Stock Index Option Prg II	18.48%	0.00%	\$2,247,972	Feb-08	
18 Futures Truth Co - SAM 101	18.25%	0.00%	\$200,000	Oct-07	
19 Mullaney Invst Mgt - Moderate Prg	18.17%	0.00%	\$196,139	Dec-06	
20 ACM - Options Program	17.92%	0.00%	\$88,800	May-07	
21 Crescent Bay - Balanced Volatility	17.14%	-0.85%	\$3,470,000	Aug-07	
22 Advanced Risk Mgt - D&R Prg (Composite)	15.83%	0.00%	\$754,235	Jan-08	
23 CTS Capital Mgt - Diversified II Prg	15.33%	-7.86%	\$4,453,518	Mar-06	
24 FirstPoint Advisors - Equity Market Advisor	15.02%	-0.25%	\$616,984	Mar-07	
25 Integrated Managed Futures - Multi Strategy Prg	14.85%	-8.11%	\$3,900,000	Jan-08	

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

Data Source: Autumn Gold

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# FOR THE RECORD

## Enforcement Press Releases From the CFTC



### July 2008

CFTC Charges Optiver Holding BV, Two Subsidiaries, and High-Ranking Employees with Manipulation of NY-MEX Crude Oil, Heating Oil, and Gasoline Futures Contracts, 5521-08, July 24, 2008.

U.S. Attorney Follows CFTC Civil Complaint with Filing of a Criminal Information Against George D. Hudgins of Nacogdoches, Texas for Operating a Commodities Ponzi Scheme, 5523-08, July 28, 2008.

CFTC Charges Canadian Couple with Fraud and Misappropriation in Connection with the Operation of a Commodity Pool, 5524-08, July 29, 2008.

California Resident Gilbert Philip Castillo, Jr. to Pay More Than \$272,000 to Resolve CFTC Anti-Fraud Action, 5525-08, July 30, 2008.

CFTC Files Action to Revoke the Registrations of John C. Glase and Two Ohio Companies, 5526-08, July 30, 2008.

Tampa Resident Edward J. Evors Ordered to Pay \$904,000 in Restitution and Civil Monetary Penalties in CFTC Action, 5527-08, July 31, 2008.

### August 2008

CFTC Announces Formation of Retail Foreign Currency Fraud Enforcement Task Force, 5530-08, August 11, 2008.

CFTC Sanctions Rosenthal Collins Group, LLC \$310,000 for Failing to Enforce Compliance Procedures and Diligently Supervise Employees, 5535-08, August 26, 2008.

CFTC Sanctions Former NYMEX Employee for Disclosing Non-Public Information to NYMEX Floor Brokers, 5534-08, August 26, 2008.

CFTC Sanctions Former NYMEX Broker Ryan Tremblay \$50,000 for Fraudulent Trade Practice Scheme, 5536-08, August 28, 2008.

Hedge Fund Trader Paul Eustace and Philadelphia Alternative Asset Management Co. Ordered to Pay More Than \$279 Million to Defrauded Customers and More than \$20 Million in Civil Monetary Penalties in CFTC Action, 5531-08, August 19, 2008.

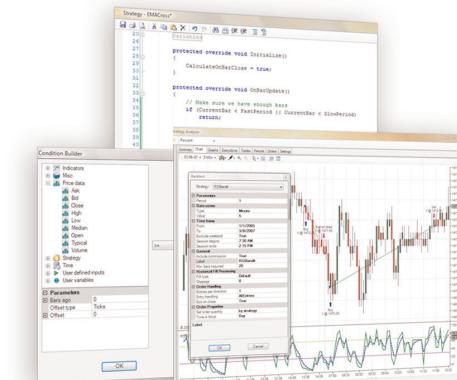
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224	Anticipation	?	?	May-95	44	Black Box
295	Anticipation II	?	?	Jan-99	109	Black Box
504	Natural Gas Trader - MA	?	?	Aug-05	5	Black Box
505	Natural Gas Trader - GA	?	?	Aug-05	9	Black Box
506	Natural Gas Trader - LA	?	?	Aug-05	10	Black Box
526	Natural Gas Offense	?	?	Aug-05	1	Black Box
573	Anticipation III	?	?	Jan-06	280	Black Box
574	Anticipation IV	?	?	Jan-06	274	Black Box

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361	ATS-3200	\$2,750	?	Jan-01	156	Black Box. Download a 30 day demo at www.ats3200.com.
362	ATS-6400	\$1,950	?	Jan-02	71	

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31	The Miracle Trading Method	\$99	4	Jun-86	216	
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**Antrobus, Beverly**

antbevca@yahoo.ca

575	PowerTrader	See vendor	???	Oct-06	243	
611	Four Ducks	See vendor	???	Feb-08	63	

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599	Auto 2 Way	See vendor	???	Aug-07	231	
601	Auto ExtremeR	See vendor	???	Aug-07	214	
603	Auto Core Duo	See vendor	???	Aug-07	88	
633	Auto NRangeR	See vendor	???	Apr-08	191	
641	Auto NRangeR Short Term	See vendor	???	Apr-08	98	

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 Voice: (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingsystemlab.com  
 www.TradingSystemLab.com and www.MesaSoftware.com

266	Magnet	\$2,000	<5	Nov-97	157	Black Box systems have constant parameters. Cost includes Software only on all systems by Alfaranda CTA.
269	Basis	\$2,500	<5	Jan-98	81	
270	Basis II	\$2,500	<5	Jan-98	129	
278	Compass	\$2,500	<5	Mar-98	75	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	187	Arcs can also be utilized to day trade the S&P500 using intraday data.
302	ArcsPlus	\$3,750	<5	Aug-99	124	
318	Weaver	\$2,500	<5	Jul-00	32	
319	Weaver-MT	\$2,500	<5	Jul-00	144	
367	Zeeport	\$2,900	<5	Dec-02	237	
395	Brix	\$3,500	<5	May-02	22	
426	Tzar	\$2,900	<5	Mar-03	35	
432	Alfa-MAXX	\$2,900	<5	May-03	47	

**Been, Erik**

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262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	91	Short term pattern recognition system designed for TradeStation.
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**Bristor, Joe**

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26	Night & Day Day-Trading		>10	Jan-87	213	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	148	Optimized 12/1/87

**Brock, Gila**

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114	Second Income	\$495	6	Feb-91	38	Software to Day Trade SP 500
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**Brown, Kevin**

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296	Capcon1	\$249	>5	Jan-99	240	E-mail kbrown@lords.com
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141 W. Jackson Blvd., Suite 188-A Chicago, IL 60604 Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@ccrt.com • www.ccrt.com	365 Advent	????	????	Jan-02	54	Long Term Multi-Mkt TrendFollowing System
<b>Chalek, Mike</b>						
Universal Technical Systems, Inc. P.O. Box 1665 • Estes Park, CO 80517 Voice: (970) 430-9169 • wetradeall@aol.com • www.trade futures.com	562 Dual Thrust 590 Dual Thrust 2	See vendor See vendor	4 4	Aug-06 Mar-07	15 7	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.
<b>Chan So Han</b>						
chansohan@gmail.com	534 CrudeExtreme 606 Crude Day Trader	\$1,995 \$1,995	???? ????	Jan-06 Aug-07	43 189	
<b>Cheung, Rickey</b>						
www.rc3200.com	461 RC Success 519 RC Success 3 565 RC Chance 566 RC Book 2 567 RC Edge 570 RC Advance ++ 576 RC Shine 592 RC Courage 597 RC Chance+ 598 RC Trend 610 RC Intermediate 631 RC Proof+ 632 RC Super	???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ????	???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ???? ????	Apr-04 Nov-05 Oct-06 Oct-06 Oct-06 Dec-06 Feb-07 Jun-07 Aug-07 Aug-07 Dec-07 Apr-08 Apr-08	112 140 107 79 226 173 114 236 102 204 94 51 69	
<b>Clayburg, John Dr.</b>						
29568 Hwy. 141 • Coon Rapids, Iowa (712) 684-5239	234 Belly Trader 250 Cyclone	?	<5 >10	Dec-95 Jul-96	287 170	Simple system to trade the pork bellies. S&P daytrade system for Trade Station
<b>Creative Breakthrough, Inc. CTA</b>						
Jack F. Cahn, CMT 7500 West Lake Mead Blvd., Suite 9-151 • Las Vegas, NV 89128 One Poinsettia Ct., Unit #25 • Emerald Springs - Mooloolaba • QLD Australia 4557 Toll-free from US (800) 618-3820 • in Australia 61-7-5444-5762 jfc@traderassist.com • www.traderassist.com	405 % C Daybreaker 605 GEMS Nat Gas Mini	See vendor See vendor	? ?	Oct-02 Jun-07	99 186	
<b>Creative Trading Systems</b>						
Fanus Sevenster P.O. Box 631429 • Irving, TX 75063 info@CreativeTradingSystems.com • www.CreativeTradingSystems.com	511 CTS Crash Control	?	<5	Oct-05	264	
<b>Culler, Mike</b>						
c/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273	104 Mike Culler System	\$400	4	Jul-89	96	Not Optimized
<b>Day Trading Institute</b>						
1501 Brazos Trail, Suite A • Plano, TX 75075 (214) 424-9122	136 Delta Threshold	\$975	<5	Oct. 90	261	System to daytrade the S&P 500
<b>Daytrading Educators</b>						
7909 Morningdew Dr., Suite 1216 • Plano, TX 75025 (972) 567-9350 • www.daytradingeducators.com	386 Balance Point	See vendor	<5	May-02	220	System to daytrade the S&P 500
<b>Dennis, Robert Jr.</b>						
P.O. Box 534 • E. Bridgewater, MA 02333 (508) 378-7385	4 Dennis Relative Strength 105 Scooter	?	<5 2	Jun-86 Dec-89	165 72	Not Optimized Not Optimized
<b>Duffy, Joe</b>						
102a Pulsar Impulse 102b Pulsar Volatility	102a Pulsar Impulse 102b Pulsar Volatility	\$244 for both	>5 >5	Jan-89 Jan-89	205 21	Optimized 3/88. Simple rules

**Vendor Directory** #5-2008

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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**eForex, Ltd.**

Hafliði Eliasson • Sudurgata 29 • 101 Reykjavik, Iceland  
[www.simnet.is/eforex](http://www.simnet.is/eforex) • [eforex@simnet.is](mailto:eforex@simnet.is)

436	S&P Day	\$2,000	?	Jun-03	234	
445	EuroDynamics LT	\$950	?	Sep-03	34	

**Ehlers, John**

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

255	Sierra Hotel	\$995 TS or SC software \$495 Mesa DLLs	?	Jan-97	263	TradeStation compatible software with proprietary Mesa DLLs.  Tradestation programming by Mike Barna. R-Mesa is a synthesis of Mesa and R-Breaker
268	R-MESA 3	Call Vendor	?	Jan-97	228	
321	MESA Bonds	Call Vendor	?	Jul-00	8	
411	R-MESA 5	Call Vendor	?	Mar-02	178	
412	Mesa Max	Call Vendor	?	Mar-02	267	
435	Mesa T-Notes	Call Vendor	?	Jan-03	238	

**eMarCoSoft y Cia Ltda**

John Lozano  
 Calle 94 No. 11-29 Of. 604 • Bogota, Columbia  
[www.emarcosoft.com](http://www.emarcosoft.com) • [info@emarcosoft.com](mailto:info@emarcosoft.com)

521	Elsie	\$1,995	?	Nov-05	-	No longer tracked
555	GoldLingote	\$1,495	?	Nov-05	-	No longer tracked
557	Madera2x4	Contact Vendor	?	Nov-05	-	No longer tracked
558	ZumaFria	Contact Vendor	?	Nov-05	161	Black Boxes - TradeStation compatible
559	OCTANE92	\$4,995	?	Nov-05	153	All systems are also custom programmable for eSignal, Metastock or stand alone applications.
582	Red Copper	\$1,495	?	Jan-07	265	
583	Aussie Trader	\$2,995	?	Jan-07	134	
584	Kannatta	\$2,995	?	Jan-07	92	
585	Maya Legacy	\$9,995	?	Jan-07	31	
586	Franc Trader	\$2,995	?	Jan-07	-	No longer tracked
587	Silver Bullet	\$1,495	?	Jan-07	-	No longer tracked
588	Cowbelle	\$1,995	?	Jan-07	-	No longer tracked
591	PUMP#1	\$4,995	?	Jan-07	223	
593	Yankee DX	\$4,995	?	Jan-07	-	No longer tracked
607	HO - No.2	Contact Vendor	?	Nov-07	146	
608	Trigo	Contact Vendor	?	Nov-07	30	
609	Maiz	Contact Vendor	?	Nov-07	52	

**Fast Market Systems**

Stuart Davis  
 7042 Winter Ridge Place • Castle Rock, CO 80108  
 804-201-1114 • [fastmarketsystems@comcast.net](mailto:fastmarketsystems@comcast.net) • [www.fastmarketsystems.com](http://www.fastmarketsystems.com)

507	FMSadvantage	See vendor	?	Sep-05	230	
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**Financial Facilitators**

2125 Kimberley Circle • Eugene, OR 97405-5821  
 (800) 256-6248 • [SPU@finf.com](mailto:SPU@finf.com) • [www.finf.com](http://www.finf.com)

232	SPU	\$1250 software \$495 Annual	>10	Sep-95	206	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@aoi.com](mailto:pfribush@aoi.com)

404	FGC Emerald	See vendor	?	Oct-02	225	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	27	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](mailto:support@trade-system.com) • [www.trade-system.com](http://www.trade-system.com)

207	Aberration	\$2,295	<5	Dec-93	115	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	245	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	3	By Keith Fitschen and Murray Ruggiero.

**Ford, Joseph**

[www.daytraderfutures.com](http://www.daytraderfutures.com) • [spartan@daytraderfutures.com](mailto:spartan@daytraderfutures.com)

535	Spartan	See vendor	?	Feb-06	137	
640	Propero	See vendor	?	Apr-08	127	

Vendor Directory						#5-2008
Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Founder Trading</b> www.foundertrading.com • info@foundertrading.com						
538	Keystone	See vendor	????	Apr-06	194	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	19	Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
553	ArchHelix	See vendor	????	Apr-06	NLT*	
596	Mosaic	See vendor	????	Jun-07	272	
<b>Fox, Dave</b> P.O. Box 114, Hancock, ME 04640 (866) 749-3228 (US & Can) • 386-428-8847						
236	Dollar Trader for Currencies	\$1,500	10	Jan-96	249	Software Package, also available in TradeStation format
<b>Futures Truth Co.</b> 294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273						
240	Dynamic Breakout	\$300	>5	Mar-96	160	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	132	Russel Sands is the primary source of Turtle
281	Samurai 7	\$300/month	>5	May-98	23	teaching along with its many facets. 1361
282	Samurai 31	\$300/month	>5	May-98	NLT*	S. Federal Highway, Boca Raton, FL 33432.
283	Samurai 35	\$300/month	>5	May-98	190	Monthly lease basis only
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	222	System logic revealed in TradeStation code.
<b>Gettes, Lee</b> 1799 Kiowa Ave #107-646 • Lake Havasu City, AZ 86403 (928) 855-3728						
59	VOLPAT	\$1,500	>5	Oct-88	11	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	288	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	219	Rules to short term trade many commodities.
<b>Gibbs, Andrew</b> 7B Takutai St. • Parnell • Auckland NZ www.agxtreme.com • andrew.gibbs@xtra.co.nz						
480	Mechwarrior	Lease or purchase	?	Dec-04	121	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	126	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	33	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	39	Lease through Attain Capital or contact vendor for purchase information.
<b>Grimes, Adam</b> adamgrimes@mindspring.com						
451	Longrifle	\$2,500	?	Jan-04	152	
<b>Hamedanian, Parviz</b> www.Market-Rider.com • parvizh5@yahoo.com						
383	Market Rider	\$2,500	?	Apr-02	224	
<b>Harvest Trading Co.</b>						
193	Kylie	\$3,500	12	Jun-93	73	Simple mechanical system.
<b>Hughes, Chuck</b> 741 Cox Rd. • Moorestown, NJ 08057 (609) 234-3903						
265	Dynamo	\$3,500	>10	Jun-97	182	Rules and software. ** BLACK BOX **
<b>Imgraben, David</b> Suite 4, Level 1 • 3240 Surfers Paradise Blvd. • Surfers Paradise Queensland • AUSTRALIA 4217 Phone: +61 417 617 310 david@jawstrading.com						
615	Crude Spyder	See vendor	????	Feb-08	130	
616	US60Min	See vendor	????	Feb-08	246	
617	CTP	See vendor	????	Feb-08	233	
618	RUMI	See vendor	????	Feb-08	180	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
<b>Jaekle, Urban</b> Parcusstr. 17a • 64293 Darmstadt • GERMANY Ujaelke@aol.com • www.toptrader-report.com						
496	Time	See vendor	????	Apr-05	208	
<b>Jewell, Greg</b> g.jewell_temp@yahoo.com						
581	SledgeHammer	\$1,399	<5	Jan-06	139	
<b>Keating, Mark</b> Better Trading 3219 Yonge St., #311 • Toronto, Ontario M4N 2L3 • CANADA keating@itrends.com						
399	Prism Growth	\$1,600	?	Aug-02	131	
<b>Keener Capital Management, LLC</b> www.keenercapital.com • (888) 697-0991						
378	Octane	\$999	<5	Apr-02	17	Fully disclosed. TradeStation compatible.
430	Shockwave	\$1,499	<5	Aug-04	212	

**Vendor Directory** #5-2008

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

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

242	The Big Blue	\$1,000	10+	Aug-96	177	Simple S&P Daytrade system.
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**Knees, Hans Guenther**

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

294	GK - Currency Trader	\$2,950	<5	Aug-98	16	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	185	
349	GK - Energy Trader	\$2,950	????	Feb-02	42	
487	GK - Energy Trader II	\$2,950	????	Nov-04	26	
488	GK - Meat Trader I	\$2,950	????	Nov-04	257	
489	GK - Energy Trader	\$2,950	????	Nov-04	6	
550	GK - Universal Trader I	See vendor	????	Mar-06	221	
551	GK - Universal Trader II	See vendor	????	Mar-06	76	

**Korzenecski, 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	192	Trend following systems.
308	US One	\$75/month	>5	May-00	60	
332	Genesis B	\$75/month	>5	Jan-01	159	
333	Black Gold	\$75/month	>5	Jan-01	13	
334	JJ	\$75/month	>5	Jan-01	196	
384	Market Direction	\$75/month	>5	Mar-02	57	
413	SPMD 500	\$200/month	????	Apr-05	172	Developed with Dave Wresinski

**L'eau Prosper Research**

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

612	LPR Quantitative S1	See Vendor.	???	Jan-08	138	
613	LPR Quantitative Q1	See Vendor.	???	Jan-08	188	
614	LPR Quantitative A1	See Vendor.	???	Jan-08	229	
634	LPR Quantitative M1	See Vendor.	???	Mar-08	184	
635	LPR Quantitative L1	See Vendor.	???	Mar-08	211	
636	LPR Quantitative L2	See Vendor.	???	Mar-08	169	
637	LPR Quantitative S2	See Vendor.	???	Mar-08	95	
638	LPR Quantitative Q2	See Vendor.	???	Mar-08	82	
639	LPR Quantitative M3	See Vendor.	???	Apr-08	210	

**LeBeau, Charles**

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

273	Big Dipper	\$250	<5	Jun-97	277	
274	Lil' Dipper	\$250	<5	Aug-97	154	
275	25 X 25	\$250	<5	Oct-97	168	
297	Serendipity	\$250	<5	Jan-99	253	
298	Sidewinder	\$250	<5	Jan-99	135	
331	Crossbow	\$250	<5	Oct-99	155	
335	Strategic	\$250	<5	Oct-99	276	

**longtermtrading.com**

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

338	Countdown	\$695	<5	May-01	215	
339	Waverider	\$995	<5	May-01	255	
340	Ready-Set-Go	\$995	<5	May-01	141	
343	CoatTails	\$695	<5	May-01	201	
380	Anomaly 1	\$995	<5	Mar-02	117	
381	Anomaly 2	Both \$1295	<5	Mar-02	97	

**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	83	Black box system available for lease only. Trade the first 60 days free.
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**Maeder, Eric & Best, Richard**

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

291	Vega	\$3,800/year Lease only	????	Jun-88	242	A short term cycle based program.
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Vendor Directory							#5-2008
Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:	
<b>Marshall Capital Group, Inc.</b>							
400	DirecTrend	See Vendor.	????	Sep-02	74		
<b>McLarney, David</b>							
347	STO-X	\$500/ea	<10	Jan-01	248	TradeStation compatible trading systems.	
346	High/Low Swing	or \$800 for both	<10	Jan-01	175		
<b>Mermer, Michael</b>							
256	Expert Trader Short Term	????	????	Apr-97	77	Black Box TradeStation compatible software.	
257	Expert Trader Long Term			Apr-97	49	The ETS Daily can trade a portfolio of markets.	
272	Expert Day Trader			Jan-98	14		
<b>Michalak, Piotr</b>							
410	Statmirror	\$1,750	????	Nov-03	164		
<b>Nakayama, Kazuhiko</b>							
525	Naka89	See Vendor.	????	Dec-05	268		
<b>Nishimura, Takaiku</b>							
1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016							
Voice: +81-3-5856-4601							
www.wvitrading.jp/index2.html							
524	FUJIKO.N	Lease Only.	?	Dec-05	167		
548	24.Fujiko	Lease Only.	?	Mar-06	244		
<b>Orben, Steffen</b>							
865 West End Ave. Apt. 13A • New York, NY 10025							
(212) 469-8052							
370	Geared Up	See Vendor.	<5	Mar-02	122	Simple rules.	
401	Geared Up Mk I	See Vendor.	<5	Sep-02	181	Simple rules.	
<b>Orhan, Nihat</b>							
+41-79-590 91 79 • isvip@bluewin.ch							
470	EGE 6%	\$2,500	???	Apr-04	282		
473	EGE 7 HighLow	\$2,750	???	Aug-04	279		
<b>Panagakis, George</b>							
555 Baywood Dr. • Newport Beach, CA 92660							
(888) 887-1125 • george92075@aol.com							
221	Euro\$Indicator	\$475	1	Mar-95	262	Simple mechanical ED system	
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	259	Simple mechanical system.	
<b>Pee, S.L. and Pee, M.H.</b>							
Blk 660, #08-I36 • Jin Tenaga • Singapore 410660							
p6608136@magix.com.sg							
323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	4		
324	The Ultimate Trading Device II		<5	Aug-00	58		
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	61		
350	Challenger	????	<5	Mar-01	67		
<b>Petros Development Corp.</b>							
Voice: (305) 630-9138 • Fax: (305) 574-7817							
info@adromedafutures.com • www.adromedafutures.com							
364	Andromeda	\$995 Disclosed	????	Dec-01	179	See vendor for complete pricing structure.	
409	Abalone	\$99	<5	Sep-02	105		
440	Pegasus	\$1,495	<5	Sep-03	163		
441	Andromeda 2	See vendor	<5	Oct-03	150		
<b>Poxon, Dave</b>							
Turning Point Research							
www.turningpointresearch.com							
Voice: (416) 907-2990 • Fax: (416) 907-9653							
568	Qtech S&P	\$1,299	????	Sep-06	278		
F6	Qtech Portfolio FX	\$1,999	????	Sep-06	8	Ranked in Forex MPT.	
<b>Profit Quest</b>							
Route 4 Box 2100 • Montpelier, VT 05602							
(802) 223-9705							
231	ProfitQuest	\$495	3	Dec-95	62	Simple system; Software included.	

Vendor Directory							#5-2008
Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:	
<b>PWA Futures</b>							
2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901							
111	DCS II	\$995	4	Jan-90	235	Optimizable. Software.	
196	Mystery System	\$95	2	Nov-93	252	Simple rules.	
299	Trend One	\$125	3	Apr-99	266		
<b>Reiter, Dave</b>							
P.O. Box 698 • Gainesville, TX 76241 (800) 974-8707 • 940-759-2191 firstcapital@ntin.net • www.dynamictradinggroup.com							
467	Dynamic Trend Trader	\$199	10+	Apr-04	101	Fully disclosed	
<b>Robertson, Emily</b>							
1525 200th St., Langley, BC CANADA V2Z 1W5 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading							
442	Vixen	\$799	???	Feb-05	281	Mini Russell & mini Midcap daytrade system for TradeStation	
<b>Ruggiero, Murray</b>							
1-866-550-0550 www.tradersstudio.com							
515	Trend Harmony	\$999	???	Dec-05	202	Available with TradersStudio for \$1,499.	
561	Super Turtle Trader	\$799	4	Dec-05	251	Price includes TradersStudio	
571	Simple Harmony	See vendor	???	Dec-05	123	Price includes TradersStudio	
<b>Saidenberg, Rick</b>							
35 Tamarack Way • Pleasantville, NY 10570 rbreaker@spitfire.net							
186	R-Levels	\$2,000	9	Jul-93	258	Simple rules; Trade Station code included.	
187	R-Breaker	\$3,000	11	Jul-93	64	Trade Station code and R-Levels included.	
<b>Sanderford, Mrs. M.</b>							
34	Murlantic Cattle Method	\$50	4	Jun-82	285	Not optimized. Simple rules.	
<b>Schmidt, John</b>							
16 Augusta Drive, # 5 • Vernon, NJ 07462 (973) 209-0105 • jonpau@earthlink.net							
106	1-2-3 System	\$300	5	Dec-89	149	Non optimized systems can be purchased	
198	1-2-3-4 System	\$400	7	Dec-93	174	through Futures Truth.	
<b>Seival Systems</b>							
Carlos Chaves and Arthur Johannpeter Rua Mostardeiro 157 Suite 1408 • Porto Alegre - RS - BRAZIL cgchaves@hotmail.com • www.seival.com							
404	SAGA	See vendor	???	Apr-04	225		
491	HiProb	See vendor	???	Jan-05	70		
572	Hi%Mid	See vendor	???	May-06	200		
<b>Sentive Yen Trader</b>							
(504) 781-2014							
248	Sentive Yen Trader	FREE	3	Jan-96	100	Described in TASC.	
<b>Stafford Trading Co.</b>							
3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326 (404) 812-5360 • (800)-270-1362							
133	Universal	\$995 Rules/ \$350 Soft.	5	Oct-91	183		
171	FT S&P Daytrade	\$650	6	Jun-92	171		
199	Universal LT	inc. in Univ.	5	Apr-93	247		
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	55	S&P Daytrade system designed for today's volatility	
304	Pendulum	\$495	>5	Jan-00	103		
468	Universal 2.0	see vendor	5+	Nov-03	40		
<b>Staman, Troy</b>							
P.O. Box 145 • Melbeta, NE 69355 trader@actcom.net							
123	Reverse Trend Entry	\$350	12	Aug-89	269	Not optimized. Simple rules.	
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	65	Not optimized. Simple rules.	
<b>Stein, Tom</b>							
(800) 825-9030 • steintom@hotmail.com							
397	Bond Blaster	Call for price	<5	Jul-02	209		
<b>Stowell, Joseph</b>							
Money Mgmt. Services 10314 Aldrich Avenue • North Rose, NY 14516 (315) 587-9651							
204	NCR	\$1,000	10+	Dec-93	218	Not optimized. Rules.	

**Vendor Directory** #5-2008

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Strategic Trading Systems, Inc.</b>						
342	Checkmate	\$1,695	??	Apr-01	90	
374	Synergy	\$1,995	??	Mar-02	48	
483	Fusion	\$2,495	??	Dec-04	119	
<b>Stuckey, Randy</b>						
MindFire Systems 5 Cedar Lane • Crawfordsville, IN 47933 (765)866-8001						
212	Catscan	Same as Catscan II	6	Oct-94	270	Some markets have been dropped & added, check release date for each mkt.
226	Catscan II	\$1875 Rules / \$150 T. S. code	6	Aug-95	207	CatScan system with 1 more optimized parameter.
253	Golden SX	\$1,475	5	Jul-96	80	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	147	Same as Golden SX with fixed parameters.
280	Millennium 2000	\$1,475	5	Mar-98	120	Simple system with 2 optimized parameters.
344	STAT	\$1,475	<5	May-01	66	
345	STAT Constant	with STAT	<5	May-01	37	STAT system with fixed parameters.
421	Catscan III		>5	May-03	36	
422	Catscan III CONST.		>5	May-03	136	
563	Catscan IV	\$1,450	?	Nov-06	111	
564	Catscan IV CONST	\$1,450	?	Nov-06	113	Discount available when upgrading from earlier version.

**Studnicki, Walter**

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

17	Trend	\$377	6	Jan-87	232	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	125	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	151	Not optimized. Trading rules.

**TAURUS Corp.**

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

177	Grand Cayman System	\$3,500	>5	Jun-92	254	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	195	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	56	
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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	104	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	59	Simple rules or software.
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**The Trading Systems Broker**

thetradingsystemsbroker@hotmail.com

619	Alpha DT	\$1,500	???	Jan-08	273	
620	Beta DT	\$1,500	???	Jan-08	199	
621	CTA3 SW	\$1,500	???	Jan-08	78	
622	CTA4 SW	\$1,500	???	Jan-08	286	
623	CTB3 SW	\$1,500	???	Jan-08	24	
624	CTB4 SW	\$1,500	???	Jan-08	284	
625	Delta DT	\$1,500	???	Jan-08	162	
626	Echo DT	\$1,500	???	Jan-08	250	
627	Kilo SW	\$1,500	???	Jan-08	29	
628	Lima SW	\$1,500	???	Jan-08	271	
629	Oscar SW	\$1,500	???	Jan-08	241	
630	Zulu SW	\$1,500	???	Jan-08	256	

**Vendor Directory** #5-2008

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

7321 N. Altamont St. • Spokane, WA 99217

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

327	EarlyBird	\$2,495	<5	Jan-01	50	Price includes all EarlyBird releases
580	EarlyBird II	\$2,495	>10	Aug-02	25	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	68	Price includes both Impetus releases
431	EarlyBird III	\$2,495	???	Mar-03	53	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	203	
469	Axiom Index	\$2,995	???	Apr-04	87	
471	Axiom Long Term	\$1,250	???	Apr-04	84	
509	Delphi Universal	\$2,995	???	Sep-05	18	Price includes all Delphi releases
F4	Delphi-Forex	\$2,995	???	Sep-05	6	Ranked in the Forex MPT, price includes all Delphi releases.
589	Impetus SP	\$2,995	???	Dec-06	12	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	198	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	20	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	110	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	260	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	2	
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**Waldock, Andy**

Awaldock@aol.com • www.waldockssignals.com

306	DCB Bond System	See Vendor	6	Jan-00	217	
540	DCB Wheat	See Vendor	???	Dec-05	142	
541	DCB Crude	See Vendor	???	Dec-05	86	
542	DCB Lean Hogs	See Vendor	???	Dec-05	143	
543	DCB Coffee	See Vendor	???	Dec-05	197	
544	DCB Lumber	See Vendor	???	Dec-05	89	
545	DCB Natural Gas	See Vendor	???	Dec-05	133	
546	DCB Cotton	See Vendor	???	Dec-05	227	
547	DCB Swing	See Vendor	???	Dec-05	176	

**Watson, Brian**

558 Linville Rd • Kernersville, NC 27284

(336)785-0750

271	Athena	\$995	>5	Jun-96	118	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	46	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	166	
84	Swing Index System		7	Jan-87	193	
85	Volatility		5	Jan-87	116	

**Wright, David**

 33 Fourwinds Road • London, Ontario • Canada N6K3L1  
 (519) 657-7402

125	Dual Cross	\$600	7	May-91	93	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	275	Simple rules.
251	T-Bond 2000	???	5	Nov-96	289	Simple counter trend daytrading rules

**Zwag, Peter**

 Voice: 613 9012 7596  
 info@trademaids.com • www.trademaids.com

450	Bounce 2	\$150/month	?	Jan-04	85	
539	Turbo Trader Pro	\$150/month	?	Mar-06	41	Lease US \$150 per mini Russell contract per month.

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

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(203) 838-5348  
[hillcwh@aol.com](mailto:hillcwh@aol.com)

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### Client Section

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Last Trading Date: 2005	Entry Date	Exit Date	Buy	Sell	Net Pts	Profit/Loss	Equity Growth
07/02/04	07/02/04	1140.20	1139.30	(0.90)		\$31,25.00	
07/03/04	07/03/04	1140.20	1139.30	(0.90)		\$31,25.00	
07/06/04	07/06/04	1115.20	1113.70	(1.50)		\$34,075.00	
07/06/04	07/06/04	1115.80	1117.70	0.90		\$34,075.00	
07/14/04	07/14/04	1110.50	1110.50	0.00		\$34,075.00	
07/24/04	07/24/04	1110.50	1114.80	4.30		\$34,075.00	
07/31/04	07/31/04						

Actual Performance Data:							
Day	Net Points	Profit/Loss					
1	(11.00)	\$1,375.00					
2	12.70	\$2,825.00					
3	9.00	\$1,900.00					
4	5.00	\$950.00					

**Actual Performance Report**

To learn more about this system, call 800.669.8838 or email [info@striker.com](mailto:info@striker.com)

**Trading System**

Developer: Keith Feltz  
Email: [kfeltz@striker.com](mailto:kfeltz@striker.com)

**Actual Performance Report**

To learn more about this system, call 800.669.8838 or email [info@striker.com](mailto:info@striker.com)

**Trading System**

Developer: Jack Toffler, Mariner Futures  
Website: [www.marinerfutures.com](http://www.marinerfutures.com)  
Email: [jtoffler@yahoo.com](mailto:jtoffler@yahoo.com)

**Equity Chart:**

**Yearly Results**

Year	Profits	Losses	Wins	Loses	Trades	Net Points	Profit/Loss
2000 Results:	\$39,450.00	(\$33,275.00)	22	32	54	35.59	\$67,895.00

**System Description:**

Market Sector: Diversified Markets Traded: SE , Day Trading System Type: Day Trading Risk per Trade: 4-6 points Transmission: Tradestation Trading Rule: Not Disclosed Required Capital: \$30,000 System Cost: \$199.00 Monthly Subscription Description: Compass is another side day trading system that can identify a trend forming market action. Once the system has identified a trend it looks to enter the market on the first day of the week, usually around midday. The system is not reliant on daily price action but instead looks for basic trend while using Advanced Declining Issues and Up/Down volume numbers to determine the strength of the trend. The weakness of the system is the ... [Read More >](#)

**Statistical Summary:**

Compass (SP)	Traded Since: 01/10/00
Profit/Loss Total: \$67,895.00	Rates of Return: 226.3167%
Avg. Daily Return: 42.43%	Total # of Trades: 543
Winning % of Trades: 26.9	Average Winning: \$1,271.67
Average Losing: (\$1,000.68)	Average Lossing: (\$1,000.68)
Profit Factor: 1.25	Sharpe Ratio: 1.25
Stirling Ratio: 0.4744	Stirling Ratio: 0.4744
<a href="#">View All Details</a>	

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



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