


Educating stock & commodity traders on mechanical systems since 1985.

# Futures Truth Magazine

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#1-2008 Issue



**YOU SAY YOU'RE A TRADER?  
IT MAY BE A TOUGH GAME  
WITH THE IRS  
BY JIM CRIMMINS**

**George's Corner - Putting The  
Thermostat System Into Our Visual  
Basic Testing Platform**

**Best Buys for 2008**  
by Al Thomas

**Before The Close - Daytrading Secrets:  
Three Drives To a Top Or Bottom**  
by Lundy S. Hill

**New Systems In This Issue:**

Auto 2 Way, Auto Spike,  
Auto ExtremeR, Auto SwingR and  
Auto Core Duo

by AutoTrading Systems

RC Chance+ and RC Trend

by Rickey Cheung

GEMS NG Mini

by Creative Breakthrough, Inc.

Trend Weaver

by TimingCharts.com

Top 10 Tables 3 | Master Performance Table 12 | Vendor Index 56

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FUTURES' TRADING INVOLVES SUBSTANTIAL RISK OF LOSS. FUTURES' TRADING IS NOT SUITABLE FOR ALL INVESTORS. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE RESULTS.

# Futures Truth™

## MAGAZINE

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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.

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

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

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

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### GEORGE'S CORNER

#### Putting the Thermostat System Into Our Visual Basic for Excel Testing Platform

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In this bonus expansion of the Excel testing platform series, George goes walks through programming a complete system, Thermostat - a short term swing and trend following system, first published in *Building Winning Trading Systems With TradeStation*.



#### YOU SAY YOU'RE A TRADER? PREPARE TO PROVE IT TO THE IRS

The first and perhaps biggest hurdle that every new trader faces come tax time is to convince the Internal Revenue Service that you are, in fact, a professional trader and not merely an overactive investor. Jim Crimmins, the founder and President of Traders Accounting, gives some insight on things to watch out for when declaring this trading status.

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### BEST BUYS FOR 2008

Everyone seems to want to put his neck on the block to predict what stocks to buy for the coming year. The year, Al Thomas takes a chance and makes his predictions. 2008 may not be the year to hide your money in your mattress!

48



### BEFORE THE CLOSE - DAYTRADING SECRETS

Getting in a trade is easy, it's the getting out that's tough. In Daytrading Secrets, Lundy S. Hill looks at the Three Drives To a Top Or Bottom and shows why the old adage that "things happen in threes" is true of trading also.

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### CTA RESOURCE REVIEW

Wondering how some of the top CTA's are performing? Holliston Hurd takes a closer look at MarketEthos Captial by Faris P. Hitti, Sean P. Phelan, Debra Hitti and Christopher Kourakis. You will also find the YTD rankings of the Top 25 New CTAs.

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# Futures Truth Magazine



Let us help you put the pieces together.  
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## TESTING AND CONSULTING

WE CAN TEST YOUR TRADING SYSTEM IN COMPLETE CONFIDENTIALITY

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- > Required Equity?
- > Correlations?

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# TOP TEN TABLES

## TOP TEN SINCE RELEASE DATE

|    | System              | Annual %<br>Ret |
|----|---------------------|-----------------|
| 1  | Anticipation        | 232.3%          |
| 2  | Samurai 35          | 226.6%          |
| 3  | Anticipation IV     | 181.5%          |
| 4  | Mesa T-Notes        | 166.1%          |
| 5  | Maxim               | 162.5%          |
| 6  | ATS-3200            | 152.7%          |
| 7  | Keystone            | 142.6%          |
| 8  | Qtech Bellies       | 141.2%          |
| 9  | Natural Gas Offense | 136.9%          |
| 10 | Delphi Universal    | 133.6%          |

## TOP TEN FOR PAST 12 MONTHS

|    | System                       | Annual %<br>Ret |
|----|------------------------------|-----------------|
| 1  | Mesa T-Notes                 | 491.0%          |
| 2  | Kannatta                     | 387.2%          |
| 3  | Mesa Bonds                   | 251.6%          |
| 4  | Dollar Trader for Currencies | 239.5%          |
| 5  | SledgeHammer                 | 210.2%          |
| 6  | Crude Extreme                | 201.4%          |
| 7  | Black Gold                   | 194.0%          |
| 8  | VOLPAT                       | 189.4%          |
| 9  | Maxim                        | 188.6%          |
| 10 | Qtech Beans                  | 183.9%          |

## TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

|    | System                  | Annual %<br>Ret |
|----|-------------------------|-----------------|
| 1  | Anticipation            | 232.3%          |
| 2  | Samurai 35              | 226.6%          |
| 3  | Anticipation IV         | 181.5%          |
| 4  | Mesa T-Notes            | 166.1%          |
| 5  | ATS-3200                | 152.7%          |
| 6  | Qtech Bellies           | 141.2%          |
| 7  | Natural Gas Offense     | 136.9%          |
| 8  | Delphi Universal        | 133.6%          |
| 9  | Natural Gas Trader - MA | 132.2%          |
| 10 | Anticipation III        | 119.0%          |

## TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

|    | System                       | Annual %<br>Ret |
|----|------------------------------|-----------------|
| 1  | Maxim                        | 162.5%          |
| 2  | Keystone                     | 142.6%          |
| 3  | Dollar Trader for Currencies | 94.8%           |
| 4  | Simple Harmony               | 81.1%           |
| 5  | GK Energy Trader 2           | 69.3%           |
| 6  | RC Success                   | 64.0%           |
| 7  | Tzar                         | 58.8%           |
| 8  | Super Turtle                 | 57.7%           |
| 9  | Trendchannel                 | 54.3%           |
| 10 | Catscan III Constant         | 52.1%           |

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

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

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

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

## Systems Tracked In This Issue

#1-2008

| Sys. #     | Rank       | System Name            | Vendor                       | Sys. #     | Rank       | System Name             | Vendor                        |
|------------|------------|------------------------|------------------------------|------------|------------|-------------------------|-------------------------------|
| 405        | 221        | %C DayBreaker          | Creative Breakthrough, Inc.  | 338        | 176        | Countdown               | longtermtrading.com           |
| 106        | 145        | 1-2-3 System           | John Schmidt                 | 588        | 260        | Cowbelle                | eMarCoSoft y Cia Ltda         |
| 198        | 156        | 1-2-3-4 System         | John Schmidt                 | 331        | 253        | Cross Bow               | Charles Le Beau               |
| 548        | 210        | 24.Fujiko              | Takaiku Nishimura            | 534        | 6          | CrudeExtreme            | Chan So Han                   |
| 275        | 14         | 25X25                  | Charles Le Beau              | 512        | 128        | CTS BrB System          | Creative Trading Systems, LLC |
| 409        | 142        | Abalone                | Petros Development Corp.     | 511        | 225        | CTS Crash Control       | Creative Trading Systems, LLC |
| 207        | 197        | Aberration             | Keith Fitschen               | 250        | 188        | Cyclone                 | Dr. John Clayburg             |
| 300        | 236        | Aberration Plus        | Keith Fitschen               | 543        | 208        | DCB Coffee              | Andy Waldoock                 |
| 365        | 222        | Advent                 | Scott Magnuson               | 546        | 102        | DCB Cotton              | Andy Waldoock                 |
| 432        | 11         | AlfaMAXX               | Alfaranda CTA                | 541        | 153        | DCB Crude Oil           | Andy Waldoock                 |
| 307        | 31         | Amos' Root             | Giles Korznecki              | 542        | 120        | DCB Lean Hogs           | Andy Waldoock                 |
| 364        | 201        | Andromeda              | Petros Development Corp.     | 544        | 111        | DCB Lumber              | Andy Waldoock                 |
| 441        | 169        | Andromeda 2            | Petros Development Corp.     | 547        | 186        | DCB Nasdaq Swing        | Andy Waldoock                 |
| 380        | 207        | Anomaly 1              | longtermtrading.com          | 545        | 185        | DCB Natural Gas         | Andy Waldoock                 |
| 381        | 214        | Anomaly 2              | longtermtrading.com          | 540        | 113        | DCB Wheat               | Andy Waldoock                 |
| 224        | 254        | Anticipation           | Advanced Systems Inc.        | 306        | 35         | DCB-Bond                | Andy Waldoock                 |
| 295        | 262        | Anticipation II        | Advanced Systems Inc.        | 111        | 234        | DCS II                  | PWA Futures                   |
| 573        | 238        | Anticipation III       | Advanced Systems Inc.        | 509        | 17         | Delphi Universal        | TradingVisions Systems, Inc.  |
| 574        | 206        | Anticipation IV        | Advanced Systems Inc.        | 595        | 104        | Delphi Universal II     | TradingVisions Systems, Inc.  |
| 279        | 237        | Arcs                   | Alfaranda                    | 594        | 215        | Delphi Universal II Day | TradingVisions Systems, Inc.  |
| 302        | 133        | Arcs Plus              | Alfaranda                    | 136        | 239        | Delta Threshold         | Day Trading Inst.             |
| 271        | 183        | Athena                 | Brian Watson                 | 4          | 54         | Dennis RSI              | Robert Dennis, Jr.            |
| 361        | 157        | ATS-3200               | Advanced Trading Sys.        | 82         | 194        | Directional Movement    | Welles Wilder                 |
| 362        | 15         | ATS-6400               | Advanced Trading Sys.        | 400        | 130        | DirecTrend              | Steve Marshall                |
| 583        | 193        | Aussie Trader          | eMarCoSoft y Cia Ltda        | 236        | 4          | Dollar Trader for Curr. | Dave Fox                      |
| <b>599</b> | <b>172</b> | <b>Auto 2 Way</b>      | <b>Tim Rea</b>               | 62         | 250        | Dr. Jenkins System      | Dr. David Jenkins             |
| <b>603</b> | <b>125</b> | <b>Auto Core Duo</b>   | <b>Tim Rea</b>               | 125        | 126        | Dual Cross System       | David Wright                  |
| <b>601</b> | <b>167</b> | <b>Auto ExtremeR</b>   | <b>Tim Rea</b>               | 562        | 16         | Dual Thrust             | Mike Chalek                   |
| <b>600</b> | <b>165</b> | <b>Auto SpikeR</b>     | <b>Tim Rea</b>               | 590        | 34         | DualThrust 2            | Mike Chalek                   |
| <b>602</b> | <b>181</b> | <b>Auto SwingR</b>     | <b>Tim Rea</b>               | 240        | 81         | Dynamic Breakout Sys    | George Pruitt/FTC             |
| 469        | 223        | Axiom Index            | TradingVisions Systems, Inc. | 303        | 196        | Dynamic MovAvgCross     | George Pruitt/FTC             |
| 471        | 97         | Axiom Long Term        | TradingVisions Systems, Inc. | 467        | 146        | DynamicTrendTrading     | Dave Reiter                   |
| 425        | 217        | AxSym                  | i8i.com                      | 265        | 149        | Dynamo                  | Chuck Hughes                  |
| 386        | 184        | Balance Point          | Daytrading Educators         | 327        | 88         | Early Bird              | TradingVisions Systems, Inc.  |
| 269        | 224        | Basis                  | Alfaranda                    | 397        | 25         | Early Bird II           | TradingVisions Systems, Inc.  |
| 270        | 105        | Basis II               | Alfaranda                    | 431        | 46         | Early Bird III          | TradingVisions Systems, Inc.  |
| 234        | 65         | Belly Trader           | Dr. John Clayburg            | 470        | 28         | EGE 6%                  | Nihat Orhan                   |
| 273        | 166        | Big Dipper             | Charles Le Beau              | 473        | 270        | EGE7 High Low           | Nihat Orhan                   |
| 578        | 171        | Black Crusader UD      | Andrew Gibbs & Allan Kerr    | 521        | 199        | Elsie                   | eMarCoSoft y Cia Ltda         |
| 579        | 212        | Black Crusader UD Mini | Andrew Gibbs & Allan Kerr    | 257        | 72         | ETS - Daily             | Michael Mermer                |
| 333        | 7          | Black Gold             | Giles Korznecki              | 256        | 86         | ETS - Interim           | Michael Mermer                |
| 560        | 218        | Black Gold - Petrol    | eMarCoSoft y Cia Ltda        | 272        | 49         | ETS Day Trade           | Michael Mermer                |
| 124        | 195        | Black or White         | Troy Staman                  | 221        | 257        | EuroDollar Indicator    | George Panagakis              |
| 225        | 22         | Bond & Yen Trdng. Sys. | George Panagakis             | 445        | 13         | EuroDynamics LT         | Hafliði Eliasson              |
| 397        | 255        | Bond Blaster           | Tom Stein                    | 569        | 136        | EuroMax                 | Hafliði Eliasson              |
| 121        | 266        | BondPat                | Lee Gettess                  | 288        | 62         | EVE T Bond              | Emil Van Essen                |
| 450        | 89         | Bounce 2               | Trade Maid                   | 235        | 192        | Feeder Trader           | Dr. John Clayburg             |
| 395        | 50         | BRIX                   | Alfaranda                    | 404        | 150        | FGC Emerald             | First Global Capital Mgmt.    |
| 296        | 242        | Capcon1                | Kevin Brown                  | 507        | 152        | FMS Advantage           | Fast Market Systems           |
| 212        | 68         | CatScan                | Randy Stuckey                | 586        | 38         | Franc Trader            | eMarCoSoft y Cia Ltda         |
| 226        | 162        | Catscan II             | Randy Stuckey                | 171        | 78         | FT S&P DayTrade         | Stafford Trading Co.          |
| 421        | 80         | Catscan III            | Randy Stuckey                | 524        | 203        | Fujiko.N                | Takaiku Nishimura             |
| 422        | 59         | Catscan III Const.     | Randy Stuckey                | 483        | 66         | Fusion                  | Strategic Trading Sys.        |
| 563        | 119        | CatsCan IV             | Randy Stuckey                | 370        | 177        | GearedUp                | Steffen Orben                 |
| 564        | 101        | CatsCan IV Const       | Randy Stuckey                | 401        | 204        | GearedUpMk1             | Steffen Orben                 |
| 350        | 55         | Challenger             | S. L. Pee                    | <b>605</b> | <b>144</b> | <b>GEMS NG Mini</b>     | Creative Breathrough, Inc.    |
| 342        | 106        | Checkmate              | Strategic Trading Sys.       | 332        | 109        | Genesis B               | Giles Korzenecki              |
| 343        | 178        | CoatTails              | longtermtrading.com          | 294        | 141        | GK Currency Trader      | H. G. Knees                   |
| 416        | 180        | Cobalt                 | TradingVisions Index Sys.    | 349        | 53         | GK Energy Trader        | H. G. Knees                   |
| 278        | 69         | Compass                | Ziad Chahal                  | 487        | 33         | GK-Energy Trader II     | H. G. Knees                   |

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

**Systems Tracked In This Issue** **#1-2008**

| Sys. # | Rank | System Name             | Vendor                        | Sys. #     | Rank       | System Name            | Vendor                          |
|--------|------|-------------------------|-------------------------------|------------|------------|------------------------|---------------------------------|
| 489    | 19   | GK-Grain Trader I       | H. G. Knees                   | 492        | 10         | Qtech Beans            | Dave Poxon                      |
| 348    | 231  | GK-Interest Trader      | H. G. Knees                   | 495        | 47         | Qtech Bellies          | Dave Poxon                      |
| 488    | 263  | GK-Meat Trader I        | H. G. Knees                   | 494        | 30         | Qtech Cattle           | Dave Poxon                      |
| 550    | 205  | GK Universal Trader I   | H. G. Knees                   | 568        | 198        | Qtech S&P              | Dave Poxon                      |
| 551    | 103  | GK Universal Trader II  | H. G. Knees                   | 493        | 259        | Qtech Wheat            | Dave Poxon                      |
| 253    | 115  | Golden SX               | Randy Stuckey                 | 42         | 209        | QUAD                   | Joe Bristor                     |
| 254    | 140  | Golden SX Const.        | Randy Stuckey                 | 187        | 39         | R-Breaker              | Rich Saidenberg                 |
| 555    | 127  | GoldLingote             | eMarCoSoft y Cia Ltda         | 570        | 232        | RC Advance ++          | Rickey Cheung                   |
| 177    | 230  | Grand Cayman System     | Mike Chisolm                  | 566        | 121        | RC Book 2              | Rickey Cheung                   |
| 572    | 123  | HI%Mid                  | Seival Systems                | 565        | 94         | RC Chance              | Rickey Cheung                   |
| 346    | 240  | Hi-Lo Swing             | David McLarney                | <b>597</b> | <b>118</b> | <b>RC Chance+</b>      | <b>Rickey Cheung</b>            |
| 491    | 76   | HiProb                  | Seival Systems                | 592        | 213        | RC Courage             | Rickey Cheung                   |
| 366    | 114  | I-Master                | Keith Fischen/Murray Ruggiero | 567        | 90         | RC Edge                | Rickey Cheung                   |
| 415    | 43   | Impetus                 | TradingVisions Systems, Inc.  | 576        | 143        | RC Shine               | Rickey Cheung                   |
| 589    | 27   | Impetus SP              | TradingVisions Systems, Inc.  | 461        | 40         | RC Success             | Rickey Cheung                   |
| 523    | 170  | Intensity               | Christian Smart, Ph.D.        | 519        | 244        | RC Success 3           | Rickey Cheung                   |
| 577    | 175  | Intensity LT            | Christian Smart, Ph.D.        | <b>598</b> | <b>71</b>  | <b>RC Trend</b>        | <b>Rickey Cheung</b>            |
| 334    | 220  | JJ                      | Giles Korzenecki              | 340        | 161        | Ready-Set-Go           | longtermtrading.com             |
| 584    | 2    | Kannatta                | eMarCoSoft y Cia Ltda         | 582        | 148        | Red Copper             | eMarCoSoft y Cia Ltda           |
| 538    | 37   | Keystone                | Founder Trading               | 123        | 246        | Reverse Trend Entry    | Troy Staman                     |
| 193    | 190  | Kylie                   | Harvest Trading               | 186        | 226        | R-Levels               | Rich Saidenberg                 |
| 274    | 249  | Lil' Dipper             | Charles Le Beau               | 268        | 155        | R-Mesa 3               | John Ehlers/Mike Barna          |
| 247    | 261  | Lil Gapper              | David Wright                  | 411        | 60         | R-Mesa 5               | John Ehlers/Mike Barna          |
| 451    | 211  | Longrifle               | Adam Grimes                   | 436        | 117        | S&P Day                | Hafidi Eliasson                 |
| 557    | 64   | Madera2X4               | eMarCoSoft y Cia Ltda         | 472        | 26         | SAGA                   | Carlos Chaves                   |
| 266    | 56   | Magnet                  | Lapis Trading Strategies      | 417        | 131        | Samba                  | Dance With the Markets          |
| 384    | 83   | Market Direction        | Giles Korzenecki              | 283        | 20         | Samurai_35             | Futures Research                |
| 203    | 187  | Market Mapping          | Lee Gettess                   | 281        | 29         | Samurai_7              | Futures Research                |
| 383    | 247  | Market Rider            | Parviz Hamedanian             | 105        | 18         | Scooter                | Robert Dennis Jr                |
| 552    | 9    | Maxim                   | Founder Trading               | 114        | 245        | Second Income          | Gila Brock                      |
| 585    | 138  | Maya Legacy             | eMarCoSoft y Cia Ltda         | 248        | 200        | Sentive Yen System     | Sentive Trading Co.             |
| 480    | 110  | Mechwarrior-SP          | Andrew Gibbs                  | 297        | 258        | Serendipity            | Charles LeBeau                  |
| 485    | 139  | Mechwarrior-ES          | Andrew Gibbs                  | 430        | 248        | Shockwave              | Keener Capital Mgmt.            |
| 321    | 3    | MESA Bonds              | John Ehlers/Mike Barna        | 298        | 268        | Sidewinder             | Charles LeBeau                  |
| 435    | 1    | Mesa T-Notes            | John Ehlers/Mike Barna        | 255        | 23         | Sierra Hotel           | Mesa                            |
| 412    | 227  | MesaMAX                 | John Ehlers/Mike Barna        | 587        | 159        | Silver Bullet          | eMarCoSoft y Cia Ltda           |
| 104    | 116  | Mike Culler System      | Mike Culler                   | 571        | 52         | Simple Harmony         | Murray Ruggiero                 |
| 280    | 70   | Millenium 2000          | Randy Stuckey                 | 581        | 5          | SledgeHammer           | Greg Jewell                     |
| 31     | 82   | Miracle Trading Mthd.   | R. C. Allen                   | 232        | 202        | SP \ U                 | Financial Facilitators          |
| 596    | 251  | Mosaic                  | Founder Trading               | 535        | 164        | Spartan                | Joseph Ford                     |
| 322    | 132  | Moving Avg. Reversal    | S. L. Pee & M. H. Pee         | 438        | 219        | Spectrum               | TradingVisions Systems, Inc.    |
| 34     | 269  | Murlantic Cattle Method | Mrs. M. Sanderford            | 413        | 91         | SPMD 500               | Giles Korzenecki/Dave Wresinski |
| 525    | 134  | Naka89                  | Kazuhiko Nakayama             | 344        | 124        | STAT                   | Randy Stuckey                   |
| 526    | 93   | Natural Gas Offense     | Advanced Systems Inc.         | 345        | 100        | STAT Const             | Randy Stuckey                   |
| 505    | 129  | Natural Gas Trader-GA   | Advanced Systems Inc.         | 410        | 160        | Statmirror             | Piotr Michalak                  |
| 506    | 92   | Natural Gas Trader-LA   | Advanced Systems Inc.         | 258        | 229        | STC S&P DayTrade       | Stafford Trading                |
| 504    | 84   | Natural Gas Trader-MA   | Advanced Systems Inc.         | 347        | 233        | STO-X                  | David McLarney                  |
| 204    | 264  | NCR                     | Joseph Stowell                | 335        | 265        | Strategic              | Charles LeBeau                  |
| 26     | 98   | Night & Day Daytrading  | Joe Bristor                   | 561        | 135        | Super Turtle           | Murray Ruggiero                 |
| 378    | 36   | Octane                  | Keener Capital Mgmt.          | 140        | 252        | Support/Resistance     | Walter Studnicki                |
| 559    | 87   | OCTANE92                | eMarCoSoft y Cia Ltda         | 84         | 168        | Swing Index System     | Welles Wilder                   |
| 65     | 189  | Parabolic Stop          | Welles Wilder                 | 374        | 96         | Synergy                | Strategic Trading Sys.          |
| 440    | 147  | Pegasus                 | Petros Development Corp.      | 251        | 271        | TBond 2000             | David Wright                    |
| 304    | 58   | Pendulum                | Stafford Trading Co.          | 139        | 256        | T-Bonds Day_Trade      | Walter Studnicki                |
| 575    | 163  | PowerTrader             | B. Antrobus                   | 242        | 107        | The Big Blue           | Vilar Kelly                     |
| 399    | 154  | Prism Growth            | Mark Keating                  | 196        | 241        | The Mystery System     | Peter Aan                       |
| 231    | 235  | Profit Quest            | ProfitQuest Systems           | 309        | 32         | Theta                  | Scott Lowry                     |
| 102a   | 174  | PULSAR Imp. Pattern     | Joe Duffy                     | 496        | 151        | Time                   | Urban Jaekle                    |
| 102b   | 41   | PULSAR Volatility       | Joe Duffy                     | 228        | 228        | Top Ten System         | Taruas Trading                  |
| 591    | 112  | PUMP #1                 | eMarCoSoft y Cia Ltda         | 93         | 73         | Trader's Profit Motive | Traders Software                |

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

## Systems Tracked In This Issue

#1-2008

| Sys. #     | Rank      | System Name              | Vendor                  | Sys. # | Rank | System Name        | Vendor                     |
|------------|-----------|--------------------------|-------------------------|--------|------|--------------------|----------------------------|
| 515        | 67        | Trend Harmony            | Murray Ruggerio         | 437    | 42   | VC Daytrader       | Veecee Corp.               |
| 299        | 216       | Trend One                | PWA Futures             | 291    | 191  | Vega               | Eric Maeder & Richard Best |
| 292        | 108       | Trendchannel             | John Tolan              | 442    | 267  | Vixen              | Emily Robertson            |
| 17         | 173       | Trender                  | Walter Studnicki        | 85     | 95   | Volatility         | Welles Wilder              |
| <b>604</b> | <b>48</b> | <b>Trend Weaver</b>      | <b>TimingCharts.com</b> | 59     | 8    | VOLPAT             | Lee Gettess                |
| 387        | 158       | Tuition-LT               | Skyline Computers       | 126    | 122  | Watch and Wait     | Ralph Vince                |
| 539        | 12        | Turbo Trader Pro         | Peter Zwag              | 339    | 79   | Waverider          | longtermtrading.com        |
| 293        | 182       | Turnkey                  | Chuck Hughes            | 318    | 61   | Weaver             | Alfaranda                  |
| 249        | 75        | Turtle Trading System    | Michael Dillon          | 319    | 137  | Weaver MT          | Alfaranda                  |
| 426        | 44        | Tzar                     | Alfaranda, CTA          | 262    | 21   | William Tell Bonds | Erik Been                  |
| 323        | 45        | Ultimate Trading Dev. I  | S. L. Pee & M. H. Pee   | 267    | 243  | XS Bonds           | Emil Van Essen             |
| 324        | 74        | Ultimate Trading Dev. II | S. L. Pee & M. H. Pee   | 593    | 24   | Yankee DX          | eMarCoSoft y Cia Ltda      |
| 133        | 179       | Universal                | Stafford Trading Co.    | 367    | 99   | Zeeport            | Alfaranda                  |
| 468        | 85        | Universal 2.0            | Stafford Trading Co.    | 233    | 51   | Zenith* 1000       | Ron Thieme                 |
| 199        | 57        | Universal LT             | Stafford Trading Co.    | 558    | 63   | ZumaFria           | eMarCoSoft y Cia Ltda      |
| 308        | 77        | USOne                    | Giles Korzenecki        |        |      |                    |                            |

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

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

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

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

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

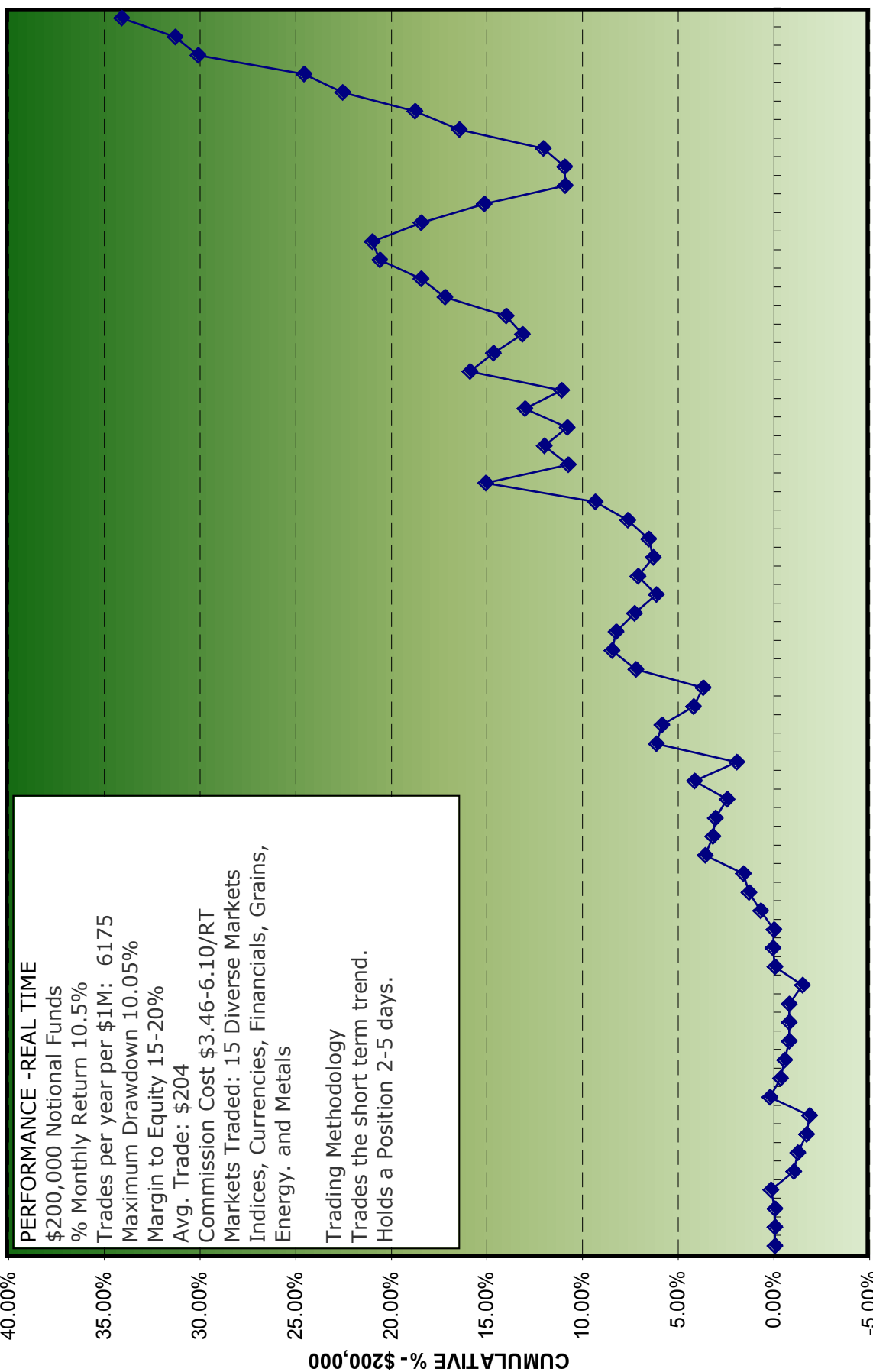
**Drawdown** means losses experienced by an account over a specified period of time.

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

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



FUTURES TRUTH CO  
SAMURAI 100  
DAILY PERFORMANCE



PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS

## #1-2008

## RANKING BY SPECIFIC COMMODITY

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

| Bond                        |            |                 | S&P                       |            |                 | Day Trade                |            |                 |
|-----------------------------|------------|-----------------|---------------------------|------------|-----------------|--------------------------|------------|-----------------|
| Systems                     | Sys.       | %Chng           | Systems                   | Sys.       | %Chng           | Systems                  | Sys.       | %Chng           |
| System Name                 | #          | Min.Req<br>Cap. | System Name               | #          | Min.Req<br>Cap. | System Name              | #          | Min.Req<br>Cap. |
| <b>1 Weaver MT</b>          | <b>319</b> | <b>276.9%</b>   | <b>1 Impetus SP</b>       | <b>589</b> | <b>131.0%</b>   | <b>1 Keystone</b>        | <b>538</b> | <b>320.2%</b>   |
| 2 Samurai_35                | 283        | 226.6%          | 2 Keystone                | 538        | 117.5%          | 2 Turbo Trader Pro       | 539        | 235.3%          |
| 3 Trend One                 | 299        | 189.7%          | 3 SledgeHammer            | 581        | 115.5%          | 3 Impetus SP             | 589        | 131.0%          |
| 4 1-2-3 System              | 106        | 153.2%          | 4 R-Mesa 3                | 268        | 103.5%          | 4 Keystone               | 538        | 117.5%          |
| 5 ATS-3200                  | 361        | 152.7%          | 5 Tzar                    | 426        | 73.7%           | 5 CrudeExtreme           | 534        | 116.7%          |
| 6 Checkmate                 | 342        | 145.8%          | 6 R-Breaker               | 187        | 71.1%           | 6 Keystone               | 538        | 115.7%          |
| 7 Grand Cayman System       | 177        | 135.3%          | 7 RC Success              | 461        | 65.0%           | 7 R-Mesa 3               | 268        | 103.5%          |
| 8 ETS - Daily               | 257        | 126.9%          | 8 RC Trend                | 598        | 61.1%           | 8 Bounce 2               | 450        | 82.7%           |
| 9 Samurai_7                 | 281        | 118.5%          | 9 RC Edge                 | 567        | 59.8%           | 9 RC Trend               | 598        | 77.8%           |
| 10 CatScan                  | 212        | 110.0%          | 10 STC S&P DayTrade       | 258        | 56.5%           | 10 R-Breaker             | 187        | 71.1%           |
| 11 Challenger               | 350        | 106.3%          | 11 Cyclone                | 250        | 45.2%           | 11 Early Bird III        | 431        | 68.6%           |
| 12 William Tell Bonds       | 262        | 103.0%          | 12 %C DayBreaker          | 405        | 44.6%           | 12 RC Chance+            | 597        | 66.7%           |
| 13 Scooter                  | 105        | 96.5%           | 13 Dual Thrust            | 562        | 44.1%           | 13 Impetus               | 415        | 65.3%           |
| 14 MESA Bonds               | 321        | 85.4%           | 14 Mechwarrior            | 480        | 42.3%           | 14 RC Success            | 461        | 65.0%           |
| 15 Big Dipper               | 273        | 75.2%           | 15 Magnet                 | 266        | 41.7%           | 15 RC Trend              | 598        | 61.1%           |
| 16 Universal                | 133        | 69.1%           | 16 VOLPAT                 | 59         | 36.4%           | 16 RC Edge               | 567        | 59.8%           |
| 17 Compass                  | 278        | 62.4%           | 17 Early Bird             | 327        | 36.0%           | 17 RC Success            | 461        | 59.5%           |
| 18 Ready-Set-Go             | 340        | 60.0%           | 18 Zeeport                | 367        | 34.3%           | 18 STC S&P DayTrade      | 258        | 56.5%           |
| 19 DCB-Bond                 | 306        | 56.7%           | 19 R-Mesa 5               | 411        | 31.0%           | 19 Early Bird II         | 580        | 46.8%           |
| 20 Universal LT             | 199        | 56.6%           | 20 R-Levels               | 186        | 29.8%           | 20 Cyclone               | 250        | 45.2%           |
| 21 Basis                    | 269        | 55.3%           | 21 ETS Day Trade          | 272        | 29.5%           | 21 RC Chance             | 565        | 45.1%           |
| 22 Turtle Trading System    | 249        | 52.2%           | 22 Early Bird II          | 580        | 29.3%           | 22 %C DayBreaker         | 405        | 44.6%           |
| 23 Lil' Dipper              | 274        | 49.7%           | 23 Trader's Profit Motive | 93         | 28.4%           | 23 VOLPAT                | 59         | 36.4%           |
| 24 XS Bonds                 | 267        | 48.6%           | 24 Auto Core Duo          | 603        | 27.9%           | 24 Early Bird            | 327        | 36.0%           |
| 25 Basis II                 | 270        | 45.4%           | 25 FT S&P DayTrade        | 171        | 26.5%           | 25 Zeeport               | 367        | 34.3%           |
| 26 EVE T Bond               | 288        | 44.1%           | 26 Balance Point          | 386        | 24.1%           | 26 R-Mesa 5              | 411        | 31.0%           |
| 27 Tuition-LT               | 387        | 43.5%           | 27 CTS BrB System         | 512        | 24.1%           | 27 R-Levels              | 186        | 29.8%           |
| 28 Sidewinder               | 298        | 35.8%           | 28 Bounce 2               | 450        | 24.0%           | 28 ETS Day Trade         | 272        | 29.5%           |
| 29 BRIX                     | 395        | 25.6%           | 29 Zenith* 1000           | 233        | 22.6%           | 29 Early Bird II         | 580        | 29.3%           |
| 30 Fusion                   | 483        | 24.9%           | 30 Octane                 | 378        | 22.4%           | 30 FT S&P DayTrade       | 171        | 26.5%           |
| 31 Watch and Wait           | 126        | 23.1%           | 31 RC Shine               | 576        | 22.4%           | 31 Balance Point         | 386        | 24.1%           |
| 32 Volatility               | 85         | 22.6%           | 32 AlfaMAXX               | 432        | 22.4%           | 32 Bounce 2              | 450        | 24.0%           |
| 33 Serendipity              | 297        | 21.6%           | 33 PULSAR Volatility      | 102b       | 21.1%           | 33 Octane                | 378        | 22.4%           |
| 34 USOne                    | 308        | 7.6%            | 34 SP \ U                 | 232        | 18.9%           | 34 RC Shine              | 576        | 22.4%           |
| 35 Catscan II               | 226        | 7.2%            | 35 Time                   | 496        | 14.9%           | 35 AlfaMAXX              | 432        | 22.4%           |
| 36 Synergy                  | 374        | 1.8%            | 36 MesaMAX                | 412        | 13.3%           | 36 Early Bird III        | 431        | 16.9%           |
| 37 Ultimate Trading Dev. II | 324        | 1.3%            | 37 Dynamo                 | 265        | 12.8%           | 37 Early Bird II         | 580        | 15.8%           |
| 38 Countdown                | 338        | -0.1%           | 38 The Big Blue           | 242        | 12.7%           | 38 RC Book 2             | 566        | 13.4%           |
| Mini Russell                |            |                 | Russell                   |            |                 | Cotton                   |            |                 |
| Systems                     | Sys.       | %Chng           | Systems                   | Sys.       | %Chng           | Systems                  | Sys.       | %Chng           |
| System Name                 | #          | Min.Req<br>Cap. | System Name               | #          | Min.Req<br>Cap. | System Name              | #          | Min.Req<br>Cap. |
| <b>1 Keystone</b>           | <b>538</b> | <b>320.2%</b>   | <b>1 Dual Thrust</b>      | <b>562</b> | <b>257.2%</b>   | <b>1 Capcon1</b>         | <b>296</b> | <b>101.8%</b>   |
| 2 DualThrust 2              | 590        | 263.6%          | 2 I-Master                | 366        | 113.4%          | 2 Black or White         | 124        | 84.4%           |
| 3 Turbo Trader Pro          | 539        | 235.3%          | 3 Tzar                    | 426        | 99.7%           | 3 Waverider              | 339        | 78.5%           |
| 4 Maxim                     | 552        | 221.1%          | 4 Bounce 2                | 450        | 82.7%           | 4 Aberration             | 207        | 67.6%           |
| 5 HiProb                    | 491        | 82.7%           | 5 Early Bird III          | 431        | 68.6%           | 5 Grand Cayman System    | 177        | 67.5%           |
| 6 HI%Mid                    | 572        | 81.1%           | 6 Early Bird II           | 580        | 46.8%           | 6 Millenium 2000         | 280        | 66.6%           |
| 7 DualThrust 2              | 590        | 66.9%           | 7 CTS Crash Control       | 511        | 32.2%           | 7 GK Universal Trader II | 551        | 63.5%           |
| 8 Impetus                   | 415        | 65.3%           | 8 Spectrum                | 438        | -9.9%           | 8 Axiom Long Term        | 471        | 63.4%           |
| 9 Axiom Index               | 469        | -23.3%          |                           |            | 9 Samurai_7     | 281                      | 46.0%      |                 |
| 10 Samba                    | 417        | -25.4%          |                           |            | 10 Pegasus      | 440                      | 45.9%      |                 |
| 11 Delphi Universal II Day  | 594        | -33.2%          |                           |            | 11 Volatility   | 85                       | 45.6%      |                 |
| 12 Shockwave                | 430        | -44.2%          |                           |            | 12 Arcs         | 279                      | 33.2%      |                 |
| 13 Black Crusader UD Mini   | 579        | -44.4%          |                           |            | 13 Golden SX    | 253                      | 18.5%      |                 |
| 14 Mosaic                   | 596        | -124.6%         |                           |            | 14 STO-X        | 347                      | 17.2%      |                 |
| 15 Vixen                    | 442        | -254.0%         |                           |            | 15 Ready-Set-Go | 340                      | 15.1%      |                 |
|                             |            |                 |                           |            | 16 Hi-Lo Swing  | 346                      | 10.3%      |                 |

**#1-2008****RANKING BY SPECIFIC COMMODITY**

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

| <b>Euro Currency</b>        |            |                 | <b>Japanese Yen</b>              |            |                 | <b>Dollar Index</b>      |            |                 |
|-----------------------------|------------|-----------------|----------------------------------|------------|-----------------|--------------------------|------------|-----------------|
| Systems                     | Sys.       | %Chng           | Systems                          | Sys.       | %Chng           | Systems                  | Sys.       | %Chng           |
| System Name                 | #          | Min.Req<br>Cap. | System Name                      | #          | Min.Req<br>Cap. | System Name              | #          | Min.Req<br>Cap. |
| <b>1 CatsCan IV Const</b>   | <b>564</b> | <b>263.6%</b>   | <b>1 Dollar Trader for Curr.</b> | <b>236</b> | <b>106.8%</b>   | <b>1 CatsCan IV</b>      | <b>563</b> | <b>193.3%</b>   |
| 2 CatsCan IV                | 563        | 157.5%          | 2 Dynamic Breakout Sys           | 240        | 85.3%           | 2 CatsCan IV Const       | 564        | 177.3%          |
| 3 Dual Thrust               | 562        | 147.8%          | 3 Grand Cayman System            | 177        | 83.2%           | 3 Trend Weaver           | 604        | 163.9%          |
| 4 Ready-Set-Go              | 340        | 145.2%          | 4 Bond & Yen Trdng. Sys.         | 225        | 79.8%           | 4 Yankee DX              | 593        | 138.6%          |
| 5 Dollar Trader for Curr.   | 236        | 111.0%          | 5 1-2-3-4 System                 | 198        | 77.2%           | 5 STAT                   | 344        | 110.6%          |
| 6 Sierra Hotel              | 255        | 101.9%          | 6 Turtle Trading System          | 249        | 59.7%           | 6 Catscan III            | 421        | 102.9%          |
| 7 1-2-3-4 System            | 198        | 101.3%          | 7 Scooter                        | 105        | 53.6%           | 7 1-2-3-4 System         | 198        | 98.4%           |
| 8 Catscan III Const.        | 422        | 100.8%          | 8 The Mystery System             | 196        | 50.2%           | 8 Catscan III Const.     | 422        | 93.8%           |
| 9 Andromeda                 | 364        | 93.8%           | 9 Basis II                       | 270        | 49.5%           | 9 Market Rider           | 383        | 81.3%           |
| 10 Catscan III              | 421        | 91.2%           | 10 DCS II                        | 111        | 47.4%           | 10 Checkmate             | 342        | 78.4%           |
| 11 Andromeda-2              | 441        | 87.6%           | 11 Catscan III Const.            | 422        | 47.4%           | 11 CatScan               | 212        | 76.0%           |
| 12 Amos' Root               | 307        | 83.7%           | 12 Golden SX Const.              | 254        | 46.1%           | 12 DirecTrend            | 400        | 74.4%           |
| 13 Market Direction         | 384        | 83.6%           | 13 Universal LT                  | 199        | 43.7%           | 13 GK-Currency Trader    | 294        | 70.7%           |
| 14 GK-Currency Trader       | 294        | 82.5%           | 14 Parabolic Stop                | 65         | 42.3%           | 14 STAT Const            | 345        | 65.4%           |
| 15 Catscan II               | 226        | 82.3%           | 15 Top Ten System                | 228        | 41.4%           | 15 Fusion                | 483        | 64.6%           |
| 16 Challenger               | 350        | 81.9%           | 16 Catscan III                   | 421        | 39.5%           | 16 Directional Movement  | 82         | 61.3%           |
| 17 DynamicTrendTrading      | 467        | 81.4%           | 17 Sierra Hotel                  | 255        | 38.5%           | 17 Basis                 | 269        | 52.9%           |
| 18 Anomaly 2                | 381        | 79.7%           | 18 Catscan II                    | 226        | 32.9%           | 18 Compass               | 278        | 35.7%           |
| 19 Simple Harmony           | 571        | 78.2%           | 19 CatScan                       | 212        | 32.6%           | 19 Synergy               | 374        | 1.8%            |
| 20 DirecTrend               | 400        | 74.6%           | 20 Weaver                        | 318        | 30.0%           | 20 Parabolic Stop        | 65         | -5.6%           |
| 21 Ultimate Trading Dev. I  | 323        | 72.9%           | 21 Trendchannel                  | 292        | 29.8%           | 21 Axiom Long Term       | 471        | -7.8%           |
| 22 Samba                    | 417        | 71.5%           | 22 Theta                         | 309        | 25.6%           | 22 Profit Quest          | 231        | -31.7%          |
| 23 GK Universal Trader II   | 551        | 68.4%           | 23 Dr. Jenkins System            | 62         | 25.3%           | 23 Volatility            | 85         | -38.0%          |
| 24 ETS - Daily              | 257        | 65.9%           | 24 Pegasus                       | 440        | 23.9%           | 24 Swing Index System    | 84         | -100.5%         |
| 25 BRIX                     | 395        | 65.8%           | 25 GearedUp                      | 370        | 20.2%           |                          |            |                 |
| 26 Checkmate                | 342        | 63.4%           | 26 Checkmate                     | 342        | 19.4%           |                          |            |                 |
| 27 Trend One                | 299        | 63.3%           | 27 Golden SX                     | 253        | 19.2%           |                          |            |                 |
| 28 Ultimate Trading Dev. II | 324        | 62.8%           | 28 Mike Culler System            | 104        | 18.8%           |                          |            |                 |
| 29 EuroDynamics LT          | 445        | 62.5%           | 29 Intensity LT                  | 577        | 18.3%           |                          |            |                 |
| 30 Market Rider             | 383        | 61.5%           | 30 GK Universal Trader I         | 550        | 17.9%           |                          |            |                 |
| <b>Natural Gas</b>          |            |                 | <b>Crude Oil</b>                 |            |                 | <b>Coffee</b>            |            |                 |
| Systems                     | Sys.       | %Chng           | Systems                          | Sys.       | %Chng           | Systems                  | Sys.       | %Chng           |
| System Name                 | #          | Min.Req<br>Cap. | System Name                      | #          | Min.Req<br>Cap. | System Name              | #          | Min.Req<br>Cap. |
| <b>1 Dual Thrust</b>        | <b>562</b> | <b>291.0%</b>   | <b>1 Trend Weaver</b>            | <b>604</b> | <b>142.2%</b>   | <b>1 Anticipation</b>    | <b>224</b> | <b>232.3%</b>   |
| 2 Natural Gas Offense       | 526        | 136.9%          | 2 GK Energy Trader II            | 487        | 118.8%          | 2 Anticipation IV        | 574        | 181.5%          |
| 3 Natural Gas Trader-MA     | 504        | 132.2%          | 3 Dual Thrust                    | 562        | 76.9%           | 3 Parabolic Stop         | 65         | 131.3%          |
| 4 Natural Gas Trader-GA     | 505        | 107.0%          | 4 Universal 2.0                  | 468        | 75.4%           | 4 Scooter                | 105        | 124.0%          |
| 5 Natural Gas Trader-LA     | 506        | 104.2%          | 5 BRIX                           | 395        | 70.4%           | 5 Anticipation III       | 573        | 119.0%          |
| 6 Super Turtle              | 561        | 91.8%           | 6 Intensity LT                   | 577        | 60.1%           | 6 1-2-3 System           | 106        | 102.3%          |
| 7 Simple Harmony            | 571        | 91.7%           | 7 Market Direction               | 384        | 54.1%           | 7 Catscan II             | 226        | 96.0%           |
| 8 Samurai_7                 | 281        | 54.3%           | 8 SAGA                           | 472        | 51.2%           | 8 The Mystery System     | 196        | 91.0%           |
| 9 Waverider                 | 339        | 41.6%           | 9 Black Gold                     | 333        | 45.8%           | 9 Universal              | 133        | 88.6%           |
| 10 GK-Energy Trader         | 349        | 37.1%           | 10 Weaver                        | 318        | 45.0%           | 10 Anticipation II       | 295        | 82.5%           |
| 11 Universal 2.0            | 468        | 34.2%           | 11 Golden SX Const.              | 254        | 39.6%           | 11 Top Ten System        | 228        | 60.9%           |
| 12 GK Energy Trader II      | 487        | 30.3%           | 12 Abalone                       | 409        | 34.8%           | 12 Watch and Wait        | 126        | 53.8%           |
| 13 Swing Index System       | 84         | 26.0%           | 13 PowerTrader                   | 575        | 34.1%           | 13 Golden SX             | 253        | 35.6%           |
| 14 Arcs                     | 279        | 25.9%           | 14 Pegasus                       | 440        | 30.5%           | 14 DirecTrend            | 400        | 33.8%           |
| 15 Samba                    | 417        | 25.0%           | 15 Aberration                    | 207        | 29.8%           | 15 DCS II                | 111        | 20.4%           |
| 16 Volatility               | 85         | 19.1%           | 16 STAT                          | 344        | 29.7%           | 16 Golden SX Const.      | 254        | 20.0%           |
| 17 Parabolic Stop           | 65         | 18.0%           | 17 Basis II                      | 270        | 29.3%           | 17 Market Direction      | 384        | 11.0%           |
| 18 DirecTrend               | 400        | 17.0%           | 18 Catscan III                   | 421        | 28.8%           | 18 Kylie                 | 193        | 8.4%            |
| 19 Basis II                 | 270        | 16.5%           | 19 Golden SX                     | 253        | 27.3%           | 19 Athena                | 271        | 6.2%            |
| 20 Athena                   | 271        | 14.2%           | 20 Axiom Long Term               | 471        | 25.6%           | 20 Samba                 | 417        | 5.9%            |
| 21 Ready-Set-Go             | 340        | 13.6%           | 21 DirecTrend                    | 400        | 23.0%           | 21 Turtle Trading System | 249        | 4.5%            |
| 22 Trend Harmony            | 515        | 5.7%            | 22 DynamicTrendTrading           | 467        | 21.4%           | 22 Aberration            | 207        | 3.6%            |
| 23 DCB Natural Gas          | 545        | 5.6%            | 23 Turtle Trading System         | 249        | 19.1%           | 23 CoatTails             | 343        | -8.3%           |
| 24 Catscan III              | 421        | 3.5%            | 24 Theta                         | 309        | 18.4%           | 24 Andromeda-2           | 441        | -11.2%          |

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# TESTING INFORMATION

## **BLACK BOX SYSTEMS !**

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

## **ACCURACY ASSURED**

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

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

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

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

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

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

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

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

## **TESTING**

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

see actual trade-by-trade results after optimization.

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

## **DATA PROVIDERS**

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

## **CALCULATIONS USED IN TABLES**

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

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

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FUTURES TRUTH COMPANY

| Rank<br>by %<br>Chng | System Name             | System<br># | Commodity<br>Day<br>Trd. | Sys.<br>Rel.<br>Date | Net \$Profit/Loss Per Year |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|----------------------|-------------------------|-------------|--------------------------|----------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                      |                         |             |                          |                      | 2002                       | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
| 1                    | Mesa T-Notes            | 435         | T Note                   | 1/03                 | n/a                        | 7810   | 3226   | -2350  | -2575  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
| 2                    | Kannatta                | 584         | Can Dollar               | 1/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -915        | 0           | 0           | 0           | 5275        | 0           |
| 3                    | MESA Bonds              | 321         | Bonds                    | 7/00                 | 3331                       | -1435  | -3778  | 4653   | -144   | 0           | 0           | 0           | 0           | -3637       | -1293       |             |
| 4                    | Dollar Trader for Curr. | 236         | Euro C                   | 1/99                 | 10750                      | 8700   | 4675   | -4051  | -5414  | -1663       | -263        | 2613        | 0           | 0           | 3450        | -200        |
|                      | Dollar Trader for Curr. | 236         | Jap Yen                  | 1/96                 | 10012                      | -5377  | 5401   | 7562   | -4650  | -925        | 0           | 4300        | 525         | 0           | 4738        | 0           |
| 5                    | SledgeHammer            | 581         | S&P                      | 1/06                 | n/a                        | n/a    | n/a    | n/a    | 6450   | 1175        | 7775        | 25          | -3575       | -2375       | 9250        | 2200        |
| 6                    | CrudeExtreme            | 534         | * Mini Crude             | 1/06                 | n/a                        | n/a    | n/a    | n/a    | 645    | 60          | 970         | 160         | -780        | 1483        | 1248        | 743         |
| 7                    | Black Gold              | 333         | Crude                    | 1/01                 | 110                        | -4535  | 7730   | -1830  | 12500  | 0           | 0           | 2655        | 0           | 0           | 0           | -2295       |
| 8                    | VOLPAT                  | 59          | * S&P                    | 10/88                | 3000                       | 15850  | 14000  | -11575 | 500    | -2800       | -4925       | -650        | 3300        | -2700       | 425         | 8250        |
| 9                    | Maxim                   | 552         | Mini Russell             | 4/06                 | n/a                        | n/a    | n/a    | n/a    | 11720  | 1770        | 2390        | 585         | 2065        | 1140        | -35         | 4775        |
|                      | Maxim                   | 552         | Mini S&P                 | 4/06                 | n/a                        | n/a    | n/a    | n/a    | 5613   | 1138        | 1188        | 338         | 638         | 988         | 325         | 2350        |
| 10                   | Qtech Beans             | 492         | Soybeans                 | 4/05                 | n/a                        | n/a    | n/a    | -7150  | -6363  | 0           | -2575       | -400        | 1825        | 3175        | -2775       | -63         |
| 11                   | AlfaMAXX                | 432         | * S&P                    | 5/03                 | n/a                        | -7500  | -14100 | -12225 | 15400  | -675        | -25         | -1200       | 1100        | 900         | -2650       | 4226        |
| 12                   | Turbo Trader Pro        | 539         | * Mini Russell           | 3/06                 | n/a                        | n/a    | n/a    | n/a    | 9750   | 100         | 110         | 1470        | 2380        | 1160        | -2800       | 110         |
| 13                   | EuroDynamics LT         | 445         | Euro C                   | 9/03                 | n/a                        | -1763  | 6338   | 988    | 2263   | 1625        | 0           | 0           | 0           | 0           | 2150        | 0           |
| 14                   | 25X25                   | 275         | Bonds                    | 6/98                 | 6730                       | -9600  | 1630   | -20    | -580   | -1200       | 0           | 1330        | -1420       | 0           | 0           | 0           |
| 15                   | ATS-6400                | 362         | T Note                   | 1/01                 | -7421                      | -94    | -416   | -2985  | 6681   | 0           | 0           | -309        | -371        | -1559       | 565         | 753         |
| 16                   | Dual Thrust             | 562         | Nat Gas                  | 8/06                 | n/a                        | n/a    | n/a    | n/a    | 24600  | 4140        | -3210       | -3500       | 5290        | 8500        | 13120       | 12380       |
|                      | Dual Thrust             | 562         | Russell 2K               | 8/06                 | n/a                        | n/a    | n/a    | n/a    | 45600  | 2100        | -9050       | 1925        | 32025       | 2350        | -8950       | 14125       |
|                      | Dual Thrust             | 562         | Unleaded                 | 8/06                 | n/a                        | n/a    | n/a    | n/a    | -6967  | 185         | -2121       | 4473        | 2478        | 8333        | 21773       | -5351       |
|                      | Dual Thrust             | 562         | Euro C                   | 8/06                 | n/a                        | n/a    | n/a    | n/a    | 1837   | -725        | 0           | 1313        | 0           | 0           | 1825        | 200         |
|                      | Dual Thrust             | 562         | Crude                    | 8/06                 | n/a                        | n/a    | n/a    | n/a    | -3260  | 4500        | 3280        | 790         | -1160       | 4730        | -3160       | 3120        |
|                      | Dual Thrust             | 562         | S&P                      | 8/06                 | n/a                        | n/a    | n/a    | n/a    | 1450   | -875        | 1100        | 11150       | -5575       | 7875        | -16600      | -11425      |
|                      | Dual Thrust             | 562         | Coffee                   | 8/06                 | n/a                        | n/a    | n/a    | n/a    | -6938  | -2456       | 2363        | 1406        | -750        | -694        | -3919       | -375        |
|                      | Dual Thrust             | 562         | Cotton                   | 8/06                 | n/a                        | n/a    | n/a    | n/a    | -5750  | -795        | -1175       | 1385        | -455        | -2580       | -560        | 2250        |
| 17                   | Delphi Universal        | 509         | Mini Midcap              | 09/05                | n/a                        | n/a    | n/a    | 4545   | 3155   | -1195       | -860        | 1555        | -1270       | 1405        | -3535       | 1940        |
| 18                   | Scooter                 | 105         | Coffee                   | 12/89                | -1519                      | -11608 | 12413  | -17193 | -15226 | -113        | 0           | 2813        | -3750       | 2044        | -694        | 2288        |
|                      | Scooter                 | 105         | Bonds                    | 12/89                | -2540                      | 21680  | -4850  | 2940   | 4490   | -1210       | 0           | 4540        | -630        | 920         | 1130        | 2030        |
|                      | Scooter                 | 105         | Jap Yen                  | 12/89                | 4762                       | -5002  | 12313  | 3374   | -13327 | -563        | 613         | -1075       | -3800       | -1188       | 2150        | -1513       |
|                      | Scooter                 | 105         | Copper                   | 12/89                | -5528                      | -2715  | 4849   | -5063  | -1412  | -4263       | 0           | 15300       | 0           | 17513       | -8963       | 2188        |
|                      | Scooter                 | 105         | Crude                    | 12/89                | 12060                      | 1150   | 2800   | -28200 | 2990   | -2530       | 6680        | -1930       | -3620       | 540         | 680         | -120        |
| 19                   | GK Grain Trader I       | 489         | Wheat                    | 11/04                | n/a                        | n/a    | 0      | 1088   | -4713  | 0           | 625         | 0           | 0           | -800        | 0           | 0           |
|                      | GK Grain Trader I       | 489         | Corn                     | 11/04                | n/a                        | n/a    | 0      | 613    | -2725  | 0           | 0           | 0           | 2788        | 0           | 0           | 0           |
|                      | GK Grain Trader I       | 489         | Rough Rice               | 11/04                | n/a                        | n/a    | -1335  | -250   | -4675  | 0           | 0           | -585        | 0           | 0           | 0           | -1395       |
| 20                   | Samurai_35              | 283         | Bonds                    | 5/98                 | 6130                       | 18220  | 8160   | 7660   | -4110  | -1910       | 240         | 2530        | -1550       | -1490       | -1010       | 350         |
| 21                   | William Tell Bonds      | 262         | Bonds                    | 9/97                 | 7210                       | 4850   | 10310  | -1020  | 2570   | -2340       | 0           | 1020        | 0           | -2120       | -2330       | 0           |
| 22                   | Bond & Yen Trdng. Sys.  | 225         | Jap Yen                  | 8/95                 | 6176                       | 1163   | 2687   | 7800   | -3626  | -2463       | 0           | 3788        | 0           | 0           | 1625        | 1538        |
|                      | Bond & Yen Trdng. Sys.  | 225         | Bonds                    | 8/95                 | -5520                      | -9430  | 10800  | -8060  | 1260   | 0           | 0           | 590         | -1990       | 0           | 2020        | 0           |
| 23                   | Sierra Hotel            | 255         | Euro C                   | 1/99                 | -750                       | 30163  | -1138  | 3400   | -338   | 0           | -2700       | 2188        | 0           | 0           | 1825        | -638        |
|                      | Sierra Hotel            | 255         | Jap Yen                  | 1/97                 | 3100                       | -12963 | -11625 | 6663   | -6500  | -2638       | 0           | 1713        | -525        | 0           | 3688        | 0           |
|                      | Sierra Hotel            | 255         | S Franc                  | 1/97                 | 2525                       | 10700  | -16125 | 5913   | -11938 | -1463       | 0           | 3975        | -638        | -1025       | 825         | 738         |
| 24                   | Yankee DX               | 593         | \$ Index                 | 1/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | 735         | 0           | 0           | 735         |
| 25                   | Early Bird II           | 580         | * Russell 2K             | 8/02                 | 7075                       | 9575   | -15325 | -1875  | 6225   | -100        | 3200        | 6050        | 6350        | 1650        | 0           | -5875       |
|                      | Early Bird II           | 580         | * S&P                    | 8/02                 | 3650                       | 4075   | -475   | 2250   | 0      | 0           | 0           | 5350        | 6525        | 0           | 0           | 5725        |
|                      | Early Bird II           | 580         | * SP Midcap              | 8/02                 | -1375                      | 15025  | -6100  | 975    | -3350  | 0           | 0           | 4300        | 10600       | 0           | 0           | 0           |
| 26                   | SAGA                    | 472         | Crude                    | 4/04                 | n/a                        | n/a    | 9110   | -11610 | 4690   | 780         | 0           | 1980        | 0           | -2720       | -2530       | 4210        |
|                      | SAGA                    | 472         | T Note                   | 4/04                 | n/a                        | n/a    | -8120  | -2270  | 3580   | -1380       | 0           | -600        | 0           | -1290       | 950         | 2400        |
|                      | SAGA                    | 472         | Jap Yen                  | 4/04                 | n/a                        | n/a    | -1575  | 11900  | -16791 | -2138       | 0           | 988         | -1313       | 0           | 2738        | 0           |
|                      | SAGA                    | 472         | Euro C                   | 4/04                 | n/a                        | n/a    | 3974   | -6188  | -7164  | 500         | -1763       | 1225        | -1738       | 0           | 1400        | -1225       |
| 27                   | Impetus SP              | 589         | * S&P                    | 12/06                | n/a                        | n/a    | n/a    | n/a    | -2650  | -2650       | 175         | -825        | 3800        | -300        | 1275        | 6475        |
| 28                   | EGE 6%                  | 470         | Euro C                   | 4/04                 | n/a                        | n/a    | -20763 | -15175 | -10113 | 100         | -525        | 875         | 300         | 363         | -1238       | 713         |
| 29                   | Samurai_7               | 281         | Bonds                    | 5/98                 | 5300                       | 8380   | 8070   | 230    | 8130   | -1210       | 1530        | 1030        | -690        | -340        | -770        | -190        |
|                      | Samurai_7               | 281         | Nat Gas                  | 5/98                 | 30480                      | -4720  | 34910  | 18620  | 14290  | 16150       | -7050       | -2990       | -2660       | 7940        | 400         | 6340        |
|                      | Samurai_7               | 281         | Cotton                   | 5/98                 | -6080                      | 4420   | 15760  | 1010   | -3105  | 585         | -1120       | -620        | 65          | 15          | -1045       | 675         |
|                      | Samurai_7               | 281         | H Oil                    | 5/98                 | 520                        | 10182  | 1827   | -5267  | 3549   | -773        | 9996        | 1940        | 7119        | -147        | -1365       | 0           |
|                      | Samurai_7               | 281         | S Franc                  | 5/98                 | -188                       | -13901 | -6000  | -488   | -17113 | -3575       | 775         | 1188        | -688        | -1175       | 700         | -1175       |
| 30                   | Qtech Cattle            | 494         | Live Cattle              | 4/05                 | n/a                        | n/a    | n/a    | 380    | -3295  | -1000       | 575         | -225        | 2595        | 725         | 400         | 1445        |
| 31                   | Amos' Root              | 307         | Euro C                   | 5/00                 | 3950                       | 14288  | 2113   | 8400   | -6738  | 0           | 0           | 0           | 0           | 0           | 6063        | 0           |
|                      | Amos' Root              | 307         | Jap Yen                  | 5/00                 | 4275                       | -2350  | -11288 | 2463   | 6088   | 0           | 0           | 0           | 288         | 0           | 0           | 0           |
| 32                   | Theta                   | 309         | Jap Yen                  | 6/00                 | 11088                      | -12338 | 1200   | 11488  | -7725  | -1775       | 0           | 900         | 0           | -1725       | 0           | 0           |
|                      | Theta                   | 309         | Crude                    | 6/00                 | 4955                       | 3235   | 9780   | -15935 | 8350   | 17285       | 0           | 585         | -3395       | -5070       | 0           | -485        |
|                      | Theta                   | 309         | S Franc                  | 6/00                 | -3825                      | -900   | 3338   | 88     | -6813  | 0           | -475        | -1113       | -1363       | 0           | -875        | 0           |
|                      | Theta                   | 309         | K Wheat                  | 6/00                 | 4275                       | 100    | -7425  | -9050  | 263    | -638        | 0           | -1375       | 0           | -2638       | -1163       | 0           |
|                      | Theta                   | 309         | Coffee                   | 6/00                 | -5606                      | -13519 | -6038  | -919   | -4613  | 0           | 1969        | 0           | 0           | 0           | 3956        | -2063       |
|                      | Theta                   | 309         | Bonds                    | 6/00                 | 119                        | -7006  | 363    | -200   | -1300  | -1169       | 0           | -388        | -1700       | 0           | -2119       | 0           |
| 33                   | GK Energy Trader II     | 487         | Crude                    | 11/04                | n/a                        | n/a    | -2685  | 13525  | 10140  | 0           | -4785       | -1335       | 0           | 1575        | 0           | 2735        |
|                      | GK Energy Trader II     | 487         | Unleaded                 | 11/04                | n/a                        | n/a    | -2322  | 27212  | -19227 | 0           | -4330       | -2322       | 0           | 19447       | -1986       | 8640        |
|                      | GK Energy Trader II     | 487         | Heat Oil                 | 11/04                | n/a                        | n/a    | 719    | 3923   | 11283  | 0           | -9781       | 2403        | 0           | 0           | 12139       | -3690       |
|                      | GK Energy Trader II     | 487         | Nat Gas                  | 11/04                | n/a                        | n/a    | -15075 | 74335  | -36585 | -7645       | 1495        | 0           | -4295       | -7055       | 900         | 145         |
| 34                   | DualThrust 2            | 590         | Mini Russell             | 3/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | 3525        | 510         | 2860        | 1075        |
|                      | DualThrust 2            | 590         | Mini S&P                 | 3/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | -395        | -610        | 40          | -1285       |
|                      | DualThrust 2            | 590         | Mini Russell             | 3/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | 1905        | 840         | 3470        | -3170       |
|                      | DualThrust 2            | 590         | Mini S&P                 | 3/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | 345         | 2805        | 1875        | -1640       |

|        |       |       |       |       | All Statistics Based On Last 12 Months Performance |       |        |       |      |       |      |         |          |           |        |       | Combined |          |            |            |       |       |
|--------|-------|-------|-------|-------|--|-------|--------|-------|------|-------|------|---------|----------|-----------|--------|-------|----------|----------|------------|------------|-------|-------|
|        |       |       |       |       | 12 Mos   |       | 12 Mos |       | Avg. |       |      |         | Max      |           | Min.   |       | %Chng    |          | Total      | Total      | %Chng | %Chng |
| Jul    | Aug   | Sep   | Oct   | Nov   | Net  | Max   | Total  | %     | Avg. | Avg.  | Con. | Req'd   | Min. Req | Comb-ined | Total  | Total | Min. Req | Min. Req | Cap. Since | Cap. Since |       |       |
| 2007   | 2007  | 2007  | 2007  | 2007  | P/L  | DD    | Trds   | Wins  | Win  | Loss  | Loss | Cap. \$ | Cap.     | %Chng.    | P/L    | DD    | Release  | Release  |            |            |       |       |
|        |       |       |       |       | (8)  | (9)   | (10)   | (11)  | (12) | (13)  | (14) | (15)    | (16)     | (17)      | (18)   | (19)  | (20)     | (22)     |            |            |       |       |
| 2483   | -825  | 3037  | 713   | 3430  | 8838   | 1419  | 8      | 75.0  | 1847 | -1122 | 1    | 1800    | 491.0%   | 491.0%    | 14949  | 7886  | 166.1%   | 166.1%   |            |            |       |       |
| 2455   | 0     | 4845  | -525  | 2805  | 13940  | 915   | 6      | 66.7  | 3845 | -725  | 1    | 3600    | 387.2%   | 387.2%    | 13940  | 915   | 387.2%   | 387.2%   |            |            |       |       |
| 3319   | 706   | 0     | 0     | 7698  | 6792   | 4931  | 6      | 66.7  | 2931 | -2471 | 2    | 2700    | 251.6%   | 251.6%    | 17294  | 23888 | 85.4%    | 85.4%    |            |            |       |       |
| 2063   | -1538 | 0     | 5175  | 5300  | 14938  | 1925  | 11     | 54.5  | 3100 | -729  | 2    | 6300    | 237.1%   | 239.5%    | 63513  | 17300 | 111.0%   | 94.8%    |            |            |       |       |
| 650    | 3750  | 513   | -2263 | 3238  | 14525  | 2263  | 10     | 80.0  | 2214 | -1594 | 1    | 6000    | 242.1%   | 239.5%    | 77450  | 14513 | 106.8%   | 94.8%    |            |            |       |       |
| 11500  | 16625 | 8875  | 8525  | 39300 | 99300  | 9600  | 119    | 57.1  | 2076 | -818  | 6    | 47250   | 210.2%   | 210.2%    | 104575 | 9600  | 115.5%   | 115.5%   |            |            |       |       |
| 825    | 78    | -275  | 763   | 15    | 5288   | 2315  | 112    | 50.0  | 317  | -223  | 9    | 2625    | 201.4%   | 201.4%    | 5873   | 2315  | 116.7%   | 116.7%   |            |            |       |       |
| 0      | 4075  | 0     | 0     | 17385 | 21820  | 2295  | 4      | 75.0  | 8038 | -2294 | 1    | 11250   | 194.0%   | 194.0%    | 36080  | 5780  | 45.8%    | 45.8%    |            |            |       |       |
| 7725   | 10050 | 7650  | -775  | 19200 | 44750  | 16925 | 99     | 53.5  | 2029 | -1362 | 8    | 23625   | 189.4%   | 189.4%    | 166875 | 51400 | 36.4%    | 36.4%    |            |            |       |       |
| 1640   | 1980  | -1200 | 1485  | 3300  | 19895  | 1910  | 53     | 77.4  | 672  | -640  | 2    | 8100    | 245.6%   | 188.6%    | 29845  | 2365  | 221.1%   | 162.5%   |            |            |       |       |
| 1238   | 1413  | 688   | 63    | 2838  | 13200  | 1000  | 52     | 78.8  | 419  | -360  | 2    | 9450    | 139.7%   | 188.6%    | 17675  | 1488  | 112.2%   | 162.5%   |            |            |       |       |
| 2725   | -1438 | -3750 | 2300  | 5388  | 4413   | 6213  | 37     | 54.1  | 1148 | -1093 | 2    | 2400    | 183.9%   | 183.9%    | -9100  | 20075 | -142.2%  | -142.2%  |            |            |       |       |
| 12050  | 12400 | -1550 | 2375  | 15500 | 42451  | 7225  | 119    | 47.9  | 1941 | -1100 | 6    | 23625   | 179.7%   | 179.7%    | 24701  | 44400 | 22.4%    | 22.4%    |            |            |       |       |
| 1190   | -200  | -240  | 0     | 3750  | 7030   | 3290  | 186    | 47.8  | 394  | -288  | 7    | 4050    | 173.6%   | 173.6%    | 16680  | 3340  | 235.3%   | 32.0%    |            |            |       |       |
| 200    | 0     | 0     | 2450  | 4450  | 10875  | 0     | 5      | 100.0 | 2175 | 0     | 0    | 6300    | 172.6%   | 172.6%    | 17075  | 9788  | 62.5%    | 62.5%    |            |            |       |       |
| 0      | 2200  | -870  | 0     | 4560  | 4600   | 2580  | 7      | 57.1  | 2450 | -1729 | 1    | 2700    | 170.4%   | 170.4%    | -1040  | 15520 | -4.0%    | -4.0%    |            |            |       |       |
| 0      | 3471  | 0     | -2884 | 3363  | 3028   | 2884  | 9      | 44.4  | 2038 | -1022 | 3    | 1800    | 168.2%   | 168.2%    | 3556   | 14400 | 28.2%    | 28.2%    |            |            |       |       |
| 16630  | 1700  | 5730  | 15540 | 19600 | 95920  | 11960 | 132    | 65.2  | 1966 | -1595 | 5    | 30000   | 319.7%   | 167.8%    | 116380 | 16030 | 291.0%   | 146.7%   |            |            |       |       |
| -5475  | 24450 | 17800 | -1525 | 20475 | 90250  | 29825 | 103    | 51.5  | 5253 | -3771 | 5    | 39000   | 231.4%   | 167.8%    | 133750 | 29825 | 257.2%   | 146.7%   |            |            |       |       |
| -3415  | -1260 | 5510  | 13373 | -869  | 43109  | 14473 | 106    | 50.9  | 2191 | -1443 | 6    | 18000   | 239.5%   | 167.8%    | 35956  | 15032 | 149.8%   | 146.7%   |            |            |       |       |
| 3938   | -988  | -3763 | 0     | 8050  | 9850   | 4750  | 14     | 50.0  | 2632 | -1225 | 2    | 6300    | 156.3%   | 167.8%    | 12413  | 4888  | 147.8%   | 146.7%   |            |            |       |       |
| 2190   | -2280 | 4390  | 10260 | -7370 | 19290  | 12050 | 92     | 44.6  | 1928 | -1174 | 6    | 11250   | 171.5%   | 167.8%    | 11530  | 14300 | 76.9%    | 146.7%   |            |            |       |       |
| -14650 | 17175 | -4475 | 14425 | 27350 | 25475  | 42675 | 23     | 52.2  | 7069 | -5403 | 3    | 47250   | 53.9%    | 167.8%    | 27800  | 42675 | 44.1%    | 146.7%   |            |            |       |       |
| -300   | 1444  | -4538 | -3713 | 806   | -10725   | 15788 | 125    | 40.0  | 695  | -606  | 8    | 5400    | -198.6%  | 167.8%    | -15206 | 18619 | -211.2%  | 146.7%   |            |            |       |       |
| 565    | -4170 | 50    | -420  | 1555  | -4350  | 7035  | 102    | 40.2  | 472  | -389  | 8    | 3000    | -145.0%  | 167.8%    | -9305  | 12230 | -232.6%  | 146.7%   |            |            |       |       |
| 2185   | -4710 | 3110  | 4365  | 7500  | 10490  | 5275  | 92     | 43.5  | 992  | -562  | 5    | 6450    | 162.6%   | 162.6%    | 19385  | 7520  | 133.6%   | 133.6%   |            |            |       |       |
| 0      | 2531  | -1294 | 4500  | 3788  | 12113  | 3750  | 17     | 58.8  | 1796 | -834  | 3    | 5400    | 224.3%   | 161.0%    | 122231 | 54581 | 124.0%   | 28.6%    |            |            |       |       |
| 0      | 760   | -470  | -1050 | 5580  | 11600  | 2490  | 14     | 57.1  | 2181 | -972  | 2    | 2700    | 429.6%   | 161.0%    | 47550  | 27420 | 96.5%    | 28.6%    |            |            |       |       |
| 0      | 1500  | -438  | -113  | 3525  | -900   | 7525  | 22     | 40.9  | 1490 | -1100 | 3    | 6000    | -15.0%   | 161.0%    | 58688  | 24013 | 53.6%    | 28.6%    |            |            |       |       |
| 1463   | 675   | -9450 | 4175  | 13088 | 31725  | 15200 | 17     | 52.9  | 6271 | -3081 | 3    | 21000   | 151.1%   | 161.0%    | 11488  | 40250 | 3.0%     | 28.6%    |            |            |       |       |
| 0      | 250   | 0     | 22000 | -1870 | 20080  | 8890  | 19     | 47.4  | 4407 | -1962 | 2    | 11250   | 178.5%   | 161.0%    | 2010   | 39390 | 1.0%     | 28.6%    |            |            |       |       |
| 0      | 0     | 0     | 0     | 8900  | 8725   | 800   | 3      | 66.7  | 4763 | -807  | 1    | 2100    | 415.5%   | 150.6%    | 5100   | 4888  | 78.8%    | -25.3%   |            |            |       |       |
| 0      | 0     | -1325 | 0     | 0     | 1463   | 1325  | 2      | 50.0  | 2788 | -1326 | 1    | 1500    | 97.5%    | 150.6%    | -650   | 2725  | -14.1%   | -25.3%   |            |            |       |       |
| 0      | 0     | -1065 | 0     | 765   | -2280  | 3045  | 4      | 25.0  | 765  | -1015 | 3    | 1650    | -138.2%  | 150.6%    | -8540  | 9305  | -167.9%  | -25.3%   |            |            |       |       |
| -450   | 5030  | 180   | 1810  | 200   | 3930   | 4240  | 60     | 36.7  | 1045 | -502  | 5    | 2700    | 145.6%   | 145.6%    | 59130  | 28330 | 226.6%   | 226.6%   |            |            |       |       |
| 0      | 3510  | 0     | 0     | 6150  | 3890   | 5770  | 6      | 50.0  | 3560 | -2263 | 2    | 2700    | 144.1%   | 144.1%    | 28960  | 11630 | 103.0%   | 103.0%   |            |            |       |       |
| 0      | 2063  | -63   | -3013 | 2525  | 6000   | 3075  | 8      | 62.5  | 2308 | -1847 | 2    | 6000    | 100.0%   | 143.8%    | 59875  | 13938 | 79.8%    | 35.4%    |            |            |       |       |
| 670    | 1930  | -920  | 0     | 4210  | 6510   | 1990  | 7      | 71.4  | 1884 | -1452 | 1    | 2700    | 241.1%   | 143.8%    | -21400 | 41630 | -63.4%   | 35.4%    |            |            |       |       |
| 0      | 1213  | 0     | 0     | 11500 | 13388  | 2700  | 9      | 55.6  | 3383 | -886  | 2    | 6300    | 212.5%   | 139.8%    | 58288  | 18325 | 101.9%   | 48.0%    |            |            |       |       |
| 350    | 4288  | -438  | 0     | -1163 | 5275   | 2838  | 10     | 60.0  | 1879 | -1500 | 2    | 6000    | 87.9%    | 139.8%    | 25625  | 44488 | 38.5%    | 48.0%    |            |            |       |       |
| 0      | -500  | -1538 | -188  | 4225  | 4413   | 3725  | 16     | 50.0  | 1595 | -1043 | 3    | 4200    | 105.1%   | 139.8%    | 3838   | 23425 | 8.2%     | 48.0%    |            |            |       |       |
| 0      | 0     | 3595  | -490  | 0     | 4575   | 490   | 5      | 60.0  | 1688 | -245  | 2    | 3300    | 138.6%   | 138.6%    | 4575   | 490   | 138.6%   | 138.6%   |            |            |       |       |
| 4675   | 20450 | -4950 | 13300 | -1100 | 43650  | 8425  | 51     | 58.8  | 2961 | -2149 | 3    | 19500   | 223.8%   | 132.2%    | 49425  | 20325 | 46.8%    | 30.4%    |            |            |       |       |
| 5625   | -3400 | -1875 | 0     | 10000 | 27950  | 7950  | 21     | 61.9  | 2665 | -836  | 3    | 23625   | 118.3%   | 132.2%    | 37450  | 9025  | 29.3%    | 30.4%    |            |            |       |       |
| 3375   | -2150 | -1725 | 0     | -2200 | 12200  | 15100 | 17     | 52.9  | 3447 | -2348 | 4    | 20250   | 60.2%    | 132.2%    | 17375  | 15100 | 15.8%    | 30.4%    |            |            |       |       |
| 0      | 810   | 0     | 17680 | 0     | 20210  | 5250  | 7      | 71.4  | 5092 | -2617 | 2    | 11250   | 179.6%   | 131.6%    | 21620  | 28940 | 51.2%    | 15.9%    |            |            |       |       |
| -1070  | 1600  | 0     | 0     | 5300  | 5910   | 3270  | 10     | 40.0  | 2563 | -724  | 5    | 1800    | 328.3%   | 131.6%    | 480    | 10710 | 7.1%     | 15.9%    |            |            |       |       |
| -1863  | 2413  | 0     | -2125 | 2238  | 938  | 2463  | 8      | 50.0  | 2094 | -1860 | 1    | 6000    | 15.6%    | 131.6%    | -3388  | 17113 | -15.1%   | 15.9%    |            |            |       |       |
| 0      | -4638 | 0     | 0     | 12538 | 6300   | 6738  | 9      | 44.4  | 3916 | -1868 | 3    | 6300    | 100.0%   | 131.6%    | -3575  | 21188 | -15.1%   | 15.9%    |            |            |       |       |
| 3350   | 6875  | -2100 | -1450 | 16325 | 30950  | 8400  | 72     | 58.3  | 1460 | -1010 | 6    | 23625   | 131.0%   | 131.0%    | 30950  | 8400  | 131.0%   | 131.0%   |            |            |       |       |
| 2638   | -463  | 5863  | -5750 | 5288  | 8163   | 6538  | 173    | 46.2  | 586  | -416  | 9    | 6300    | 129.6%   | 129.6%    | -37988 | 54463 | -160.8%  | -160.8%  |            |            |       |       |
| -3510  | 1920  | -520  | -970  | 0     | -3720  | 5670  | 45     | 35.6  | 627  | -475  | 6    | 2700    | -137.8%  | 124.6%    | 31190  | 17850 | 118.5%   | 41.1%    |            |            |       |       |
| 1980   | 16020 | -2350 | 3360  | 5570  | 42710  | 12700 | 30     | 60.0  | 3613 | -1860 | 3    | 30000   | 142.4%   | 124.6%    | 158770 | 37030 | 54.3%    | 41.1%    |            |            |       |       |
| -905   | -2565 | 60    | -570  | -375  | -5800  | 6385  | 44     | 36.4  | 328  | -395  | 6    | 3000    | -193.3%  | 124.6%    | 13465  | 13435 | 46.0%    | 41.1%    |            |            |       |       |
| 4586   | -2192 | -71   | -328  | 12734 | 31500  | 4498  | 31     | 38.7  | 4208 | -999  | 5    | 15000   | 210.0%   | 124.6%    | 65596  | 19908 | 44.9%    | 41.1%    |            |            |       |       |
| -1000  | 863   | 1763  | 0     | 6038  | 3713   | 4950  | 36     | 33.3  | 1376 | -532  | 5    | 4200    | 88.4%    | 124.6%    | -49025 | 61313 | -119.7%  | 41.1%    |            |            |       |       |
| -175   | 200   | 725   | -1195 | -995  | 3075   | 2255  | 43     | 39.5  | 650  | -306  | 5    | 2550    | 120.6%   | 120.6%    | 1160   | 8135  | 17.1%    | 17.1%    |            |            |       |       |
| 0      | -1775 | 0     | 0     | 10288 | 14575  | 1775  | 3      | 66.7  | 8175 | -1785 | 1    | 6300    | 231.3%   | 120.5%    | 40413  | 8013  | 83.7%    | 46.5%    |            |            |       |       |
| 0      | 0     | 0     | -1275 | 1238  | 250  | 1275  | 3      | 66.7  | 763  | -1278 | 1    | 6000    | 4.2%     | 120.5%    | 3475   | 17088 | 7.6%     | 46.5%    |            |            |       |       |
| 2675   | 0     | 0     | 213   | -700  | -413   | 3588  | 8      | 50.0  | 1669 | -1772 | 2    | 6000    | -6.9%    | 118.8%    | 11638  | 12950 | 25.6%    | -16.5%   |            |            |       |       |
| 0      | 2625  | 0     | 0     | 17215 | 28760  | 8950  | 8      | 50.0  | 9428 | -2238 | 4    | 11250   | 255.6%   | 118.8%    | 15670  | 27935 | 18.4%    | -16.5%   |            |            |       |       |
| 63     | -1075 | 0     | 0     | 5888  | 1050   | 4838  | 7      | 28.6  | 2975 | -982  | 4    | 4200    | 25.0%    | 118.8%    | -11438 | 19663 | -35.9%   | -16.5%   |            |            |       |       |
| 0      | 0     | 0     | 0     | 13313 | 7500   | 5813  | 9      | 22.2  | 7581 | -1092 | 6    | 2100    | 357.1%   | 118.8%    | -9438  | 25138 | -59.3%   | -16.5%   |            |            |       |       |
| -1519  | -113  | -1313 | 356   | -1275 | 0  | 5925  | 8      | 37.5  | 2094 | -1256 | 4    | 5400    | 0.0%     | 118.8%    | -29475 | 32044 | -72.0%   | -16.5%   |            |            |       |       |
| 0      | 0     | 0     | 2613  | 3456  | 694  | 5375  | 7      | 28.6  | 3034 | -1076 | 5    | 2700    | 25.7%    | 118.8%    | -16531 | 22600 | -80.7%   | -16.     |            |            |       |       |

| Rank<br>by %<br>Chng | System<br>Name          | System |             | Commodity<br>Tested | Sys.<br>Rel.<br>Date | Net \$Profit/Loss Per Year |        |        |        |        | Net \$Profit/Loss Per Year |             |             |             |             |             |             |
|----------------------|-------------------------|--------|-------------|---------------------|----------------------|----------------------------|--------|--------|--------|--------|----------------------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                      |                         | #      | Day<br>Trd. |                     |                      | (6)                        |        |        |        |        | Dec<br>2006                | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
| Col.17<br>(1)        | (2)                     | (3)    | (4)         | (5)                 | (6)                  | 2002                       | 2003   | 2004   | 2005   | 2006   | 2006                       | 2007        | 2007        | 2007        | 2007        | 2007        | 2007        |
| 35                   | DCB-Bond                | 306    |             | Bonds               | 1/00                 | -8950                      | 2720   | 3020   | 3630   | 1940   | -1270                      | -570        | 1170        | -250        | -360        | 10          | 2360        |
| 36                   | Octane                  | 378    | *           | S&P                 | 4/02                 | 68700                      | -14175 | -26275 | -22675 | -3875  | -2225                      | -200        | 1500        | 2150        | 600         | -6325       | 5475        |
| 37                   | Keystone                | 538    | *           | Mini Russell        | 4/06                 | n/a                        | n/a    | n/a    | n/a    | 13495  | 230                        | 2260        | 360         | 2725        | 3260        | -2420       | 1145        |
|                      | Keystone                | 538    | *           | S&P                 | 4/06                 | n/a                        | n/a    | n/a    | n/a    | 26175  | 2675                       | -650        | -1400       | 5700        | 14825       | 1300        | 15075       |
|                      | Keystone                | 538    | *           | Mini S&P            | 4/06                 | n/a                        | n/a    | n/a    | n/a    | 4213   | 150                        | -1713       | -688        | 963         | 2625        | 625         | 3725        |
| 38                   | Franc Trader            | 586    |             | S Franc             | 1/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a                        | 0           | 0           | -500        | 0           | 0           | -63         |
| 39                   | R-Breaker               | 187    | *           | S&P                 | 7/93                 | 39000                      | 34050  | -13200 | -20475 | -7100  | -200                       | 275         | 12625       | 3500        | -5350       | 4025        | 5025        |
| 40                   | RC Success              | 461    | *           | S&P                 | 4/04                 | n/a                        | n/a    | 36525  | 13925  | -16100 | 1600                       | -2725       | 3100        | 5575        | 1500        | 5375        | -2025       |
|                      | RC Success              | 461    | *           | Mini S&P            | 4/04                 | n/a                        | n/a    | 3113   | 3400   | -450   | 588                        | 313         | 638         | 1213        | 613         | 675         | -1975       |
| 41                   | PULSAR Volatility       | 102b   |             | S&P                 | 1/89                 | 35675                      | -11975 | 5550   | -16200 | 16175  | 1000                       | -4475       | 2525        | 2375        | 1350        | -600        | 9600        |
|                      | PULSAR Volatility       | 102b   |             | Bonds               | 1/89                 | 17125                      | -1750  | -4025  | -8775  | -11675 | -2725                      | 900         | -1625       | 25          | -5675       | -7375       | 4025        |
| 42                   | VC Daytrader            | 437    | *           | S&P                 | 8/03                 | n/a                        | 800    | -19700 | -11900 | 525    | -5425                      | 425         | -2275       | -1925       | -3150       | -9600       | 9575        |
| 43                   | Impetus                 | 415    | *           | Mini Russell        | 1/03                 | n/a                        | 1935   | 4075   | -625   | 3225   | -500                       | -740        | -215        | 1145        | 320         | -275        | 820         |
| 44                   | Tzar                    | 426    |             | Russell 2K          | 3/03                 | n/a                        | 30150  | 40700  | 23675  | 11125  | 6775                       | 29500       | -11550      | -1450       | -13100      | 6775        | 31475       |
|                      | Tzar                    | 426    |             | S&P                 | 3/03                 | n/a                        | 22425  | 4400   | -1250  | 63300  | 3075                       | 2450        | 0           | 9000        | -7375       | 0           | 18800       |
|                      | Tzar                    | 426    |             | Nasdaq              | 3/03                 | n/a                        | 45550  | 34800  | -8350  | 21625  | 3275                       | -6300       | -13000      | -7700       | -8000       | 0           | 1300        |
|                      | Tzar                    | 426    |             | D. Jones            | 3/03                 | n/a                        | 10420  | -12330 | 2510   | -11990 | 40                         | 4120        | -4290       | -3020       | 0           | 0           | 5630        |
| 45                   | Ultimate Trading Dev. I | 323    |             | Euro C              | 8/00                 | 11813                      | 8013   | 6725   | -5001  | 9901   | 0                          | 0           | -988        | 0           | 0           | 2100        | 0           |
|                      | Ultimate Trading Dev. I | 323    |             | Jap Yen             | 8/00                 | 4238                       | 4225   | -5926  | 2174   | -12063 | 0                          | 0           | -3038       | 0           | 0           | -3450       | 0           |
| 46                   | Early Bird III          | 431    | *           | Russell 2K          | 3/03                 | n/a                        | 21225  | -8550  | 925    | 8225   | -2000                      | 2075        | 7325        | 5100        | -2050       | 0           | -5625       |
|                      | Early Bird III          | 431    | *           | SP Midcap           | 3/03                 | n/a                        | 13400  | -1450  | -425   | -1625  | 0                          | 0           | 2750        | 11975       | 1275        | 0           | 0           |
|                      | Early Bird III          | 431    | *           | S&P                 | 3/03                 | n/a                        | -2850  | -2125  | 3125   | 0      | 0                          | 0           | 5350        | 7325        | 0           | 0           | 5725        |
| 47                   | Qtech Bellies           | 495    |             | Pork Bellies        | 04/05                | n/a                        | n/a    | n/a    | 5005   | 4940   | -135                       | 195         | 5500        | 0           | 0           | -2075       | 1605        |
| 48                   | Trend Weaver            | 604    |             | T Notes             | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a                        | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                      | Trend Weaver            | 604    |             | \$ Index            | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a                        | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                      | Trend Weaver            | 604    |             | Crude               | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a                        | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                      | Trend Weaver            | 604    |             | Gold                | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a                        | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                      | Trend Weaver            | 604    |             | Palladium           | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a                        | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                      | Trend Weaver            | 604    |             | Jap Yen             | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a                        | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
| 49                   | ETS Day Trade           | 272    | *           | S&P                 | 1/98                 | -10925                     | 7750   | -4625  | -19575 | -13475 | 200                        | -2950       | 9925        | 1575        | 1900        | -7825       | 3274        |
| 50                   | BRIX                    | 395    |             | T Note              | 5/02                 | -2880                      | 7280   | 8250   | -2930  | -2420  | 0                          | 0           | -1240       | 0           | 0           | 850         | 0           |
|                      | BRIX                    | 395    |             | Crude               | 5/02                 | 340                        | -5850  | 20070  | 1810   | 5110   | 10                         | 0           | 1390        | -310        | 1420        | -2460       | 320         |
|                      | BRIX                    | 395    |             | Euro C              | 5/02                 | -575                       | 10013  | 11800  | 6524   | -7212  | 0                          | -2475       | 3013        | 0           | 0           | 2100        | -4363       |
|                      | BRIX                    | 395    |             | S Franc             | 5/02                 | -2014                      | -1076  | 6250   | 7500   | -6537  | 0                          | -4425       | 1125        | 0           | 0           | -863        | 0           |
|                      | BRIX                    | 395    |             | Bonds               | 5/02                 | -8480                      | -1290  | 9380   | -9150  | 11830  | 0                          | -3680       | -1960       | 0           | 0           | 1020        | 0           |
|                      | BRIX                    | 395    |             | H Oil               | 5/02                 | 635                        | -6355  | 12109  | 4142   | -11830 | 0                          | 9269        | 0           | -34         | 0           | -7085       | 0           |
|                      | BRIX                    | 395    |             | Jap Yen             | 5/02                 | 1750                       | -9375  | -1137  | 14775  | -9438  | -2075                      | 0           | 2800        | 0           | 0           | -913        | 0           |
| 51                   | Zenith* 1000            | 233    |             | S&P                 | 10/95                | -11675                     | 4400   | 19050  | -19875 | 48875  | 1750                       | 2800        | -1425       | 1675        | 0           | 10150       | 525         |
| 52                   | Simple Harmony          | 571    |             | Sugar               | 12/05                | n/a                        | n/a    | n/a    | 0      | 6170   | -1015                      | 0           | 0           | 0           | 0           | 2344        | -971        |
|                      | Simple Harmony          | 571    |             | Copper              | 12/05                | n/a                        | n/a    | n/a    | 0      | 4013   | 0                          | 0           | 13812       | 0           | 0           | 21038       | 1213        |
|                      | Simple Harmony          | 571    |             | Nat Gas             | 12/05                | n/a                        | n/a    | n/a    | 0      | 57380  | -8395                      | 0           | -685        | -8975       | -7455       | -3245       | 0           |
|                      | Simple Harmony          | 571    |             | Euro C              | 12/05                | n/a                        | n/a    | n/a    | 0      | -3463  | 3013                       | 0           | 0           | -1363       | 0           | 2363        | -500        |
|                      | Simple Harmony          | 571    |             | T Note              | 12/05                | n/a                        | n/a    | n/a    | 0      | 556    | 0                          | 0           | -1215       | 0           | 0           | 0           | 0           |
|                      | Simple Harmony          | 571    |             | Jap Yen             | 12/05                | n/a                        | n/a    | n/a    | 0      | -16125 | 0                          | 0           | 5663        | 1288        | 0           | 0           | 0           |
|                      | Simple Harmony          | 571    |             | Cotton              | 12/05                | n/a                        | n/a    | n/a    | 0      | -1250  | 2075                       | 0           | 0           | 0           | 0           | -4025       | 0           |
| 53                   | GK-Energy Trader        | 349    |             | Nat Gas             | 2/01                 | -5230                      | 19830  | -9660  | 7270   | 44820  | 17510                      | -8740       | 0           | 0           | 0           | -4680       | 7300        |
|                      | GK-Energy Trader        | 349    |             | H Oil               | 2/01                 | -3109                      | -14646 | 12889  | 5565   | -3562  | 0                          | 9269        | -399        | 1856        | 0           | -168        | 0           |
|                      | GK-Energy Trader        | 349    |             | Unleaded            | 2/01                 | -7619                      | -8687  | 12513  | 6276   | 1277   | 0                          | -533        | -3520       | 9731        | 0           | 8820        | 0           |
|                      | GK-Energy Trader        | 349    |             | Crude               | 2/01                 | -460                       | -3320  | 10140  | -7420  | -3140  | -1430                      | 0           | -2070       | 0           | -2070       | -2710       | 0           |
| 54                   | Dennis RSI              | 4      |             | S&P                 | 6/86                 | 9875                       | -1775  | -6000  | -11650 | 21150  | -200                       | 2900        | 8650        | -175        | -200        | 8700        | 9475        |
| 55                   | Challenger              | 350    |             | Bonds               | 3/01                 | 3380                       | 5950   | 5220   | 780    | 9950   | 0                          | -3460       | -2070       | 0           | 0           | 3700        | 0           |
|                      | Challenger              | 350    |             | Euro C              | 3/01                 | 14525                      | 13689  | 8524   | 9075   | -15813 | 0                          | 0           | -988        | 0           | 0           | 2100        | 263         |
|                      | Challenger              | 350    |             | B Pound             | 3/01                 | 9850                       | -4163  | -4470  | -8894  | 8044   | 0                          | 0           | -275        | 0           | 0           | 950         | 0           |
|                      | Challenger              | 350    |             | S Franc             | 3/01                 | 6550                       | 3763   | 2725   | 6963   | -15038 | 0                          | -4425       | -1700       | -300        | 0           | -1188       | 0           |
|                      | Challenger              | 350    |             | Jap Yen             | 3/01                 | -176                       | -9826  | 2212   | 8725   | -9563  | 0                          | 0           | 3525        | 0           | 0           | 4138        | 0           |
|                      | Challenger              | 350    |             | Cotton              | 3/01                 | -4610                      | -10900 | 7055   | -12445 | 805    | 0                          | -1275       | -3875       | 0           | 3210        | 0           | -1120       |
| 56                   | Magnet                  | 266    |             | S&P                 | 11/97                | -13200                     | 28425  | 32675  | -150   | 26875  | -2700                      | 2850        | -10875      | -5500       | 0           | 19175       | -9200       |
| 57                   | Universal LT            | 199    |             | Bonds               | 4/93                 | -2100                      | 13950  | -15480 | -5150  | -10660 | -4080                      | -1760       | 3470        | -890        | 1560        | 2810        | 1810        |
|                      | Universal LT            | 199    |             | Jap Yen             | 4/93                 | 1788                       | -412   | 401    | -2126  | -3952  | -2638                      | 2875        | 1838        | 0           | 0           | -1338       | -2000       |
|                      | Universal LT            | 199    |             | Copper              | 4/93                 | -4214                      | -100   | 1412   | 3811   | 16175  | 0                          | 13663       | 2100        | 0           | 19663       | -5988       | -3413       |
|                      | Universal LT            | 199    |             | Crude               | 4/93                 | 4250                       | 8650   | 12380  | 11220  | -10500 | -1930                      | 7240        | -410        | 0           | -2430       | -1250       | 980         |
|                      | Universal LT            | 199    |             | Euro \$             | 4/93                 | -1525                      | 225    | -825   | -2025  | -1125  | 0                          | 0           | -450        | 0           | 0           | -500        | 0           |
|                      | Universal LT            | 199    |             | B Pound             | 4/93                 | 264                        | 5880   | -5389  | 255    | 8508   | 0                          | 600         | -1175       | -138        | 588         | -1300       | -2375       |
| 58                   | Pendulum                | 304    |             | S&P                 | 1/00                 | 16575                      | -8325  | -3675  | -5675  | -15175 | -2025                      | -4275       | -750        | -7875       | 6500        | 5475        | 11175       |
| 59                   | Catscan III Const.      | 422    |             | T Note              | 5/03                 | n/a                        | 4410   | 7340   | 3790   | -5810  | -950                       | -1710       | 1290        | 0           | -1780       | -460        | 0           |
|                      | Catscan III Const.      | 422    |             | Euro C              | 5/03                 | n/a                        | 15488  | -5076  | 2986   | 3999   | 0                          | -3550       | 2075        | 0           | 0           | 225         | 38          |
|                      | Catscan III Const.      | 422    |             | \$ Index            | 5/03                 | n/a                        | 8630   | -500   | 5750   | -2910  | -2100                      | -2150       | 760         | 0           | 0           | -640        | 10          |
|                      | Catscan III Const.      | 422    |             | F Note              | 5/03                 | n/a                        | -1340  | 450    | 1830   | -2170  | -340                       | 0           | 1860        | 0           | -2020       | -1170       | 110         |
|                      | Catscan III Const.      | 422    |             | Jap Yen             | 5/03                 | n/a                        | -577   | -3725  | 5451   | 1226   | -2638                      | 0           | 3638        | 0           | -1025       | 3188        | 0           |
|                      | Catscan III Const.      | 422    |             | S Franc             | 5/03                 | n/a                        | -1300  | -4602  | 3624   | -476   | -2600                      | 0           | 213         | 0           | -2038       | -1275       | 0           |
|                      | Catscan III Const.      | 422    |             | Euro\$              | 5/03                 | n/a                        | -925   | -275   | -1775  | -2925  | -400                       | -400        | -300        | -450        | -350        | -400        | -700        |
| 60                   | R-Mesa 5                | 411    | *           | S&P                 | 3/02                 | 33200                      | 18875  | 11375  | -10650 | -27625 | 1250                       | 2250        | 5725        | 1150        | -2875       | 4775        | 5350        |
| 61                   | Weaver                  | 318    |             | T Note              | 7/00                 | 310                        | 6270   | 5170   | -1910  | 580    | 0                          | -2110       | -1570       | 0           | 0           | 850         | 0           |



|          |          |          |          |          | All Statistics Based On Last 12 Months Performance |                   |                        |             |               |                |               |                         |                          |                       | Combined           |                   |  |  |
|----------|----------|----------|----------|----------|--|-------------------|------------------------|-------------|---------------|----------------|---------------|-------------------------|--------------------------|-----------------------|--------------------|-------------------|--|--|
| Jul 2007 | Aug 2007 | Sep 2007 | Oct 2007 | Nov 2007 | 12 Mos Net P/L (8)                                 | 12 Mos Max DD (9) | 12 Mos Total Trds (10) | % Wins (11) | Avg. Win (12) | Avg. Loss (13) | Max Loss (14) | Min. Req'd Cap. \$ (15) | %Chng Min. Req Cap. (16) | Comb-ined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min. Req Cap. Since Release (20) | %Chng Min. Req Cap. Since Release (22) |
| 0        | -780     | 200      | 1900     | 640      | 3050   | 2200              | 14                     | 50.0        | 1214          | -778           | 2             | 2700                    | 113.0%                   | 113.0%                | 12250              | 9870              | 56.7%                                  | 56.7%                                  |
| -1800    | 3000     | 3450     | 2775     | 18150    | 26550  | 12300             | 173                    | 41.0        | 1933          | -1083          | 9             | 23625                   | 112.4%                   | 112.4%                | 30475              | 86875             | 22.4%                                  | 22.4%                                  |
| -1550    | 3110     | -4810    | -20      | 4060     | 8350   | 7335              | 182                    | 53.3        | 496           | -468           | 11            | 4050                    | 206.2%                   | 111.7%                | 21615              | 7335              | 320.2%                                 | 142.6%                                 |
| -7150    | 2925     | -3825    | -12850   | 6150     | 22775  | 28225             | 180                    | 53.9        | 1478          | -1454          | 6             | 23625                   | 96.4%                    | 111.7%                | 46275              | 28225             | 117.5%                                 | 142.6%                                 |
| -1313    | 2313     | -900     | -2788    | 2050     | 5050   | 4513              | 180                    | 53.3        | 309           | -293           | 6             | 4725                    | 106.9%                   | 111.7%                | 9113               | 4513              | 115.7%                                 | 142.6%                                 |
| 2088     | 0        | 0        | 2963     | 0        | 4488   | 563               | 4                      | 50.0        | 2525          | -281           | 2             | 4200                    | 106.8%                   | 106.8%                | 4488               | 563               | 106.8%                                 | 106.8%                                 |
| 1850     | -6875    | 4600     | 10000    | -4500    | 24975  | 17725             | 168                    | 39.9        | 1694          | -877           | 14            | 23625                   | 105.7%                   | 105.7%                | 246400             | 44950             | 71.1%                                  | 71.1%                                  |
| 20600    | -16925   | -3700    | 425      | 12000    | 24800  | 26425             | 206                    | 49.5        | 1711          | -1439          | 11            | 23625                   | 105.0%                   | 105.3%                | 57550              | 33750             | 65.0%                                  | 64.0%                                  |
| 3938     | -3563    | -663     | 313      | 2975     | 5063   | 5463              | 200                    | 39.5        | 410           | -226           | 13            | 4725                    | 107.1%                   | 105.3%                | 10538              | 5463              | 59.5%                                  | 64.0%                                  |
| 4075     | 5150     | 7975     | 6800     | 11025    | 46800  | 10675             | 73                     | 53.4        | 2298          | -1258          | 7             | 47250                   | 99.0%                    | 103.7%                | 190988             | 38725             | 21.1%                                  | 14.9%                                  |
| -1475    | 3150     | 13150    | 2925     | -300     | 5000   | 20600             | 46                     | 34.8        | 2886          | -1374          | 11            | 2700                    | 185.2%                   | 103.7%                | -48475             | 79138             | -93.7%                                 | 14.9%                                  |
| 7275     | 11625    | -825     | 2350     | 16400    | 24450  | 28750             | 168                    | 51.2        | 1736          | -1523          | 8             | 23625                   | 103.5%                   | 103.5%                | -400               | 57675             | -0.4%                                  | -0.4%                                  |
| 1365     | 2070     | -75      | 745      | -540     | 4120   | 2635              | 76                     | 51.3        | 357           | -265           | 5             | 4050                    | 101.7%                   | 101.7%                | 13230              | 2635              | 65.3%                                  | 65.3%                                  |
| 15400    | 49050    | 28525    | -41825   | -10450   | 89125  | 52275             | 26                     | 65.4        | 12135         | -13030         | 4             | 39000                   | 228.5%                   | 100.4%                | 188000             | 52275             | 99.7%                                  | 58.8%                                  |
| 100      | 22875    | -4000    | 7950     | 29525    | 82400  | 12900             | 19                     | 78.9        | 7302          | -6751          | 1             | 47250                   | 174.4%                   | 100.4%                | 168200             | 46325             | 73.7%                                  | 58.8%                                  |
| 5800     | 8250     | -12250   | 0        | -7650    | -36275   | 42950             | 22                     | 40.9        | 3542          | -5241          | 5             | 45000                   | -80.6%                   | 100.4%                | 54075              | 44975             | 24.9%                                  | 58.8%                                  |
| -560     | 7700     | -4870    | -2850    | 6680     | 8580   | 9200              | 22                     | 54.5        | 2837          | -2541          | 4             | 12000                   | 71.5%                    | 100.4%                | -2850              | 30680             | -4.9%                                  | 58.8%                                  |
| 0        | 1725     | 0        | 0        | 11913    | 14750  | 988               | 4                      | 75.0        | 5246          | -988           | 1             | 6300                    | 234.1%                   | 99.9%                 | 34050              | 13800             | 72.9%                                  | 31.0%                                  |
| -1113    | 1938     | 0        | 0        | 3200     | -2463  | 7600              | 6                      | 50.0        | 1779          | -2600          | 2             | 6000                    | -41.1%                   | 99.9%                 | -5800              | 23413             | -13.0%                                 | 31.0%                                  |
| 21025    | 20300    | -9400    | 12775    | -8700    | 40825  | 12175             | 65                     | 53.8        | 2974          | -2104          | 6             | 19500                   | 209.4%                   | 98.0%                 | 64650              | 18550             | 68.6%                                  | 30.7%                                  |
| 6175     | -8375    | -1725    | 0        | -5400    | 6675   | 24525             | 29                     | 44.8        | 3435          | -2371          | 7             | 20250                   | 33.0%                    | 98.0%                 | 16575              | 24525             | 16.9%                                  | 30.7%                                  |
| 5625     | -9975    | -5550    | 0        | 6100     | 14600  | 19800             | 30                     | 43.3        | 3713          | -1977          | 7             | 23625                   | 61.8%                    | 98.0%                 | 12750              | 19800             | 11.2%                                  | 30.7%                                  |
| 0        | -2985    | 85       | 0        | 1285     | 3475   | 3530              | 9                      | 55.6        | 1749          | -1321          | 2             | 3600                    | 96.5%                    | 96.5%                 | 13555              | 7420              | 141.2%                                 | 141.2%                                 |
| n/a      | 0        | 253      | 0        | 3910     | 4163   | 0                 | 2                      | 100.0       | 2082          | 0              | 3             | 1800                    | 231.3%                   | 94.9%                 | 4163               | 0                 | 231.3%                                 | 94.9%                                  |
| n/a      | 995      | 0        | 0        | 4415     | 5410   | 0                 | 2                      | 100.0       | 2705          | 0              | 2             | 3300                    | 163.9%                   | 94.9%                 | 5410               | 0                 | 163.9%                                 | 94.9%                                  |
| n/a      | 725      | 0        | 0        | 15270    | 15995  | 3035              | 3                      | 66.7        | 9515          | -3048          | 1             | 11250                   | 142.2%                   | 94.9%                 | 15995              | 3035              | 142.2%                                 | 94.9%                                  |
| n/a      | 0        | 0        | 0        | 10445    | 10445  | 0                 | 1                      | 100.0       | 10445         | 0              | 0             | 12000                   | 87.0%                    | 94.9%                 | 10445              | 0                 | 87.0%                                  | 94.9%                                  |
| n/a      | 0        | 515      | 0        | 1190     | 1705   | 0                 | 2                      | 100.0       | 852           | 0              | 0             | 4200                    | 40.6%                    | 94.9%                 | 1705               | 0                 | 40.6%                                  | 94.9%                                  |
| n/a      | -3388    | 0        | 0        | 2238     | -1150  | 3388              | 2                      | 50.0        | 2238          | -3388          | 1             | 6000                    | -19.2%                   | 94.9%                 | -1150              | 3388              | -19.2%                                 | 94.9%                                  |
| -4102    | 15150    | 5350     | -6200    | 5900     | 22197  | 13450             | 113                    | 44.2        | 2160          | -1359          | 7             | 23625                   | 94.0%                    | 94.0%                 | 70169              | 55775             | 29.5%                                  | 29.5%                                  |
| 490      | 3570     | 0        | -1800    | 4050     | 5920   | 1800              | 7                      | 57.1        | 2240          | -1010          | 2             | 1800                    | 328.9%                   | 93.4%                 | 13220              | 6920              | 129.6%                                 | 36.3%                                  |
| 0        | 2900     | 0        | 22000    | -1870    | 23400  | 4790              | 11                     | 54.5        | 5338          | -1719          | 2             | 11250                   | 208.0%                   | 93.4%                 | 44870              | 13080             | 70.4%                                  | 36.3%                                  |
| 0        | -4825    | 0        | 0        | 9475     | 2925   | 9188              | 9                      | 44.4        | 3647          | -2328          | 4             | 6300                    | 46.4%                    | 93.4%                 | 23475              | 15675             | 65.8%                                  | 36.3%                                  |
| -800     | 25       | 0        | 0        | 7488     | 2550   | 4963              | 8                      | 50.0        | 2350          | -1713          | 2             | 4200                    | 60.7%                    | 93.4%                 | 6675               | 13988             | 28.0%                                  | 36.3%                                  |
| 1020     | 3680     | 0        | -3680    | 5230     | 1630   | 5640              | 8                      | 50.0        | 2738          | -2331          | 2             | 2700                    | 60.4%                    | 93.4%                 | 3920               | 12590             | 25.6%                                  | 36.3%                                  |
| 8408     | -5502    | -67      | 0        | 11983    | 16972  | 10277             | 11                     | 45.5        | 7703          | -3600          | 3             | 15000                   | 113.1%                   | 93.4%                 | 15670              | 38716             | 18.4%                                  | 36.3%                                  |
| 0        | -7613    | -363     | 0        | -1088    | -9250  | 11213             | 10                     | 40.0        | 1422          | -2490          | 4             | 6000                    | -154.2%                  | 93.4%                 | -10600             | 19788             | -31.2%                                 | 36.3%                                  |
| 24025    | 350      | 0        | 5125     | -1375    | 43600  | 8975              | 21                     | 61.9        | 5871          | -4089          | 2             | 47250                   | 92.3%                    | 92.3%                 | 131600             | 46275             | 22.6%                                  | 22.6%                                  |
| 0        | 0        | 0        | 0        | -400     | -43  | 1371              | 4                      | 25.0        | 2344          | -796           | 2             | 1650                    | -2.6%                    | 88.3%                 | 7143               | 1370              | 216.5%                                 | 81.1%                                  |
| 0        | 1575     | 3412     | 2113     | 8138     | 51300  | 0                 | 7                      | 100.0       | 7881          | 0              | 0             | 21000                   | 244.3%                   | 88.3%                 | 55312              | 27125             | 131.7%                                 | 81.1%                                  |
| 0        | 0        | 0        | 16535    | 1450     | -10770   | 28755             | 8                      | 25.0        | 11470         | -5618          | 5             | 30000                   | -35.9%                   | 88.3%                 | 55005              | 28755             | 91.7%                                  | 81.1%                                  |
| 0        | 1288     | -87      | 0        | 11613    | 16325  | 1362              | 7                      | 57.1        | 4569          | -645           | 1             | 6300                    | 259.1%                   | 88.3%                 | 9850               | 7213              | 78.2%                                  | 81.1%                                  |
| 0        | 0        | 0        | -1243    | 3175     | 715  | 2460              | 4                      | 50.0        | 1972          | -1615          | 1             | 1800                    | 39.7%                    | 88.3%                 | 1271               | 2460              | 35.3%                                  | 81.1%                                  |
| 3763     | 0        | 2938     | -1463    | 2238     | 14425  | 1463              | 6                      | 83.3        | 3177          | -1451          | 1             | 6000                    | 240.4%                   | 88.3%                 | -1700              | 16125             | -14.2%                                 | 81.1%                                  |
| 0        | 0        | -5430    | 0        | -2980    | -10360   | 12435             | 3                      | 0.0         | 0             | -3453          | 2             | 3000                    | -345.3%                  | 88.3%                 | -13685             | 13685             | -228.1%                                | 81.1%                                  |
| 0        | 15470    | 0        | -6260    | -5840    | 14760  | 13420             | 8                      | 50.0        | 10230         | -6540          | 2             | 30000                   | 49.2%                    | 86.5%                 | 77050              | 40520             | 37.1%                                  | 23.9%                                  |
| 8408     | -7266    | 2696     | 0        | 11978    | 26376  | 7266              | 8                      | 62.5        | 6842          | -2611          | 1             | 15000                   | 175.8%                   | 86.5%                 | 20828              | 21038             | 20.1%                                  | 23.9%                                  |
| -4200    | -3990    | -1491    | 0        | 9303     | 14120  | 9681              | 10                     | 40.0        | 7012          | -2321          | 2             | 18000                   | 78.4%                    | 86.5%                 | 23999              | 32348             | 19.3%                                  | 23.9%                                  |
| 0        | -1860    | 0        | 20960    | -1870    | 8950   | 10140             | 7                      | 14.3        | 20960         | -2005          | 5             | 11250                   | 79.6%                    | 86.5%                 | 940                | 31740             | 1.2%                                   | 23.9%                                  |
| -300     | 14525    | 3325     | -875     | -6325    | 39500  | 10725             | 29                     | 69.0        | 3816          | -4100          | 3             | 47250                   | 83.6%                    | 83.6%                 | 119000             | 27650             | 11.9%                                  | 11.9%                                  |
| 0        | 640      | 0        | 0        | 6150     | 4960   | 5530              | 6                      | 50.0        | 3830          | -2177          | 2             | 2700                    | 183.7%                   | 82.8%                 | 19610              | 16280             | 106.3%                                 | 19.7%                                  |
| -2638    | -2063    | 0        | 0        | 11913    | 8588   | 4700              | 6                      | 50.0        | 4758          | -1895          | 2             | 6300                    | 136.3%                   | 82.8%                 | 35238              | 19138             | 81.9%                                  | 19.7%                                  |
| 0        | 2344     | 0        | 0        | 2975     | 5994   | 275               | 4                      | 75.0        | 2090          | -276           | 1             | 4200                    | 142.7%                   | 82.8%                 | 4013               | 27569             | 14.0%                                  | 19.7%                                  |
| -1425    | -600     | 0        | 0        | 7488     | -2150  | 9638              | 8                      | 25.0        | 3863          | -1646          | 4             | 4200                    | -51.2%                   | 82.8%                 | -788               | 25213             | -2.7%                                  | 19.7%                                  |
| 0        | -1238    | 0        | 0        | 3200     | 9625   | 2588              | 5                      | 80.0        | 3053          | -2587          | 1             | 6000                    | 160.4%                   | 82.8%                 | -3475              | 22313             | -8.5%                                  | 19.7%                                  |
| 0        | -2275    | -2550    | 0        | 2730     | -5155  | 7885              | 9                      | 33.3        | 2563          | -2138          | 3             | 3000                    | -171.8%                  | 82.8%                 | -19115             | 30690             | -93.2%                                 | 19.7%                                  |
| 27500    | 19075    | 0        | 0        | -1550    | 38775  | 16375             | 12                     | 41.7        | 14940         | -5144          | 3             | 47250                   | 82.1%                    | 82.1%                 | 201925             | 61275             | 41.7%                                  | 41.7%                                  |
| -650     | 3280     | -190     | 2430     | -1940    | 5850   | 5840              | 24                     | 45.8        | 1653          | -947           | 5             | 2700                    | 216.7%                   | 80.5%                 | 22790              | 41350             | 56.6%                                  | 17.7%                                  |
| 0        | 238      | -538     | 975      | 5513     | 4925   | 3638              | 15                     | 60.0        | 1693          | -1719          | 2             | 6000                    | 82.1%                    | 80.5%                 | 39088              | 24363             | 43.7%                                  | 17.7%                                  |
| -11275   | 2313     | 1063     | 5700     | 12900    | 36725  | 20675             | 11                     | 63.6        | 8200          | -5155          | 4             | 21000                   | 174.9%                   | 80.5%                 | 56975              | 20675             | 18.2%                                  | 17.7%                                  |
| 2860     | 3090     | 5300     | -4960    | -7330    | 1160   | 14590             | 26                     | 46.2        | 2865          | -2377          | 3             | 11250                   | 10.3%                    | 80.5%                 | 21250              | 23160             | 12.7%                                  | 17.7%                                  |
| 0        | 150      | -775     | 0        | -575     | -2150  | 2150              | 6                      | 16.7        | 300           | -490           | 3             | 2100                    | -102.4%                  | 80.5%                 | -600               | 7825              | -1.9%                                  | 17.7%                                  |
| 2275     | -944     | -2150    | -2113    | -1763    | -8494  | 9094              | 31                     | 32.3        | 639           | -710           | 6             | 4200                    | -202.2%                  | 80.5%                 | -14538             | 30225             | -23.2%                                 | 17.7%                                  |
| 7925     | 9400     | 100      | -3075    | 15300    | 37875  | 14925             | 46                     | 54.3        | 3406          | -2245          | 3             | 47250                   | 80.2%                    | 80.2%                 | 41675              | 65125             | 11.0%                                  | 11.0%                                  |
| 980      | 4060     | 0        | -760     | 4650     | 5320   | 4340              | 14                     | 42.9        | 1952          | -801           | 3             | 1800                    | 295.6%                   | 79.9%                 | 16000              | 11130             | 193.9%                                 | 52.1%                                  |
| 0        | 1013     | 0        | 0        | 11913    | 11713  | 3550              | 11                     | 45.5        | 3848          | -1259          | 3             | 6300                    | 185.9%                   | 79.9%                 | 29113              | 24013             | 100.8%                                 | 52.1%                                  |
| 0        | 580      | 0        | 0        | 4910     | 1370   | 4250              | 13                     | 38.5        | 1454          | -739           | 4             | 3300                    | 41.5%                    | 79.9%                 | 14440              | 11450             | 93.8%                                  | 52.1%                                  |
| 0        | 2480     | -220     | -410     | 3370     | 3660   | 3840              | 16                     | 37.5        | 1412          | -481           | 7             | 1200                    | 305.0%                   | 79.9%                 | 2770               | 10000             | 49.5%                                  | 52.1%                                  |
| 375      | 3875     | -338     | -1300    | 2238     | 8013   | 2638              | 10                     | 60.0        | 2219          | -1325          | 2             | 6000                    | 133.6%                   | 79.9%                 | 13025              | 10525             | 47.4%                                  | 52.1%                                  |
| -800     | -2925    | -1088    | 13       | 4313     | -6188  | 10513             | 20                     | 30.0        | 1388          | -1037          | 5             | 4200                    | -147.3%                  | 79.9%                 | -6338              | 18188             | -32.9%                                 | 52.1%                                  |
| -100     | 175      | -650     | -75      | -350     | -4000  | 4025              | 33                     | 9.1         | 108           | -144           | 25            | 2                       |                          |                       |                    |                   |  |  |

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2)       | System   |             | Commodity<br>Tested<br>(4) | Sys.<br>Rel.<br>Date<br>(5) | Net \$Profit/Loss Per Year |        |        |        |        |             |             |             |             |             |             |             |
|---------------------------------------|--------------------------|----------|-------------|----------------------------|-----------------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                                       |                          | #<br>(3) | Day<br>Trd. |                            |                             | (6)                        |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|                                       |                          |          |             |                            |                             | 2002                       | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
|                                       | Weaver                   | 318      |             | Beans                      | 7/00                        | -1210                      | 1440   | 13940  | -555   | -9595  | 1885        | -3735       | 3725        | 0           | -1950       | -315        | 5035        |
|                                       | Weaver                   | 318      |             | S Franc                    | 7/00                        | 2799                       | 5938   | -2026  | 11199  | -8701  | -2525       | 0           | 713         | 0           | 0           | -863        | 0           |
|                                       | Weaver                   | 318      |             | Crude                      | 7/00                        | 5830                       | -4520  | 20070  | -5910  | 890    | 50          | 0           | 1390        | -310        | 1420        | -4730       | -220        |
|                                       | Weaver                   | 318      |             | Jap Yen                    | 7/00                        | 15276                      | -4076  | 250    | 2624   | -8501  | -2075       | 0           | 1775        | 0           | 0           | -850        | 0           |
|                                       | Weaver                   | 318      |             | H Oil                      | 7/00                        | 1642                       | -7735  | 3700   | -640   | -5899  | 0           | 9265        | 0           | 42          | 0           | -9274       | 0           |
|                                       | Weaver                   | 318      |             | Sugar                      | 7/00                        | -4256                      | -1736  | -1187  | 2229   | 9386   | -997        | 0           | -34         | -2464       | 78          | -291        | -1378       |
| 62                                    | EVE T Bond               | 288      |             | Bonds                      | 3/98                        | -4510                      | 6750   | 13840  | 1050   | -990   | -1260       | 0           | -510        | -150        | 0           | -530        | -310        |
| 63                                    | ZumaFria                 | 558      |             | O. Juice                   | 11/05                       | n/a                        | n/a    | n/a    | 1538   | 2640   | 0           | -1508       | 0           | -413        | 0           | 0           | 2610        |
| 64                                    | Madera2X4                | 557      |             | Lumber                     | 11/05                       | n/a                        | n/a    | n/a    | 0      | -2547  | 0           | -1560       | 0           | 4116        | 684         | 0           | 0           |
| 65                                    | Belly Trader             | 234      |             | Bellies                    | 12/95                       | 10308                      | 3084   | -10492 | -3132  | -112   | 1272        | 2308        | 972         | 0           | 964         | 0           | -756        |
| 66                                    | Fusion                   | 483      |             | B Pound                    | 12/04                       | n/a                        | n/a    | 0      | 1450   | 4363   | 0           | 2988        | -1775       | 0           | 0           | 0           | 0           |
|                                       | Fusion                   | 483      |             | S Franc                    | 12/04                       | n/a                        | n/a    | 0      | 6925   | 2725   | -2000       | 0           | 0           | 0           | -550        | -1675       | 0           |
|                                       | Fusion                   | 483      |             | \$ Index                   | 12/04                       | n/a                        | n/a    | 0      | 150    | 2460   | 0           | -1015       | -685        | 0           | 0           | 1845        | 0           |
|                                       | Fusion                   | 483      |             | Euro C                     | 12/04                       | n/a                        | n/a    | 0      | 0      | -950   | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Fusion                   | 483      |             | T Note                     | 12/04                       | n/a                        | n/a    | 0      | -3313  | -1633  | -1177       | 0           | 0           | -28         | 0           | 0           | 0           |
|                                       | Fusion                   | 483      |             | Bonds                      | 12/04                       | n/a                        | n/a    | -3294  | 1850   | -1288  | 0           | 0           | 0           | -856        | 0           | 0           | 0           |
|                                       | Fusion                   | 483      |             | Jap Yen                    | 12/04                       | n/a                        | n/a    | 0      | 2438   | -4875  | -1975       | 0           | 0           | 0           | 0           | 0           | 2375        |
|                                       | Fusion                   | 483      |             | Crude                      | 12/04                       | n/a                        | n/a    | 0      | 0      | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
| 67                                    | Trend Harmony            | 515      |             | Sugar                      | 12/05                       | n/a                        | n/a    | n/a    | 0      | 5778   | -1004       | 0           | 0           | 0           | 0           | 2344        | -1897       |
|                                       | Trend Harmony            | 515      |             | Copper                     | 12/05                       | n/a                        | n/a    | n/a    | 0      | 10687  | 0           | 0           | 13812       | 0           | 0           | 21038       | -2700       |
|                                       | Trend Harmony            | 515      |             | T Note                     | 12/05                       | n/a                        | n/a    | n/a    | 0      | 47     | 190         | 0           | -325        | 0           | 0           | 0           | -3075       |
|                                       | Trend Harmony            | 515      |             | Nat Gas                    | 12/05                       | n/a                        | n/a    | n/a    | -9245  | 10415  | 0           | 25550       | -6290       | -3495       | 0           | -4145       | 0           |
|                                       | Trend Harmony            | 515      |             | Euro C                     | 12/05                       | n/a                        | n/a    | n/a    | -3225  | 2125   | 3012        | 2263        | 0           | 0           | 0           | 4088        | 0           |
|                                       | Trend Harmony            | 515      |             | Jap Yen                    | 12/05                       | n/a                        | n/a    | n/a    | -3088  | -19988 | -2163       | 0           | 2837        | 1300        | 0           | 0           | 0           |
|                                       | Trend Harmony            | 515      |             | Cotton                     | 12/05                       | n/a                        | n/a    | n/a    | 80     | -1250  | 2075        | 0           | 0           | 0           | -3075       | 0           | -3075       |
| 68                                    | CatScan                  | 212      |             | Bonds                      | 10/94                       | 5400                       | -490   | 11070  | 2490   | -300   | -2760       | 0           | 30          | 0           | -2320       | 1470        | 0           |
|                                       | CatScan                  | 212      |             | \$ Index                   | 10/94                       | 9230                       | 1900   | 5860   | -1450  | -3060  | 0           | -2170       | 980         | 0           | 970         | -780        | -620        |
|                                       | CatScan                  | 212      |             | S Franc                    | 10/94                       | 4987                       | -9478  | 6524   | 3401   | -5902  | -575        | -3288       | 188         | -700        | 363         | -3038       | 975         |
|                                       | CatScan                  | 212      |             | Jap Yen                    | 10/94                       | -850                       | 6699   | -21190 | 1187   | -12290 | -713        | 0           | 4750        | -725        | -363        | 3113        | 0           |
|                                       | CatScan                  | 212      |             | T Notes                    | 10/94                       | 5080                       | -4230  | 9470   | -600   | -2130  | -1860       | 0           | -770        | 0           | -1180       | 1060        | 0           |
| 69                                    | CatScan                  | 212      |             | Cotton                     | 10/94                       | -8745                      | -3595  | -1040  | -5555  | -11565 | 1225        | 675         | 815         | -1980       | 3185        | -65         | 4605        |
|                                       | Compass                  | 278      |             | T Notes                    | 3/98                        | 2710                       | 350    | -2380  | 350    | 2800   | 0           | 0           | -1480       | -260        | 290         | 160         | 970         |
|                                       | Compass                  | 278      |             | Bonds                      | 3/98                        | 12380                      | -13560 | -9970  | -480   | 9970   | -1170       | 0           | 4870        | -680        | 990         | 1630        | 0           |
|                                       | Compass                  | 278      |             | \$ Index                   | 3/98                        | 5590                       | 1900   | 4430   | -1340  | -400   | -840        | 0           | 1270        | 0           | 0           | 1480        | -770        |
|                                       | Compass                  | 278      |             | Jap Yen                    | 3/98                        | 11762                      | -5025  | -6900  | 6138   | -10302 | -2638       | 0           | 4888        | 288         | 0           | 4500        | 0           |
|                                       | Compass                  | 278      |             | H Oil                      | 3/98                        | -3667                      | 9997   | -2468  | 18946  | -35629 | -3881       | 5456        | -2524       | 9013        | 0           | -3007       | 0           |
|                                       | Compass                  | 278      |             | Copper                     | 3/98                        | -950                       | -1877  | 4624   | 2938   | 15200  | -3050       | 0           | 9913        | 0           | -14025      | 0           | -2213       |
|                                       | Compass                  | 278      |             | Coffee                     | 3/98                        | -2419                      | -4876  | 19     | -1574  | 2137   | -19         | 0           | 2531        | -450        | 3319        | -1106       | 375         |
| 70                                    | Millenium 2000           | 280      |             | Cotton                     | 5/98                        | -935                       | 7360   | -4525  | -3235  | 255    | 25          | 500         | -50         | 0           | 2085        | -795        | 3825        |
|                                       | Millenium 2000           | 280      |             | Cattle                     | 3/98                        | -436                       | 12420  | -3372  | 1296   | -2152  | 0           | -520        | 0           | -1848       | 0           | 1416        | 0           |
|                                       | Millenium 2000           | 280      |             | Unleaded                   | 3/98                        | -6119                      | 0      | 0      | -5145  | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Millenium 2000           | 280      |             | Euro C                     | 12/98                       | 3674                       | 3088   | -2713  | -8739  | -7937  | 0           | -3850       | -1450       | 0           | 0           | 1700        | 0           |
|                                       | Millenium 2000           | 280      |             | Jap Yen                    | 3/98                        | -51                        | -2     | 13313  | 4712   | -11538 | -563        | -50         | 775         | -1913       | -2250       | 3163        | 0           |
|                                       | Millenium 2000           | 280      |             | Coffee                     | 3/98                        | -1631                      | -6433  | 10745  | -15188 | -10651 | -113        | 0           | 3713        | -3938       | -56         | 131         | -1538       |
| 71                                    | RC Trend                 | 598      | *           | Mini S&P                   | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                                       | RC Trend                 | 598      | *           | S&P                        | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
| 72                                    | ETS - Daily              | 257      |             | Bonds                      | 3/97                        | 2950                       | 2150   | 14206  | 7288   | -1681  | -1825       | 2331        | 956         | -1450       | 0           | -1244       | 1988        |
|                                       | ETS - Daily              | 257      |             | Euro C                     | 1/99                        | -6000                      | 19213  | -8163  | -12375 | 38     | 0           | 0           | 638         | 1613        | 0           | -175        | 1413        |
|                                       | ETS - Daily              | 257      |             | S Franc                    | 3/97                        | -2300                      | 9713   | 6013   | -5750  | 325    | 0           | 2825        | 1113        | -1488       | 0           | -463        | 0           |
|                                       | ETS - Daily              | 257      |             | Jap Yen                    | 3/97                        | 6838                       | -11000 | -10113 | 788    | -1600  | -2563       | 0           | 2250        | -1238       | 0           | 3163        | 0           |
|                                       | ETS - Daily              | 257      |             | S&P                        | 3/97                        | 9875                       | -22200 | -13450 | -2800  | -10925 | 4150        | -8125       | -5225       | -2500       | -7575       | 17750       | -7550       |
|                                       | ETS - Daily              | 257      |             | Beans                      | 11/97                       | -6763                      | -3638  | -4731  | -2456  | -7056  | -706        | 0           | 3444        | -1581       | 550         | -2000       | 4350        |
|                                       | ETS - Daily              | 257      |             | B Pound                    | 03/97                       | -1538                      | 11400  | -6163  | -18738 | 3306   | 0           | 0           | 0           | -2763       | 0           | 413         | -956        |
| 73                                    | Trader's Profit Motive   | 93       |             | S&P                        | 9/89                        | -9050                      | -4900  | 28300  | -3625  | -57175 | -3150       | -2950       | 6775        | 17175       | -3950       | -7825       | 11800       |
| 74                                    | Ultimate Trading Dev. II | 324      |             | Euro C                     | 8/00                        | 11813                      | 6463   | 6787   | -8676  | 6263   | 0           | 0           | -988        | 0           | 0           | 2100        | 0           |
|                                       | Ultimate Trading Dev. II | 324      |             | B Pound                    | 8/00                        | 7738                       | 9188   | 6493   | -2469  | 3207   | 0           | -1513       | 0           | 0           | 0           | -1675       | -900        |
|                                       | Ultimate Trading Dev. II | 324      |             | Euro\$                     | 8/00                        | 825                        | -1125  | 100    | -1250  | 50     | -225        | 0           | -100        | -375        | 0           | 175         | 0           |
|                                       | Ultimate Trading Dev. II | 324      |             | Jap Yen                    | 8/00                        | 5850                       | 4225   | -9913  | 10488  | -14227 | 0           | 0           | -1688       | 0           | 0           | -3450       | 0           |
|                                       | Ultimate Trading Dev. II | 324      |             | S Franc                    | 8/00                        | 3625                       | -8638  | 7138   | -2376  | -1212  | 0           | 0           | -2638       | 0           | 0           | -1313       | 0           |
|                                       | Ultimate Trading Dev. II | 324      |             | Bonds                      | 8/00                        | 5650                       | 7690   | 2250   | -5750  | -1130  | 0           | 0           | -210        | 0           | 0           | -2980       | 0           |
| 75                                    | Turtle Trading System    | 249      |             | Jap Yen                    | 1/90                        | 10612                      | -4087  | 1586   | -775   | -9526  | -1550       | 0           | 2138        | -2113       | -75         | 1388        | -338        |
|                                       | Turtle Trading System    | 249      |             | Bonds                      | 1/90                        | 890                        | 670    | -5800  | 220    | 1980   | -1180       | 0           | -70         | -1390       | -70         | 790         | 0           |
|                                       | Turtle Trading System    | 249      |             | B Pound                    | 1/90                        | 3394                       | 5113   | 8173   | -1869  | 1110   | 0           | -3088       | -1163       | -638        | 0           | 750         | 0           |
|                                       | Turtle Trading System    | 249      |             | Crude                      | 1/90                        | -1030                      | 1250   | -90    | 2220   | -1310  | -2750       | 0           | 3680        | 0           | -70         | 0           | 1520        |
|                                       | Turtle Trading System    | 249      |             | Copper                     | 1/90                        | -1639                      | -1725  | -3488  | 7575   | 15438  | -588        | 0           | 8300        | 0           | 14888       | -2113       | 0           |
|                                       | Turtle Trading System    | 249      |             | Coffee                     | 1/90                        | 1724                       | -8476  | 1201   | 5270   | -2589  | 0           | -975        | -2025       | -1275       | 206         | -881        | -2363       |
| 76                                    | HiProb                   | 491      |             | Mini Russell               | 1/05                        | n/a                        | n/a    | n/a    | 3635   | 8485   | 1825        | 3180        | 0           | -135        | 645         | 0           | 665         |
|                                       | HiProb                   | 491      |             | Mini Midcap                | 1/05                        | n/a                        | n/a    | n/a    | 2380   | 8360   | 600         | 0           | 0           | 95          | 655         | 0           | 325         |
|                                       | HiProb                   | 491      |             | Mini Nasdaq                | 1/05                        | n/a                        | n/a    | n/a    | -565   | 3260   | 0           | 235         | 435         | 380         | 375         | 0           | 695         |
|                                       | HiProb                   | 491      |             | Mini S&P                   | 1/05                        | n/a                        | n/a    | n/a    | -2413  | 2963   | 475         | 1375        | 0           | 338         | 700         | 0           | 1238        |
| 77                                    | USOne                    | 308      |             | T Note                     | 3/02                        | 5666                       | -2322  | 2225   | -4506  | -1003  | -1013       | 0           | -1825       | 0           | 0           | 0           | 0           |
|                                       | USOne                    | 308      |             | Bonds                      | 5/00                        | 4025                       | -3663  | -2788  | -3525  | -550   | -1169       | 0           | -2575       | 0           | 0           | 0           | 0           |
| 78                                    | FT S&P DayTrade          | 171      | *           | S&P                        | 06/92                       | 19825                      | 30275  | -4025  | -1825  | -23475 | -450        | 2800        | 7175        | 1000        | 250         | 3200        | 2400        |

|        |       |       |       |       | All Statistics Based On Last 12 Months Performance |       |        |       |       |       |      |         |         |        |         | Combined |         |           |         |       |       |
|--------|-------|-------|-------|-------|--|-------|--------|-------|-------|-------|------|---------|---------|--------|---------|----------|---------|-----------|---------|-------|-------|
|        |       |       |       |       | 12 Mos   |       | 12 Mos |       | Max   |       |      | Min.    |         |        | %Chng   |          |         | Total     | Total   | %Chng | %Chng |
| Jul    | Aug   | Sep   | Oct   | Nov   | Net  | Max   | Total  | %     | Avg.  | Avg.  | Con. | Req'd   | Min.    | %Chng  | Com-    | Net      | Max     | Min.Req   | %Chng   |       |       |
| 2007   | 2007  | 2007  | 2007  | 2007  | P/L  | DD    | Trds   | Wins  | Win   | Loss  | Loss | Cap. \$ | Cap.    | %Chng. | ined    | P/L      | DD      | Cap.Since | Min.Req |       |       |
|        |       |       |       |       | (8)  | (9)   | (10)   | (11)  | (12)  | (13)  | (14) | (15)    | (16)    | (17)   | (18)    | (19)     | (20)    | (22)      |         |       |       |
| -2400  | -4865 | 0     | 6300  | 2635  | 6315   | 7290  | 14     | 50.0  | 2872  | -1970 | 3    | 2400    | 263.1%  | 79.1%  | 16625   | 17625    | 92.4%   | 29.0%     |         |       |       |
| -800   | 25    | 0     | 0     | 7488  | 4038   | 3538  | 8      | 50.0  | 2381  | -1372 | 2    | 4200    | 96.1%   | 79.1%  | 19013   | 11988    | 60.4%   | 29.0%     |         |       |       |
| 0      | 2910  | 0     | 21990 | -1860 | 20640  | 7590  | 12     | 50.0  | 5337  | -1897 | 3    | 11250   | 183.5%  | 79.1%  | 37980   | 25020    | 45.0%   | 29.0%     |         |       |       |
| 0      | -5213 | -1575 | 0     | 813   | -7125  | 8613  | 10     | 40.0  | 1391  | -2115 | 3    | 6000    | -118.8% | 79.1%  | 13513   | 18463    | 30.0%   | 29.0%     |         |       |       |
| 8404   | -2974 | 1050  | -4313 | 11710 | 13910  | 9274  | 13     | 38.5  | 7510  | -2962 | 3    | 15000   | 92.7%   | 79.1%  | -1222   | 34507    | -1.1%   | 29.0%     |         |       |       |
| -414   | 0     | -1501 | -437  | -661  | -8098  | 8142  | 14     | 14.3  | 62    | -685  | 8    | 2400    | -337.4% | 79.1%  | -8243   | 14022    | -45.8%  | 29.0%     |         |       |       |
| -1030  | 40    | 420   | 1490  | 3910  | 2070   | 3790  | 16     | 25.0  | 1970  | -484  | 9    | 2700    | 76.7%   | 76.7%  | 11820   | 19650    | 44.1%   | 44.1%     |         |       |       |
| 0      | 0     | 0     | 2498  | 0     | 3188   | 1920  | 4      | 50.0  | 2554  | -960  | 2    | 4200    | 75.9%   | 75.9%  | 7365    | 1920     | 84.2%   | 84.2%     |         |       |       |
| 0      | -1517 | 112   | 662   | 0     | 2496   | 1560  | 6      | 66.7  | 1394  | -1543 | 1    | 3300    | 75.6%   | 75.6%  | -50     | 4107     | -0.7%   | -0.7%     |         |       |       |
| -1064  | 0     | 0     | 1196  | -2200 | 2692   | 4664  | 14     | 50.0  | 1445  | -1060 | 3    | 3600    | 74.8%   | 74.8%  | -1736   | 33484    | -4.0%   | -4.0%     |         |       |       |
| 3225   | 0     | 0     | 0     | 1063  | 5500   | 1775  | 4      | 75.0  | 2425  | -1775 | 1    | 4200    | 131.0%  | 73.9%  | 11313   | 2506     | 87.4%   | 33.9%     |         |       |       |
| 0      | -1638 | 0     | -588  | 4013  | -2438  | 6450  | 6      | 16.7  | 4013  | -1292 | 5    | 4200    | -58.0%  | 73.9%  | 9213    | 6450     | 71.1%   | 33.9%     |         |       |       |
| 0      | 215   | 0     | 0     | 3605  | 3965   | 1700  | 5      | 60.0  | 1888  | -850  | 2    | 3300    | 120.2%  | 73.9%  | 6575    | 4805     | 64.6%   | 33.9%     |         |       |       |
| 0      | 50    | 0     | 0     | 10388 | 10438  | 0     | 2      | 100.0 | 5219  | 0     | 0    | 6300    | 165.7%  | 73.9%  | 9488    | 950      | 48.8%   | 33.9%     |         |       |       |
| 988    | 0     | 2269  | 0     | 3144  | 5195   | 1205  | 5      | 60.0  | 2133  | -602  | 2    | 1800    | 288.6%  | 73.9%  | 1427    | 4973     | 25.7%   | 33.9%     |         |       |       |
| 1831   | 0     | 0     | 3831  | 0     | 4806   | 856   | 3      | 66.7  | 2831  | -859  | 1    | 2700    | 178.0%  | 73.9%  | 2075    | 4469     | 24.9%   | 33.9%     |         |       |       |
| 0      | 0     | 1513  | 0     | 0     | 1913   | 1975  | 3      | 66.7  | 1944  | -1979 | 1    | 6000    | 31.9%   | 73.9%  | 1450    | 5725     | 7.8%    | 33.9%     |         |       |       |
| 0      | 0     | 0     | 0     | 0     | 0  | 0     | 0      | 0.0   | 0     | 0     | 0    | 11250   | 0.0%    | 73.9%  | 0       | 0        | 0.0%    | 33.9%     |         |       |       |
| 0      | 0     | 0     | 0     | -400  | -957   | 2297  | 5      | 20.0  | 2344  | -825  | 2    | 1650    | -58.0%  | 71.6%  | 5825    | 2297     | 176.5%  | 28.8%     |         |       |       |
| 0      | 1263  | 3413  | 0     | 4100  | 40925  | 3913  | 8      | 75.0  | 7633  | -2437 | 1    | 21000   | 194.9%  | 71.6%  | 51613   | 17375    | 122.9%  | 28.8%     |         |       |       |
| 0      | 0     | 0     | 1787  | 3909  | 2488   | 4059  | 6      | 50.0  | 2389  | -1560 | 2    | 1800    | 138.2%  | 71.6%  | 2343    | 3909     | 65.1%   | 28.8%     |         |       |       |
| -3075  | -3075 | -3125 | -3455 | 3330  | 2220   | 32820 | 11     | 9.1   | 28365 | -2618 | 10   | 30000   | 7.4%    | 71.6%  | 3390    | 32820    | 5.7%    | 28.8%     |         |       |       |
| -1825  | -25   | -3075 | 0     | -425  | 4013   | 5350  | 7      | 42.9  | 3121  | -1341 | 4    | 6300    | 63.7%   | 71.6%  | -100    | 5725     | -0.8%   | 28.8%     |         |       |       |
| 3775   | 0     | 2938  | -1463 | 2238  | 9463   | 2163  | 7      | 71.4  | 2618  | -1809 | 1    | 6000    | 157.7%  | 71.6%  | -11450  | 23075    | -95.4%  | 28.8%     |         |       |       |
| 0      | 0     | -1060 | 0     | -3075 | -8210  | 10285 | 5      | 25.0  | 2075  | -2881 | 4    | 3000    | -273.7% | 71.6%  | -11455  | 11535    | -190.9% | 28.8%     |         |       |       |
| 890    | 3110  | 0     | -4330 | 4000  | 90   | 5050  | 11     | 45.5  | 1934  | -1600 | 3    | 2700    | 3.3%    | 71.4%  | 39590   | 19260    | 110.0%  | 33.2%     |         |       |       |
| 1220   | -170  | 0     | 0     | 4910  | 4340   | 2170  | 16     | 50.0  | 1255  | -713  | 2    | 3300    | 131.5%  | 71.4%  | 33420   | 11090    | 76.0%   | 33.2%     |         |       |       |
| -2225  | -1225 | -1475 | 363   | 5700  | -4938  | 11000 | 22     | 31.8  | 1300  | -935  | 6    | 4200    | -117.6% | 71.4%  | 19475   | 22175    | 34.8%   | 33.2%     |         |       |       |
| 688    | 4663  | -438  | -3663 | 3825  | 11138  | 4100  | 14     | 50.0  | 2434  | -843  | 3    | 6000    | 185.6%  | 71.4%  | 26113   | 38225    | 32.6%   | 33.2%     |         |       |       |
| 280    | 3090  | 0     | -3370 | 2950  | 200  | 3810  | 10     | 40.0  | 1845  | -1197 | 3    | 1800    | 11.1%   | 71.4%  | 3960    | 17720    | 16.5%   | 33.2%     |         |       |       |
| -2180  | -2120 | -355  | -975  | 1340  | 4170   | 5630  | 24     | 37.5  | 1387  | -554  | 7    | 3000    | 139.0%  | 71.4%  | -29640  | 50805    | -74.1%  | 33.2%     |         |       |       |
| -970   | 4230  | 0     | -1170 | 4610  | 6380   | 2920  | 18     | 38.9  | 1869  | -610  | 3    | 1800    | 354.4%  | 64.4%  | 19360   | 15200    | 108.5%  | 5.6%      |         |       |       |
| 2110   | 4770  | 0     | -100  | 6170  | 18590  | 1170  | 12     | 58.3  | 2970  | -437  | 2    | 2700    | 688.5%  | 64.4%  | 16720   | 37640    | 62.4%   | 5.6%      |         |       |       |
| 0      | -930  | -710  | 0     | 4920  | 4420   | 2860  | 20     | 35.0  | 1410  | -419  | 8    | 3300    | 133.9%  | 64.4%  | 11670   | 23140    | 35.7%   | 5.6%      |         |       |       |
| 0      | -6350 | -3475 | 0     | -2050 | -4838  | 11875 | 10     | 40.0  | 2419  | -2419 | 5    | 6000    | -80.6%  | 64.4%  | 5500    | 24613    | 9.2%    | 5.6%      |         |       |       |
| 29     | 1697  | 8555  | -5674 | 11710 | 21374  | 7854  | 20     | 40.0  | 5696  | -2016 | 3    | 15000   | 142.5%  | 64.4%  | 12050   | 36397    | 8.1%    | 5.6%      |         |       |       |
| 0      | 6463  | -3663 | 0     | -4763 | -11338   | 18200 | 14     | 35.7  | 3883  | -3415 | 4    | 21000   | -54.0%  | 64.4%  | -3638   | 42838    | -1.7%   | 5.6%      |         |       |       |
| -2119  | 1313  | -3506 | 0     | 638   | 975  | 5381  | 22     | 40.9  | 1444  | -924  | 3    | 5400    | 18.1%   | 64.4%  | -31088  | 44644    | -58.1%  | 5.6%      |         |       |       |
| 0      | -475  | 1325  | 0     | 665   | 7105   | 1070  | 13     | 61.5  | 1293  | -646  | 1    | 3000    | 236.8%  | 64.4%  | 19475   | 9985     | 66.6%   | -3.3%     |         |       |       |
| -1436  | 0     | 1128  | 0     | 2012  | 752  | 2388  | 6      | 50.0  | 1519  | -1268 | 2    | 2550    | 29.5%   | 64.4%  | 11292   | 8248     | 45.0%   | -3.3%     |         |       |       |
| 0      | -2570 | 0     | 0     | 18425 | 15855  | 2570  | 3      | 66.7  | 9213  | -2583 | 1    | 18000   | 88.1%   | 64.4%  | 48363   | 20021    | 27.3%   | -3.3%     |         |       |       |
| -1913  | -4450 | 0     | 0     | 8925  | -1038  | 9963  | 9      | 33.3  | 3829  | -2085 | 4    | 6300    | -16.5%  | 64.4%  | 163     | 42338    | 0.3%    | -3.3%     |         |       |       |
| 688    | 4625  | -63   | -1125 | 2138  | 5425   | 5513  | 14     | 42.9  | 2300  | -1049 | 3    | 6000    | 90.4%   | 64.4%  | -36913  | 66013    | -62.6%  | -3.3%     |         |       |       |
| -563   | -731  | -2831 | 4500  | -113  | -1538  | 9525  | 27     | 29.6  | 2004  | -924  | 5    | 5400    | -28.5%  | 64.4%  | -55500  | 65456    | -104.5% | -3.3%     |         |       |       |
| n/a    | 1975  | 238   | 138   | 1325  | 3675   | 1675  | 53     | 35.8  | 601   | -227  | 6    | 4725    | 77.8%   | 63.8%  | 3675    | 1675     | 77.8%   | 63.8%     |         |       |       |
| n/a    | 5225  | -900  | 2500  | 7600  | 14425  | 8100  | 53     | 60.4  | 1739  | -1965 | 4    | 23625   | 61.1%   | 63.8%  | 14425   | 8100     | 61.1%   | 63.8%     |         |       |       |
| 0      | 2894  | 0     | 0     | 4363  | 8013   | 2694  | 9      | 55.6  | 2506  | -1133 | 3    | 2700    | 296.8%  | 60.5%  | 37394   | 16556    | 126.9%  | -5.5%     |         |       |       |
| 0      | -938  | 0     | 5950  | 1575  | 10075  | 1425  | 9      | 66.7  | 1985  | -614  | 1    | 6300    | 159.9%  | 60.5%  | 37688   | 24975    | 65.9%   | -5.5%     |         |       |       |
| 0      | -313  | 0     | 0     | 2225  | 3900   | 3250  | 8      | 62.5  | 1493  | -1188 | 2    | 4200    | 92.9%   | 60.5%  | 27813   | 14588    | 60.7%   | -5.5%     |         |       |       |
| 2488   | 0     | 0     | 2225  | 3588  | 9913   | 2563  | 7      | 71.4  | 2743  | -1897 | 1    | 6000    | 165.2%  | 60.5%  | 9875    | 32400    | 15.1%   | -5.5%     |         |       |       |
| -18350 | 17500 | 0     | 3525  | 12000 | 5600   | 31575 | 14     | 35.7  | 10985 | -5477 | 6    | 47250   | 11.9%   | 60.5%  | -128138 | 221275   | -24.8%  | -5.5%     |         |       |       |
| -2200  | -1675 | 3481  | 1125  | 2638  | 7425   | 3875  | 11     | 54.5  | 2598  | -1628 | 2    | 2400    | 309.4%  | 60.5%  | -6663   | 28169    | -27.1%  | -5.5%     |         |       |       |
| 2213   | -1138 | -2288 | 0     | 3813  | -706   | 4519  | 8      | 37.5  | 2146  | -1429 | 3    | 4200    | -16.8%  | 60.5%  | -21850  | 29175    | -47.7%  | -5.5%     |         |       |       |
| 9050   | -9900 | 9475  | -2425 | 3500  | 27575  | 40575 | 114    | 50.0  | 3160  | -2676 | 9    | 47250   | 58.4%   | 58.4%  | 248488  | 78400    | 28.4%   | 28.4%     |         |       |       |
| 0      | 1725  | 0     | 0     | 11913 | 14750  | 988   | 4      | 75.0  | 5246  | -988  | 1    | 6300    | 234.1%  | 56.0%  | 29338   | 9988     | 62.8%   | 29.7%     |         |       |       |
| 0      | -1144 | 0     | 0     | 2975  | -2256  | 5231  | 5      | 20.0  | 2975  | -1308 | 4    | 4200    | -53.7%  | 56.0%  | 17888   | 8219     | 57.4%   | 29.7%     |         |       |       |
| -125   | -350  | 0     | -800  | 0     | -1800  | 1800  | 10     | 10.0  | 175   | -219  | 5    | 2100    | -85.7%  | 56.0%  | 6750    | 3950     | 43.3%   | 29.7%     |         |       |       |
| -1138  | 2800  | 0     | 0     | 3200  | -275   | 6275  | 6      | 50.0  | 2067  | -2159 | 2    | 6000    | -4.6%   | 56.0%  | 1488    | 21263    | 3.3%    | 29.7%     |         |       |       |
| 0      | 0     | 0     | 0     | 4350  | 400  | 3950  | 3      | 33.3  | 4350  | -1972 | 2    | 4200    | 9.5%    | 56.0%  | 450     | 11600    | 1.4%    | 29.7%     |         |       |       |
| -520   | 1020  | 0     | 0     | 6140  | 3450   | 3710  | 5      | 40.0  | 3580  | -1237 | 3    | 2700    | 127.8%  | 56.0%  | 270     | 17260    | 1.3%    | 29.7%     |         |       |       |
| -75    | 2000  | -788  | 0     | -75   | 513  | 2188  | 10     | 30.0  | 1842  | -716  | 2    | 6000    | 8.6%    | 54.4%  | 65125   | 15288    | 59.7%   | 19.6%     |         |       |       |
| 900    | 980   | -1130 | 0     | 3510  | 2340   | 2710  | 9      | 44.4  | 1545  | -766  | 4    | 2700    | 86.7%   | 54.4%  | 25580   | 20250    | 52.2%   | 19.6%     |         |       |       |
| -75    | -63   | 0     | -1431 | -263  | -5969  | 5969  | 9      | 11.1  | 750   | -840  | 4    | 2600    | -142.1% | 54.4%  | 16425   | 54169    | 21.5%   | 19.6%     |         |       |       |
| 0      | 1470  | 0     | 18140 | -1860 | 20130  | 2750  | 8      | 50.0  | 6203  | -1171 | 2    | 11250   | 178.9%  | 54.4%  | 38950   | 17570    | 19.1%   | 19.6%     |         |       |       |
| 0      | -5175 | 0     | 350   | 3463  | 19125  | 7288  | 7      | 57.1  | 6750  | -2616 | 2    | 21000   | 91.1%   | 54.4%  | 29438   | 23700    | 7.7%    | 19.6%     |         |       |       |
| 0      | -75   | 0     | -263  | -1013 | -8663  | 8663  | 15     | 6.7   | 1856  | -752  | 8    | 5400    | -160.4% | 54.4%  | 4388    | 70781    | 4.5%    | 19.6%     |         |       |       |
| 0      | 1225  | 1455  | 385   | 0     | 9245   | 135   | 9      | 88.9  | 1173  | -140  | 1    | 8100    | 114.1%  | 53.0%  | 19540   | 1435     | 82.7%   | 42.3%     |         |       |       |
| 2575   | -1510 | 885   | -45   | 0     | 3580   | 3305  | 10     |       |       |       |      |         |         |        |         |          |         |           |         |       |       |

| Rank<br>by %<br>Chng | System Name           | System |             | Commodity<br>Tested | Sys.<br>Rel.<br>Date | Net \$Profit/Loss Per Year |        |        |        |        |             |             |             |             |             |             |             |
|----------------------|-----------------------|--------|-------------|---------------------|----------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                      |                       | #      | Day<br>Trd. |                     |                      | (6)                        |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|                      |                       |        |             |                     |                      | 2002                       | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
| Col.17<br>(1)        | (2)                   | (3)    | (4)         | (5)                 | 2002                 | 2003                       | 2004   | 2005   | 2006   | 2006   | 2007        | 2007        | 2007        | 2007        | 2007        | 2007        |             |
| 79                   | Waverider             | 339    |             | Cotton              | 5/01                 | -7895                      | -840   | 13930  | -1555  | 2785   | 6115        | 0           | -1195       | 0           | 0           | 1605        |             |
|                      | Waverider             | 339    |             | Nat Gas             | 5/01                 | 15725                      | 1455   | -20285 | 16070  | 29855  | 0           | 0           | 0           | 0           | 13570       | 0           |             |
|                      | Waverider             | 339    |             | Euro C              | 5/01                 | 3488                       | 12638  | 4388   | 2713   | -12825 | 0           | -588        | 0           | -2988       | 0           | 713         | 0           |
|                      | Waverider             | 339    |             | Live Hogs           | 5/01                 | 8635                       | -3067  | -5470  | 5830   | -2358  | 0           | 0           | 0           | 0           | 0           | 0           |             |
|                      | Waverider             | 339    |             | Silver              | 5/01                 | -3910                      | -8760  | 6695   | -8925  | 4955   | -2175       | -2175       | 0           | -2175       | 0           | -2175       | 0           |
|                      | Waverider             | 339    |             | Coffee              | 5/01                 | -2100                      | 150    | -12450 | 7931   | -8981  | 0           | 675         | 0           | 0           | 0           | 0           | 788         |
|                      | Waverider             | 339    |             | Soymeal             | 5/01                 | 1330                       | -625   | -5585  | 7775   | -3185  | 325         | -1955       | 0           | 255         | 0           | 0           | -1035       |
|                      | Waverider             | 339    |             | Bonds               | 5/01                 | 5513                       | 631    | -9088  | -5363  | -2169  | 3113        | 0           | 0           | 0           | 0           | 0           | 0           |
| 80                   | Catscan III           | 421    |             | \$ Index            | 5/03                 | n/a                        | 9090   | -710   | 5650   | -2060  | -1970       | -1980       | 760         | 0           | 0           | -540        | -250        |
|                      | Catscan III           | 421    |             | Euro C              | 5/03                 | n/a                        | 11187  | 148    | 824    | 3374   | 0           | -2700       | -413        | 0           | 0           | 1275        | 13          |
|                      | Catscan III           | 421    |             | F Note              | 5/03                 | n/a                        | -1340  | 450    | 1830   | -2170  | -340        | 0           | 1860        | 0           | -2020       | -1170       | 110         |
|                      | Catscan III           | 421    |             | Jap Yen             | 5/03                 | n/a                        | -2925  | -5451  | 7563   | 4915   | -1838       | 0           | 4513        | 0           | -2613       | 475         | 0           |
|                      | Catscan III           | 421    |             | Crude               | 5/03                 | n/a                        | 570    | 5130   | -2170  | -2420  | -3150       | 0           | 4990        | 0           | -720        | -7720       | 1250        |
|                      | Catscan III           | 421    |             | Nat Gas             | 5/03                 | n/a                        | -610   | 30470  | -1190  | -10650 | 13940       | -7950       | 150         | -840        | 2710        | -1140       | 8530        |
|                      | Catscan III           | 421    |             | Euro\$              | 5/03                 | n/a                        | -1350  | -200   | -2375  | -3000  | -375        | 0           | -225        | -450        | -350        | -275        | -775        |
| 81                   | Dynamic Breakout Sys  | 240    |             | Jap Yen             | 3/96                 | 8437                       | -6714  | -2713  | 10538  | -6714  | -1488       | 0           | 1688        | 0           | -1600       | 2613        | 0           |
|                      | Dynamic Breakout Sys  | 240    |             | Cattle              | 3/96                 | 1540                       | 9940   | 6692   | -1228  | 6808   | -780        | -336        | 0           | 1700        | -928        | 564         | 0           |
|                      | Dynamic Breakout Sys  | 240    |             | S Franc             | 3/96                 | -5714                      | 1550   | 7114   | -3688  | -1325  | 0           | -4588       | 425         | 0           | 0           | -13         | 0           |
|                      | Dynamic Breakout Sys  | 240    |             | Crude               | 03/96                | 4460                       | 6290   | 5600   | -8170  | 3030   | -1780       | 0           | 710         | -3580       | -1580       | -1700       | -1070       |
|                      | Dynamic Breakout Sys  | 240    |             | Copper              | 03/96                | -5387                      | -1000  | 7737   | 7662   | 23813  | -2038       | 0           | 7200        | -3075       | 14963       | -2125       | 450         |
|                      | Dynamic Breakout Sys  | 240    |             | Cotton              | 03/96                | 490                        | -5240  | 310    | -470   | -690   | -580        | 0           | -2115       | 0           | 2205        | 0           | 2270        |
|                      | Dynamic Breakout Sys  | 240    |             | Bonds               | 03/96                | -1310                      | 6900   | 470    | -2770  | 2150   | -2340       | 0           | 1790        | -1710       | 0           | -530        | 0           |
| 82                   | Miracle Trading Mthd. | 31     |             | Bellies             | 6/86                 | -11604                     | 13268  | 9772   | -8796  | 6516   | 0           | 1252        | -68         | 120         | 292         | 200         | -4080       |
|                      | Miracle Trading Mthd. | 31     |             | S&P                 | 6/86                 | -55025                     | 7400   | 15000  | 9025   | -17525 | 0           | 0           | 0           | -5100       | 15125       | -5100       | 0           |
|                      | Miracle Trading Mthd. | 31     |             | Bonds               | 6/86                 | 9610                       | 290    | -5150  | 2250   | -2600  | 0           | 0           | 1280        | 0           | 0           | 3680        | 2470        |
|                      | Miracle Trading Mthd. | 31     |             | Beans               | 6/86                 | -1070                      | -6920  | 3055   | -4725  | 1345   | 1000        | -865        | -4990       | 1885        | -1625       | 1650        | 1800        |
| 83                   | Market Direction      | 384    |             | T Note              | 3/02                 | 10416                      | 856    | -6219  | -2306  | 2325   | -1044       | 0           | -575        | 0           | -91         | 0           | 0           |
|                      | Market Direction      | 384    |             | Euro C              | 3/02                 | 3375                       | 19013  | 1338   | 7400   | -8163  | 0           | 1688        | 0           | 0           | 0           | 0           | 825         |
|                      | Market Direction      | 384    |             | S Franc             | 3/02                 | 12600                      | 5738   | -825   | -650   | 1488   | 925         | 0           | -1438       | 0           | 0           | 0           | -1463       |
|                      | Market Direction      | 384    |             | Crude               | 3/02                 | 1360                       | 25     | 14250  | -11505 | 11580  | 0           | 5075        | 0           | -1325       | -1325       | -2650       | -1325       |
|                      | Market Direction      | 384    |             | Coffee              | 3/02                 | 4969                       | 413    | -3713  | 3563   | -3375  | 0           | 2419        | 0           | 0           | 0           | 2963        | 0           |
|                      | Market Direction      | 384    |             | Gold                | 3/02                 | -1815                      | 210    | -5645  | -3655  | 4845   | -1510       | 0           | 0           | -2815       | 0           | -855        | 0           |
|                      | Market Direction      | 384    |             | Jap Yen             | 3/02                 | 1438                       | -10513 | -5413  | 4575   | 700    | -1763       | 0           | 0           | -2275       | 0           | 0           | 0           |
|                      | Market Direction      | 384    |             | Corn                | 3/02                 | 938                        | -2081  | 1725   | 3113   | -2313  | 0           | 2150        | 0           | -1400       | 0           | 0           | -525        |
| 84                   | Natural Gas Trader-MA | 504    |             | Nat Gas             | 8/05                 | n/a                        | n/a    | n/a    | 31080  | 45810  | -1990       | -1370       | -1380       | 1380        | 1550        | 1790        | 4220        |
| 85                   | Universal 2.0         | 468    |             | Beans               | 11/03                | n/a                        | -610   | 4215   | 3500   | -3200  | 615         | -1705       | 1225        | 535         | -45         | -985        | 2785        |
|                      | Universal 2.0         | 468    |             | Crude               | 11/03                | n/a                        | 3440   | 5390   | -2530  | 7990   | -110        | 5250        | -4250       | -2350       | -1150       | 700         | 2180        |
|                      | Universal 2.0         | 468    |             | Nat Gas             | 11/03                | n/a                        | -9050  | 16440  | 1770   | 18180  | 14380       | -6750       | -3480       | -1100       | 3930        | -3080       | 5820        |
|                      | Universal 2.0         | 468    |             | Silver              | 11/03                | n/a                        | -190   | 4795   | -2070  | -2715  | -1145       | -2935       | 20          | -3145       | -1315       | 265         | 655         |
|                      | Universal 2.0         | 468    |             | T Note              | 11/03                | n/a                        | -230   | 4810   | -1140  | -1210  | -1100       | 60          | -170        | -1570       | -860        | 100         | -1010       |
|                      | Universal 2.0         | 468    |             | Euro C              | 11/03                | n/a                        | 4938   | -5061  | -4037  | -10415 | -1900       | -275        | -2375       | -50         | 513         | -2100       | -700        |
| 86                   | ETS - Interim         | 256    |             | S&P                 | 3/97                 | 17975                      | -39200 | -3200  | -69675 | -48075 | -4800       | -14775      | 2450        | 22025       | 3800        | -11600      | 16849       |
| 87                   | OCTANE92              | 559    |             | Unleaded            | 11/05                | n/a                        | n/a    | n/a    | 353    | 5874   | 0           | 0           | 0           | 19245       | 8300        | 0           | -5027       |
| 88                   | Early Bird            | 327    | *           | S&P                 | 1/01                 | 47125                      | -6525  | -1400  | 1325   | -2325  | 0           | 0           | 4575        | 5875        | 0           | 0           | 0           |
| 89                   | Bounce 2              | 450    | *           | Russell 2K          | 1/04                 | n/a                        | n/a    | 16925  | 9050   | 25025  | 1925        | -2925       | 0           | 1050        | 0           | 4600        | 2750        |
|                      | Bounce 2              | 450    | *           | S&P                 | 1/04                 | n/a                        | n/a    | 6625   | -3975  | 9850   | 0           | 125         | 425         | 2925        | 0           | 0           | -1125       |
|                      | Bounce 2              | 450    | *           | D. Jones            | 1/04                 | n/a                        | n/a    | 80     | -1825  | 2170   | 0           | 0           | -410        | 1600        | 0           | 0           | -330        |
|                      | Bounce 2              | 450    | *           | Nasdaq              | 1/04                 | n/a                        | n/a    | -1600  | -14100 | -2700  | -3050       | -1650       | 1575        | -350        | 725         | 0           | 950         |
| 90                   | RC Edge               | 567    | *           | S&P                 | 10/06                | n/a                        | n/a    | n/a    | n/a    | 4925   | 1925        | -4100       | 9150        | 3000        | 4175        | 4575        | -9750       |
|                      | RC Edge               | 567    | *           | Mini S&P            | 10/06                | n/a                        | n/a    | n/a    | n/a    | 963    | 475         | -825        | 613         | -525        | 763         | 850         | -1700       |
| 91                   | SPMD 500              | 413    | *           | S&P                 | 4/05                 | n/a                        | n/a    | n/a    | -6000  | 1825   | 875         | -575        | 4000        | 2825        | -5925       | 6850        | 1400        |
| 92                   | Natural Gas Trader-LA | 506    |             | Nat Gas             | 8/05                 | n/a                        | n/a    | n/a    | 17720  | 47960  | 4610        | -1450       | -3380       | 1380        | -1020       | 4150        | -940        |
| 93                   | Natural Gas Offense   | 526    |             | Nat Gas             | 8/05                 | n/a                        | n/a    | n/a    | 39340  | 46900  | 1390        | -1370       | -1380       | -1670       | 1170        | 1800        | 2530        |
| 94                   | RC Chance             | 565    | *           | Mini S&P            | 10/06                | n/a                        | n/a    | n/a    | n/a    | -688   | 225         | 488         | -413        | -1000       | -38         | 1275        | 1825        |
|                      | RC Chance             | 565    | *           | S&P                 | 10/06                | n/a                        | n/a    | n/a    | n/a    | -650   | 2675        | 2475        | -950        | -2125       | 100         | 5275        | 8925        |
| 95                   | Volatility            | 85     |             | Cotton              | 01/87                | -5950                      | 7210   | 470    | -9400  | -180   | -915        | -615        | -275        | 0           | 1125        | -715        | 3905        |
|                      | Volatility            | 85     |             | Euro \$             | 01/87                | 950                        | -1850  | 475    | -2275  | -2275  | -275        | 0           | 100         | -75         | 0           | -500        | -225        |
|                      | Volatility            | 85     |             | Bonds               | 1/87                 | -5640                      | -15510 | -11240 | -14100 | 5080   | 0           | 0           | -1450       | 0           | 0           | -2370       | 0           |
|                      | Volatility            | 85     |             | N Gas               | 1/87                 | 4490                       | 19280  | -15500 | 32630  | 28740  | 13800       | -7400       | -440        | -7190       | -4270       | -6700       | -160        |
|                      | Volatility            | 85     |             | Jap Yen             | 1/87                 | 6698                       | -3225  | -1564  | -8389  | -7689  | -850        | 0           | 4200        | 0           | -1500       | 2713        | -2200       |
|                      | Volatility            | 85     |             | Copper              | 1/87                 | -4538                      | -2362  | -11015 | 11150  | -4126  | 0           | 0           | 9763        | 0           | 19663       | -1563       | 213         |
|                      | Volatility            | 85     |             | Live Hogs           | 1/87                 | -188                       | -8752  | 2920   | 6324   | -2988  | 0           | 112         | 0           | -1720       | 0           | 56          | 0           |
|                      | Volatility            | 85     |             | Euro C              | 1/87                 | 6124                       | 9113   | -31001 | -5275  | -3551  | 0           | -3363       | -50         | -4400       | 0           | 725         | -75         |
|                      | Volatility            | 85     |             | \$ Index            | 1/87                 | 2160                       | 15040  | -8500  | -6560  | -3460  | 0           | -2050       | -1100       | -460        | 0           | 480         | -1310       |
|                      | Volatility            | 85     |             | Coffee              | 1/87                 | -6375                      | -1912  | 1688   | -31856 | -15077 | 0           | -2288       | -788        | -2700       | 3056        | -2681       | -863        |
| 96                   | Synergy               | 374    |             | Bonds               | 3/02                 | -2075                      | 8619   | -6787  | -3556  | -1068  | 0           | 0           | 0           | -1575       | 0           | 0           | 0           |
|                      | Synergy               | 374    |             | S Franc             | 3/02                 | -1175                      | 9163   | -5263  | 5762   | -4350  | -1600       | 0           | 0           | -525        | 0           | -1150       | 0           |
|                      | Synergy               | 374    |             | Jap Yen             | 3/02                 | -8563                      | -1600  | -238   | -1238  | 2175   | -1588       | 0           | 0           | -1050       | 0           | 0           | 0           |
|                      | Synergy               | 374    |             | Crude               | 3/02                 | 910                        | -255   | 110    | -5635  | -2425  | 0           | 0           | 0           | 14325       | 0           | -2885       | -55         |
|                      | Synergy               | 374    |             | Nat Gas             | 3/02                 | -9160                      | -7610  | -4765  | 18200  | -4625  | 0           | 0           | 0           | 0           | 0           | -3795       | 0           |
|                      | Synergy               | 374    |             | \$ Index            | 3/02                 | 0                          | 19880  | 2230   | 2550   | -1460  | 0           | -1095       | 0           | -845        | 0           | 0           | 0           |
|                      | Synergy               | 374    |             | Nikkei              | 3/02                 | -2675                      | -7875  | -6150  | -2650  | 16020  | 0           | 0           | -1690       | 0           | 0           | 0           | -4350       |
|                      | Synergy               | 374    |             | Euro C              | 3/02                 | 0                          | 28388  | -4263  | -1212  | -6062  |             |             |             |             |             |             |             |

|       |        |       |       |       | All Statistics Based On Last 12 Months Performance |       |        |       |       |       |      |         |         |       |        |        |         |           |         |  |
|-------|--------|-------|-------|-------|--|-------|--------|-------|-------|-------|------|---------|---------|-------|--------|--------|---------|-----------|---------|--|
|       |        |       |       |       | 12 Mos   |       | 12 Mos |       |       |       |      |         |         |       |        |        |         |           |         |  |
| Jul   | Aug    | Sep   | Oct   | Nov   | Net  | Max   | Total  | %     | Avg.  | Avg.  | Max  | Min.    | %Chng   | Comb- | Total  | Total  | %Chng   | Min.Req   | %Chng   |  |
| 2007  | 2007   | 2007  | 2007  | 2007  | P/L  | DD    | Trds   | Wins  | Win   | Loss  | Loss | Cap. \$ | Min.Req | ined  | Net    | Max    | Release | Cap.Since | Release |  |
|       |        |       |       |       | (8)  | (9)   | (10)   | (11)  | (12)  | (13)  | (14) | (15)    | (16)    | (17)  | (18)   | (19)   | (20)    | (21)      | (22)    |  |
| 0     | 2240   | -2175 | 0     | 1510  | 8100   | 2175  | 6      | 66.7  | 2868  | -1691 | 1    | 3000    | 270.0%  | 51.2% | 15700  | 13450  | 78.5%   |           | 12.3%   |  |
| 0     | 0      | 0     | 0     | 26735 | 40305  | 2175  | 3      | 66.7  | 21240 | -2198 | 1    | 30000   | 134.4%  | 51.2% | 83125  | 34675  | 41.6%   |           | 12.3%   |  |
| -2175 | -1350  | -2175 | 0     | 8988  | 425  | 8563  | 7      | 28.6  | 4850  | -1858 | 3    | 6300    | 6.7%    | 51.2% | 10625  | 28013  | 25.3%   |           | 12.3%   |  |
| -1175 | -2175  | 0     | 0     | 4905  | 1555   | 3350  | 3      | 33.3  | 4905  | -1672 | 2    | 2700    | 57.6%   | 51.2% | 1880   | 10387  | 10.4%   |           | 12.3%   |  |
| -2175 | 0      | -2175 | -4350 | -835  | -18235   | 18235 | 9      | 0.0   | 0     | -2026 | 9    | 18000   | -101.3% | 51.2% | -30625 | 31285  | -25.5%  |           | 12.3%   |  |
| 0     | -2175  | 0     | -2175 | 0     | -2888  | 6525  | 5      | 40.0  | 1819  | -2175 | 3    | 5400    | -53.5%  | 51.2% | -10969 | 19856  | -30.5%  |           | 12.3%   |  |
| -1715 | -2335  | 0     | 0     | 2475  | -3985  | 6785  | 7      | 42.9  | 1018  | -1762 | 3    | 1650    | -241.5% | 51.2% | -3800  | 11775  | -34.5%  |           | 12.3%   |  |
| 0     | 1081   | 0     | 0     | 6238  | 10431  | 0     | 3      | 100.0 | 3477  | 0     | 0    | 2700    | 386.3%  | 51.2% | -8925  | 23563  | -49.6%  |           | 12.3%   |  |
| 0     | 980    | 0     | 0     | 4900  | 1900   | 3980  | 12     | 33.3  | 1883  | -703  | 4    | 3300    | 57.6%   | 51.0% | 15840  | 11770  | 102.9%  |           | 23.9%   |  |
| 0     | 1875   | 0     | 0     | 11213 | 11263  | 3950  | 10     | 60.0  | 2915  | -1557 | 2    | 6300    | 178.8%  | 51.0% | 26800  | 22950  | 91.2%   |           | 23.9%   |  |
| 0     | 2480   | -220  | -410  | 3370  | 3660   | 3840  | 16     | 37.5  | 1412  | -481  | 7    | 1200    | 305.0%  | 51.0% | 2770   | 10000  | 49.5%   |           | 23.9%   |  |
| 1075  | 5013   | 513   | -3350 | 1338  | 5125   | 4713  | 18     | 44.4  | 1902  | -1007 | 5    | 6000    | 85.4%   | 51.0% | 11063  | 14850  | 39.5%   |           | 23.9%   |  |
| 0     | -1720  | -1130 | 20950 | -1870 | 10880  | 10430 | 16     | 37.5  | 5212  | -2039 | 4    | 11250   | 96.7%   | 51.0% | 15140  | 17620  | 28.8%   |           | 23.9%   |  |
| 0     | -4580  | -6100 | -3790 | -70   | 860  | 20350 | 20     | 35.0  | 6340  | -3348 | 4    | 30000   | 2.9%    | 51.0% | 4940   | 69070  | 3.5%    |           | 23.9%   |  |
| -100  | 175    | -650  | -75   | 100   | -3000  | 3100  | 27     | 14.8  | 100   | -148  | 19   | 2100    | -142.9% | 51.0% | -9550  | 9650   | -97.4%  |           | 23.9%   |  |
| 363   | 4300   | 0     | -2863 | 1238  | 4250   | 2863  | 10     | 60.0  | 1700  | -1488 | 2    | 6000    | 70.8%   | 50.7% | 61013  | 19713  | 85.3%   |           | 22.2%   |  |
| 780   | -3940  | 0     | 0     | 1340  | -1600  | 3940  | 10     | 40.0  | 1169  | -1046 | 2    | 2550    | -62.7%  | 50.7% | 10956  | 15448  | 36.1%   |           | 22.2%   |  |
| -813  | -2338  | 0     | 0     | 5513  | -1813  | 7325  | 9      | 33.3  | 2483  | -1542 | 3    | 4200    | -43.2%  | 50.7% | 15425  | 15650  | 30.8%   |           | 22.2%   |  |
| 0     | -2820  | 0     | 18140 | -1870 | 4450   | 11820 | 14     | 28.6  | 5298  | -1677 | 6    | 11250   | 39.6%   | 50.7% | 21490  | 29730  | 16.0%   |           | 22.2%   |  |
| -1388 | -5225  | 0     | -2275 | 9075  | 15563  | 10563 | 14     | 35.7  | 6653  | -1965 | 5    | 21000   | 74.1%   | 50.7% | 35400  | 30400  | 14.1%   |           | 22.2%   |  |
| 0     | -855   | -2410 | -895  | -525  | -2905  | 5735  | 14     | 28.6  | 1859  | -1035 | 5    | 3000    | -96.8%  | 50.7% | -5010  | 14305  | -14.0%  |           | 22.2%   |  |
| 870   | 3510   | 0     | 0     | 6150  | 7740   | 4200  | 10     | 60.0  | 2288  | -1497 | 3    | 2700    | 286.7%  | 50.7% | -4890  | 34680  | -15.2%  |           | 22.2%   |  |
| -760  | 2500   | 1528  | 0     | 1360  | 2344   | 6576  | 14     | 71.4  | 953   | -1794 | 2    | 3600    | 65.1%   | 50.2% | 39244  | 24932  | 51.3%   |           | -1.4%   |  |
| 0     | -9925  | 10475 | 1675  | 8300  | 15450  | 26725 | 15     | 33.3  | 13535 | -5213 | 5    | 47250   | 32.7%   | 50.2% | -8688  | 153038 | -0.9%   |           | -1.4%   |  |
| 0     | 6340   | 2120  | 0     | -5200 | 10690  | 5200  | 7      | 71.4  | 3178  | -2594 | 2    | 2700    | 395.9%  | 50.2% | -19920 | 52480  | -34.7%  |           | -1.4%   |  |
| 1850  | 2110   | 0     | -415  | -2810 | -410   | 5855  | 16     | 43.8  | 1916  | -1539 | 2    | 2400    | -17.1%  | 50.2% | -27165 | 53380  | -53.3%  |           | -1.4%   |  |
| 1331  | 0      | 0     | 772   | 3144  | 3538   | 1709  | 7      | 42.9  | 2191  | -761  | 3    | 1800    | 196.5%  | 47.2% | 9653   | 16847  | 91.9%   |           | 27.0%   |  |
| 0     | -2713  | -1725 | 0     | 9700  | 7775   | 4438  | 6      | 50.0  | 4071  | -1479 | 3    | 6300    | 123.4%  | 47.2% | 30738  | 13288  | 83.6%   |           | 27.0%   |  |
| 0     | 0      | 0     | 0     | 0     | -1975  | 2900  | 3      | 33.3  | 925   | -1449 | 2    | 4200    | -47.0%  | 47.2% | 15450  | 8413   | 63.1%   |           | 27.0%   |  |
| 0     | 4945   | 0     | 4665  | 11720 | 19780  | 6625  | 10     | 40.0  | 6608  | -1109 | 5    | 11250   | 175.8%  | 47.2% | 35490  | 17100  | 54.1%   |           | 27.0%   |  |
| -1331 | -1331  | -2663 | 1538  | 0     | 1594   | 6656  | 8      | 37.5  | 2750  | -1331 | 5    | 5400    | 29.5%   | 47.2% | 3450   | 6656   | 11.0%   |           | 27.0%   |  |
| -1280 | 0      | 0     | 0     | 0     | -6460  | 6460  | 8      | 12.5  | 45    | -929  | 6    | 12000   | -53.8%  | 47.2% | -11010 | 14760  | -15.7%  |           | 27.0%   |  |
| 3075  | 0      | 0     | 1213  | 1238  | 1488   | 4038  | 7      | 42.9  | 2371  | -1409 | 3    | 6000    | 24.8%   | 47.2% | -5963  | 18000  | -17.0%  |           | 27.0%   |  |
| 0     | 0      | -1175 | -2650 | 713   | -2888  | 7750  | 9      | 33.3  | 1888  | -1424 | 4    | 1500    | -192.5% | 47.2% | -1506  | 7800   | -17.2%  |           | 27.0%   |  |
| 1730  | -1260  | 630   | 1400  | 6970  | 13670  | 7880  | 58     | 58.6  | 1471  | -1513 | 4    | 30000   | 45.6%   | 45.6% | 92550  | 17400  | 132.2%  |           | 132.2%  |  |
| 670   | 1085   | 490   | 2685  | -585  | 6770   | 2305  | 36     | 58.3  | 640   | -444  | 3    | 2400    | 282.1%  | 44.9% | 10060  | 7785   | 100.6%  |           | 18.4%   |  |
| 2370  | 2050   | 3180  | 11760 | 1330  | 20960  | 11500 | 37     | 43.2  | 2436  | -855  | 12   | 11250   | 186.3%  | 44.9% | 35360  | 11720  | 75.4%   |           | 18.4%   |  |
| 4860  | 12550  | -3490 | 2530  | 3600  | 29770  | 11820 | 37     | 56.8  | 2526  | -1459 | 4    | 30000   | 99.2%   | 44.9% | 42730  | 40950  | 34.2%   |           | 18.4%   |  |
| -4545 | -4610  | -3985 | 5765  | -985  | -15960   | 20740 | 47     | 27.7  | 1343  | -984  | 7    | 18000   | -88.7%  | 44.9% | -14995 | 40145  | -20.0%  |           | 18.4%   |  |
| -1030 | 350    | -230  | -1130 | 1700  | -4890  | 6590  | 35     | 28.6  | 372   | -345  | 10   | 1800    | -271.7% | 44.9% | -1560  | 9000   | -20.8%  |           | 18.4%   |  |
| -700  | -950   | -2275 | 1488  | 4025  | -5300  | 10813 | 40     | 30.0  | 776   | -522  | 10   | 6300    | -84.1%  | 44.9% | -17975 | 31750  | -68.5%  |           | 18.4%   |  |
| -7803 | -2900  | 3950  | 1575  | 12300 | 21071  | 21703 | 84     | 42.9  | 3901  | -2492 | 6    | 47250   | 44.6%   | 44.6% | 62259  | 206150 | 12.1%   |           | 12.1%   |  |
| -5191 | -4296  | 0     | -5111 | 0     | 7921   | 19324 | 6      | 33.3  | 13772 | -4897 | 4    | 18000   | 44.0%   | 44.0% | 14148  | 19624  | 37.7%   |           | 37.7%   |  |
| 5625  | -3650  | -225  | 0     | -1875 | 10325  | 10750 | 23     | 43.5  | 3490  | -1892 | 5    | 23625   | 43.7%   | 43.7% | 59500  | 15900  | 36.0%   |           | 36.0%   |  |
| 0     | -5925  | 8875  | 0     | 5075  | 15425  | 10225 | 23     | 56.5  | 2796  | -2090 | 3    | 19500   | 79.1%   | 41.6% | 64500  | 10225  | 82.7%   |           | 26.7%   |  |
| 0     | -2175  | 100   | 0     | 9950  | 10225  | 6125  | 17     | 64.7  | 1805  | -1604 | 3    | 23625   | 43.3%   | 41.6% | 22725  | 13275  | 24.0%   |           | 26.7%   |  |
| 0     | -1055  | 195   | -720  | 3210  | 2490   | 2900  | 20     | 55.0  | 713   | -595  | 3    | 6000    | 41.5%   | 41.6% | 2915   | 4200   | 12.1%   |           | 26.7%   |  |
| 0     | -825   | 0     | 0     | 4300  | 1675   | 4700  | 21     | 57.1  | 1013  | -1162 | 3    | 22500   | 7.4%    | 41.6% | -13675 | 20050  | -15.5%  |           | 26.7%   |  |
| 2950  | 1200   | 1425  | -5050 | 3975  | 13475  | 12975 | 170    | 54.7  | 953   | -976  | 7    | 23625   | 57.0%   | 41.3% | 16475  | 12975  | 59.8%   |           | 45.9%   |  |
| 825   | -1125  | -688  | -1163 | 725   | -1775  | 4075  | 174    | 29.3  | 282   | -131  | 11   | 4725    | -37.6%  | 41.3% | -1288  | 4075   | -23.4%  |           | 45.9%   |  |
| -1700 | -13375 | -975  | 11325 | 4825  | 9550   | 21800 | 161    | 47.8  | 1485  | -1246 | 9    | 23625   | 40.4%   | 40.4% | 4500   | 25750  | 7.1%    |           | 7.1%    |  |
| -640  | 8010   | 920   | 1400  | -1170 | 11870  | 9660  | 52     | 55.8  | 1487  | -1361 | 4    | 30000   | 39.6%   | 39.6% | 72940  | 16650  | 104.2%  |           | 104.2%  |  |
| 1700  | -2160  | 630   | 1400  | 6970  | 11010  | 8500  | 66     | 56.1  | 1421  | -1436 | 6    | 30000   | 36.7%   | 36.7% | 95860  | 21320  | 136.9%  |           | 136.9%  |  |
| -163  | 325    | -50   | -638  | 1563  | 3400   | 2550  | 146    | 36.3  | 413   | -199  | 8    | 4725    | 72.0%   | 35.8% | 2488   | 2550   | 45.1%   |           | 17.9%   |  |
| -375  | -7475  | -6650 | -1600 | 6475  | 6750   | 27850 | 146    | 46.6  | 1539  | -1256 | 7    | 23625   | 28.6%   | 35.8% | 3425   | 27850  | 12.4%   |           | 17.9%   |  |
| -275  | 1040   | 1515  | -1360 | 1445  | 4875   | 2885  | 13     | 46.2  | 1723  | -783  | 3    | 3000    | 162.5%  | 35.7% | 28975  | 29150  | 45.6%   |           | 5.7%    |  |
| -425  | -250   | 0     | -225  | -100  | -1975  | 1975  | 13     | 15.4  | 150   | -207  | 7    | 2100    | -94.0%  | 35.7% | 10800  | 8200   | 24.2%   |           | 5.7%    |  |
| -860  | 1800   | -1390 | -3010 | 4510  | -2770  | 7280  | 8      | 37.5  | 2340  | -1958 | 2    | 2700    | -102.6% | 35.7% | 12920  | 58450  | 22.6%   |           | 5.7%    |  |
| 0     | -1660  | -5450 | 4030  | 6890  | -8550  | 35820 | 20     | 25.0  | 9192  | -3634 | 10   | 30000   | -28.5%  | 35.7% | 121460 | 43460  | 19.1%   |           | 5.7%    |  |
| 0     | 4813   | -263  | -488  | 2900  | 9325   | 2200  | 13     | 38.5  | 2940  | -674  | 3    | 6000    | 155.4%  | 35.7% | 10800  | 42088  | 8.5%    |           | 5.7%    |  |
| 0     | 263    | -4538 | -3150 | 9650  | 30300  | 8775  | 11     | 45.5  | 8250  | -1833 | 2    | 21000   | 144.3%  | 35.7% | 14163  | 56538  | 3.2%    |           | 5.7%    |  |
| -456  | -1832  | 4684  | 0     | 2916  | 3760   | 4024  | 10     | 50.0  | 1571  | -819  | 3    | 2700    | 139.3%  | 35.7% | -5600  | 21404  | -9.8%   |           | 5.7%    |  |
| 2788  | 38     | 0     | 0     | 11913 | 7575   | 7813  | 12     | 41.7  | 3488  | -1412 | 2    | 6300    | 120.2%  | 35.7% | -19988 | 59750  | -14.9%  |           | 5.7%    |  |
| 0     | -510   | 0     | 0     | 4900  | -50  | 4950  | 10     | 30.0  | 1993  | -861  | 3    | 3300    | -1.5%   | 35.7% | -26680 | 53620  | -38.0%  |           | 5.7%    |  |
| 0     | -1219  | -4556 | -975  | 0     | -13013   | 13013 | 12     | 8.3   | 3056  | -1459 | 7    | 5400    | -241.0% | 35.7% | -46838 | 160088 | -41.0%  |           | 5.7%    |  |
| -169  | 0      | -1856 | 0     | 3331  | -269   | 3600  | 4      | 25.0  | 3331  | -1200 | 3    | 2700    | -10.0%  | 35.4% | -5138  | 17350  | 1.8%    |           | 9.4%    |  |
| 0     | 0      | 0     | 0     | 4350  | 1075   | 3275  | 4      | 25.0  | 4350  | -1092 | 3    | 4200    | 25.6%   | 35.4% | 6813   | 10938  | 1.8%    |           | 9.4%    |  |
| 0     | 0      | 0     | 0     | 5338  | 2700   | 2638  | 3      | 33.3  | 5338  | -1316 | 2    | 60      |         |       |        |        |         |           |         |  |

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2)     | System<br>(3) |             | Commodity<br>Tested<br>(4) | Sys.<br>Rel.<br>Date<br>(5) | Net \$Profit/Loss Per Year<br>(6) |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|---------------------------------------|------------------------|---------------|-------------|----------------------------|-----------------------------|-----------------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                                       |                        | #             | Day<br>Trd. |                            |                             | 2002                              | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
| 97                                    | Axiom Long Term        | 471           |             | Cotton                     | 4/04                        | n/a                               | n/a    | 5835   | -3270  | -2105  | 0           | 0           | 0           | 0           | 0           | 9925        | 0           |
|                                       | Axiom Long Term        | 471           |             | Crude                      | 4/04                        | n/a                               | n/a    | 0      | 4825   | 6740   | 0           | 0           | 0           | 0           | 0           | 175         | -3075       |
|                                       | Axiom Long Term        | 471           |             | \$ Index                   | 4/04                        | n/a                               | n/a    | -3075  | 2945   | -4555  | 0           | 175         | -1385       | 0           | 0           | 0           | 175         |
|                                       | Axiom Long Term        | 471           |             | T Note                     | 4/04                        | n/a                               | n/a    | -4681  | -688   | 1013   | 0           | -778        | -1372       | 0           | -1013       | 0           | 0           |
|                                       | Axiom Long Term        | 471           |             | Corn                       | 4/04                        | n/a                               | n/a    | -2563  | 2375   | -4575  | 0           | 0           | 0           | 0           | 2750        | 0           | -4500       |
| 98                                    | Night & Day Daytrading | 26            | *           | S&P                        | 1/87                        | 7650                              | -15450 | 6100   | -11625 | -5950  | 2375        | 5325        | 8925        | 1075        | -4225       | -3250       | -400        |
| 99                                    | Zeeport                | 367           | *           | S&P                        | 12/01                       | 51400                             | -8625  | -9525  | -17375 | 15600  | 0           | -2625       | 10100       | -2325       | 3775        | -1125       | 150         |
|                                       | Zeeport                | 367           | *           | Nasdaq                     | 12/01                       | 13800                             | -23000 | -32250 | -25880 | -17225 | -2875       | -450        | -4725       | -1600       | 2025        | 125         | -5825       |
| 100                                   | STAT Const             | 345           |             | \$ Index                   | 5/01                        | 9230                              | 10410  | 1740   | -2060  | -4500  | 0           | -2190       | 0           | 0           | 0           | 260         | -470        |
|                                       | STAT Const             | 345           |             | Euro C                     | 1/01                        | 6937                              | 14926  | 3948   | 2962   | -8851  | 0           | -4188       | 0           | 0           | 0           | 1413        | -1500       |
|                                       | STAT Const             | 345           |             | T Note                     | 5/01                        | 5010                              | -4030  | 2190   | -6320  | 3210   | -1680       | 0           | -1340       | 0           | 0           | 360         | 0           |
|                                       | STAT Const             | 345           |             | Crude                      | 5/01                        | 1050                              | -6770  | 7310   | -11520 | 90     | 770         | 0           | 2890        | 0           | -1790       | -3870       | 1150        |
|                                       | STAT Const             | 345           |             | Jap Yen                    | 5/01                        | 3874                              | -4602  | -4125  | 10613  | -14501 | 0           | 0           | 1050        | -2713       | 0           | 1500        | 0           |
|                                       | STAT Const             | 345           |             | S Franc                    | 5/01                        | 249                               | -3550  | 1301   | -8113  | -10539 | 0           | -3850       | 0           | 0           | 0           | -1925       | 0           |
|                                       | STAT Const             | 345           |             | Rough Rice                 | 5/01                        | -1884                             | -1910  | -226   | 6      | -5390  | -194        | -636        | -674        | -1516       | 586         | 0           | -1216       |
| 101                                   | CatsCan IV Const       | 564           |             | T Note                     | 11/06                       | n/a                               | n/a    | n/a    | n/a    | -3000  | -2060       | 0           | 2190        | -190        | 140         | -210        | 0           |
|                                       | CatsCan IV Const       | 564           |             | Euro C                     | 11/06                       | n/a                               | n/a    | n/a    | n/a    | 2513   | 0           | 938         | 2075        | 0           | 0           | 2075        | -13         |
|                                       | CatsCan IV Const       | 564           |             | \$ Index                   | 11/06                       | n/a                               | n/a    | n/a    | n/a    | 2030   | 0           | -1220       | 860         | -1850       | 0           | 550         | 90          |
|                                       | CatsCan IV Const       | 564           |             | Nat Gas                    | 11/06                       | n/a                               | n/a    | n/a    | n/a    | 17560  | 21630       | -1960       | 5000        | -5220       | -11180      | 0           | 10980       |
|                                       | CatsCan IV Const       | 564           |             | Coffee                     | 11/06                       | n/a                               | n/a    | n/a    | n/a    | 2531   | 281         | 0           | 4594        | -956        | 2925        | -769        | 1013        |
|                                       | CatsCan IV Const       | 564           |             | Euro\$                     | 11/06                       | n/a                               | n/a    | n/a    | n/a    | -1075  | -375        | -350        | -525        | -300        | 0           | -450        | -425        |
| 102                                   | DCB Cotton             | 546           |             | Cotton                     | 12/05                       | n/a                               | n/a    | n/a    | 0      | -770   | 0           | 0           | 85          | 0           | 0           | 0           | 0           |
| 103                                   | GK Universal Trader II | 551           |             | Euro C                     | 3/06                        | n/a                               | n/a    | n/a    | n/a    | -6850  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader II | 551           |             | Cotton                     | 3/06                        | n/a                               | n/a    | n/a    | n/a    | 0      | 0           | 0           | 0           | 0           | 0           | 7180        | 0           |
|                                       | GK Universal Trader II | 551           |             | Gold                       | 3/06                        | n/a                               | n/a    | n/a    | n/a    | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader II | 551           |             | Unleaded                   | 3/06                        | n/a                               | n/a    | n/a    | n/a    | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader II | 551           |             | Nikkei                     | 3/06                        | n/a                               | n/a    | n/a    | n/a    | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader II | 551           |             | Live Hogs                  | 3/06                        | n/a                               | n/a    | n/a    | n/a    | -4015  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader II | 551           |             | Bonds                      | 3/06                        | n/a                               | n/a    | n/a    | n/a    | -3606  | 0           | 0           | 0           | 0           | 0           | -5013       | 0           |
|                                       | GK Universal Trader II | 551           |             | Rough Rice                 | 3/06                        | n/a                               | n/a    | n/a    | n/a    | -4630  | 0           | 0           | 0           | -1925       | 0           | 0           | 0           |
| 104                                   | Delphi Universal II    | 595           |             | Mini Midcap                | 6/07                        | n/a                               | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | 1205        |
| 105                                   | Basis II               | 270           |             | S Franc                    | 01/98                       | 2561                              | 1737   | 15014  | 11213  | -3450  | 0           | -4088       | -1600       | 0           | 0           | -963        | 0           |
|                                       | Basis II               | 270           |             | Jap Yen                    | 1/98                        | 11837                             | -3339  | -4401  | 14387  | -5975  | -2075       | 0           | 2800        | 0           | -1988       | 2225        | 0           |
|                                       | Basis II               | 270           |             | T Notes                    | 1/98                        | 280                               | 410    | 4990   | -5510  | -2140  | -1420       | 0           | -780        | -440        | -1570       | 850         | 0           |
|                                       | Basis II               | 270           |             | Bonds                      | 1/98                        | 7140                              | -4590  | 4670   | -2520  | -1110  | -3110       | 0           | -90         | 0           | -2560       | 1020        | 0           |
|                                       | Basis II               | 270           |             | Crude                      | 1/98                        | 1290                              | -5470  | 2260   | 0      | -1130  | 0           | 0           | 0           | 0           | 0           | -2270       | -220        |
|                                       | Basis II               | 270           |             | N Gas                      | 1/98                        | 3020                              | 0      | 0      | 0      | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Basis II               | 270           |             | Cotton                     | 1/98                        | -2540                             | 3325   | -14145 | -590   | -5620  | -1020       | -805        | -885        | 0           | 3210        | 0           | -5945       |
| 106                                   | Checkmate              | 342           |             | Bonds                      | 4/01                        | 5913                              | 3663   | 13025  | -2931  | 7819   | 0           | 0           | -1263       | -1450       | 0           | 3081        | 2300        |
|                                       | Checkmate              | 342           |             | \$ Index                   | 4/01                        | 2235                              | 5485   | 3085   | 3945   | 2545   | 0           | -1025       | 0           | 0           | 1195        | 0           | 0           |
|                                       | Checkmate              | 342           |             | Euro C                     | 4/01                        | 2275                              | 2238   | 9950   | 2150   | 3888   | 0           | -1088       | 0           | 0           | 0           | -1263       | 0           |
|                                       | Checkmate              | 342           |             | Nikkei                     | 4/01                        | -450                              | 875    | -3150  | 4275   | 2675   | 0           | 0           | 5825        | 0           | 0           | 0           | 0           |
|                                       | Checkmate              | 342           |             | Jap Yen                    | 4/01                        | 2850                              | 1050   | 5425   | 2838   | -338   | 1300        | 0           | -938        | -2100       | 0           | 0           | -988        |
|                                       | Checkmate              | 342           |             | Crude                      | 4/01                        | 35                                | 5205   | 3310   | -3580  | -8965  | 0           | 0           | -2025       | 0           | -2965       | 0           | 0           |
|                                       | Checkmate              | 342           |             | S Franc                    | 4/01                        | 1338                              | -13    | 2425   | -1788  | -85    | -1700       | 0           | -950        | 0           | 0           | 0           | 0           |
|                                       | Checkmate              | 342           |             | Nat Gas                    | 4/01                        | 1940                              | 7105   | -1275  | -15440 | -24650 | 0           | -4815       | 0           | 0           | 0           | 0           | 0           |
| 107                                   | The Big Blue           | 242           | *           | S&P                        | 8/96                        | 20100                             | 8275   | 300    | -10125 | -3075  | -1150       | 2900        | 12275       | -325        | 800         | -300        | 1700        |
| 108                                   | Trendchannel           | 292           |             | T Note                     | 6/98                        | 5300                              | 960    | 1020   | -3590  | 1730   | -1390       | 0           | -430        | 0           | -1610       | 550         | 0           |
|                                       | Trendchannel           | 292           |             | Euro C                     | 12/98                       | 5299                              | 14475  | 5762   | -5339  | -11501 | 0           | -3688       | -63         | 0           | 0           | 2100        | -3563       |
|                                       | Trendchannel           | 292           |             | Jap Yen                    | 6/98                        | -312                              | -3126  | -1375  | 8087   | -13252 | -2138       | 0           | 988         | -2475       | 0           | 2513        | 0           |
| 109                                   | Genesis B              | 332           |             | Jap Yen                    | 01/01                       | 6950                              | -7738  | -10513 | 12463  | -5350  | 0           | 0           | 2088        | 0           | 0           | 0           | 0           |
| 110                                   | Mechwarrior            | 480           |             | S&P                        | 12/04                       | n/a                               | n/a    | -2425  | 16225  | 39000  | 3200        | -2900       | 350         | 2350        | -1375       | 2175        | -3450       |
| 111                                   | DCB Lumber             | 544           |             | Lumber                     | 12/05                       | n/a                               | n/a    | n/a    | 0      | 61     | -95         | -1010       | 310         | 0           | 475         | 0           | 0           |
| 112                                   | PUMP #1                | 591           |             | Unleaded                   | 1/07                        | n/a                               | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | 15142       | 12920       | 0           | -4451       |
| 113                                   | DCB Wheat              | 540           |             | Wheat                      | 12/05                       | n/a                               | n/a    | n/a    | 0      | 175    | 0           | -69         | 0           | 0           | 900         | -1200       | 0           |
| 114                                   | I-Master               | 366           |             | Russell 2K                 | 11/01                       | 90174                             | 80900  | 81625  | 5750   | -52650 | -22050      | -725        | -10325      | 20450       | -9450       | 9900        | 26250       |
|                                       | I-Master               | 366           |             | S&P                        | 11/01                       | 106050                            | -10175 | -32525 | -67625 | -8000  | -11100      | -17350      | 12750       | 725         | -11500      | 4100        | 15750       |
|                                       | I-Master               | 366           |             | Nasdaq                     | 11/01                       | 89450                             | -1400  | -19400 | -52550 | -9125  | -10700      | -9450       | 900         | 6150        | -18150      | -450        | 4700        |
| 115                                   | Golden SX              | 253           |             | T Notes                    | 7/96                        | 6080                              | 860    | 9680   | 4560   | 2940   | 0           | -2150       | -1570       | 0           | 0           | 2160        | 0           |
|                                       | Golden SX              | 253           |             | Coffee                     | 7/96                        | -8063                             | -11494 | -1463  | 2043   | -3976  | -38         | 0           | -563        | 2663        | 1631        | 0           | -3281       |
|                                       | Golden SX              | 253           |             | Crude                      | 7/96                        | 5030                              | 3550   | 900    | 1770   | 1030   | 0           | 3100        | 0           | -1570       | -1580       | -1570       | -4410       |
|                                       | Golden SX              | 253           |             | Jap Yen                    | 7/96                        | -1824                             | 1387   | -7726  | 8450   | -6401  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Golden SX              | 253           |             | Cotton                     | 7/96                        | -3870                             | -1355  | -2290  | -2820  | 1035   | -1000       | 0           | 0           | 0           | 0           | -1575       | 0           |
|                                       | Golden SX              | 253           |             | Cattle                     | 7/96                        | -2256                             | 7716   | -8208  | -888   | -472   | 0           | -3380       | 0           | 1312        | 0           | -220        | 0           |
| 116                                   | Mike Culler System     | 104           |             | Jap Yen                    | 7/89                        | -789                              | 2662   | -7263  | -16552 | 3001   | 1238        | -2088       | -1375       | -2275       | -1925       | 2313        | 913         |
|                                       | Mike Culler System     | 104           |             | S Franc                    | 7/89                        | -7501                             | 2899   | -20527 | -3065  | -5588  | -625        | 863         | 763         | -2788       | 0           | 500         | -1225       |
| 117                                   | S&P Day                | 436           |             | S&P                        | 06/03                       | n/a                               | -10300 | 12875  | -31375 | -8050  | 1900        | 0           | -2875       | 0           | 0           | 22100       | -5450       |
| 118                                   | RC Chance+             | 597           | *           | Mini S&P                   | 8/07                        | n/a                               | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                                       | RC Chance+             | 597           | *           | S&P                        | 8/07                        | n/a                               | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
| 119                                   | CatsCan IV             | 563           |             | T Note                     | 11/06                       | n/a                               | n/a    | n/a    | n/a    | -1710  | -1710       | 0           | 2190        | -200        | 170         | 10          | 1050        |
|                                       | CatsCan IV             | 563           |             | \$ Index                   | 11/06                       | n/a                               | n/a    | n/a    | n/a    | 2030   | 0           | -200        | 850         | -1850       | 0           | 110         | 90          |
|                                       | CatsCan IV             | 563           |             | Euro C                     | 11/06                       | n/a                               | n/a    | n/a    | n/a    | 2513   | 0           | 938         | 2075        | -3350       | 0           | 1763        | 563         |
|                                       | CatsCan IV             | 563           |             | Nat Gas                    | 11/06                       | n/a                               | n/a    | n/a    | n/a    | 17560  | 21630       | -1960       | 5000        | -5220       | -11180      | 0           | 10980       |

|          |          |          |          |          | All Statistics Based On Last 12 Months Performance |                   |                        |             |               |                |                    |                         |                          |                       |                    | Combined          |  |  |
|----------|----------|----------|----------|----------|--|-------------------|------------------------|-------------|---------------|----------------|--------------------|-------------------------|--------------------------|-----------------------|--------------------|-------------------|--|--|
| Jul 2007 | Aug 2007 | Sep 2007 | Oct 2007 | Nov 2007 | 12 Mos Net P/L (8)                                 | 12 Mos Max DD (9) | 12 Mos Total Trds (10) | % Wins (11) | Avg. Win (12) | Avg. Loss (13) | Max Con. Loss (14) | Min. Req'd Cap. \$ (15) | %Chng Min. Req Cap. (16) | Comb-ined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min. Req Cap. Since Release (20) | %Chng Min. Req Cap. Since Release (22) |
| 175      | 0        | -3165    | 0        | -265     | 6670   | 4550              | 5                      | 60.0        | 3740          | -2275          | 2                  | 3000                    | 222.3%                   | 35.3%                 | 7130               | 5375              | 63.4%                                  | 7.1%                                   |
| 0        | 2130     | 0        | 0        | 0        | -770   | 3075              | 4                      | 50.0        | 1300          | -1685          | 1                  | 11250                   | -6.8%                    | 35.3%                 | 10795              | 6100              | 25.6%                                  | 7.1%                                   |
| 0        | 0        | 0        | 0        | 4750     | 3715   | 1385              | 4                      | 75.0        | 1700          | -1385          | 1                  | 3300                    | 112.6%                   | 35.3%                 | -970               | 8840              | -7.8%                                  | 7.1%                                   |
| 175      | 0        | 0        | 0        | 6597     | 3609   | 3163              | 5                      | 40.0        | 3386          | -1054          | 3                  | 1800                    | 200.5%                   | 35.3%                 | -747               | 7519              | -11.1%                                 | 7.1%                                   |
| 0        | 0        | -950     | -3500    | 338      | -5863  | 8950              | 7                      | 28.6        | 1544          | -1791          | 5                  | 1500                    | -390.8%                  | 35.3%                 | -10625             | 12025             | -188.9%                                | 7.1%                                   |
| 125      | 0        | 0        | -1625    | 0        | 8325   | 11475             | 40                     | 42.5        | 1835          | -994           | 9                  | 23625                   | 35.2%                    | 35.2%                 | -23300             | 46500             | -4.6%                                  | -4.6%                                  |
| 10600    | 3575     | -2550    | 925      | 4600     | 25100  | 12850             | 137                    | 46.0        | 1912          | -1289          | 8                  | 23625                   | 106.2%                   | 35.1%                 | 49350              | 48900             | 34.3%                                  | -13.9%                                 |
| -1775    | 1175     | 125      | 3825     | 1075     | -8900  | 20175             | 119                    | 44.5        | 1044          | -972           | 6                  | 22500                   | -39.6%                   | 35.1%                 | -88330             | 126855            | -64.5%                                 | -13.9%                                 |
| 0        | -460     | 0        | 0        | 3950     | 1090   | 2860              | 5                      | 40.0        | 2105          | -1040          | 2                  | 3300                    | 33.0%                    | 34.4%                 | 14390              | 11260             | 65.4%                                  | -3.7%                                  |
| 0        | -2763    | 0        | 0        | 8925     | 1888   | 7038              | 5                      | 40.0        | 5169          | -2817          | 2                  | 6300                    | 30.0%                    | 34.4%                 | 21175              | 17850             | 48.0%                                  | -3.7%                                  |
| -1500    | 650      | 0        | 0        | 4890     | 1380   | 4160              | 6                      | 50.0        | 1967          | -1507          | 2                  | 1800                    | 76.7%                    | 34.4%                 | 4070               | 11210             | 33.9%                                  | -3.7%                                  |
| 0        | -1130    | 0        | 20950    | -1860    | 17110  | 5660              | 8                      | 50.0        | 6440          | -2163          | 2                  | 11250                   | 152.1%                   | 34.4%                 | 3440               | 36660             | 4.6%                                   | -3.7%                                  |
| -1863    | 500      | 0        | -2563    | -350     | -4438  | 5488              | 7                      | 42.9        | 1017          | -1874          | 2                  | 6000                    | -74.0%                   | 34.4%                 | -18300             | 24888             | -45.8%                                 | -3.7%                                  |
| -225     | -2338    | 0        | 0        | 5750     | -2588  | 8338              | 6                      | 16.7        | 5750          | -1671          | 5                  | 4200                    | -61.6%                   | 34.4%                 | -22100             | 35650             | -78.9%                                 | -3.7%                                  |
| 0        | -1014    | -416     | 966      | 1524     | -2590  | 5080              | 10                     | 30.0        | 1025          | -809           | 4                  | 1650                    | -157.0%                  | 34.4%                 | -11570             | 15410             | -105.2%                                | -3.7%                                  |
| 920      | 4000     | -280     | -620     | 4570     | 8460   | 2060              | 14                     | 50.0        | 1766          | -557           | 3                  | 1800                    | 470.0%                   | 34.1%                 | 7520               | 3000              | 385.6%                                 | 33.5%                                  |
| 2025     | -3538    | 0        | 0        | 11913    | 15475  | 3538              | 14                     | 50.0        | 3193          | -982           | 2                  | 6300                    | 245.6%                   | 34.1%                 | 17988              | 3538              | 263.6%                                 | 33.5%                                  |
| 0        | 980      | 0        | 0        | 4900     | 4310   | 2210              | 13                     | 53.8        | 1211          | -693           | 2                  | 3300                    | 130.6%                   | 34.1%                 | 6340               | 2210              | 177.3%                                 | 33.5%                                  |
| 0        | -580     | -7270    | -9350    | -4570    | -2520  | 31730             | 22                     | 31.8        | 6724          | -3303          | 7                  | 30000                   | -8.4%                    | 34.1%                 | -6590              | 31730             | -20.3%                                 | 33.5%                                  |
| -2306    | -1013    | -5269    | -1425    | -938     | -3863  | 11044             | 21                     | 38.1        | 1357          | -1132          | 5                  | 5400                    | -71.5%                   | 34.1%                 | -1613              | 11044             | -27.6%                                 | 33.5%                                  |
| -500     | -200     | -1125    | -100     | -850     | -5200  | 5200              | 34                     | 0.0         | 0             | -153           | 34                 | 2100                    | -247.6%                  | 34.1%                 | -5900              | 5900              | -259.3%                                | 33.5%                                  |
| 0        | 0        | 575      | 250      | 100      | 1010   | 45                | 5                      | 80.0        | 264           | -46            | 1                  | 3000                    | 33.7%                    | 33.7%                 | 240                | 910               | 4.0%                                   | 4.0%                                   |
| 0        | 0        | 14388    | 0        | 0        | 14388  | 0                 | 1                      | 100.0       | 14388         | 0              | 0                  | 6300                    | 228.4%                   | 31.0%                 | 7538               | 6850              | 68.4%                                  | -1.2%                                  |
| 0        | 0        | 0        | 0        | -3845    | 3335   | 3845              | 2                      | 50.0        | 7180          | -3845          | 1                  | 3000                    | 111.2%                   | 31.0%                 | 3335               | 3845              | 63.5%                                  | -1.2%                                  |
| 0        | 0        | 0        | 7175     | 3125     | 10300  | 0                 | 2                      | 100.0       | 5150          | 0              | 0                  | 12000                   | 85.8%                    | 31.0%                 | 10300              | 0                 | 49.0%                                  | -1.2%                                  |
| 0        | 0        | 0        | 0        | 3814     | 3814   | 0                 | 1                      | 100.0       | 3814          | 0              | 0                  | 18000                   | 21.2%                    | 31.0%                 | 3814               | 0                 | 12.1%                                  | -1.2%                                  |
| 0        | 0        | 0        | 0        | 250      | 250  | 0                 | 1                      | 100.0       | 250           | 0              | 0                  | 11400                   | 2.2%                     | 31.0%                 | 250                | 0                 | 1.3%                                   | -1.2%                                  |
| 0        | -8002    | 0        | 4885     | 0        | -3117  | 8002              | 3                      | 33.3        | 4885          | -3997          | 2                  | 2700                    | -115.4%                  | 31.0%                 | -7132              | 12017             | -150.9%                                | -1.2%                                  |
| 0        | 0        | -5669    | 0        | 2706     | -7975  | 10681             | 3                      | 33.3        | 2706          | -5337          | 2                  | 2700                    | -295.4%                  | 31.0%                 | -11581             | 14288             | -245.1%                                | -1.2%                                  |
| 0        | 0        | 0        | 0        | -1160    | -3085  | 3850              | 3                      | 33.3        | 765           | -1924          | 2                  | 1650                    | -187.0%                  | 31.0%                 | -7715              | 8480              | -267.2%                                | -1.2%                                  |
| 2365     | -1245    | 2465     | 345      | 6920     | 12055  | 2900              | 37                     | 56.8        | 1191          | -812           | 3                  | 40500                   | 29.8%                    | 29.8%                 | 12055              | 2900              | 29.8%                                  | 29.8%                                  |
| -800     | -3250    | -750     | 0        | 3900     | -7550  | 11450             | 10                     | 20.0        | 2094          | -1467          | 5                  | 4200                    | -179.8%                  | 29.4%                 | 22825              | 14900             | 54.3%                                  | 24.5%                                  |
| -600     | 3338     | -1938    | 0        | 1238     | 3000   | 2075              | 10                     | 50.0        | 1920          | -1320          | 2                  | 6000                    | 50.0%                    | 29.4%                 | 29725              | 21463             | 49.5%                                  | 24.5%                                  |
| 390      | 3470     | 380      | -230     | 4300     | 4950   | 4210              | 10                     | 50.0        | 1878          | -888           | 4                  | 1800                    | 275.0%                   | 29.4%                 | 8670               | 16510             | 48.2%                                  | 24.5%                                  |
| 1020     | 3680     | 0        | -3270    | 5640     | 2330   | 5760              | 10                     | 50.0        | 2426          | -1960          | 2                  | 2700                    | 86.3%                    | 29.4%                 | 12250              | 15520             | 45.4%                                  | 24.5%                                  |
| 0        | 2910     | 0        | 21990    | -1860    | 20550  | 5130              | 6                      | 50.0        | 9180          | -2330          | 2                  | 11250                   | 182.7%                   | 29.4%                 | 33010              | 14850             | 29.3%                                  | 24.5%                                  |
| 0        | 0        | 0        | 0        | 0        | 0  | 0                 | 0                      | 0.0         | 0             | 0              | 0                  | 30000                   | 0.0%                     | 29.4%                 | 49380              | 13540             | 16.5%                                  | 24.5%                                  |
| 0        | 0        | -1580    | 0        | 1095     | -5930  | 8530              | 8                      | 25.0        | 2655          | -1873          | 3                  | 3000                    | -197.7%                  | 29.4%                 | -11350             | 27780             | -37.8%                                 | 24.5%                                  |
| 0        | 0        | 0        | 0        | 1363     | 4031   | 2713              | 5                      | 60.0        | 2248          | -1356          | 2                  | 2700                    | 149.3%                   | 28.6%                 | 26575              | 6838              | 145.8%                                 | 13.8%                                  |
| 0        | -535     | 0        | 0        | 3335     | 2970   | 1025              | 4                      | 50.0        | 2265          | -780           | 1                  | 3300                    | 90.0%                    | 28.6%                 | 17470              | 3335              | 78.4%                                  | 13.8%                                  |
| 1537     | 0        | 0        | 0        | 7350     | 6538   | 2350              | 4                      | 50.0        | 4444          | -1175          | 2                  | 6300                    | 103.8%                   | 28.6%                 | 26963              | 7688              | 63.4%                                  | 13.8%                                  |
| 0        | 8675     | 0        | 0        | -3125    | 11375  | 3125              | 3                      | 66.7        | 7250          | -3135          | 1                  | 11400                   | 99.8%                    | 28.6%                 | 21125              | 6225              | 27.5%                                  | 13.8%                                  |
| 0        | 0        | 1575     | 0        | -1313    | -2463  | 4025              | 6                      | 33.3        | 1438          | -1333          | 3                  | 6000                    | -41.0%                   | 28.6%                 | 7863               | 4738              | 19.4%                                  | 13.8%                                  |
| 0        | 0        | 2325     | 13385    | 0        | 10720  | 4990              | 4                      | 50.0        | 7855          | -2495          | 2                  | 11250                   | 95.3%                    | 28.6%                 | 3800               | 20350             | 5.0%                                   | 13.8%                                  |
| 0        | -1263    | 0        | -1263    | 2238     | -2938  | 5175              | 5                      | 20.0        | 2238          | -1294          | 4                  | 4200                    | -69.9%                   | 28.6%                 | 700                | 7663              | 2.5%                                   | 13.8%                                  |
| 0        | 1625     | 0        | 0        | -5535    | -8725  | 8725              | 2                      | 33.3        | 1625          | -7352          | 1                  | 30000                   | -29.1%                   | 28.6%                 | -34520             | 69630             | -17.0%                                 | 13.8%                                  |
| -4500    | -3150    | 4325     | -2325    | -3525    | 6725   | 14300             | 109                    | 41.3        | 1457          | -920           | 13                 | 23625                   | 28.5%                    | 28.5%                 | 34463              | 50725             | 12.7%                                  | 12.7%                                  |
| 20       | 1600     | 0        | 0        | 4890     | 3630   | 3430              | 9                      | 44.4        | 1765          | -684           | 5                  | 1800                    | 201.7%                   | 27.7%                 | 21380              | 7150              | 123.9%                                 | 54.3%                                  |
| 0        | -5200    | 0        | 0        | 9888     | -525   | 10413             | 8                      | 25.0        | 5994          | -2086          | 4                  | 6300                    | -8.3%                    | 27.7%                 | 34700              | 28088             | 60.1%                                  | 54.3%                                  |
| -463     | 2075     | 0        | -1275    | 1575     | 800  | 3625              | 8                      | 50.0        | 1788          | -1588          | 1                  | 6000                    | 13.3%                    | 27.7%                 | 17300              | 20100             | 29.8%                                  | 54.3%                                  |
| 0        | 0        | 0        | -1675    | 1238     | 1650   | 1675              | 3                      | 66.7        | 1663          | -1679          | 1                  | 6000                    | 27.5%                    | 27.5%                 | 1050               | 22125             | 2.5%                                   | 2.5%                                   |
| 16275    | 8175     | -2575    | -5575    | -4600    | 12050  | 19750             | 112                    | 60.7        | 1818          | -2534          | 3                  | 47250                   | 25.5%                    | 25.5%                 | 61650              | 19750             | 42.3%                                  | 42.3%                                  |
| 0        | 112      | 1016     | 0        | 0        | 808  | 1105              | 8                      | 62.5        | 383           | -369           | 3                  | 3300                    | 24.5%                    | 24.5%                 | 964                | 1745              | 14.6%                                  | 14.6%                                  |
| 4781     | -11876   | -1965    | 0        | -10146   | 4405   | 23987             | 12                     | 25.0        | 12480         | -3671          | 6                  | 18000                   | 24.5%                    | 24.5%                 | 4405               | 23987             | 24.5%                                  | 24.5%                                  |
| 0        | 0        | 0        | 0        | 881      | 513  | 1588              | 5                      | 60.0        | 723           | -828           | 1                  | 2100                    | 24.4%                    | 24.4%                 | 688                | 1588              | 16.4%                                  | 16.4%                                  |
| 5375     | 5175     | -7650    | 10900    | 19575    | 47425  | 33100             | 68                     | 47.1        | 6810          | -4745          | 4                  | 39000                   | 121.6%                   | 23.9%                 | 272674             | 87500             | 113.4%                                 | 37.8%                                  |
| -6325    | 6550     | 8250     | 7300     | 16025    | 25175  | 31725             | 56                     | 39.3        | 5678          | -2936          | 13                 | 47250                   | 53.3%                    | 23.9%                 | 33950              | 168375            | 11.7%                                  | 37.8%                                  |
| -5000    | 11300    | -400     | -1700    | -18450   | -41250   | 41250             | 68                     | 39.7        | 2761          | -2824          | 5                  | 45000                   | -91.7%                   | 23.9%                 | -975               | 130375            | -0.4%                                  | 37.8%                                  |
| 290      | 1870     | 0        | -690     | 2600     | 2510   | 3720              | 7                      | 57.1        | 1730          | -1467          | 2                  | 1800                    | 139.4%                   | 23.7%                 | 43120              | 6190              | 206.8%                                 | 28.2%                                  |
| 0        | -1969    | 4613     | 1350     | 0        | 4406   | 5250              | 9                      | 44.4        | 2564          | -1167          | 3                  | 5400                    | 81.6%                    | 23.7%                 | 22275              | 39788             | 35.6%                                  | 28.2%                                  |
| 0        | 1860     | 0        | 17890    | -1870    | 11850  | 9450              | 11                     | 36.4        | 5793          | -1622          | 6                  | 11250                   | 105.3%                   | 23.7%                 | 35610              | 12110             | 27.3%                                  | 28.2%                                  |
| -1575    | 0        | 0        | 0        | -2900    | -4475  | 4475              | 3                      | 0.0         | 0             | -1492          | 3                  | 6000                    | -74.6%                   | 23.7%                 | 13338              | 17375             | 19.2%                                  | 28.2%                                  |
| 0        | 0        | 0        | 0        | 0        | -2575  | 2575              | 2                      | 0.0         | 0             | -1288          | 2                  | 3000                    | -85.8%                   | 23.7%                 | 6425               | 16035             | 18.5%                                  | 28.2%                                  |
| -1100    | -1780    | -872     | 0        | 1444     | -4596  | 6040              | 9                      | 33.3        | 963           | -1246          | 2                  | 2550                    | -180.2%                  | 23.7%                 | -22872             | 25144             | -77.4%                                 | 28.2%                                  |
| -1663    | 3250     | -2850    | -188     | 3938     | -713   | 8463              | 36                     | 30.6        | 1598          | -733           | 6                  | 6000                    | -11.9%                   | 23.6%                 | 21088              | 40188             | 18.8%                                  | 7.5%                                   |
| 2038     | -213     | -250     | -1000    | 5063     | 3125   | 4138              | 31                     | 35.5        | 1406          | -618           | 4                  | 4200                    | 74.4%                    | 23.6%                 | -6875              | 41188             | -8.8%                                  | 7.5%                                   |
| -5650    | 0        | 0        | 0        | 0        | 10025  | 11100             | 6                      | 33.3        | 12000         | -3486          | 2                  | 47250                   | 21.2%                    | 21.2%                 | -28725             | 59025             | -13.3%                                 | -10.3%                                 |
| n/a      | 788      | 613      | -863     | 2613     | 3150   | 1825              | 38                     | 34.2        | 666           | -220           | 5                  | 4725                    | 66.7%                    | 20.5%                 | 3150               | 1825              | 66.7%                                  | 20.5%                                  |
| n/a      | -5300    | -1225    | -4075    | 13250    | 2650   | 10925             | 38                     | 50.0        | 1830          | -1691          | 5                  | 23625                   | 11.2%                    | 20.5%                 | 2650               | 10925             | 11.2%                                  | 20.5%                                  |
| -430     | 4000     | -280     | -620     | 4570     | 8750   | 1710              | 15                     | 46.7        | 1790          | -474           | 3                  | 1800                    | 486.1%                   | 20.2%                 | 8750               | 1710              | 448.7%                                 | 22.4%                                  |
| 0        | 980      | 0        | 0        | 4900     | 4880   | 1850              | 13                     | 53.8        | 1253          | -647           | 2                  | 3300                    | 147.9%                   | 20.2%                 | 6910               | 1850              | 193.3%                                 | 22.4%                                  |
| 2913     | -3538    | 0        | 4263     | 2613     | 8238   | 3538              | 18                     | 50.0        | 2285          | -1370          | 2                  | 6300                    | 130.8%                   | 20.2%                 | 10750              | 3538              | 157.5%                                 | 22.4%                                  |
| 0        | -580     | -7270    | -9350    | -4570    | -2520  | 31730             | 22                     | 31.8        | 6724          | -3303          |                    |                         |                          |                       |                    |                   |  |  |

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2)    | System<br>#<br>(3) | Day<br>Trd.<br>(4) | Commodity<br>Tested<br>(5) | Sys.<br>Rel.<br>Date<br>(6) | Net \$Profit/Loss Per Year |        |        |        |        |       |       |       |       |       |       |       |     |
|---------------------------------------|-----------------------|--------------------|--------------------|----------------------------|-----------------------------|----------------------------|--------|--------|--------|--------|-------|-------|-------|-------|-------|-------|-------|-----|
|                                       |                       |                    |                    |                            |                             | (6)                        |        |        |        |        |       | Dec   | Jan   | Feb   | Mar   | Apr   | May   | Jun |
|                                       |                       |                    |                    |                            |                             | 2002                       | 2003   | 2004   | 2005   | 2006   | 2006  | 2007  | 2007  | 2007  | 2007  | 2007  | 2007  |     |
|                                       | CatsCan IV            | 563                |                    | Coffee                     | 11/06                       | n/a                        | n/a    | n/a    | n/a    | 2531   | 281   | 0     | 4594  | -956  | 2925  | -769  | 1013  |     |
|                                       | CatsCan IV            | 563                |                    | Euro\$                     | 11/06                       | n/a                        | n/a    | n/a    | n/a    | -1075  | -375  | -350  | -525  | 0     | -500  | -650  | -425  |     |
| 120                                   | DCB Lean Hogs         | 542                |                    | Live Hogs                  | 12/05                       | n/a                        | n/a    | n/a    | 0      | 1255   | 470   | 0     | 0     | 185   | -990  | 45    | 185   |     |
| 121                                   | RC Book 2             | 566                | *                  | Mini S&P                   | 10/06                       | n/a                        | n/a    | n/a    | n/a    | -963   | 250   | -38   | -88   | 263   | -163  | -100  | -663  |     |
|                                       | RC Book 2             | 566                | *                  | S&P                        | 10/06                       | n/a                        | n/a    | n/a    | n/a    | -4425  | 1375  | -800  | 400   | 5425  | -25   | 150   | -3500 |     |
| 122                                   | Watch and Wait        | 126                |                    | Coffee                     | 05/91                       | -4406                      | -204   | 2758   | 6771   | 2402   | 38    | 38    | 0     | 0     | 788   | 450   | 150   |     |
|                                       | Watch and Wait        | 126                |                    | Bonds                      | 05/91                       | 1270                       | 4640   | -7370  | 2500   | -1870  | -2360 | 0     | 0     | 0     | 0     | 60    | 1250  |     |
|                                       | Watch and Wait        | 126                |                    | Bellies                    | 05/91                       | -9716                      | 2524   | 1364   | -2052  | 1084   | 36    | 180   | 0     | 264   | -32   | 232   | 0     |     |
|                                       | Watch and Wait        | 126                |                    | Gold                       | 5/91                        | -2180                      | 2050   | 1320   | 430    | 3090   | -280  | -340  | 300   | 90    | 40    | 0     | 0     |     |
|                                       | Watch and Wait        | 126                |                    | Jap Yen                    | 5/91                        | 1652                       | 1276   | 413    | -13038 | 502    | 0     | 0     | 38    | 0     | 0     | 0     | 0     |     |
| 123                                   | HI%Mid                | 572                |                    | Mini Russell               | 5/06                        | n/a                        | n/a    | n/a    | n/a    | 4365   | 2195  | 2930  | 0     | -785  | 1275  | 1335  | 1395  |     |
|                                       | HI%Mid                | 572                |                    | Mini Nasdaq                | 5/06                        | n/a                        | n/a    | n/a    | n/a    | 300    | 0     | 705   | 675   | 1285  | 510   | 0     | 320   |     |
|                                       | HI%Mid                | 572                |                    | Mini S&P                   | 5/06                        | n/a                        | n/a    | n/a    | n/a    | 1863   | 1088  | 1325  | 0     | -2400 | 763   | 0     | 1763  |     |
|                                       | HI%Mid                | 572                |                    | Mini Midcap                | 5/06                        | n/a                        | n/a    | n/a    | n/a    | -2285  | 0     | 780   | 0     | -765  | 1065  | 0     | 0     |     |
| 124                                   | STAT                  | 344                |                    | \$ Index                   | 5/01                        | 3820                       | 11730  | 7990   | -820   | -1360  | 0     | -1910 | -1070 | 0     | 0     | 1070  | 0     |     |
|                                       | STAT                  | 344                |                    | Euro C                     | 5/01                        | 3886                       | 14201  | 10587  | 900    | -3689  | 0     | -3425 | -1800 | 0     | 0     | 2000  | 0     |     |
|                                       | STAT                  | 344                |                    | Crude                      | 5/01                        | 1090                       | -5910  | 13030  | -8540  | 5670   | 780   | 0     | 1390  | -100  | -1790 | 0     | -1820 |     |
|                                       | STAT                  | 344                |                    | T Note                     | 5/01                        | 5700                       | -4850  | 1590   | -7030  | 3130   | -1680 | 0     | -1670 | 0     | -1380 | 320   | 0     |     |
|                                       | STAT                  | 344                |                    | Jap Yen                    | 5/01                        | 3762                       | -3464  | -6025  | 11951  | -7889  | -213  | 0     | 963   | -2713 | 0     | 2175  | 0     |     |
|                                       | STAT                  | 344                |                    | S Franc                    | 5/01                        | 1787                       | -4538  | 2724   | -5450  | -5664  | 0     | -3850 | -2863 | -188  | 0     | -2000 | 0     |     |
|                                       | STAT                  | 344                |                    | Rough Rice                 | 5/01                        | 60                         | 380    | -3750  | -1130  | -5014  | -214  | -636  | -674  | 0     | 584   | -434  | -2190 |     |
| 125                                   | Auto Core Duo         | 603                |                    | Mini Crude                 | 8/07                        | 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                |                    | Mini Nat Gas               | 8/07                        | 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                |                    | Silver                     | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a   | n/a   | n/a   | n/a   | n/a   | n/a   | n/a   |     |
| 126                                   | Dual Cross System     | 125                |                    | Euro C                     | 12/98                       | -4537                      | -2238  | 1687   | -2900  | -774   | 1588  | 3288  | 375   | -688  | -2513 | 588   | 88    |     |
|                                       | Dual Cross System     | 125                |                    | Bonds                      | 5/91                        | -710                       | -9910  | -1930  | 480    | 30     | 0     | -590  | 490   | 1010  | 760   | -980  | 0     |     |
|                                       | Dual Cross System     | 125                |                    | Beans                      | 5/91                        | -5085                      | -265   | -7525  | -1740  | -3340  | -15   | 1475  | -1990 | 0     | -925  | 325   | 0     |     |
|                                       | Dual Cross System     | 125                |                    | Bellies                    | 5/91                        | -8980                      | -5840  | -464   | -1020  | 4720   | 0     | 1384  | -100  | -1648 | -836  | 1832  | -188  |     |
| 127                                   | GoldLingote           | 555                |                    | Gold                       | 11/05                       | n/a                        | n/a    | n/a    | 0      | -7164  | 0     | -3045 | 0     | 3005  | 0     | 0     | 0     |     |
| 128                                   | CTS BrB System        | 512                |                    | S&P                        | 10/05                       | n/a                        | n/a    | n/a    | -3775  | 16450  | 7025  | 4500  | 5750  | 1625  | 0     | 0     | 0     |     |
|                                       | CTS BrB System        | 512                |                    | Nasdaq                     | 10/05                       | n/a                        | n/a    | n/a    | 3550   | -2040  | 600   | 650   | 0     | 1800  | 0     | 0     | 3625  |     |
| 129                                   | Natural Gas Trader-GA | 505                |                    | Nat Gas                    | 8/05                        | n/a                        | n/a    | n/a    | 9510   | 58010  | -2780 | -1370 | -1380 | -1200 | 1260  | -230  | 1810  |     |
| 130                                   | DirecTrend            | 400                |                    | Euro C                     | 9/02                        | -4064                      | 7837   | 12287  | 4925   | -1063  | 0     | -3425 | 0     | 0     | 0     | 1488  | 0     |     |
|                                       | DirecTrend            | 400                |                    | \$ Index                   | 9/02                        | -2250                      | 8740   | 6720   | -1730  | -780   | 0     | -1530 | 0     | 0     | 0     | 520   | 0     |     |
|                                       | DirecTrend            | 400                |                    | Coffee                     | 9/02                        | 450                        | -3956  | -2100  | 15357  | 3224   | 0     | -1688 | 0     | 0     | 4219  | -2681 | 0     |     |
|                                       | DirecTrend            | 400                |                    | Crude                      | 9/02                        | 1230                       | -2860  | 4630   | -1220  | -810   | -2650 | 0     | -2720 | 0     | -4380 | 0     | 2510  |     |
|                                       | DirecTrend            | 400                |                    | Nat Gas                    | 9/02                        | 3520                       | 9310   | 6920   | -10280 | 29550  | 7840  | -8750 | 0     | 0     | 0     | 0     | 9300  |     |
|                                       | DirecTrend            | 400                |                    | S Franc                    | 9/02                        | -6725                      | 1975   | 10000  | -9064  | -3088  | -2213 | 0     | -1275 | 0     | 0     | -125  | 0     |     |
|                                       | DirecTrend            | 400                |                    | Jap Yen                    | 9/02                        | 300                        | -5214  | -9989  | 4124   | -863   | 0     | 0     | 325   | 0     | 0     | 2475  | 0     |     |
|                                       | DirecTrend            | 400                |                    | T Note                     | 9/02                        | 0                          | -2640  | -2990  | -1780  | 290    | -1130 | 0     | -600  | 0     | -620  | 950   | 0     |     |
|                                       | DirecTrend            | 400                |                    | Euro\$                     | 9/02                        | -200                       | -825   | -975   | -800   | 100    | -450  | 0     | -25   | -450  | 0     | 25    | 0     |     |
|                                       | DirecTrend            | 400                |                    | F Note                     | 9/02                        | 0                          | -2480  | -1220  | -1780  | -740   | -630  | 0     | -320  | 0     | -770  | 670   | 0     |     |
| 131                                   | Samba                 | 417                |                    | T Note                     | 2/03                        | n/a                        | 5731   | -1297  | 5497   | 906    | -122  | 0     | 909   | 1288  | -634  | -1272 | 2034  |     |
|                                       | Samba                 | 417                |                    | Euro C                     | 2/03                        | n/a                        | 11525  | -4113  | 11750  | -11413 | 0     | 4338  | -488  | 250   | 0     | 4675  | -1600 |     |
|                                       | Samba                 | 417                |                    | Nat Gas                    | 2/03                        | n/a                        | -6390  | 3015   | 44285  | 21200  | 10655 | 6445  | -8440 | -1095 | -4270 | -4260 | 0     |     |
|                                       | Samba                 | 417                |                    | Coffee                     | 2/03                        | n/a                        | -8400  | 1556   | 7556   | 2006   | 4313  | 0     | 0     | 4219  | -1200 | 1463  | -488  |     |
|                                       | Samba                 | 417                |                    | Crude                      | 2/03                        | n/a                        | 1115   | -4840  | -3150  | -6150  | 155   | 870   | 0     | -3680 | 0     | -4225 | 0     |     |
|                                       | Samba                 | 417                |                    | Euro\$                     | 2/03                        | n/a                        | -2198  | 163    | 1746   | 1506   | 150   | 0     | -13   | -325  | 0     | -50   | -113  |     |
|                                       | Samba                 | 417                |                    | Mini Russell               | 2/03                        | n/a                        | 7225   | -4615  | 9245   | -3550  | 4205  | -3480 | 1115  | -1835 | -85   | -2880 | -4470 |     |
|                                       | Samba                 | 417                |                    | Jap Yen                    | 2/03                        | n/a                        | -3788  | -3638  | -725   | -14050 | 550   | 0     | -975  | 1238  | -88   | 0     | 1288  |     |
| 132                                   | Moving Avg. Reversal  | 322                |                    | Euro C                     | 06/00                       | 12125                      | 15063  | -3051  | 2649   | -15450 | 0     | 0     | -988  | 0     | 0     | 2100  | 0     |     |
|                                       | Moving Avg. Reversal  | 322                |                    | Crude                      | 6/00                        | -4560                      | -1120  | 7410   | -6580  | -1380  | 780   | 0     | 1390  | -3100 | -1370 | 0     | 2510  |     |
|                                       | Moving Avg. Reversal  | 322                |                    | Gold                       | 06/00                       | -6000                      | -330   | -1810  | -3670  | 10990  | 0     | 10    | -3100 | -2600 | 0     | -870  | -2060 |     |
|                                       | Moving Avg. Reversal  | 322                |                    | Bonds                      | 6/00                        | -9100                      | 1620   | 940    | -5220  | 4590   | 0     | -3620 | -1140 | 0     | -2600 | -2260 | 0     |     |
|                                       | Moving Avg. Reversal  | 322                |                    | Coffee                     | 6/00                        | 18                         | -11775 | -12207 | 12432  | -12262 | 0     | -2925 | -450  | 0     | 5681  | 0     | -4556 |     |
|                                       | Moving Avg. Reversal  | 322                |                    | Jap Yen                    | 6/00                        | -15213                     | -5137  | -11688 | 12825  | -7188  | 0     | 0     | 3525  | -1538 | -3138 | 2538  | 0     |     |
|                                       | Moving Avg. Reversal  | 322                |                    | Cotton                     | 6/00                        | -4760                      | -4815  | 11710  | -11220 | -5020  | -1440 | -1615 | -1250 | 0     | 935   | 0     | 1180  |     |
| 133                                   | Arcs Plus             | 302                | *                  | S&P                        | 8/99                        | 8775                       | -37500 | -31875 | -2200  | -19500 | -4175 | 1325  | 6725  | -7150 | -3050 | -5425 | 5800  |     |
| 134                                   | Naka89                | 525                | *                  | Mini S&P                   | 12/05                       | n/a                        | n/a    | n/a    | 750    | -6613  | -525  | 138   | 1588  | -550  | 0     | -1988 | 2875  |     |
| 135                                   | Super Turtle          | 561                |                    | Sugar                      | 12/05                       | n/a                        | n/a    | n/a    | n/a    | 1544   | 0     | 0     | 0     | 5088  | 0     | 0     | 720   |     |
|                                       | Super Turtle          | 561                |                    | T Note                     | 12/05                       | n/a                        | n/a    | n/a    | n/a    | 2056   | 363   | 0     | -810  | 0     | 0     | 0     | 0     |     |
|                                       | Super Turtle          | 561                |                    | Nat Gas                    | 12/05                       | n/a                        | n/a    | n/a    | n/a    | 58855  | 0     | 0     | 0     | 0     | 0     | -8825 | 0     |     |
|                                       | Super Turtle          | 561                |                    | Copper                     | 12/05                       | n/a                        | n/a    | n/a    | n/a    | 27363  | 0     | 0     | 12725 | 0     | 0     | 13025 | -8800 |     |
|                                       | Super Turtle          | 561                |                    | Jap Yen                    | 12/05                       | n/a                        | n/a    | n/a    | n/a    | -7625  | 0     | 0     | 3625  | 0     | 0     | 0     | 0     |     |
|                                       | Super Turtle          | 561                |                    | Cotton                     | 12/05                       | n/a                        | n/a    | n/a    | n/a    | 1645   | 1320  | -1090 | 0     | 0     | 0     | 0     | -890  |     |
|                                       | Super Turtle          | 561                |                    | Euro C                     | 12/05                       | n/a                        | n/a    | n/a    | n/a    | -10238 | 0     | -600  | -1238 | 0     | 0     | 0     | -388  |     |
| 136                                   | EuroMax               | 569                |                    | Euro C                     | 10/06                       | n/a                        | n/a    | n/a    | n/a    | -13    | 0     | -700  | 0     | 1463  | 0     | 725   | -913  |     |
| 137                                   | Weaver MT             | 319                |                    | Bonds                      | 07/00                       | 7030                       | 10410  | 9050   | 3330   | 11760  | -2260 | 0     | 2540  | -2010 | 0     | 1600  | 2020  |     |
|                                       | Weaver MT             | 319                |                    | S Franc                    | 07/00                       | 1811                       | 538    | -826   | 2838   | -6438  | 0     | -2750 | 2713  | -688  | 238   | 1563  | 738   |     |
|                                       | Weaver MT             | 319                |                    | B Pound                    | 07/00                       | -376                       | 6625   | 7963   | 8794   | -8562  | 0     | -3131 | -250  | -2538 | 0     | 963   | -3313 |     |
|                                       | Weaver MT             | 319                |                    | Jap Yen                    | 07/00                       | 1801                       | -6739  | -7077  | -3500  | -8939  | -2638 | 2663  | -2600 | -1888 | -1013 | 2150  | 0     |     |
| 138                                   | Maya Legacy           | 585                |                    | Mex Peso                   | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a   | 1175  | 488   | 0     | 0     | 963   | 0     |     |
| 139                                   | Mechwarrior-ES        | 485                |                    | Mini S&P                   | 12/04                       | n/a                        | n/a    | -588   | 813    | 5138   | 438   | -375  | 725   | -300  | -538  | 338   | -475  |     |



|       |        |       |        |        | All Statistics Based On Last 12 Months Performance |       |        |       |       |        |      |         |         |        |        |        |         |           |         |
|-------|--------|-------|--------|--------|--|-------|--------|-------|-------|--------|------|---------|---------|--------|--------|--------|---------|-----------|---------|
|       |        |       |        |        | 12 Mos   |       | 12 Mos |       |       |        | Max  |         |         |        | Total  | Total  | %Chng   | %Chng     |         |
| Jul   | Aug    | Sep   | Oct    | Nov    | Net  | Max   | Total  | %     | Avg.  | Avg.   | Con. | Req'd   | Min.    | %Chng  | Com-   | Net    | Max     | Min.Req   | %Chng   |
| 2007  | 2007   | 2007  | 2007   | 2007   | P/L  | DD    | Trds   | Wins  | Win   | Loss   | Loss | Cap. \$ | Cap.    | %Chng. | ined   | P/L    | DD      | Cap.Since | Min.Req |
|       |        |       |        |        | (8)  | (9)   | (10)   | (11)  | (12)  | (13)   | (14) | (15)    | (16)    | (17)   | (18)   | (19)   | (20)    | (22)      | (22)    |
| -2306 | -1013  | -5269 | -1425  | -938   | -3863  | 11044 | 21     | 38.1  | 1357  | -1132  | 5    | 5400    | -71.5%  | 20.2%  | -1613  | 11044  | -27.6%  | 22.4%     |         |
| -500  | -225   | -1125 | -100   | -850   | -5625  | 5625  | 36     | 0.0   | 0     | -156   | 36   | 2100    | -267.9% | 20.2%  | -6325  | 6325   | -278.0% | 22.4%     |         |
| 425   | 0      | 0     | 145    | 65     | 530  | 990   | 10     | 80.0  | 190   | -495   | 2    | 2700    | 19.6%   | 19.6%  | 1315   | 990    | 24.4%   | 24.4%     |         |
| 225   | 138    | 463   | 613    | 1050   | 1950   | 3450  | 153    | 60.8  | 214   | -299   | 4    | 4725    | 41.3%   | 19.3%  | 738    | 3450   | 13.4%   | -4.6%     |         |
| 2150  | -9600  | 4700  | 3350   | -100   | 3525   | 19375 | 154    | 59.7  | 1023  | -1459  | 4    | 23625   | 14.9%   | 19.3%  | -2275  | 19375  | -8.3%   | -4.6%     |         |
| 38    | 300    | 281   | 488    | 38     | 2606   | 0     | 13     | 100.0 | 200   | 0      | 0    | 5400    | 48.3%   | 17.7%  | 48863  | 7219   | 53.8%   | 11.9%     |         |
| 250   | 50     | 550   | 50     | 0      | -150   | 2430  | 9      | 88.9  | 285   | -2433  | 1    | 2700    | -5.6%   | 17.7%  | 10520  | 9540   | 23.1%   | 11.9%     |         |
| -776  | 944    | 0     | 0      | 56     | 904  | 776   | 13     | 84.6  | 174   | -504   | 1    | 3600    | 25.1%   | 17.7%  | 6308   | 12024  | 10.4%   | 11.9%     |         |
| 110   | 0      | 1010  | -220   | 680    | 1390   | 620   | 12     | 75.0  | 248   | -281   | 2    | 12000   | 11.6%   | 17.7%  | 5600   | 5560   | 2.8%    | 11.9%     |         |
| 113   | 238    | 113   | 0      | 0      | 500  | 0     | 6      | 100.0 | 83    | 0      | 0    | 6000    | 8.3%    | 17.7%  | -11563 | 25350  | -11.4%  | 11.9%     |         |
| -2350 | 2635   | 0     | -395   | 0      | 8235   | 3725  | 11     | 72.7  | 1643  | -2249  | 1    | 8100    | 127.6%  | 17.2%  | 10405  | 3725   | 81.1%   | 11.8%     |         |
| -455  | 665    | 0     | 0      | 1050   | 4755   | 1620  | 12     | 83.3  | 686   | -1050  | 1    | 9000    | 51.7%   | 17.2%  | 5055   | 1620   | 35.5%   | 11.8%     |         |
| -2550 | 2963   | 0     | -525   | -1775  | 650  | 3050  | 12     | 66.7  | 1050  | -2724  | 2    | 9450    | 34.0%   | 17.2%  | 1425   | 3050   | 9.5%    | 11.8%     |         |
| -1500 | 1385   | 0     | -475   | -2575  | -2085  | 5550  | 9      | 44.4  | 1533  | -1722  | 2    | 40500   | 6.0%    | 17.2%  | -4370  | 5550   | -6.8%   | 11.8%     |         |
| -1290 | -650   | 0     | 0      | 3850   | 0  | 3850  | 7      | 42.9  | 1643  | -1234  | 2    | 3300    | 0.0%    | 16.9%  | 24340  | 6420   | 110.6%  | 16.6%     |         |
| -1475 | -4150  | -2100 | 0      | 8825   | -2125  | 10950 | 9      | 33.3  | 3667  | -2185  | 4    | 6300    | -33.7%  | 16.9%  | 22875  | 17525  | 54.5%   | 16.6%     |         |
| 0     | -1130  | 0     | 20950  | -1860  | 16420  | 4860  | 9      | 44.4  | 6088  | -1564  | 3    | 11250   | 146.0%  | 16.9%  | 22250  | 26500  | 29.7%   | 16.6%     |         |
| -1490 | 640    | 0     | 0      | 4900   | -360   | 5900  | 7      | 42.9  | 1953  | -1557  | 3    | 1800    | -20.0%  | 16.9%  | -40    | 15360  | -0.3%   | 16.6%     |         |
| -1388 | -2700  | 0     | 0      | 3200   | -675   | 4625  | 7      | 42.9  | 2113  | -1756  | 2    | 6000    | -11.3%  | 16.9%  | -5100  | 23338  | -12.8%  | 16.6%     |         |
| -725  | -750   | 0     | 0      | 5750   | -4625  | 10375 | 8      | 12.5  | 5750  | -1482  | 7    | 4200    | -110.1% | 16.9%  | -13938 | 29713  | -49.8%  | 16.6%     |         |
| -276  | -1074  | -416  | 986    | 1524   | -2820  | 5330  | 12     | 25.0  | 1031  | -657   | 6    | 1650    | -170.9% | 16.9%  | -12170 | 17216  | -110.6% | 16.6%     |         |
| n/a   | 688    | 0     | 0      | 12473  | 13160  | 1603  | 13     | 38.5  | 3223  | -372   | 4    | 47250   | 27.9%   | 16.2%  | 13160  | 1603   | 27.9%   | 16.2%     |         |
| n/a   | 2300   | -838  | 850    | -1425  | 888  | 3988  | 38     | 36.8  | 754   | -402   | 6    | 6750    | 13.1%   | 16.2%  | 888    | 3988   | 13.1%   | 16.2%     |         |
| n/a   | -2940  | -780  | -520   | 445    | -3795  | 5685  | 27     | 29.6  | 1021  | -629   | 5    | 9450    | -40.2%  | 16.2%  | -3795  | 5685   | -40.2%  | 16.2%     |         |
| -25   | 2450   | -2575 | 0      | 0      | 2575   | 4688  | 35     | 68.6  | 473   | -799   | 3    | 6300    | 40.9%   | 16.1%  | -34538 | 42525  | -59.8%  | -65.4%    |         |
| 1140  | 1040   | 0     | 450    | -5260  | -1940  | 5260  | 21     | 66.7  | 412   | -1103  | 3    | 2700    | -71.9%  | 16.1%  | -32400 | 38370  | -71.3%  | -65.4%    |         |
| 2295  | 2650   | -2825 | -350   | 0      | 640  | 4405  | 25     | 48.0  | 853   | -738   | 4    | 2400    | 26.7%   | 16.1%  | -33295 | 46360  | -82.4%  | -65.4%    |         |
| 488   | 44     | 724   | -1084  | 524    | 1140   | 2852  | 30     | 63.3  | 543   | -833   | 2    | 3600    | 31.7%   | 16.1%  | -64976 | 76380  | -107.2% | -65.4%    |         |
| 675   | 0      | 4075  | -2840  | 0      | 1870   | 3605  | 6      | 66.7  | 2130  | -3330  | 1    | 12000   | 15.6%   | 15.6%  | -5294  | 10209  | -21.2%  | -21.2%    |         |
| -3050 | 5725   | 17725 | -9750  | -10550 | 19000  | 20300 | 12     | 75.0  | 5919  | -11424 | 1    | 47250   | 40.2%   | 15.4%  | 24650  | 20300  | 24.1%   | 10.4%     |         |
| 0     | -270   | 0     | 0      | -11200 | -4795  | 17900 | 8      | 75.0  | 2259  | -9175  | 1    | 45000   | -10.7%  | 15.4%  | -3885  | 17900  | -4.0%   | 10.4%     |         |
| 3390  | -2850  | 620   | 550    | 6770   | 4590   | 10030 | 79     | 53.2  | 1412  | -1481  | 5    | 30000   | 15.3%   | 15.3%  | 74890  | 19550  | 107.0%  | 107.0%    |         |
| 0     | -2625  | 0     | 0      | 9713   | 5150   | 4563  | 5      | 40.0  | 5600  | -2017  | 2    | 6300    | 81.7%   | 15.2%  | 25075  | 11813  | 74.6%   | 15.5%     |         |
| 0     | -530   | 0     | 0      | 3940   | 2400   | 1540  | 4      | 50.0  | 2230  | -1030  | 1    | 3300    | 72.7%   | 15.2%  | 13100  | 4720   | 74.4%   | 15.5%     |         |
| 0     | -1838  | 0     | -1256  | 0      | -3244  | 5775  | 5      | 20.0  | 4219  | -1866  | 3    | 5400    | -60.1%  | 15.2%  | 9731   | 10013  | 33.8%   | 15.5%     |         |
| 0     | 710    | 0     | 18560  | -1870  | 10160  | 9750  | 7      | 42.9  | 7260  | -2913  | 3    | 11250   | 90.3%   | 15.2%  | 13780  | 19720  | 23.0%   | 15.5%     |         |
| 0     | 1400   | 0     | -5820  | -7940  | -3970  | 14390 | 8      | 50.0  | 5393  | -6386  | 2    | 30000   | -13.2%  | 15.2%  | 27210  | 41450  | 17.0%   | 15.5%     |         |
| -788  | -2900  | 0     | 0      | 5738   | -1563  | 7300  | 6      | 16.7  | 5738  | -1463  | 5    | 4200    | -37.2%  | 15.2%  | -6250  | 17238  | -27.9%  | 15.5%     |         |
| -463  | -1838  | 0     | -1275  | 1575   | 800  | 3575  | 6      | 50.0  | 1458  | -1191  | 3    | 6000    | 13.3%   | 15.2%  | -10838 | 20875  | -33.9%  | 15.5%     |         |
| 30    | 1590   | 0     | -680   | 3080   | 2620   | 2350  | 9      | 44.4  | 1413  | -605   | 4    | 1800    | 145.6%  | 15.2%  | -3370  | 8340   | -35.1%  | 15.5%     |         |
| -275  | -250   | -100  | -200   | -650   | -2375  | 2375  | 10     | 20.0  | 50    | -309   | 3    | 2100    | -113.1% | 15.2%  | -4625  | 4775   | -41.3%  | 15.5%     |         |
| 280   | 930    | 0     | -550   | 1300   | 910  | 1720  | 9      | 44.4  | 795   | -453   | 4    | 1200    | 75.8%   | 15.2%  | -4680  | 7310   | -73.1%  | 15.5%     |         |
| -1338 | 0      | 2644  | -1263  | 3269   | 5516   | 1906  | 15     | 40.0  | 1691  | -514   | 5    | 1800    | 306.4%  | 14.9%  | 16475  | 7313   | 186.2%  | 13.9%     |         |
| 0     | 938    | -2313 | 3913   | 4675   | 14388  | 3038  | 13     | 53.8  | 2884  | -963   | 3    | 6300    | 228.4%  | 14.9%  | 22138  | 19013  | 71.5%   | 13.9%     |         |
| 0     | 5380   | -905  | -10230 | -7840  | -14560   | 32755 | 18     | 22.2  | 7525  | -3187  | 7    | 30000   | -48.5%  | 14.9%  | 36895  | 42185  | 25.0%   | 13.9%     |         |
| -1031 | -2063  | -1631 | 1519   | -1931  | 3169   | 5775  | 14     | 42.9  | 2200  | -1256  | 3    | 5400    | 58.7%   | 14.9%  | 1575   | 9619   | 5.9%    | 13.9%     |         |
| 0     | 3880   | 0     | 4545   | 10460  | 12005  | 10940 | 13     | 53.8  | 3908  | -2552  | 3    | 11250   | 106.7%  | 14.9%  | -1175  | 28105  | -2.1%   | 13.9%     |         |
| -388  | -63    | 0     | 325    | -2225  | -2700  | 2875  | 16     | 18.8  | 304   | -278   | 8    | 2100    | -128.6% | 14.9%  | -1633  | 3188   | -15.8%  | 13.9%     |         |
| -4000 | -340   | -2045 | -1950  | 1555   | -14210   | 19970 | 20     | 25.0  | 2417  | -1753  | 8    | 8100    | -175.4% | 14.9%  | -10110 | 24915  | -25.4%  | 13.9%     |         |
| -1875 | 0      | 0     | 5013   | 1850   | 7000   | 3088  | 13     | 46.2  | 2152  | -847   | 3    | 6000    | 116.7%  | 14.9%  | -15750 | 23175  | -53.4%  | 13.9%     |         |
| 0     | -2325  | -1438 | 0      | 10550  | 7900   | 3763  | 6      | 33.3  | 6325  | -1184  | 3    | 6300    | 125.4%  | 14.0%  | 13213  | 29113  | 27.7%   | -15.7%    |         |
| 0     | -6750  | -930  | 21150  | -1870  | 11810  | 9640  | 10     | 40.0  | 6458  | -2337  | 3    | 11250   | 105.0%  | 14.0%  | -10340 | 39770  | -12.1%  | -15.7%    |         |
| -7680 | 0      | 3230  | 0      | 4450   | -8620  | 18190 | 11     | 27.3  | 3190  | -2276  | 8    | 12000   | -71.8%  | 14.0%  | -15030 | 24590  | -16.5%  | -15.7%    |         |
| -910  | 1750   | 0     | 0      | 6140   | -2640  | 11010 | 10     | 40.0  | 2450  | -2073  | 3    | 2700    | -97.8%  | 14.0%  | -3790  | 21600  | -18.5%  | -15.7%    |         |
| 0     | -131   | 0     | 3544   | 38     | 1200   | 4688  | 8      | 37.5  | 3088  | -1613  | 3    | 5400    | 22.2%   | 14.0%  | -10013 | 28819  | -24.5%  | -15.7%    |         |
| -925  | 3013   | 0     | 0      | 3200   | 6675   | 4675  | 7      | 57.1  | 3069  | -1862  | 2    | 6000    | 111.3%  | 14.0%  | -19725 | 37225  | -43.4%  | -15.7%    |         |
| 0     | -2275  | -3935 | 0      | -1405  | -9805  | 10505 | 13     | 23.1  | 1903  | -1552  | 5    | 3000    | -326.8% | 14.0%  | -10020 | 26530  | -44.0%  | -15.7%    |         |
| 7125  | 1525   | -1650 | -925   | 3150   | 3275   | 20650 | 302    | 37.7  | 1715  | -1020  | 9    | 23625   | 13.9%   | 13.9%  | 19000  | 137800 | 9.6%    | 9.6%      |         |
| 1125  | 1538   | -1575 | -1975  | -63    | 588  | 4788  | 191    | 30.9  | 345   | -150   | 12   | 4725    | 12.4%   | 12.4%  | -4750  | 8000   | -50.3%  | -50.3%    |         |
| -220  | -825   | 0     | 0      | -100   | 4665   | 1143  | 5      | 40.0  | 2904  | -381   | 3    | 1650    | 282.7%  | 12.4%  | 6209   | 1143   | 188.2%  | 57.7%     |         |
| 222   | 0      | 0     | -263   | 3706   | 3219   | 850   | 5      | 60.0  | 1430  | -536   | 1    | 1800    | 178.8%  | 12.4%  | 4913   | 850    | 136.5%  | 57.7%     |         |
| 0     | 0      | 0     | 6210   | -1190  | -3805  | 16405 | 9      | 33.3  | 7142  | -4199  | 3    | 30000   | -12.7%  | 12.4%  | 55050  | 16405  | 91.8%   | 57.7%     |         |
| 0     | -12715 | 0     | -3600  | -6450  | -5813  | 31563 | 10     | 20.0  | 12875 | -3945  | 8    | 21000   | -27.7%  | 12.4%  | 21550  | 31563  | 51.3%   | 57.7%     |         |
| 1288  | 0      | 0     | 0      | 4588   | 9500   | 0     | 3      | 100.0 | 3167  | 0      | 0    | 6000    | 158.3%  | 12.4%  | 1875   | 7625   | 15.6%   | 57.7%     |         |
| 0     | -2985  | 0     | 0      | 690    | -2955  | 5795  | 9      | 44.4  | 710   | -1158  | 5    | 3000    | -98.5%  | 12.4%  | -2630  | 5825   | -43.8%  | 57.7%     |         |
| 0     | -3000  | 0     | 0      | 9038   | 3813   | 5225  | 7      | 28.6  | 5438  | -1415  | 3    | 6300    | 60.5%   | 12.4%  | -6425  | 15600  | -51.0%  | 57.7%     |         |
| 0     | 0      | 0     | 0      | 200    | 775  | 2688  | 6      | 50.0  | 1692  | -1434  | 1    | 6300    | 12.3%   | 12.3%  | 763    | 2688   | 10.4%   | 10.4%     |         |
| -1070 | 3890   | 0     | 0      | 6150   | 10860  | 2430  | 13     | 53.8  | 2410  | -998   | 3    | 2700    | 402.2%  | 11.8%  | 56080  | 7600   | 276.9%  | 14.9%     |         |
| 0     | -725   | -1063 | 1850   | 4175   | 6050   | 3838  | 18     | 55.6  | 1368  | -956   |      |         |         |        |        |        |         |           |         |

| Rank<br>by %<br>Chng | System<br>Name      | System<br># | Commodity<br>Day<br>Trd. | Sys.<br>Rel.<br>Date | Net \$Profit/Loss Per Year |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|----------------------|---------------------|-------------|--------------------------|----------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                      |                     |             |                          |                      | 2002                       | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
| 140                  | Golden SX Const.    | 254         | T Notes                  | 7/96                 | 8820                       | 760    | 2700   | -1810  | -1020  | 0           | -2210       | -1580       | 0           | -1570       | 580         | 0           |
|                      | Golden SX Const.    | 254         | Jap Yen                  | 7/96                 | 7175                       | -188   | -525   | 3151   | -3602  | 0           | 0           | 950         | 0           | 0           | 975         | 0           |
|                      | Golden SX Const.    | 254         | Crude                    | 7/96                 | 5940                       | -2000  | 10840  | 710    | 2290   | 0           | 0           | 140         | -1580       | -1570       | -1580       | 4760        |
|                      | Golden SX Const.    | 254         | Coffee                   | 7/96                 | -9564                      | -10707 | -1633  | 6245   | -637   | 0           | -1988       | -563        | 0           | 5681        | 0           | -3019       |
|                      | Golden SX Const.    | 254         | Cotton                   | 7/96                 | -9105                      | -6045  | 430    | -11135 | -2920  | -575        | 0           | 0           | 600         | 0           | 0           | -90         |
| 141                  | Golden SX Const.    | 254         | Cattle                   | 7/96                 | -2620                      | 9616   | -5872  | 756    | 3852   | 0           | -3380       | 0           | 888         | -916        | -220        | 0           |
|                      | GK-Currency Trader  | 294         | Euro C                   | 12/98                | 8150                       | 6075   | 12000  | -588   | -3738  | 0           | 0           | -988        | 0           | 0           | 2100        | -1350       |
|                      | GK-Currency Trader  | 294         | \$ Index                 | 7/98                 | 7090                       | 3810   | 5260   | -530   | -4730  | 0           | 0           | -1030       | 0           | 0           | 870         | -520        |
|                      | GK-Currency Trader  | 294         | S Franc                  | 7/98                 | 2675                       | -3824  | -1924  | 551    | -7613  | 0           | -5275       | 0           | 0           | 0           | 0           | 0           |
|                      | GK-Currency Trader  | 294         | Jap Yen                  | 7/98                 | 2312                       | -1164  | -21263 | 11838  | -10400 | 0           | 0           | 88          | -2300       | 0           | 550         | 0           |
| 142                  | Abalone             | 409         | Crude                    | 9/02                 | 1070                       | 3850   | 13990  | -4980  | -2320  | -2950       | -4130       | -480        | 0           | 1690        | -5890       | 2190        |
|                      | Abalone             | 409         | Euro C                   | 9/02                 | -388                       | 7476   | 13262  | -4938  | -77    | 0           | -3425       | -1413       | 0           | 0           | 2913        | 0           |
|                      | Abalone             | 409         | T Note                   | 9/02                 | -3000                      | -1900  | 3780   | -1570  | 720    | -1690       | 0           | -510        | 0           | -770        | -910        | 0           |
|                      | Abalone             | 409         | H Oil                    | 9/02                 | -1147                      | -2340  | -3983  | 1370   | -5371  | 113         | 4775        | -399        | 6182        | 0           | -1793       | 0           |
|                      | Abalone             | 409         | Corn                     | 9/02                 | 225                        | -4576  | 5638   | -1502  | -13    | 0           | -1413       | 363         | -1750       | 1450        | -125        | -1075       |
|                      | Abalone             | 409         | Coffee                   | 9/02                 | -1875                      | -13127 | 4050   | 9789   | 2175   | 0           | -1688       | -338        | 0           | 5681        | -2231       | -2981       |
|                      | Abalone             | 409         | Jap Yen                  | 9/02                 | -3875                      | -752   | -10800 | 3526   | -2701  | -2638       | 0           | 988         | 0           | -2788       | 2075        | 0           |
|                      | Abalone             | 409         | Cotton                   | 9/02                 | -360                       | -5635  | 4885   | -7630  | 2210   | -755        | -5          | -1175       | -310        | 2920        | 0           | 880         |
| 143                  | RC Shine            | 576         | S&P                      | 2/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | 8050        | -2675       | 775         | 4950        | -3850       |
|                      | RC Shine            | 576         | Mini S&P                 | 2/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | 600         | -613        | -25         | 125         | -325        |
| 144                  | GEMS NG Mini        | 605         | Mini Nat Gas             | 6/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | 1513        |
| 145                  | 1-2-3 System        | 106         | Bonds                    | 12/89                | 3890                       | 8390   | 5070   | 7240   | 5710   | -1130       | -710        | 3190        | -1630       | 1130        | 1920        | 1800        |
|                      | 1-2-3 System        | 106         | Coffee                   | 12/89                | -3825                      | -4406  | 4314   | 5288   | 4574   | -3900       | 0           | 1800        | -225        | 1725        | -694        | 469         |
|                      | 1-2-3 System        | 106         | Euro \$                  | 12/89                | 1400                       | -1300  | -1425  | -250   | -4225  | -250        | -250        | -150        | -225        | 0           | 200         | -100        |
|                      | 1-2-3 System        | 106         | Sugar                    | 12/89                | -1916                      | -941   | -3069  | -414   | 4333   | -493        | -246        | 1770        | -34         | 594         | -45         | -302        |
|                      | 1-2-3 System        | 106         | S Franc                  | 12/89                | -3962                      | 3826   | -8063  | 1337   | -13202 | -1538       | 0           | 1600        | -4200       | -3438       | 900         | -1100       |
| 146                  | DynamicTrendTrading | 467         | Euro C                   | 4/04                 | n/a                        | 0      | 2137   | 13100  | -5151  | -1188       | 0           | 0           | -1125       | 0           | 950         | 0           |
|                      | DynamicTrendTrading | 467         | Lumber                   | 4/04                 | n/a                        | 0      | 2244   | -4609  | 6446   | -286        | -2585       | 220         | 0           | 1562        | -1738       | -858        |
|                      | DynamicTrendTrading | 467         | Crude                    | 4/04                 | n/a                        | 0      | -4590  | -5010  | 10320  | 770         | 0           | 1400        | -3170       | -820        | 0           | -150        |
|                      | DynamicTrendTrading | 467         | Nat Gas                  | 4/04                 | n/a                        | 0      | -8830  | 4220   | -12510 | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | DynamicTrendTrading | 467         | Jap Yen                  | 4/04                 | n/a                        | 0      | -1812  | 2688   | -7038  | 0           | 0           | -925        | 0           | 0           | 13          | 0           |
|                      | DynamicTrendTrading | 467         | Coffee                   | 4/04                 | n/a                        | 0      | 506    | -4218  | 1069   | 0           | -2963       | 0           | 0           | 94          | -1369       | 0           |
|                      | DynamicTrendTrading | 467         | Bonds                    | 4/04                 | n/a                        | 0      | -4810  | -3300  | -340   | -1740       | 0           | -940        | 0           | 0           | 790         | 0           |
|                      | DynamicTrendTrading | 467         | Cotton                   | 4/04                 | n/a                        | 0      | -355   | -3240  | -1545  | -575        | 0           | -2175       | 0           | 1000        | 0           | 1815        |
| 147                  | Pegasus             | 440         | Euro C                   | 9/03                 | n/a                        | 0      | 10063  | 10375  | -10175 | -1075       | -1350       | 0           | 0           | 0           | 1425        | 0           |
|                      | Pegasus             | 440         | Cotton                   | 9/03                 | n/a                        | 6495   | -715   | -3990  | 1835   | -75         | 0           | -700        | -110        | 2825        | -70         | 275         |
|                      | Pegasus             | 440         | Crude                    | 9/03                 | n/a                        | -1300  | 3430   | 0      | 12740  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | Pegasus             | 440         | T Note                   | 9/03                 | n/a                        | -2840  | 720    | -60    | 650    | -1690       | 0           | -600        | 0           | -830        | 550         | 0           |
|                      | Pegasus             | 440         | Jap Yen                  | 9/03                 | n/a                        | 7025   | -7725  | 8575   | -2450  | 0           | 0           | 988         | 0           | 0           | 2075        | 1350        |
|                      | Pegasus             | 440         | H Oil                    | 9/03                 | n/a                        | -10345 | 1339   | 0      | 14494  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | Pegasus             | 440         | Corn                     | 9/03                 | n/a                        | -3100  | 5076   | -2651  | 2599   | 0           | -1350       | 1338        | -1750       | 250         | -625        | 1500        |
|                      | Pegasus             | 440         | Coffee                   | 9/03                 | n/a                        | -4125  | 1687   | -900   | 3113   | 0           | -1688       | 0           | 0           | 3694        | -2231       | 0           |
| 148                  | Red Copper          | 582         | Copper                   | 1/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -6050       | 0           | 0           | 12325       | 0           | -2150       |
| 149                  | Dynamo              | 265         | S&P                      | 6/97                 | -7650                      | 6800   | -10375 | 10425  | -2575  | 325         | 225         | -2625       | -2200       | 1150        | -3450       | 5275        |
| 150                  | FGCM Emerald        | 404         | S&P                      | 10/02                | 10025                      | 10950  | -11275 | -1450  | -18000 | 725         | -3075       | 6875        | 2325        | 1000        | -200        | -2875       |
| 151                  | Time                | 496         | Nikkei                   | 4/05                 | n/a                        | n/a    | n/a    | 6075   | 1150   | 0           | 0           | 475         | -1650       | -1425       | 1425        | -300        |
|                      | Time                | 496         | Nasdaq                   | 4/05                 | n/a                        | n/a    | n/a    | 13225  | 1750   | 575         | 0           | -25         | -4300       | 3050        | 2850        | -1900       |
|                      | Time                | 496         | S&P                      | 4/05                 | n/a                        | n/a    | n/a    | 14550  | 2900   | -2500       | 0           | 2475        | -4175       | -3350       | 6350        | -1400       |
| 152                  | FMSadvantage        | 507         | Mini S&P                 | 9/05                 | n/a                        | n/a    | n/a    | -475   | 325    | -863        | -525        | 1150        | -325        | -400        | 388         | -388        |
| 153                  | DCB Crude Oil       | 541         | Crude                    | 12/05                | n/a                        | n/a    | n/a    | 0      | -2980  | -1355       | -650        | 400         | 355         | 0           | 0           | 770         |
| 154                  | Prism Growth        | 399         | S&P                      | 8/02                 | -9100                      | -26975 | -57550 | -35750 | -50825 | -1725       | -1925       | -825        | 9525        | 7525        | -3925       | 4100        |
| 155                  | R-Mesa 3            | 268         | S&P                      | 1/97                 | 41225                      | 13675  | 12375  | -1850  | -10525 | -4625       | 2600        | 12700       | 6400        | 2600        | -1700       | -4760       |
| 156                  | 1-2-3-4 System      | 198         | Euro C                   | 12/98                | -8687                      | 13262  | 16875  | 5261   | 2461   | 0           | -2713       | 1575        | 0           | 0           | 1825        | -850        |
|                      | 1-2-3-4 System      | 198         | \$ Index                 | 12/93                | 4710                       | 8620   | 9180   | 1810   | 900    | 0           | -1660       | 620         | 0           | 0           | 780         | -1870       |
|                      | 1-2-3-4 System      | 198         | Jap Yen                  | 12/93                | 10138                      | -7201  | -3826  | -76    | -9777  | -3563       | 0           | 163         | 0           | -1050       | 3163        | 0           |
|                      | 1-2-3-4 System      | 198         | S Franc                  | 12/93                | -726                       | 6711   | 5575   | -1088  | -9114  | 0           | -3450       | 1463        | 0           | -2438       | -613        | 0           |
|                      | 1-2-3-4 System      | 198         | B Pound                  | 12/93                | -793                       | 11025  | 8600   | -3468  | -3926  | 0           | -4375       | -338        | -3119       | 0           | -494        | -950        |
| 157                  | ATS-3200            | 361         | Bonds                    | 1/01                 | -5419                      | 14831  | 7500   | -456   | 5637   | 0           | 0           | 2818        | 0           | -2700       | 1081        | -1493       |
| 158                  | Tuition-LT          | 387         | Bonds                    | 5/02                 | 4780                       | -3180  | 3310   | -2600  | 6030   | 0           | -2460       | -2510       | -300        | 0           | -1490       | 0           |
|                      | Tuition-LT          | 387         | T Note                   | 5/02                 | 7350                       | -2840  | 1430   | -5080  | 2630   | 0           | -1460       | -1480       | -270        | -1360       | 240         | 0           |
|                      | Tuition-LT          | 387         | Crude                    | 5/02                 | -200                       | -8030  | 12480  | -11600 | -600   | 780         | 0           | 1390        | -100        | -1790       | 0           | 2510        |
|                      | Tuition-LT          | 387         | Lumber                   | 5/02                 | 7293                       | -15961 | 4268   | 3575   | 2893   | -297        | -1474       | 792         | 0           | 3146        | -5357       | -1452       |
|                      | Tuition-LT          | 387         | Euro\$                   | 5/02                 | 2275                       | 100    | -1050  | 200    | 275    | -375        | 0           | -100        | -725        | 0           | -25         | 0           |
|                      | Tuition-LT          | 387         | Jap Yen                  | 5/02                 | 1776                       | -5113  | -2424  | 10426  | -8375  | 163         | 0           | 300         | -1725       | 0           | 2000        | 0           |
|                      | Tuition-LT          | 387         | S Franc                  | 5/02                 | 2200                       | -5763  | -3513  | -2912  | -8251  | 0           | -4263       | -2500       | 163         | 0           | -2388       | 0           |
|                      | Tuition-LT          | 387         | Corn                     | 5/02                 | -1250                      | -4976  | 6451   | -2539  | -1964  | 0           | 0           | 1663        | -2100       | -425        | 0           | -2700       |
| 159                  | Silver Bullet       | 587         | Silver                   | 1/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | 0           | 150         | -3500       | 0           | 0           | 3025        |
| 160                  | Statmirror          | 410         | Nasdaq                   | 11/02                | -10900                     | -21050 | -20800 | -14450 | 33250  | 6450        | -17700      | 9000        | -8275       | 3025        | 6450        | 100         |
|                      | Statmirror          | 410         | S&P                      | 11/02                | 19900                      | -45625 | -24250 | -125   | -2650  | 3125        | -7525       | -7700       | 6725        | 3875        | 5850        | -7550       |
| 161                  | Ready-Set-Go        | 340         | Euro C                   | 5/01                 | 6425                       | 19363  | 13038  | 12100  | -5850  | 0           | 200         | 0           | 0           | 0           | 5313        | 0           |
|                      | Ready-Set-Go        | 340         | Bonds                    | 5/01                 | 6838                       | 4294   | -1969  | -5050  | -1781  | 2394        | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | Ready-Set-Go        | 340         | Silver                   | 5/01                 | 640                        | -90    | 13980  | -6750  | 28770  | -2175       | 0           | 0           | -2175       | 0           | 0           | 0           |
|                      | Ready-Set-Go        | 340         | Cotton                   | 5/01                 | -5665                      | -190   | 5580   | 170    | 1885   | -720        | 0           | 0           | 0           | -2090       | 1915        | 0           |

|        |       |        |        |       | All Statistics Based On Last 12 Months Performance |       |        |       |       |       |      |         |         |           | Combined |        |           |           |
|--------|-------|--------|--------|-------|--|-------|--------|-------|-------|-------|------|---------|---------|-----------|----------|--------|-----------|-----------|
|        |       |        |        |       | 12 Mos   |       | 12 Mos |       | Max   |       | Min. |         | %Chng   |           | Total    | Total  | %Chng     | %Chng     |
| Jul    | Aug   | Sep    | Oct    | Nov   | Net  | Max   | Total  | %     | Avg.  | Avg.  | Con. | Req'd   | Min.Req | Comb-ined |          |        |           |           |
| 2007   | 2007  | 2007   | 2007   | 2007  | P/L  | DD    | Trds   | Wins  | Win   | Loss  | Loss | Cap. \$ | Cap.    | %Chng.    | P/L      | DD     | Cap.Since | Cap.Since |
|        |       |        |        |       | (8)  | (9)   | (10)   | (11)  | (12)  | (13)  | (14) | (15)    | (16)    | (17)      | (18)     | (19)   | (20)      | (22)      |
| 290    | 1610  | 0      | -690   | 2830  | -740   | 5360  | 8      | 50.0  | 1328  | -1513 | 3    | 1800    | -41.1%  | 10.2%     | 14890    | 10680  | 71.4%     | 26.3%     |
| -138   | 500   | -63    | 0      | -2625 | -400   | 2688  | 7      | 42.9  | 808   | -707  | 3    | 6000    | -6.7%   | 10.2%     | 32050    | 13750  | 46.1%     | 26.3%     |
| 0      | -1240 | 0      | 17890  | -1870 | 14950  | 4730  | 8      | 37.5  | 7597  | -1568 | 3    | 11250   | 132.9%  | 10.2%     | 51610    | 18680  | 39.6%     | 26.3%     |
| 0      | -1969 | 0      | 0      | 2344  | 488  | 4988  | 8      | 37.5  | 2675  | -1507 | 3    | 5400    | 9.0%    | 10.2%     | 12525    | 40669  | 20.0%     | 26.3%     |
| 0      | -2750 | 0      | -1575  | -1575 | -5965  | 5990  | 9      | 22.2  | 1645  | -1321 | 4    | 3000    | -198.8% | 10.2%     | -7965    | 34165  | -22.9%    | 26.3%     |
| 612    | 0     | -1276  | -1432  | 436   | -5288  | 5724  | 10     | 30.0  | 771   | -1086 | 3    | 2550    | -207.4% | 10.2%     | -11848   | 17528  | -40.1%    | 26.3%     |
| 0      | -2150 | 0      | 0      | 11913 | 9525   | 3500  | 5      | 40.0  | 7007  | -1496 | 2    | 6300    | 151.2%  | 10.1%     | 47663    | 13750  | 82.5%     | 21.9%     |
| 0      | -300  | 0      | 0      | 4910  | 3930   | 1030  | 5      | 40.0  | 2890  | -617  | 2    | 3300    | 119.1%  | 10.1%     | 22350    | 8170   | 70.7%     | 21.9%     |
| -3088  | 0     | 0      | 0      | 5700  | -2663  | 8363  | 3      | 33.3  | 5700  | -4177 | 2    | 4200    | -63.4%  | 10.1%     | -4475    | 25738  | -11.1%    | 21.9%     |
| -1875  | -2088 | 0      | -2338  | -825  | -8788  | 8875  | 7      | 28.6  | 319   | -1886 | 4    | 6000    | -146.5% | 10.1%     | -25775   | 36988  | -44.8%    | 21.9%     |
| 0      | -790  | 0      | 18560  | -1870 | 6330   | 11760 | 12     | 25.0  | 7480  | -1790 | 4    | 11250   | 56.3%   | 9.9%      | 20890    | 19720  | 34.8%     | 2.3%      |
| -3975  | -5963 | -2100  | 0      | 9888  | -4075  | 13963 | 8      | 25.0  | 6400  | -2813 | 4    | 6300    | -64.7%  | 9.9%      | 11263    | 19338  | 33.5%     | 2.3%      |
| 750    | 2200  | 0      | -570   | 3510  | 2010   | 4420  | 9      | 44.4  | 1750  | -996  | 4    | 1800    | 111.7%  | 9.9%      | 1730     | 7520   | 18.0%     | 2.3%      |
| 8404   | -6439 | -2100  | 0      | 11978 | 20723  | 12705 | 11     | 63.6  | 5257  | -4010 | 2    | 15000   | 138.2%  | 9.9%      | 9139     | 30446  | 11.4%     | 2.3%      |
| 0      | -775  | 0      | 888    | 100   | -2338  | 4050  | 13     | 53.8  | 721   | -1229 | 2    | 1500    | -155.9% | 9.9%      | -2563    | 6925   | -32.0%    | 2.3%      |
| 0      | -2681 | -4819  | -1988  | -750  | -11794   | 15450 | 12     | 8.3   | 5681  | -1586 | 9    | 5400    | -218.4% | 9.9%      | -10781   | 16125  | -37.4%    | 2.3%      |
| -63    | 1625  | 963    | 0      | -2313 | -2150  | 4438  | 10     | 50.0  | 1445  | -1875 | 2    | 6000    | -35.8%  | 9.9%      | -14113   | 20138  | -44.1%    | 2.3%      |
| 0      | -650  | -3100  | -150   | -1370 | -3715  | 5550  | 15     | 26.7  | 1356  | -832  | 4    | 3000    | -123.8% | 9.9%      | -9490    | 12710  | -59.3%    | 2.3%      |
| 1450   | 5200  | -3275  | -9350  | 4025  | 5300   | 19425 | 105    | 49.5  | 1222  | -1098 | 4    | 23625   | 22.4%   | 8.9%      | 5300     | 19425  | 22.4%     | 8.9%      |
| 225    | -1363 | 25     | -2225  | 788   | -2788  | 4725  | 105    | 24.8  | 360   | -154  | 13   | 4725    | -59.0%  | 8.9%      | -2788    | 4725   | -59.0%    | 8.9%      |
| -533   | 1100  | -525   | -1523  | 555   | 588  | 2160  | 16     | 56.3  | 494   | -552  | 3    | 6750    | 8.7%    | 8.7%      | 588      | 2160   | 8.7%      | 8.7%      |
| -3330  | 700   | 260    | 240    | 6210  | 8650   | 4210  | 24     | 45.8  | 1667  | -744  | 4    | 2700    | 320.4%  | 8.6%      | 75510    | 11130  | 153.2%    | 41.1%     |
| -2063  | 1275  | -1031  | 4763   | 525   | 2644   | 3900  | 33     | 36.4  | 1575  | -775  | 5    | 5400    | 49.0%   | 8.6%      | 100838   | 37181  | 102.3%    | 41.1%     |
| -350   | -675  | -875   | -600   | -150  | -3425  | 3425  | 23     | 8.7   | 363   | -198  | 8    | 2100    | -163.1% | 8.6%      | -4950    | 11625  | -12.9%    | 41.1%     |
| -1042  | 661   | -1624  | 11     | -1411 | -2162  | 3898  | 30     | 30.0  | 419   | -283  | 6    | 2400    | -90.1%  | 8.6%      | -14269   | 21235  | -32.6%    | 41.1%     |
| 413    | -2175 | -313   | 1075   | 4513  | -4263  | 10575 | 34     | 23.5  | 1709  | -689  | 11   | 4200    | -101.5% | 8.6%      | -31250   | 62375  | -40.8%    | 41.1%     |
| -1075  | 0     | 0      | 0      | 9975  | 7538   | 2438  | 6      | 33.3  | 6438  | -1331 | 2    | 6300    | 119.7%  | 8.4%      | 18813    | 8288   | 81.4%     | -6.4%     |
| -869   | 363   | 0      | 3344   | 297   | -550   | 4554  | 13     | 46.2  | 1008  | -944  | 3    | 3300    | -16.7%  | 8.4%      | 3817     | 8822   | 31.5%     | -6.4%     |
| 0      | 1510  | 440    | 7740   | 1170  | 8890   | 4820  | 15     | 66.7  | 1535  | -1295 | 3    | 11250   | 79.0%   | 8.4%      | 8840     | 13880  | 21.4%     | -6.4%     |
| -1930  | 5950  | -4300  | 0      | -1270 | -1550  | 5570  | 4      | 25.0  | 5950  | -2500 | 2    | 30000   | -5.2%   | 8.4%      | -18670   | 35890  | -17.0%    | -6.4%     |
| -1013  | -925  | 0      | 0      | 925   | -1925  | 2850  | 5      | 40.0  | 469   | -954  | 2    | 6000    | -32.1%  | 8.4%      | -8088    | 9888   | -36.8%    | -6.4%     |
| 0      | -1200 | 0      | -638   | 0     | -6075  | 6075  | 5      | 20.0  | 94    | -1542 | 3    | 5400    | -112.5% | 8.4%      | -8719    | 18563  | -43.1%    | -6.4%     |
| -840   | 790   | 110    | 0      | 3510  | 1680   | 2730  | 7      | 57.1  | 1300  | -1171 | 2    | 2700    | 62.2%   | 8.4%      | -5030    | 9440   | -50.8%    | -6.4%     |
| 0      | -1450 | -1675  | -550   | 1305  | -2305  | 3875  | 13     | 23.1  | 2168  | -882  | 5    | 3000    | -76.8%  | 8.4%      | -6870    | 14760  | -61.1%    | -6.4%     |
| -850   | -2775 | 0      | 0      | 9888  | 5263   | 4625  | 7      | 28.6  | 5657  | -1213 | 3    | 6300    | 83.5%   | 7.8%      | 16600    | 16325  | 60.8%     | 21.4%     |
| 850    | -855  | 0      | -150   | 280   | 2270   | 1020  | 12     | 41.7  | 1071  | -442  | 2    | 3000    | 75.7%   | 7.8%      | 5970     | 7910   | 45.9%     | 21.4%     |
| 0      | 0     | 0      | 0      | 0     | 0  | 0     | 0      | 0.0   | 0     | 0     | 0    | 11250   | 0.0%    | 7.8%      | 14870    | 3250   | 30.5%     | 21.4%     |
| 740    | 920   | 0      | -580   | 3520  | 2030   | 3120  | 8      | 50.0  | 1433  | -926  | 3    | 1800    | 112.8%  | 7.8%      | 2190     | 3540   | 28.1%     | 21.4%     |
| -1325  | -1838 | 963    | 0      | -1413 | 800  | 3613  | 8      | 50.0  | 1344  | -1144 | 3    | 6000    | 13.3%   | 7.8%      | 6225     | 10038  | 23.9%     | 21.4%     |
| 0      | 0     | 0      | 0      | 0     | 0  | 0     | 0      | 0.0   | 0     | 0     | 0    | 15000   | 0.0%    | 7.8%      | 5489     | 11852  | 8.4%      | 21.4%     |
| 0      | -775  | 0      | 0      | -400  | -2313  | 2638  | 8      | 25.0  | 1419  | -859  | 3    | 1500    | -154.2% | 7.8%      | -388     | 5188   | -6.0%     | 21.4%     |
| -1613  | -1425 | 0      | -863   | 0     | -4125  | 6131  | 6      | 16.7  | 3694  | -1566 | 4    | 5400    | -76.4%  | 7.8%      | -4350    | 7219   | -18.6%    | 21.4%     |
| 6350   | -9650 | 0      | 0      | 0     | 825  | 9650  | 7      | 28.6  | 11294 | -4359 | 2    | 12000   | 6.9%    | 6.9%      | 825      | 9650   | 6.9%      | 6.9%      |
| -4050  | -4200 | 1300   | 4075   | 5625  | 1450   | 11700 | 47     | 31.9  | 2028  | -905  | 7    | 23625   | 6.1%    | 6.1%      | 32275    | 43475  | 12.8%     | 12.8%     |
| 950    | -1300 | -1725  | 2350   | -3850 | 1200   | 8975  | 58     | 48.3  | 1420  | -1287 | 5    | 23625   | 5.1%    | 5.1%      | -9275    | 40050  | -7.5%     | -7.5%     |
| 1150   | -1375 | 825    | 0      | 425   | -450   | 3075  | 10     | 50.0  | 965   | -1055 | 2    | 11400   | -3.9%   | 4.4%      | 6775     | 3225   | 22.3%     | 16.7%     |
| 4200   | 1600  | 2825   | 0      | -2650 | 6225   | 4325  | 11     | 54.5  | 2517  | -1771 | 2    | 45000   | 13.8%   | 4.4%      | 20625    | 8525   | 17.7%     | 16.7%     |
| 4250   | -2625 | 1625   | 0      | -1825 | -1175  | 7550  | 11     | 45.5  | 3535  | -3147 | 2    | 47250   | -2.5%   | 4.4%      | 18775    | 9975   | 14.9%     | 16.7%     |
| -625   | -75   | -250   | 800    | 1488  | 375  | 3788  | 110    | 37.3  | 377   | -219  | 7    | 9450    | 4.0%    | 4.0%      | 1088     | 3788   | 5.1%      | 5.1%      |
| -4270  | 1160  | 0      | 3850   | 0     | 260  | 5140  | 16     | 75.0  | 716   | -2083 | 2    | 11250   | 2.3%    | 2.3%      | -1365    | 10125  | -6.1%     | -6.1%     |
| -12776 | -7550 | 15025  | -6500  | 75    | 1024   | 28426 | 70     | 47.1  | 2987  | -2632 | 8    | 47250   | 2.2%    | 2.2%      | -177451  | 202476 | -69.3%    | -69.3%    |
| -7320  | -2700 | -13175 | 6825   | 3625  | 470  | 31405 | 168    | 39.3  | 1701  | -1097 | 9    | 23625   | 2.0%    | 2.0%      | 270997   | 31405  | 103.5%    | 103.5%    |
| 0      | -250  | -2100  | 0      | 9888  | 7375   | 3375  | 10     | 40.0  | 3481  | -1092 | 2    | 6300    | 117.1%  | 1.9%      | 58500    | 14713  | 101.3%    | 46.2%     |
| -930   | -290  | -590   | 0      | 4380  | 440  | 3940  | 12     | 33.3  | 1545  | -716  | 4    | 3300    | 13.3%   | 1.9%      | 45990    | 10910  | 98.4%     | 46.2%     |
| 500    | 4438  | -363   | -1325  | 2238  | 4200   | 4450  | 10     | 50.0  | 2193  | -1353 | 2    | 6000    | 70.0%   | 1.9%      | 65600    | 28275  | 77.2%     | 46.2%     |
| -788   | -1463 | -788   | 0      | 6775  | -1300  | 8075  | 12     | 33.3  | 2231  | -1276 | 4    | 4200    | -31.0%  | 1.9%      | 18400    | 27725  | 30.9%     | 46.2%     |
| 0      | -719  | -1663  | 0      | 1388  | -10269   | 11656 | 12     | 25.0  | 644   | -1356 | 5    | 4200    | -244.5% | 1.9%      | -31369   | 36788  | -52.7%    | 46.2%     |
| 0      | 5050  | -888   | 0      | -3825 | 43   | 4713  | 9      | 55.6  | 1906  | -2376 | 2    | 2700    | 1.6%    | 1.6%      | 28856    | 15319  | 152.7%    | 152.7%    |
| 0      | -1080 | 0      | 0      | 6150  | -1690  | 7950  | 8      | 37.5  | 2133  | -1618 | 4    | 2700    | -62.6%  | 0.5%      | 6650     | 12890  | 43.5%     | -10.0%    |
| -700   | 370   | 0      | 0      | 4890  | 230  | 5030  | 8      | 37.5  | 1833  | -1054 | 4    | 1800    | 12.8%   | 0.5%      | 3720     | 14480  | 36.5%     | -10.0%    |
| 0      | -1440 | 0      | 18560  | -1870 | 18040  | 1890  | 8      | 50.0  | 5810  | -1300 | 2    | 11250   | 160.4%  | 0.5%      | 9310     | 34830  | 14.6%     | -10.0%    |
| 0      | -1749 | 0      | 3344   | 297   | -2750  | 8602  | 10     | 50.0  | 1525  | -2075 | 3    | 3300    | -83.3%  | 0.5%      | -385     | 15961  | -2.1%     | -10.0%    |
| 0      | -950  | 0      | 0      | -325  | -2500  | 2500  | 8      | 0.0   | 0     | -313  | 8    | 2100    | -119.0% | 0.5%      | -325     | 2950   | -2.7%     | -10.0%    |
| -1388  | -2700 | 0      | 0      | 3200  | -150   | 4088  | 7      | 57.1  | 1416  | -1935 | 2    | 6000    | -2.5%   | 0.5%      | -4025    | 17525  | -11.8%    | -10.0%    |
| -3363  | -1250 | 0      | 0      | 7488  | -6113  | 13600 | 7      | 28.6  | 3825  | -2755 | 3    | 4200    | -145.5% | 0.5%      | -24350   | 38800  | -102.3%   | -10.0%    |
| 0      | 725   | -1650  | 0      | -400  | -4888  | 6550  | 8      | 37.5  | 879   | -1505 | 3    | 1500    | -325.9% | 0.5%      | -9163    | 9388   | -107.8%   | -10.0%    |
| 0      | 700   | 6925   | -3525  | -3875 | -100   | 7400  | 8      | 50.0  | 3531  | -3556 | 2    | 18000   | -0.6%   | -0.6%     | -100     | 7400   | -0.6%     | -0.6%     |
| 4100   | -2700 | 6750   | -5900  | 8900  | 10200  | 22425 | 101    | 51.5  | 2194  | -2121 | 4    | 45000   | 22.7%   | -0.7%     | -30200   | 72350  | -13.0%    | -20.3%    |
| 6650   | -450  | -10200 | -25050 | 21375 | -10875   | 48900 | 99     | 54.5  | 2907  | -3723 | 7    | 47250   | -23.0%  | -0.7%     | -66750   | 115850 | -27.3%    | -20.3%    |
| 0      | -1013 | 0      | 0      | 9038  | 13538  | 1013  | 4      | 75.0  | 4850  | -1013 | 1    | 6300    | 214.9%  | -1.1%     | 60975    | 10275  | 145.2%    | 19.1%     |
| 894    | 0     | 0      | 0      | 8988  | 12275  | 0     | 3      | 100.0 | 409   |       |      |         |         |           |          |        |           |           |

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2)  | System   |             | Commodity<br>Tested<br>(4) | Sys.<br>Rel.<br>Date<br>(5) | Net \$Profit/Loss Per Year |        |        |        |        |             |             |             |             |             |             |             |
|---------------------------------------|---------------------|----------|-------------|----------------------------|-----------------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                                       |                     | #<br>(3) | Day<br>Trd. |                            |                             | (6)                        |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|                                       |                     |          |             |                            |                             | 2002                       | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
|                                       | Ready-Set-Go        | 340      |             | Nat Gas                    | 5/01                        | -335                       | -1745  | -10985 | 28725  | 0      | 0           | 0           | 0           | 0           | 0           | 0           |             |
|                                       | Ready-Set-Go        | 340      |             | Soymeal                    | 5/01                        | -1560                      | -1900  | 2485   | 2925   | -2400  | -765        | 0           | 0           | 815         | 0           | 0           |             |
|                                       | Ready-Set-Go        | 340      |             | Coffee                     | 5/01                        | -12056                     | -7931  | -11569 | 12131  | -5269  | 0           | -1181       | 0           | 0           | 0           | 338         |             |
|                                       | Ready-Set-Go        | 340      |             | Live Hogs                  | 5/01                        | 1217                       | -5425  | -5925  | 1375   | 2550   | 0           | 0           | -1875       | 0           | -2175       | 0           |             |
| 162                                   | Catscan II          | 226      |             | T Notes                    | 8/95                        | 5670                       | -870   | 8700   | -2230  | -11460 | -500        | 1930        | 1710        | -210        | 610         | 400         |             |
|                                       | Catscan II          | 226      |             | Coffee                     | 8/95                        | -2213                      | -1650  | 7725   | 6300   | -1930  | 375         | 1313        | 1575        | 938         | 900         | 1481        |             |
|                                       | Catscan II          | 226      |             | Euro C                     | 12/98                       | 7449                       | 4512   | 8387   | 2199   | 1349   | 0           | -3850       | -3988       | -3138       | 0           | -3438       |             |
|                                       | Catscan II          | 226      |             | Jap Yen                    | 8/95                        | 2488                       | -6362  | -10739 | 5588   | 2950   | -175        | 0           | 3838        | 0           | -2325       | 2563        |             |
|                                       | Catscan II          | 226      |             | S Franc                    | 8/95                        | -2938                      | 1312   | 10838  | -8702  | 9613   | 0           | -2800       | -1850       | -775        | -1638       | -2650       |             |
|                                       | Catscan II          | 226      |             | Crude                      | 8/95                        | 8880                       | 13680  | 370    | 4930   | -1870  | -2950       | 0           | -240        | 0           | -130        | -2440       |             |
|                                       | Catscan II          | 226      |             | Bonds                      | 8/95                        | -1480                      | 9350   | 5760   | -20630 | 8380   | -240        | -2810       | 1790        | -390        | 0           | 2490        |             |
| 163                                   | PowerTrader         | 575      |             | Copper                     | 10/06                       | n/a                        | n/a    | n/a    | n/a    | 5000   | 5925        | 0           | 13550       | 0           | 0           | 19663       |             |
|                                       | PowerTrader         | 575      |             | Crude                      | 10/06                       | n/a                        | n/a    | n/a    | n/a    | 2665   | -2425       | -4865       | 1825        | 935         | -2125       | -3435       |             |
|                                       | PowerTrader         | 575      |             | Nasdaq                     | 10/06                       | n/a                        | n/a    | n/a    | n/a    | 5596   | 5596        | -3250       | 700         | -4700       | -5600       | 10850       |             |
|                                       | PowerTrader         | 575      |             | Gold                       | 10/06                       | n/a                        | n/a    | n/a    | n/a    | 305    | -1055       | -1740       | -1540       | -1425       | -1330       | -2950       |             |
|                                       | PowerTrader         | 575      |             | Coffee                     | 10/06                       | n/a                        | n/a    | n/a    | n/a    | -4200  | 0           | 338         | 0           | 4069        | 0           | 1800        |             |
|                                       | PowerTrader         | 575      |             | Sugar                      | 10/06                       | n/a                        | n/a    | n/a    | n/a    | -54    | -576        | 0           | 474         | 0           | -713        | 519         |             |
| 164                                   | Spartan             | 535      |             | Mini S&P                   | 2/06                        | n/a                        | n/a    | n/a    | n/a    | 3500   | 1325        | 138         | -13         | 0           | 0           | -1475       |             |
| 165                                   | Auto SpikeR         | 600      |             | Mini Nasdaq                | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
|                                       | Auto SpikeR         | 600      |             | Mini Russell               | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
|                                       | Auto SpikeR         | 600      |             | S Franc                    | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
|                                       | Auto SpikeR         | 600      |             | Mini S&P                   | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
| 166                                   | Big Dipper          | 273      |             | Bonds                      | 6/98                        | 9010                       | 3800   | -640   | 1880   | 1380   | -1200       | 0           | 1420        | -820        | 0           | -2080       |             |
| 167                                   | Auto ExtremeR       | 601      |             | Mini Nasdaq                | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
|                                       | Auto ExtremeR       | 601      |             | Mini Nat Gas               | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
|                                       | Auto ExtremeR       | 601      |             | Mini Russell               | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
| 168                                   | Swing Index System  | 84       |             | N Gas                      | 1/87                        | -6250                      | 52380  | 47920  | 51360  | -10450 | 15310       | -13070      | 4500        | -8670       | -2370       | -3550       |             |
|                                       | Swing Index System  | 84       |             | Copper                     | 1/87                        | -4813                      | -1001  | -11063 | 6938   | 2661   | -613        | 10100       | 2825        | 11400       | 10188       | 9313        |             |
|                                       | Swing Index System  | 84       |             | Jap Yen                    | 1/87                        | 8474                       | -16289 | -13364 | -13250 | -3200  | 338         | -775        | 1913        | -5738       | -838        | 3138        |             |
|                                       | Swing Index System  | 84       |             | Euro C                     | 1/87                        | -3714                      | -1212  | -7612  | -4465  | -7377  | -1138       | 725         | 450         | -4500       | -775        | 600         |             |
|                                       | Swing Index System  | 84       |             | Coffee                     | 1/87                        | -15496                     | -22166 | -8405  | -15174 | -10388 | -7849       | -3585       | -619        | -1268       | -165        | -1864       |             |
|                                       | Swing Index System  | 84       |             | Cotton                     | 1/87                        | -5000                      | -11870 | -16285 | -2035  | 255    | -110        | -3855       | 450         | -2265       | 2970        | -1745       |             |
|                                       | Swing Index System  | 84       |             | \$ Index                   | 1/87                        | 1360                       | -8080  | -3780  | -8250  | -6020  | -1110       | 50          | 100         | -1690       | -560        | 240         |             |
|                                       | Swing Index System  | 84       |             | Bonds                      | 1/87                        | -21270                     | -3550  | -13570 | -5570  | -4210  | -1950       | 0           | -350        | -2330       | 0           | 430         |             |
|                                       | Swing Index System  | 84       |             | Live Hogs                  | 1/87                        | -608                       | -14208 | 3100   | -12132 | -11348 | -1492       | -1392       | -1848       | -2060       | -1780       | -2152       |             |
|                                       | Swing Index System  | 84       |             | Euro \$                    | 1/87                        | -6850                      | -10625 | -7575  | -8875  | -4350  | -1925       | -1650       | -1700       | -200        | 0           | -675        |             |
| 169                                   | Andromeda-2         | 441      |             | Euro C                     | 10/03                       | n/a                        | 9963   | 5637   | 12875  | -12239 | -2150       | 0           | 0           | 0           | 0           | 1400        |             |
|                                       | Andromeda-2         | 441      |             | T Note                     | 10/03                       | n/a                        | 0      | 2300   | -2900  | 1610   | -1130       | 0           | -240        | 0           | -620        | 540         |             |
|                                       | Andromeda-2         | 441      |             | Crude                      | 10/03                       | n/a                        | -1210  | 2760   | -3720  | 5950   | 0           | 0           | 0           | 0           | 0           | 0           |             |
|                                       | Andromeda-2         | 441      |             | Corn                       | 10/03                       | n/a                        | -2213  | 5839   | -2614  | 949    | 0           | 0           | 1663        | -1125       | -250        | 0           |             |
|                                       | Andromeda-2         | 441      |             | H Oil                      | 10/03                       | n/a                        | -6195  | 2007   | 0      | 0      | 0           | 0           | 0           | 0           | 0           | 0           |             |
|                                       | Andromeda-2         | 441      |             | Jap Yen                    | 10/03                       | n/a                        | 0      | -3801  | 8249   | -6688  | 0           | 0           | 300         | -1250       | 0           | 1500        |             |
|                                       | Andromeda-2         | 441      |             | Coffee                     | 10/03                       | n/a                        | -3525  | -6994  | 10500  | 2962   | 0           | -2719       | 0           | 0           | 3356        | 0           |             |
|                                       | Andromeda-2         | 441      |             | Cotton                     | 10/03                       | n/a                        | 0      | -2650  | -3690  | 2365   | -525        | 0           | -875        | 0           | 2250        | 0           |             |
| 170                                   | Intensity           | 523      |             | F Note                     | 12/05                       | n/a                        | n/a    | n/a    | 0      | 744    | -544        | 0           | -716        | 0           | 0           | 613         |             |
|                                       | Intensity           | 523      |             | Heat Oil                   | 12/05                       | n/a                        | n/a    | n/a    | 0      | 7835   | 0           | -1057       | 0           | 0           | 0           | 3222        |             |
|                                       | Intensity           | 523      |             | T Note                     | 12/05                       | n/a                        | n/a    | n/a    | 0      | 434    | 0           | 0           | -1106       | 0           | 0           | 1019        |             |
|                                       | Intensity           | 523      |             | Cotton                     | 12/05                       | n/a                        | n/a    | n/a    | 0      | 2605   | 0           | -1255       | 0           | -1265       | 0           | 1200        |             |
|                                       | Intensity           | 523      |             | Euro C                     | 12/05                       | n/a                        | n/a    | n/a    | 0      | -6025  | 0           | 238         | 0           | 0           | 0           | -2225       |             |
|                                       | Intensity           | 523      |             | Nat Gas                    | 12/05                       | n/a                        | n/a    | n/a    | 0      | -26675 | 0           | -9455       | 0           | 0           | 0           | 0           |             |
| 171                                   | Black Crusader UD   | 578      |             | S&P                        | 01/07                       | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -2300       | 7300        | -7300       | -2025       | -375        |             |
| 172                                   | Auto 2 Way          | 599      |             | Mini S&P                   | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
|                                       | Auto 2 Way          | 599      | *           | Mini S&P                   | 8/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |             |
| 173                                   | Trender             | 17       |             | S&P                        | 1/87                        | -68750                     | 48225  | 12525  | 10875  | 1500   | 0           | -4125       | 17700       | 12600       | 0           | -16700      |             |
|                                       | Trender             | 17       |             | Bonds                      | 1/87                        | -13940                     | 11210  | 1090   | 9530   | -9590  | 0           | -3640       | -2270       | 0           | 0           | 3710        |             |
|                                       | Trender             | 17       |             | S Franc                    | 1/87                        | -10014                     | 12288  | -2462  | -14901 | -21714 | 0           | 0           | -2638       | -3663       | 0           | -2225       |             |
| 174                                   | PULSAR Imp. Pattern | 102a     |             | S&P                        | 1/89                        | -2760                      | 4770   | 3780   | -10540 | -9210  | -230        | -790        | 60          | -1800       | -1270       | -670        |             |
|                                       | PULSAR Imp. Pattern | 102a     |             | Bonds                      | 1/89                        | 2610                       | 1690   | -30    | -330   | -1210  | -110        | -1360       | -650        | -2110       | -640        | 290         |             |
| 175                                   | Intensity LT        | 577      |             | Lumber                     | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | 0           | 0           | 0           | 0           | 1036        |             |
|                                       | Intensity LT        | 577      |             | Crude                      | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | 0           | 0           | -7175       | 0           | 0           |             |
|                                       | Intensity LT        | 577      |             | Jap Yen                    | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | 0           | -1750       | 0           | 0           | 0           |             |
|                                       | Intensity LT        | 577      |             | Euro C                     | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -525        | 0           | 0           | 0           | -2225       |             |
|                                       | Intensity LT        | 577      |             | S Franc                    | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -1700       | 0           | 0           | 0           | 0           |             |
|                                       | Intensity LT        | 577      |             | Nat Gas                    | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | 0           | 0           | 0           | 0           | 0           |             |
|                                       | Intensity LT        | 577      |             | Unleaded                   | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | 0           | 0           | -6325       | 0           | 13315       |             |
|                                       | Intensity LT        | 577      |             | Coffee                     | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | 0           | 0           | 0           | -7275       | 0           |             |
| 176                                   | Countdown           | 338      |             | Soymeal                    | 5/01                        | 0                          | 7610   | -490   | -2175  | -1715  | 0           | 0           | 0           | 0           | 1175        | 0           |             |
|                                       | Countdown           | 338      |             | Euro C                     | 5/01                        | 0                          | 9050   | 3588   | 3950   | -4350  | -2175       | 0           | 0           | 0           | 0           | -2463       |             |
|                                       | Countdown           | 338      |             | Silver                     | 5/01                        | 405                        | 0      | -1720  | -2175  | 12200  | 2055        | 0           | 0           | 0           | 0           | 0           |             |
|                                       | Countdown           | 338      |             | Bonds                      | 5/01                        | 1487                       | -850   | -1650  | -806   | 1694   | 3894        | 0           | 0           | 0           | 0           | 0           |             |
|                                       | Countdown           | 338      |             | Nat Gas                    | 5/01                        | -1530                      | -2175  | -2175  | -2175  | 0      | 0           | 0           | -2175       | 0           | 0           | 0           |             |
|                                       | Countdown           | 338      |             | Live Hogs                  | 5/01                        | 0                          | -1650  | 0      | 5465   | -3550  | 0           | 0           | 0           | -2175       | 0           | 0           |             |
|                                       | Countdown           | 338      |             | Coffee                     | 5/01                        | -2175                      | -2175  | -2175  | 2081   | 0      | 0           | 0           | 0           | 0           | 0           | 0           |             |

|       |        |       |        |        | All Statistics Based On Last 12 Months Performance |       |        |      |       |       |      |         |          |           |         |        | Combined |          |            |            |            |            |       |       |
|-------|--------|-------|--------|--------|--|-------|--------|------|-------|-------|------|---------|----------|-----------|---------|--------|----------|----------|------------|------------|------------|------------|-------|-------|
|       |        |       |        |        | 12 Mos   |       | 12 Mos |      | Avg.  |       |      | Max     |          |           | Min.    |        |          | %Chng    |            |            | Total      | Total      | %Chng | %Chng |
| Jul   | Aug    | Sep   | Oct    | Nov    | Net  | Max   | Total  | %    | Avg.  | Avg.  | Con. | Req'd   | Min. Req | Comb-ined | Net     | Max    | Min. Req | Min. Req | Cap. Since | Cap. Since | Cap. Since | Cap. Since |       |       |
| 2007  | 2007   | 2007  | 2007   | 2007   | P/L  | DD    | Trds   | Wins | (Win) | Loss  | Loss | Cap. \$ | Cap.     | %Chng.    | P/L     | DD     | Release  | Release  | Release    | Release    | Release    | Release    |       |       |
|       |        |       |        |        | (8)  | (9)   | (10)   | (11) | (12)  | (13)  | (14) | (15)    | (16)     | (17)      | (18)    | (19)   | (20)     | (21)     | (22)       | (23)       | (24)       | (25)       |       |       |
| 0     | 0      | 0     | 0      | -2175  | -2175  | 2175  | 1      | 0.0  | 0     | -2175 | 1    | 30000   | -7.3%    | -1.1%     | 27220   | 25670  | 13.6%    | 13.6%    | 13.6%      | 13.6%      | 13.6%      | 19.1%      |       |       |
| -4350 | -2175  | 0     | 0      | 2475   | -4000  | 6525  | 6      | 33.3 | 1645  | -1821 | 3    | 1650    | -242.4%  | -1.1%     | -2155   | 8110   | -19.6%   | -19.6%   | -19.6%     | -19.6%     | -19.6%     | 19.1%      |       |       |
| 0     | -2175  | 0     | -2175  | 0      | -5194  | 6525  | 5      | 20.0 | 2513  | -1927 | 3    | 5400    | -96.2%   | -1.1%     | -27019  | 34856  | -75.1%   | -75.1%   | -75.1%     | -75.1%     | -75.1%     | 19.1%      |       |       |
| -2175 | 0      | -2175 | 0      | 3825   | -4575  | 8400  | 5      | 20.0 | 3825  | -2100 | 4    | 2700    | -169.4%  | -1.1%     | -15408  | 19233  | -85.6%   | -85.6%   | -85.6%     | -85.6%     | -85.6%     | 19.1%      |       |       |
| 380   | 3460   | 0     | 390    | 1370   | 9540   | 1260  | 14     | 57.1 | 1563  | -492  | 2    | 1800    | 530.0%   | -1.3%     | 24680   | 15960  | 109.7%   | 109.7%   | 109.7%     | 109.7%     | 109.7%     | 39.0%      |       |       |
| 619   | -1219  | -1988 | -1538  | -638   | 1875   | 5513  | 23     | 65.2 | 743   | -1158 | 2    | 5400    | 34.7%    | -1.3%     | 64781   | 45656  | 96.0%    | 96.0%    | 96.0%      | 96.0%      | 96.0%      | 39.0%      |       |       |
| 0     | 1938   | -3063 | 0      | 8925   | -6850  | 15775 | 14     | 28.6 | 3081  | -1919 | 6    | 6300    | -108.7%  | -1.3%     | 47500   | 19663  | 82.3%    | 82.3%    | 82.3%      | 82.3%      | 82.3%      | 39.0%      |       |       |
| 400   | 5013   | 0     | -950   | -2663  | 4425   | 4850  | 11     | 45.5 | 2610  | -1441 | 2    | 6000    | 73.8%    | -1.3%     | 24663   | 32163  | 32.9%    | 32.9%    | 32.9%      | 32.9%      | 32.9%      | 39.0%      |       |       |
| 1613  | -2113  | 0     | 0      | 7488   | -2900  | 10388 | 20     | 30.0 | 1817  | -986  | 4    | 4200    | -69.0%   | -1.3%     | 6500    | 17438  | 12.4%    | 12.4%    | 12.4%      | 12.4%      | 12.4%      | 39.0%      |       |       |
| -2150 | -270   | -5140 | 14150  | -1870  | -8930  | 21990 | 15     | 20.0 | 6257  | -2308 | 6    | 11250   | -79.4%   | -1.3%     | 12850   | 27360  | 9.1%     | 9.1%     | 9.1%       | 9.1%       | 9.1%       | 39.0%      |       |       |
| 890   | -4530  | -1020 | -250   | 6430   | 2360   | 5800  | 13     | 38.5 | 2368  | -1187 | 4    | 2700    | 87.4%    | -1.3%     | 2440    | 22760  | 7.2%     | 7.2%     | 7.2%       | 7.2%       | 7.2%       | 39.0%      |       |       |
| -4575 | -1075  | -7238 | -338   | -13363 | 12550  | 26588 | 9      | 33.3 | 13304 | -4551 | 5    | 12000   | 104.6%   | -2.0%     | 11625   | 26588  | 83.0%    | 83.0%    | 83.0%      | 83.0%      | 83.0%      | 0.1%       |       |       |
| 0     | 1495   | -6870 | 0      | 9765   | -610   | 12400 | 16     | 50.0 | 2864  | -2940 | 3    | 11250   | -5.4%    | -2.0%     | 4480    | 12935  | 34.1%    | 34.1%    | 34.1%      | 34.1%      | 34.1%      | 0.1%       |       |       |
| 1150  | -550   | 4675  | 0      | -6050  | 271  | 17850 | 17     | 35.3 | 6695  | -3628 | 4    | 45000   | 0.6%     | -2.0%     | 271     | 17850  | 0.5%     | 0.5%     | 0.5%       | 0.5%       | 0.5%       | 0.1%       |       |       |
| 1295  | 0      | 3240  | -1905  | 100    | -10175   | 12905 | 41     | 46.3 | 849   | -1194 | 3    | 12000   | -84.8%   | -2.0%     | -8815   | 14360  | -63.0%   | -63.0%   | -63.0%     | -63.0%     | -63.0%     | 0.1%       |       |       |
| -56   | 0      | -2756 | 0      | -3544  | -150   | 6956  | 9      | 44.4 | 1716  | -1400 | 3    | 5400    | -2.8%    | -2.0%     | -4350   | 6956   | -69.0%   | -69.0%   | -69.0%     | -69.0%     | -69.0%     | 0.1%       |       |       |
| -792  | -781   | -422  | 186    | -371   | -3667  | 3716  | 15     | 33.3 | 245   | -489  | 5    | 1650    | -222.3%  | -2.0%     | -3145   | 3716   | -163.4%  | -163.4%  | -163.4%    | -163.4%    | -163.4%    | 0.1%       |       |       |
| -975  | 0      | 0     | 1975   | 163    | -338   | 5650  | 10     | 50.0 | 1063  | -1131 | 5    | 9450    | -3.6%    | -3.6%     | 1838    | 6275   | 10.6%    | 10.6%    | 10.6%      | 10.6%      | 10.6%      | 10.6%      |       |       |
| n/a   | 3010   | -475  | 910    | -150   | 3295   | 2485  | 15     | 66.7 | 743   | -829  | 3    | 9450    | 34.9%    | -3.9%     | 3295    | 2485   | 34.9%    | 34.9%    | 34.9%      | 34.9%      | 34.9%      | -3.9%      |       |       |
| n/a   | -1700  | -1150 | 1225   | 970    | -655   | 3275  | 25     | 28.0 | 999   | -425  | 7    | 47250   | -1.4%    | -3.9%     | -655    | 3275   | -1.4%    | -1.4%    | -1.4%      | -1.4%      | -1.4%      | -3.9%      |       |       |
| n/a   | -1175  | 200   | -325   | -2425  | -3725  | 3725  | 19     | 26.3 | 725   | -525  | 5    | 47250   | -7.9%    | -3.9%     | -3725   | 3725   | -7.9%    | -7.9%    | -7.9%      | -7.9%      | -7.9%      | -3.9%      |       |       |
| n/a   | -150   | -75   | -2525  | -625   | -3375  | 4250  | 26     | 19.2 | 490   | -277  | 13   | 9450    | -35.7%   | -3.9%     | -3375   | 4250   | -35.7%   | -35.7%   | -35.7%     | -35.7%     | -35.7%     | -3.9%      |       |       |
| 0     | 0      | -2070 | 0      | 4640   | -110   | 4970  | 6      | 33.3 | 3030  | -1540 | 3    | 2700    | -4.1%    | -4.1%     | 19630   | 7050   | 75.2%    | 75.2%    | 75.2%      | 75.2%      | 75.2%      | 75.2%      |       |       |
| n/a   | -250   | -805  | 265    | 690    | -100   | 2040  | 10     | 30.0 | 857   | -382  | 5    | 47250   | -0.2%    | -5.0%     | -100    | 2040   | -0.2%    | -0.2%    | -0.2%      | -0.2%      | -0.2%      | -5.0%      |       |       |
| n/a   | 0      | 0     | -50    | 0      | -50  | 888   | 2      | 50.0 | 837   | -887  | 1    | 6750    | -0.7%    | -5.0%     | -50     | 888    | -0.7%    | -0.7%    | -0.7%      | -0.7%      | -0.7%      | -5.0%      |       |       |
| n/a   | 555    | -3560 | -2130  | 2120   | -3015  | 5690  | 11     | 27.3 | 2258  | -1225 | 4    | 9450    | -31.9%   | -5.0%     | -3015   | 5690   | -31.9%   | -31.9%   | -31.9%     | -31.9%     | -31.9%     | -5.0%      |       |       |
| -5520 | 16170  | -4070 | -4800  | -8480  | -3530  | 24210 | 68     | 27.9 | 3543  | -1443 | 9    | 30000   | -11.8%   | -5.2%     | 165130  | 44750  | 26.0%    | 26.0%    | 26.0%      | 26.0%      | 26.0%      | -14.6%     |       |       |
| -388  | 9000   | 825   | -11000 | 7838   | 48775  | 12225 | 67     | 47.8 | 3010  | -1362 | 5    | 21000   | 232.3%   | -5.2%     | 24288   | 61775  | 5.5%     | 5.5%     | 5.5%       | 5.5%       | 5.5%       | -14.6%     |       |       |
| -2050 | 450    | -4563 | 2088   | -625   | -4875  | 8563  | 61     | 42.6 | 763   | -705  | 6    | 6000    | -81.3%   | -5.2%     | -2038   | 81075  | -1.6%    | -1.6%    | -1.6%      | -1.6%      | -1.6%      | -14.6%     |       |       |
| 3438  | -2850  | -825  | 388    | 3275   | -3150  | 9350  | 55     | 27.3 | 1245  | -546  | 10   | 6300    | -50.0%   | -5.2%     | -28925  | 54400  | -21.7%   | -21.7%   | -21.7%     | -21.7%     | -21.7%     | -14.6%     |       |       |
| -4095 | 488    | 4980  | -3926  | 203    | -17295   | 19838 | 108    | 36.1 | 709   | -651  | 9    | 5400    | -320.3%  | -5.2%     | -37369  | 113040 | -32.7%   | -32.7%   | -32.7%     | -32.7%     | -32.7%     | -14.6%     |       |       |
| 1000  | 1450   | 1525  | -3065  | -1550  | -1120  | 5870  | 71     | 25.4 | 903   | -329  | 16   | 3000    | -37.3%   | -5.2%     | -46180  | 70995  | -72.7%   | -72.7%   | -72.7%     | -72.7%     | -72.7%     | -14.6%     |       |       |
| 1630  | -2950  | 360   | -200   | 1680   | -3740  | 6630  | 57     | 29.8 | 484   | -299  | 8    | 3300    | -113.3%  | -5.2%     | -70220  | 92700  | -100.5%  | -100.5%  | -100.5%    | -100.5%    | -100.5%    | -14.6%     |       |       |
| -930  | -1790  | -2070 | -320   | 3710   | -2630  | 7620  | 54     | 29.6 | 1082  | -524  | 7    | 2700    | -97.4%   | -5.2%     | -64340  | 84310  | -112.6%  | -112.6%  | -112.6%    | -112.6%    | -112.6%    | -14.6%     |       |       |
| -2928 | 20     | 6560  | 160    | 2372   | -6840  | 16020 | 69     | 24.6 | 682   | -354  | 16   | 2700    | -253.3%  | -5.2%     | -83264  | 93028  | -145.7%  | -145.7%  | -145.7%    | -145.7%    | -145.7%    | -14.6%     |       |       |
| -1575 | -1000  | -125  | 0      | -225   | -9850  | 9875  | 82     | 2.4  | 175   | -127  | 77   | 2100    | -469.0%  | -5.2%     | -111425 | 111925 | -250.7%  | -250.7%  | -250.7%    | -250.7%    | -250.7%    | -14.6%     |       |       |
| 0     | -3888  | 0     | 0      | 11075  | 5075   | 6000  | 5      | 40.0 | 6238  | -2467 | 2    | 6300    | 80.6%    | -5.3%     | 23463   | 16088  | 87.6%    | 87.6%    | 87.6%      | 87.6%      | 87.6%      | 8.0%       |       |       |
| -1490 | 910    | 0     | 0      | 4900   | 2870   | 2940  | 8      | 37.5 | 2117  | -696  | 4    | 1800    | 159.4%   | -5.3%     | 5010    | 3400   | 65.5%    | 65.5%    | 65.5%      | 65.5%      | 65.5%      | 8.0%       |       |       |
| 0     | -1410  | 0     | 0      | 0      | -1410  | 1410  | 1      | 0.0  | 0     | -1410 | 1    | 11250   | -12.5%   | -5.3%     | 2370    | 9650   | 5.0%     | 5.0%     | 5.0%       | 5.0%       | 5.0%       | 8.0%       |       |       |
| 0     | 725    | -1725 | 0      | -275   | -1763  | 3425  | 8      | 37.5 | 1021  | -965  | 3    | 1500    | -117.5%  | -5.3%     | 200     | 6688   | 3.2%     | 3.2%     | 3.2%       | 3.2%       | 3.2%       | 8.0%       |       |       |
| 0     | 0      | 0     | 0      | 0      | 0  | 0     | 0      | 0.0  | 0     | 0     | 0    | 15000   | 0.0%     | -5.3%     | -4187   | 6195   | -6.6%    | -6.6%    | -6.6%      | -6.6%      | -6.6%      | 8.0%       |       |       |
| -1863 | -1838  | 0     | 0      | 3200   | 50   | 3700  | 6      | 50.0 | 1667  | -1650 | 2    | 6000    | 0.8%     | -5.3%     | -2188   | 9838   | -8.6%    | -8.6%    | -8.6%      | -8.6%      | -8.6%      | 8.0%       |       |       |
| 0     | -2606  | 0     | 356    | 0      | -5475  | 6469  | 5      | 40.0 | 1857  | -3063 | 2    | 5400    | -101.4%  | -5.3%     | -2531   | 10519  | -11.2%   | -11.2%   | -11.2%     | -11.2%     | -11.2%     | 8.0%       |       |       |
| 0     | -1645  | 0     | 0      | 355    | -2035  | 3240  | 7      | 42.9 | 1277  | -1469 | 2    | 3000    | -67.8%   | -5.3%     | -5485   | 7830   | -43.0%   | -43.0%   | -43.0%     | -43.0%     | -43.0%     | 8.0%       |       |       |
| 3019  | 0      | 0     | 0      | 897    | 3269   | 1259  | 6      | 50.0 | 1618  | -528  | 2    | 1200    | 272.4%   | -5.4%     | 4556    | 1259   | 189.8%   | 189.8%   | 189.8%     | 189.8%     | 189.8%     | -20.6%     |       |       |
| 0     | 0      | -49   | 0      | 5238   | 7354   | 6274  | 6      | 66.7 | 4293  | -4918 | 1    | 15000   | 49.0%    | -5.4%     | 15188   | 6274   | 50.6%    | 50.6%    | 50.6%      | 50.6%      | 50.6%      | -20.6%     |       |       |
| 550   | 0      | -1888 | 0      | 2100   | 675  | 1888  | 6      | 66.7 | 917   | -1499 | 1    | 1800    | 37.5%    | -5.4%     | 1109    | 2859   | 30.8%    | 30.8%    | 30.8%      | 30.8%      | 30.8%      | -20.6%     |       |       |
| 995   | 0      | 0     | -2255  | 0      | -2580  | 3695  | 7      | 28.6 | 2320  | -1446 | 2    | 3000    | -86.0%   | -5.4%     | 25      | 3695   | 0.4%     | 0.4%     | 0.4%       | 0.4%       | 0.4%       | -20.6%     |       |       |
| 0     | -2863  | 0     | 2163   | 1813   | -875   | 5088  | 5      | 60.0 | 1404  | -2544 | 2    | 6300    | -13.9%   | -5.4%     | -6900   | 10875  | -54.8%   | -54.8%   | -54.8%     | -54.8%     | -54.8%     | -20.6%     |       |       |
| 3425  | 0      | 0     | 0      | -4905  | -10935   | 10935 | 3      | 33.3 | 3425  | -7175 | 1    | 30000   | -36.5%   | -5.4%     | -37610  | 37610  | -62.7%   | -62.7%   | -62.7%     | -62.7%     | -62.7%     | -20.6%     |       |       |
| -2150 | -15900 | 4825  | -850   | 17000  | -2575  | 31000 | 52     | 44.2 | 2460  | -2037 | 5    | 47250   | -5.4%    | -5.4%     | -2575   | 31000  | -5.4%    | -5.4%    | -5.4%      | -5.4%      | -5.4%      | -5.4%      |       |       |
| n/a   | -550   | 1213  | -1588  | 0      | -925   | 2200  | 23     | 30.4 | 496   | -274  | 8    | 47250   | -2.0%    | -5.5%     | -925    | 2200   | -2.0%    | -2.0%    | -2.0%      | -2.0%      | -2.0%      | -5.5%      |       |       |
| n/a   | -550   | 688   | -2075  | 0      | -1938  | 2625  | 24     | 29.2 | 354   | -260  | 8    | 4725    | -41.0%   | -5.5%     | -1938   | 2625   | -41.0%   | -41.0%   | -41.0%     | -41.0%     | -41.0%     | -5.5%      |       |       |
| -4975 | -7275  | 2950  | 775    | -4625  | -1675  | 33975 | 19     | 57.9 | 5516  | -7796 | 3    | 47250   | -3.5%    | -6.9%     | 84625   | 184088 | 8.4%     | 8.4%     | 8.4%       | 8.4%       | 8.4%       | -6.3%      |       |       |
| 1330  | 3990   | 80    | -3100  | 5540   | 5640   | 5910  | 10     | 50.0 | 2930  | -1802 | 3    | 2700    | 208.9%   | -6.9%     | -44210  | 64070  | -77.1%   | -77.1%   | -77.1%     | -77.1%     | -77.1%     | -6.3%      |       |       |
| 0     | -2063  | -1675 | 0      | 5813   | -7688  | 13500 | 9      | 11.1 | 5888  | -1696 | 7    | 4200    | -183.0%  | -6.9%     | -113388 | 119275 | -127.0%  | -127.0%  | -127.0%    | -127.0%    | -127.0%    | -6.3%      |       |       |
| 720   | -2260  | 760   | 970    | 980    | -1080  | 5140  | 81     | 70.4 | 243   | -623  | 4    | 47250   | -2.3%    | -7.1%     | -5290   | 26240  | -0.6%    | -0.6%    | -0.6%      | -0.6%      | -0.6%      | -4.3%      |       |       |
| 20    | -420   | 350   | 2420   | -690   | -2480  | 5360  | 36     | 63.9 | 249   | -632  | 3    | 2700    | -91.9%   | -7.1%     | -36010  | 38480  | -69.6%   | -69.6%   | -69.6%     | -69.6%     | -69.6%     | -4.3%      |       |       |
| 0     |        |       |        |        |  |       |        |      |       |       |      |         |          |           |         |        |          |          |            |            |            |            |       |       |

| Rank<br>by %<br>Chng | System<br>Name       | System         |             | Commodity<br>Tested | Sys.<br>Rel.<br>Date | Net \$Profit/Loss Per Year |        |        |        |        |             |             |             |             |             |             |             |
|----------------------|----------------------|----------------|-------------|---------------------|----------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                      |                      | #              | Day<br>Trd. |                     |                      | (6)                        |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
| Col.17<br>(1)        | (2)                  | (3)            | (4)         | (5)                 | 2002                 | 2003                       | 2004   | 2005   | 2006   | 2006   | 2007        | 2007        | 2007        | 2007        | 2007        | 2007        |             |
| 177                  | Countdown            | 338            |             | Cotton              | 5/01                 | 0                          | -2175  | 0      | -2175  | -2175  | 0           | 0           | 0           | 0           | -2175       | 0           | 0           |
|                      | GearUp               | 370            |             | Jap Yen             | 3/02                 | 5812                       | 3488   | 14762  | -14826 | -4950  | -925        | 138         | 1888        | 3275        | 1900        | 638         | -850        |
|                      | GearUp               | 370            |             | S&P                 | 3/02                 | 13975                      | 26800  | -12000 | -62450 | -31025 | -15375      | 2175        | 16575       | -1875       | -2575       | 1850        | 8625        |
|                      | GearUp               | 370            |             | B Pound             | 03/02                | 5821                       | -6044  | -15182 | 3270   | 3799   | -619        | 3713        | 306         | -2856       | -513        | -2456       | -1438       |
|                      | GearUp               | 370            |             | Aussie \$           | 03/02                | -10000                     | -180   | -5640  | -3270  | -3020  | -910        | 740         | 90          | -2430       | 0           | 1900        | 910         |
| 178                  | GearUp               | 370            |             | T Note              | 03/02                | -730                       | -9200  | 10710  | -5860  | -4620  | -1130       | 510         | 590         | -1820       | -840        | 900         | 490         |
|                      | GearUp               | 370            |             | Euro C              | 03/02                | -937                       | 375    | -19577 | -17463 | -7039  | -1038       | 1138        | 1213        | -2925       | -1900       | -2300       | 1050        |
|                      | GearUp               | 370            |             | S Franc             | 03/02                | -9076                      | -12052 | -27826 | 5350   | -13389 | -513        | 1825        | 825         | -3513       | -3538       | -2288       | -625        |
|                      | GearUp               | 370            |             | Euro\$              | 03/02                | -1800                      | -8425  | -6375  | -8950  | -5800  | -450        | -825        | -925        | -625        | -750        | -900        | -775        |
|                      | CoatTails            | 343            |             | Soymeal             | 5/01                 | 0                          | -405   | 7380   | 1015   | 0      | 0           | 0           | 0           | 0           | 725         | 0           | 0           |
| 179                  | CoatTails            | 343            |             | Euro C              | 5/01                 | 8750                       | 3088   | -2175  | 838    | 738    | 0           | 463         | 0           | 0           | 0           | 0           | 0           |
|                      | CoatTails            | 343            |             | Silver              | 5/01                 | 0                          | 0      | 830    | -2175  | -1975  | -2175       | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | CoatTails            | 343            |             | Nat Gas             | 5/01                 | -2175                      | 2205   | -4350  | -6525  | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | CoatTails            | 343            |             | Bonds               | 5/01                 | -4400                      | 0      | 0      | 4506   | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | CoatTails            | 343            |             | Coffee              | 5/01                 | 0                          | -2175  | -4350  | 3525   | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | CoatTails            | 343            |             | Live Hogs           | 5/01                 | 0                          | 0      | 0      | 0      | -2175  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | CoatTails            | 343            |             | Cotton              | 5/01                 | -4350                      | -6570  | 0      | 0      | 0      | 0           | 0           | -1355       | 0           | 0           | 0           | 0           |
|                      | Universal            | 133            |             | Coffee              | 10/91                | -18019                     | 9675   | 3676   | 768    | -18770 | -2588       | 3469        | 94          | 769         | 1800        | -1556       | -600        |
|                      | Universal            | 133            |             | Beans               | 10/91                | -2715                      | 890    | 9895   | -200   | -2925  | 975         | -325        | 115         | 1570        | -580        | -45         | 1170        |
|                      | Universal            | 133            |             | Bonds               | 10/91                | -540                       | -21930 | 13160  | -9610  | 810    | 140         | 1530        | 2390        | -2470       | -310        | -540        | 1860        |
| 180                  | Universal            | 133            |             | B Pound             | 10/91                | -11287                     | -4532  | 8088   | 10657  | 13332  | -250        | 538         | -938        | -950        | -4325       | -1375       | -263        |
|                      | Universal            | 133            |             | Jap Yen             | 10/91                | 3561                       | 10788  | -6074  | -13676 | -10526 | -2913       | 2338        | 1500        | 913         | -3225       | 2100        | -1900       |
|                      | Universal            | 133            |             | Euro\$              | 10/91                | -6200                      | 450    | 250    | -2325  | -1125  | 0           | 0           | -450        | 0           | 0           | -500        | 0           |
|                      | Cobalt               | 416            | *           | Nasdaq              | 1/03                 | n/a                        | 2750   | -2350  | 50     | 625    | -775        | 750         | 4375        | -925        | 0           | 0           | 1975        |
|                      | Auto SwingR          | 602            |             | Euro C              | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
| 182                  | Auto SwingR          | 602            |             | Mini S&P            | 8/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         |
|                      | Turnkey              | 293            |             | Jap Yen             | 6/98                 | -1188                      | 1625   | -1363  | -2814  | -1713  | -500        | -825        | 88          | 150         | 238         | -113        | 175         |
|                      | Turnkey              | 293            | *           | S&P                 | 6/98                 | -6225                      | 450    | -9650  | 4675   | 775    | 0           | -900        | -1450       | -1725       | 0           | -1925       | 4800        |
|                      | Turnkey              | 293            |             | Bonds               | 6/98                 | 990                        | -3670  | 2320   | -1020  | -2640  | -290        | 500         | 160         | -890        | -580        | 210         | -440        |
| 183                  | Athena               | 271            |             | Soybeans            | 7/96                 | 4190                       | 6960   | 7730   | 680    | -265   | 1035        | 0           | 3725        | 0           | -3750       | 0           | 1425        |
|                      | Athena               | 271            |             | Nat Gas             | 7/96                 | -10140                     | 11320  | -19600 | 15940  | 13150  | 5330        | 0           | -12230      | 0           | 0           | 0           | -1210       |
| 184                  | Athena               | 271            |             | Cotton              | 7/96                 | -4035                      | -1675  | 6680   | -2490  | -990   | 0           | 0           | -1100       | 0           | 3210        | 0           | -4145       |
|                      | Athena               | 271            |             | Coffee              | 7/96                 | -8212                      | -3337  | -6976  | 5250   | -7069  | 0           | -3450       | 0           | 0           | 1931        | 0           | -4500       |
|                      | Athena               | 271            |             | Jap Yen             | 7/96                 | -3413                      | -7663  | -3038  | 5450   | -11476 | 0           | 0           | 3525        | 0           | 0           | 4138        | 0           |
|                      | Athena               | 271            |             | Bonds               | 7/96                 | 380                        | -3360  | -14860 | 3820   | 1360   | 0           | -4730       | -3360       | 0           | 0           | 3710        | 0           |
|                      | Athena               | 271            |             | S Franc             | 7/96                 | -3625                      | -4275  | 11413  | -1062  | -14613 | -500        | 0           | -3063       | 0           | 0           | -1513       | -1800       |
|                      | Balance Point        | 386            | *           | S&P                 | 5/02                 | 51725                      | 13550  | -525   | -8025  | -24425 | -2475       | 2675        | -1775       | -525        | 1900        | -3000       | 4375        |
|                      | DCB Natural Gas      | 545            |             | Nat Gas             | 12/05                | n/a                        | n/a    | n/a    | 0      | 6785   | 0           | 0           | 0           | 0           | 0           | 0           | -5785       |
|                      | DCB Nasdaq Swing     | 547            |             | Nasdaq              | 12/05                | n/a                        | n/a    | n/a    | 285    | -9270  | -2045       | -1415       | -2030       | -1960       | 0           | 1255        | 0           |
|                      | Market Mapping       | 203            |             | S&P                 | 1/94                 | 18250                      | 16900  | -6325  | -6325  | -4600  | -100        | -1100       | -175        | 825         | -650        | -325        | -700        |
|                      | 188                  | Market Mapping | 203         |                     | Bonds                | 1/94                       | -4090  | -780   | 6300   | -4510  | 80          | 570         | -2240       | -480        | 520         | 30          | -250        |
| Cyclone              |                      | 250            | *           | S&P                 | 07/96                | 49175                      | 6725   | 4500   | -29650 | -30200 | -4625       | 250         | 9800        | 8350        | 3875        | -5700       | -1825       |
| Parabolic Stop       |                      | 65             |             | Coffee              | 1/87                 | -938                       | 1558   | 5286   | 4463   | -3600  | -1031       | -2306       | 563         | -2325       | -1256       | 825         | -1219       |
| Parabolic Stop       |                      | 65             |             | Jap Yen             | 1/87                 | -5638                      | -1686  | 1464   | -875   | -11214 | -763        | 475         | -4188       | -2338       | -975        | 2325        | -1013       |
| Parabolic Stop       |                      | 65             |             | N Gas               | 1/87                 | -9430                      | 51910  | 13370  | 41220  | -14050 | 13690       | -8210       | -2030       | -1970       | -470        | 100         | 6190        |
| Parabolic Stop       |                      | 65             |             | Euro C              | 1/87                 | -5263                      | 10788  | 11800  | -13376 | -12189 | -938        | -2463       | 2788        | -3900       | 0           | 3075        | -4988       |
| Parabolic Stop       |                      | 65             |             | Copper              | 1/87                 | -5263                      | -3838  | -8099  | -19289 | 8313   | -5113       | 413         | -7488       | 4025        | 10088       | -5463       | -6913       |
| Parabolic Stop       |                      | 65             |             | \$ Index            | 1/87                 | -3270                      | 7970   | 6050   | -6820  | -3550  | -640        | -1740       | -150        | -1390       | -780        | -740        | -1210       |
| Parabolic Stop       |                      | 65             |             | Cotton              | 1/87                 | 0                          | 7400   | 880    | 635    | -4515  | 0           | 1355        | -855        | -435        | 2360        | -1065       | 4665        |
| Parabolic Stop       |                      | 65             |             | Live Hogs           | 1/87                 | -4820                      | 3260   | -6352  | -64    | -1056  | 84          | 1200        | -1780       | -1260       | -604        | 232         | -3692       |
| 190                  | Parabolic Stop       | 65             |             | Euro \$             | 1/87                 | -1150                      | -2875  | -1050  | -1825  | -1975  | -175        | -175        | -100        | -200        | 125         | -200        | -25         |
|                      | Parabolic Stop       | 65             |             | Bonds               | 1/87                 | -19910                     | 3000   | -5530  | 5130   | -13610 | -1240       | -360        | 3350        | -2060       | 1430        | -310        | 2740        |
|                      | Kylie                | 193            |             | Beans               | 6/93                 | 970                        | 4625   | 8750   | 1870   | 750    | -1000       | 0           | 2340        | 0           | -1115       | -1825       | -3000       |
|                      | Kylie                | 193            |             | Crude               | 6/93                 | -830                       | 6040   | 10030  | 2760   | 5440   | 0           | 0           | -3460       | -1750       | -1800       | -1280       | 680         |
|                      | Kylie                | 193            |             | Coffee              | 6/93                 | -2869                      | 3356   | 3225   | 11627  | 4949   | -694        | -2306       | -56         | 0           | 2531        | 450         | -1144       |
|                      | Kylie                | 193            |             | Copper              | 6/93                 | -1640                      | -1124  | -512   | -3525  | -1025  | 0           | 0           | -3788       | 2588        | 0           | 0           | -2150       |
|                      | Kylie                | 193            |             | Bonds               | 6/93                 | 4960                       | -7620  | 3610   | -2870  | -3710  | -1280       | 0           | 2780        | -50         | -820        | -2150       | 0           |
|                      | Kylie                | 193            |             | Jap Yen             | 6/93                 | -674                       | -3927  | -1713  | 4488   | -1613  | 0           | -663        | 925         | 1513        | 0           | 0           | 0           |
| 191                  | Kylie                | 193            |             | B Pound             | 6/93                 | -3303                      | -5494  | -4194  | -1971  | 4975   | -1875       | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | Vega                 | 291            |             | S&P                 | 6/98                 | -21150                     | -4300  | -12200 | -6000  | 3300   | 4925        | -975        | 1575        | -4725       | 2850        | -425        | 1725        |
| 192                  | Feeder Trader        | 235            |             | Feeder              | 12/95                | 4830                       | 5715   | 8640   | -9815  | 4340   | 180         | -3075       | -3185       | 750         | -105        | 250         | 260         |
| 193                  | Aussie Trader        | 583            |             | Aus Dollar          | 1/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -695        | 0           | 0           | 0           | -1245       |             |
| 194                  | Directional Movement | 82             |             | \$ Index            | 1/87                 | -2510                      | 10760  | -1910  | -4170  | -2670  | 0           | -1490       | 1070        | 0           | 0           | 1480        | -1030       |
|                      | Directional Movement | 82             |             | Euro C              | 1/87                 | -1812                      | 14300  | 6949   | 662    | -3214  | 0           | -2513       | 1775        | 0           | 0           | 4350        | -5150       |
|                      | Directional Movement | 82             |             | Copper              | 1/87                 | 3362                       | -12914 | -7638  | -4162  | -5414  | -1550       | 0           | -3325       | -525        | -2088       | 2075        | 0           |
|                      | Directional Movement | 82             |             | Cotton              | 1/87                 | -7720                      | 1700   | -7965  | -4820  | -5305  | 0           | 300         | -725        | -365        | 2215        | 0           | 1770        |
|                      | Directional Movement | 82             |             | Euro \$             | 1/87                 | 1200                       | -1075  | -1000  | -825   | -2450  | -500        | -200        | -100        | 0           | -425        | 0           | -125        |
|                      | Directional Movement | 82             |             | N Gas               | 1/87                 | 14170                      | 31360  | -26400 | -10560 | -5770  | 6150        | -6250       | -10040      | -770        | -5980       | -3240       | -1660       |
|                      | Directional Movement | 82             |             | Jap Yen             | 1/87                 | -4988                      | -4515  | 1175   | -88    | -17701 | 0           | 0           | 12563       | 0           | 19663       | -2000       | -5275       |
|                      | Directional Movement | 82             |             | Bonds               | 1/87                 | -2570                      | -5010  | 4720   | 1540   | -910   | -3000       | -1590       | 80          | -1150       | -1630       | 440         | 0           |
|                      | Directional Movement | 82             |             | Coffee              | 1/87                 | 788                        | -14776 | -1818  | -13761 | 2418   | 0           | -731        | -56         | -1388       | -1819       | -1613       | -656        |
|                      | Directional Movement | 82             |             | Live Hogs           | 1/87                 | 8848                       | -5024  | -1156  | 2036   | 448    | 0           | 1432        | 0           | -3852       | -736        | -1004       | -2084       |
| 195                  | Black or White       | 124            |             | Cotton              | 12/92                | 2400                       | -415   | -6100  | -11620 | -315   | 0           | 0           | -1925       | 0           | 650         | 0           | -1680       |

|          |          |          |          |          | All Statistics Based On Last 12 Months Performance |                   |                        |             |               |                |                    |                         |                           |                       |                    | Combined          |   |   |
|----------|----------|----------|----------|----------|--|-------------------|------------------------|-------------|---------------|----------------|--------------------|-------------------------|---------------------------|-----------------------|--------------------|-------------------|---|---|
| Jul 2007 | Aug 2007 | Sep 2007 | Oct 2007 | Nov 2007 | 12 Mos Net P/L (8)                                 | 12 Mos Max DD (9) | 12 Mos Total Trds (10) | % Wins (11) | Avg. Win (12) | Avg. Loss (13) | Max Con. Loss (14) | Min. Req'd Cap. \$ (15) | %Chng Min. Req. Cap. (16) | Comb-ined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min. Req. Cap. Since Release (20) | %Chng Min. Req. Cap. Since Release (22) |
| 0        | 1580     | 0        | 0        | -2175    | -2770  | 2770              | 3                      | 33.3        | 1580          | -2173          | 1                  | 3000                    | -92.3%                    | -8.9%                 | -9295              | 9295              | -46.5%                                  | -1.4%                                   |
| -1675    | -2838    | -1800    | -1575    | 3675     | 1850   | 12138             | 48                     | 47.9        | 1092          | -930           | 4                  | 6000                    | 30.8%                     | -9.1%                 | 7063               | 26563             | 20.2%                                   | -50.0%                                  |
| -1050    | -525     | -2225    | 450      | -5575    | 475  | 32775             | 64                     | 46.9        | 4555          | -4009          | 3                  | 47250                   | 1.0%                      | -9.1%                 | -48850             | 120675            | -17.7%                                  | -50.0%                                  |
| 3350     | -2206    | -650     | -1588    | -150     | -5106  | 8506              | 41                     | 36.6        | 906           | -719           | 6                  | 4200                    | -121.6%                   | -9.1%                 | -12825             | 32475             | -52.3%                                  | -50.0%                                  |
| 580      | 7950     | 1530     | -3600    | 2260     | 9020   | 4830              | 42                     | 50.0        | 1336          | -906           | 3                  | 4500                    | 261.4%                    | -9.1%                 | -12180             | 25040             | -60.5%                                  | -50.0%                                  |
| 1820     | -1800    | -360     | -350     | -1530    | -3520  | 5220              | 65                     | 33.8        | 654           | -416           | 8                  | 1800                    | -195.6%                   | -9.1%                 | -12090             | 16110             | -115.1%                                 | -50.0%                                  |
| -2400    | 3425     | 6338     | -4700    | 800      | -1300  | 9238              | 53                     | 45.3        | 1087          | -945           | 4                  | 6300                    | -20.6%                    | -9.1%                 | -44900             | 54463             | -122.2%                                 | -50.0%                                  |
| 200      | 375      | -613     | -675     | 7350     | -1188  | 11050             | 56                     | 28.6        | 1136          | -485           | 19                 | 4200                    | -28.3%                    | -9.1%                 | -57663             | 65925             | -235.4%                                 | -50.0%                                  |
| -1050    | 250      | -850     | 125      | -325     | -7100  | 7325              | 96                     | 12.5        | 196           | -113           | 27                 | 2100                    | -338.1%                   | -9.1%                 | -38000             | 38700             | -310.2%                                 | -50.0%                                  |
| 0        | 0        | 0        | 0        | 0        | 725  | 0                 | 1                      | 100.0       | 725           | 0              | 0                  | 1650                    | 43.9%                     | -9.3%                 | 9870               | 2175              | 89.7%                                   | -3.5%                                   |
| 0        | 0        | 0        | 0        | -588     | -125   | 588               | 2                      | 50.0        | 463           | -588           | 1                  | 6300                    | -2.0%                     | -9.3%                 | 8713               | 2400              | 20.7%                                   | -3.5%                                   |
| 0        | 0        | 0        | 0        | 0        | -2175  | 2175              | 1                      | 0.0         | 0             | -2175          | 1                  | 18000                   | -12.1%                    | -9.3%                 | -3320              | 4350              | -2.8%                                   | -3.5%                                   |
| 0        | 0        | 0        | 0        | 0        | 0  | 0                 | 0                      | 0.0         | 0             | 0              | 0                  | 30000                   | 0.0%                      | -9.3%                 | -10845             | 10875             | -5.4%                                   | -3.5%                                   |
| 0        | 0        | 0        | 0        | -1356    | -1356  | 1356              | 1                      | 0.0         | 0             | -1356          | 1                  | 2700                    | -50.2%                    | -9.3%                 | -1250              | 4400              | -6.9%                                   | -3.5%                                   |
| 0        | 0        | 0        | 0        | 0        | 0  | 0                 | 0                      | 0.0         | 0             | 0              | 0                  | 5400                    | 0.0%                      | -9.3%                 | -3000              | 6525              | -8.3%                                   | -3.5%                                   |
| 0        | 0        | 0        | 0        | 0        | 0  | 0                 | 0                      | 0.0         | 0             | 0              | 0                  | 2700                    | 0.0%                      | -9.3%                 | -2175              | 2175              | -12.1%                                  | -3.5%                                   |
| -2175    | 0        | 0        | 0        | 0        | -3530  | 3530              | 2                      | 0.0         | 0             | -1765          | 2                  | 3000                    | -117.7%                   | -9.3%                 | -14450             | 14450             | -72.3%                                  | -3.5%                                   |
| -1331    | 3263     | -3600    | -7144    | -9413    | -16838   | 20550             | 73                     | 32.9        | 1023          | -845           | 10                 | 5400                    | -311.8%                   | -9.6%                 | 78525              | 48731             | 88.6%                                   | 45.0%                                   |
| 2140     | 2100     | 2440     | 3760     | -2575    | 10745  | 3635              | 82                     | 42.7        | 928           | -463           | 5                  | 2400                    | 447.7%                    | -9.6%                 | 34595              | 28780             | 87.8%                                   | 45.0%                                   |
| -1800    | -130     | 2280     | -2200    | 150      | 900  | 6190              | 74                     | 35.1        | 1008          | -526           | 5                  | 2700                    | 33.3%                     | -9.6%                 | 30650              | 34820             | 69.1%                                   | 45.0%                                   |
| 3750     | 3506     | -4513    | -2463    | 2800     | -4481  | 8425              | 52                     | 34.6        | 1004          | -663           | 9                  | 4200                    | -106.7%                   | -9.6%                 | 17725              | 51600             | 25.7%                                   | 45.0%                                   |
| -1163    | 5025     | -1700    | 3875     | 2725     | 7575   | 4188              | 31                     | 41.9        | 1838          | -905           | 5                  | 6000                    | 126.3%                    | -9.6%                 | 12413              | 46925             | 12.6%                                   | 45.0%                                   |
| 0        | 1150     | -250     | 0        | -50      | -100   | 950               | 6                      | 33.3        | 575           | -312           | 2                  | 2100                    | -4.8%                     | -9.6%                 | -5525              | 16575             | -16.0%                                  | 45.0%                                   |
| 675      | -5775    | -1475    | -1200    | 100      | -2275  | 10700             | 30                     | 50.0        | 1223          | -1375          | 3                  | 22500                   | -10.1%                    | -10.1%                | -425               | 10700             | -0.4%                                   | -0.4%                                   |
| n/a      | -213     | -375     | -213     | -2475    | -3275  | 5650              | 27                     | 37.0        | 863           | -699           | 6                  | 47250                   | -6.9%                     | -10.2%                | -3275              | 5650              | -6.9%                                   | -10.2%                                  |
| n/a      | -1975    | -688     | 63       | 113      | -2488  | 5613              | 50                     | 60.0        | 476           | -838           | 4                  | 9450                    | -26.3%                    | -10.2%                | -2488              | 5613              | -26.3%                                  | -10.2%                                  |
| 338      | -50      | 0        | -288     | 625      | -163   | 1775              | 20                     | 55.0        | 352           | -448           | 3                  | 6000                    | -2.7%                     | -10.2%                | -2875              | 14088             | -5.0%                                   | -8.0%                                   |
| -2600    | -3000    | 1900     | 4750     | -1100    | -1250  | 6800              | 40                     | 15.0        | 2967          | -560           | 12                 | 23625                   | -5.3%                     | -10.2%                | -18525             | 32050             | -8.2%                                   | -8.0%                                   |
| 670      | 40       | -580     | -250     | -450     | -1900  | 2560              | 18                     | 50.0        | 243           | -454           | 4                  | 2700                    | -70.4%                    | -10.2%                | -3260              | 8760              | -12.6%                                  | -8.0%                                   |
| 0        | -3200    | 0        | 3175     | 2635     | 5045   | 5525              | 7                      | 71.4        | 2399          | -3469          | 1                  | 2400                    | 210.2%                    | -10.3%                | 17310              | 11635             | 62.3%                                   | 5.0%                                    |
| 0        | 15480    | 630      | 0        | 0        | 8000   | 13440             | 5                      | 60.0        | 7147          | -6721          | 2                  | 30000                   | 26.7%                     | -10.3%                | 49420              | 51900             | 14.2%                                   | 5.0%                                    |
| 0        | -2895    | 0        | 0        | 0        | -4930  | 7040              | 5                      | 20.0        | 3210          | -2035          | 3                  | 3000                    | -164.3%                   | -10.3%                | 2540               | 12075             | 7.3%                                    | 5.0%                                    |
| 0        | 0        | 0        | 0        | -2250    | -8269  | 8269              | 4                      | 25.0        | 1931          | -3400          | 2                  | 5400                    | -153.1%                   | -10.3%                | 3900               | 44081             | 6.2%                                    | 5.0%                                    |
| 0        | -8475    | 0        | 0        | 3200     | 2388   | 8475              | 5                      | 60.0        | 3621          | -4238          | 2                  | 6000                    | 39.8%                     | -10.3%                | -3475              | 31563             | -5.0%                                   | 5.0%                                    |
| 0        | -2730    | -760     | 0        | 5450     | -2420  | 8090              | 6                      | 33.3        | 4580          | -2891          | 2                  | 2700                    | -89.6%                    | -10.3%                | -10630             | 37320             | -34.0%                                  | 5.0%                                    |
| 0        | -2625    | -1700    | 0        | 5863     | -5338  | 11200             | 7                      | 14.3        | 5863          | -1868          | 6                  | 4200                    | -127.1%                   | -10.3%                | -28050             | 40813             | -57.7%                                  | 5.0%                                    |
| 3675     | -7375    | -175     | -6025    | 6225     | -2500  | 17575             | 151                    | 45.7        | 1774          | -1524          | 6                  | 23625                   | -10.6%                    | -10.6%                | 32275              | 51075             | 24.1%                                   | 24.1%                                   |
| 0        | 0        | 0        | 2335     | 0        | -3450  | 5785              | 2                      | 50.0        | 2335          | -5785          | 1                  | 30000                   | -11.5%                    | -11.5%                | 3335               | 5785              | 5.6%                                    | 5.6%                                    |
| 0        | 0        | 0        | -2995    | 3505     | -5685  | 9190              | 8                      | 37.5        | 1770          | -2199          | 2                  | 45000                   | -12.6%                    | -12.6%                | -12625             | 16415             | -14.0%                                  | -14.0%                                  |
| -1225    | 650      | 2075     | -175     | 1400     | 500  | 3725              | 65                     | 38.5        | 299           | -175           | 13                 | 47250                   | 1.1%                      | -13.3%                | 54625              | 25175             | 8.2%                                    | 3.9%                                    |
| 1000     | -1960    | 1650     | -20      | -3320    | -7140  | 8700              | 51                     | 56.9        | 339           | -772           | 3                  | 2700                    | -264.4%                   | -13.3%                | -27310             | 40560             | -71.8%                                  | 3.9%                                    |
| 3925     | -26350   | -5350    | -5150    | 19475    | -3325  | 43400             | 333                    | 31.8        | 1817          | -862           | 11                 | 23625                   | -14.1%                    | -14.1%                | 123725             | 89800             | 45.2%                                   | 45.2%                                   |
| -244     | -188     | -2175    | -806     | 150      | -10013   | 10444             | 31                     | 38.7        | 1328          | -1365          | 3                  | 5400                    | -185.4%                   | -14.1%                | 150694             | 48900             | 131.3%                                  | 13.9%                                   |
| 0        | 1575     | -1113    | -2138    | 50       | -8100  | 12600             | 29                     | 37.9        | 1185          | -1173          | 6                  | 6000                    | -135.0%                   | -14.1%                | 53963              | 34513             | 42.3%                                   | 13.9%                                   |
| -2310    | -1580    | -2570    | -6810    | -2230    | -8200  | 26630             | 32                     | 37.5        | 4626          | -3186          | 4                  | 30000                   | -27.3%                    | -14.1%                | 114670             | 52510             | 18.0%                                   | 13.9%                                   |
| 3388     | -2375    | 0        | 4900     | 7738     | 7225   | 6425              | 23                     | 43.5        | 2593          | -1440          | 3                  | 6300                    | 114.7%                    | -14.1%                | 16713              | 42200             | 12.5%                                   | 13.9%                                   |
| -4813    | 11825    | -9063    | 4775     | 5650     | -2075  | 18825             | 29                     | 37.9        | 5375          | -3396          | 4                  | 21000                   | -9.9%                     | -14.1%                | -3488              | 51825             | -0.8%                                   | 13.9%                                   |
| 1720     | -840     | 0        | 1980     | 850      | -2940  | 6650              | 28                     | 28.6        | 955           | -530           | 6                  | 3300                    | -89.1%                    | -14.1%                | -3890              | 21680             | -5.6%                                   | 13.9%                                   |
| 1565     | 45       | 1450     | -195     | -820     | 8070   | 3000              | 24                     | 50.0        | 1343          | -671           | 3                  | 3000                    | 269.0%                    | -14.1%                | -7130              | 38305             | -11.2%                                  | 13.9%                                   |
| 1240     | -300     | 1704     | 64       | 944      | -2168  | 8012              | 33                     | 36.4        | 1012          | -682           | 6                  | 2700                    | -80.3%                    | -14.1%                | -17492             | 26292             | -30.6%                                  | 13.9%                                   |
| 0        | -350     | -475     | -600     | 200      | -1975  | 2175              | 19                     | 26.3        | 170           | -202           | 6                  | 2100                    | -94.0%                    | -14.1%                | -20875             | 22125             | -46.8%                                  | 13.9%                                   |
| -930     | 1630     | 1760     | -3120    | 5640     | 8530   | 3120              | 24                     | 54.2        | 1605          | -1123          | 3                  | 2700                    | 315.9%                    | -14.1%                | -40700             | 56990             | -71.2%                                  | 13.9%                                   |
| -1500    | 120      | -390     | 225      | 0        | -6145  | 7780              | 13                     | 30.8        | 988           | -1123          | 6                  | 2400                    | -256.0%                   | -14.8%                | 19900              | 8145              | 56.2%                                   | -4.3%                                   |
| -540     | 5090     | 4840     | 630      | 0        | 2410   | 8290              | 15                     | 33.3        | 3020          | -1267          | 7                  | 11250                   | 21.4%                     | -14.8%                | 18760              | 11270             | 11.3%                                   | -4.3%                                   |
| -1181    | -3206    | 0        | 3319     | -1125    | -3413  | 5606              | 13                     | 38.5        | 1305          | -1244          | 3                  | 5400                    | -63.2%                    | -14.8%                | 6713               | 35531             | 8.4%                                    | -4.3%                                   |
| -1750    | 1800     | 0        | 0        | 0        | -3300  | 6175              | 8                      | 37.5        | 2221          | -1993          | 3                  | 21000                   | -15.7%                    | -14.8%                | -27188             | 30575             | -8.8%                                   | -4.3%                                   |
| 0        | 0        | 1810     | -310     | 3770     | 3750   | 3020              | 12                     | 33.3        | 2090          | -575           | 6                  | 2700                    | 138.9%                    | -14.8%                | -6810              | 25920             | -17.1%                                  | -4.3%                                   |
| 0        | -1263    | 175      | -413     | 0        | 275  | 1600              | 8                      | 50.0        | 938           | -869           | 2                  | 6000                    | 4.6%                      | -14.8%                | -19750             | 27975             | -22.3%                                  | -4.3%                                   |
| 0        | 0        | 0        | 0        | 481      | -1394  | 1875              | 3                      | 33.3        | 481           | -937           | 2                  | 4200                    | -33.2%                    | -14.8%                | -25050             | 31069             | -40.4%                                  | -4.3%                                   |
| 7625     | -2350    | -2250    | -6375    | -8950    | -7350  | 24025             | 54                     | 18.5        | 3988          | -1072          | 10                 | 47250                   | -15.6%                    | -15.6%                | 19488              | 61900             | 4.3%                                    | 4.3%                                    |
| 4090     | 420      | -195     | -145     | 240      | -515   | 7415              | 28                     | 50.0        | 891           | -928           | 3                  | 3300                    | -15.6%                    | -15.6%                | 5070               | 16210             | 12.6%                                   | 12.6%                                   |
| 1945     | -3995    | 2685     | 765      | 0        | -540   | 3995              | 2                      | 50.0        | 1798          | -2338          | 2                  | 3450                    | -15.7%                    | -15.7%                | -540               | 3995              | -15.7%                                  | -15.7%                                  |
| 0        | 630      | 0        | 0        | 4900     | 5560   | 1490              | 12                     | 58.3        | 1197          | -562           | 3                  | 3300                    | 168.5%                    | -15.9%                | 42830              | 31080             | 61.3%                                   | 1.8%                                    |
| 0        | 1400     | 0        | 0        | 11913    | 11775  | 5150              | 12                     | 50.0        | 3333          | -1371          | 3                  | 6300                    | 186.9%                    | -15.9%                | 23875              | 22125             | 17.9%                                   | 1.8%                                    |
| 388      | 4325     | 0        | -2550    | 3475     | 225  | 9188              | 16                     | 37.5        | 2356          | -1391          | 4                  | 21000                   | 1.1%                      | -15.9%                | 35225              | 45525             | 7.9%                                    | 1.8%                                    |
| 0        | -650     | 1850     | 0        | -455     | 3940   | 2205              | 14                     | 42.9        | 1665          | -758           | 3                  | 3000                    | 131.3%                    | -15.9%                | 2885               | 29120             | 4.5%                                    | 1.8%                                    |
| -300     | 150      | -125     | -575     | -275     | -2475  | 2475              | 17                     | 5.9         | 300           | -174           | 11                 | 2100                    | -117.9%                   | -15.9%                | 1600               | 9000              | 3.6%                                    | 1.8%                                    |
| 0        | -1270    | -13760   | -14500   | -5430    | -56750   | 66040             | 34                     | 23.5        | 5151          | -3764          | 9                  | 30000                   | -189.2%                   | -15.9%                | -11850             | 128770            | -1.9%                                   | 1.8%                                    |
| 1775     | 2763     | 275      | -913     | 6675     | 35525  | 7275              | 15                     | 60.0        | 5533          | -2379          | 3                  | 6000                    | 592.1%                    | -15.9%                | -5300              | 56025             | -4.2%                                   | 1.8%                                    |
| 1330     | 3990     | -360     | -820     | 5670     | 2960   | 8920              | 22                     | 31.8        | 2210          | -833           | 5                  | 2700                    | 109.6%                    | -15.9%                | -8480              | 29420             | -14.8%                                  | 1.8%                                    |
| -169     | -2363    | -1781    | 1838     | 38       | -8700  | 10725             | 20                     | 30.0        | 1031          | -1063          | 7                  | 5400                    | -161.1%                   | -15.9%                | -23513             | 64275             | -20.6%                                  | 1.8%                                    |
| -1292    | -3056    | 3468     | 0        | 1928     | -5196  | 12024             | 21                     | 19.0        | 1839          | -737           | 16                 | 2700                    | -192.4%                   | -15.9%                | -26380             | 35692             | -46.2%                                  | 1.8%                                    |
| 0        | -3690    | -4855    | 0        | 0        | -11500   | 11500             | 9                      | 22.2        | 185           |                |                    |                         |                           |                       |                    |                   |   |   |

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2)     | System<br>#<br>(3) | Day<br>Trd.<br>(4) | Commodity<br>Tested<br>(5) | Sys.<br>Rel.<br>Date<br>(6) | Net \$Profit/Loss Per Year |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|---------------------------------------|------------------------|--------------------|--------------------|----------------------------|-----------------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                                       |                        |                    |                    |                            |                             | (6)                        |        |        |        |        |             |             |             |             |             |             |             |
|                                       |                        |                    |                    |                            |                             | 2002                       | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
|                                       | Black or White         | 124                |                    | Euro C                     | 12/98                       | 8463                       | 8500   | 7400   | -3062  | -1549  | -1075       | -1450       | 1038        | -1400       | 0           | 2000        | -2538       |
|                                       | Black or White         | 124                |                    | Euro\$                     | 05/90                       | 1675                       | -700   | 400    | 450    | -550   | -575        | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Black or White         | 124                |                    | H Oil                      | 05/90                       | -13398                     | -16081 | 1029   | 22580  | 4763   | 0           | -340        | 0           | 8005        | 0           | -2440       | 0           |
|                                       | Black or White         | 124                |                    | B Pound                    | 05/90                       | 663                        | 2963   | 4906   | -7332  | 7019   | 0           | -2656       | 0           | -2575       | 0           | 938         | -2638       |
|                                       | Black or White         | 124                |                    | Cattle                     | 05/90                       | -580                       | 9540   | -4468  | 1892   | -3748  | 0           | -1148       | 0           | 1048        | 0           | 376         | 0           |
| 196                                   | Dynamic MovAvgCross    | 303                |                    | Crude                      | 8/99                        | -470                       | 2560   | 21610  | 830    | -10040 | -3700       | -1390       | 6890        | 0           | 1670        | -2720       | -210        |
|                                       | Dynamic MovAvgCross    | 303                |                    | S Franc                    | 8/99                        | 1524                       | -1813  | 5749   | -6188  | 1512   | 0           | -3213       | -650        | 250         | 0           | 13          | 0           |
|                                       | Dynamic MovAvgCross    | 303                |                    | Nat Gas                    | 8/99                        | 10630                      | -1630  | 10830  | -32540 | -41760 | 8860        | 0           | -9320       | 560         | -2120       | 0           | 6360        |
|                                       | Dynamic MovAvgCross    | 303                |                    | T Note                     | 8/99                        | 5130                       | -5910  | 9090   | -8400  | 1040   | 0           | -980        | -360        | -240        | -890        | 220         | 0           |
|                                       | Dynamic MovAvgCross    | 303                |                    | Bonds                      | 8/99                        | -60                        | -3560  | 7750   | -4430  | 7420   | 0           | -1670       | -300        | -260        | -2800       | -1670       | 0           |
|                                       | Dynamic MovAvgCross    | 303                |                    | Jap Yen                    | 8/99                        | 11300                      | -6863  | -16140 | -225   | -10713 | 0           | -3363       | 238         | -1025       | -1863       | 3300        | 0           |
|                                       | Dynamic MovAvgCross    | 303                |                    | Cotton                     | 8/99                        | -8230                      | -5335  | -4590  | 1980   | 1265   | -625        | -75         | -1200       | 210         | 3060        | 0           | 2130        |
| 197                                   | Aberration             | 207                |                    | Cotton                     | 12/93                       | -2620                      | -5470  | 7105   | -6290  | -240   | -625        | 0           | 0           | 0           | 1925        | 0           | -2070       |
|                                       | Aberration             | 207                |                    | Euro C                     | 12/98                       | 5049                       | 13138  | 5162   | 224    | -6739  | 0           | -4863       | 0           | 0           | 0           | -1400       | -1413       |
|                                       | Aberration             | 207                |                    | T Notes                    | 12/93                       | 7200                       | -10960 | -2890  | -8860  | 2440   | -1390       | 0           | -1860       | 0           | 0           | 130         | 0           |
|                                       | Aberration             | 207                |                    | Crude                      | 12/93                       | -3090                      | 20     | 8820   | -4570  | -5410  | 780         | 0           | 2880        | 0           | 0           | 0           | 0           |
|                                       | Aberration             | 207                |                    | S Franc                    | 12/93                       | 2037                       | -2687  | 3412   | -1375  | -9439  | 0           | -3213       | 0           | 0           | 0           | 0           | 0           |
|                                       | Aberration             | 207                |                    | Coffee                     | 12/93                       | -8213                      | -9450  | -5719  | 8851   | -2532  | 0           | -2719       | 0           | 0           | 3356        | 0           | -3863       |
|                                       | Aberration             | 207                |                    | B Pound                    | 12/93                       | 4938                       | -2064  | 6418   | -5201  | 4382   | 0           | 0           | -275        | -2850       | 0           | -813        | -775        |
| 198                                   | Qtech S&P              | 568                |                    | Mini S&P                   | 9/06                        | n/a                        | n/a    | n/a    | n/a    | 625    | 463         | 763         | 788         | -2325       | 2750        | 1888        | -3900       |
| 199                                   | Elsie                  | 521                |                    | Live Cattle                | 11/05                       | n/a                        | n/a    | n/a    | 0      | 2923   | 0           | 0           | 0           | 4534        | -635        | -2215       | 0           |
| 200                                   | Sentive Yen System     | 248                |                    | Jap Yen                    | 1/96                        | 3899                       | -4637  | -10739 | 3061   | -5989  | -1488       | 0           | 13          | -700        | -588        | 1938        | -413        |
| 201                                   | Andromeda              | 364                |                    | Euro C                     | 12/01                       | 4474                       | 20701  | 5637   | 12875  | -10089 | 0           | -4863       | 0           | 0           | 0           | 1400        | -1363       |
|                                       | Andromeda              | 364                |                    | T Note                     | 12/01                       | 5170                       | -1680  | 220    | -4460  | 1610   | -1130       | 0           | -1090       | 0           | -620        | 540         | 0           |
|                                       | Andromeda              | 364                |                    | Crude                      | 12/01                       | 2130                       | -2320  | 2760   | -3730  | 5950   | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Andromeda              | 364                |                    | Jap Yen                    | 12/01                       | 5388                       | -2501  | -2176  | 7149   | -7813  | 0           | 0           | 300         | -1250       | 0           | 1500        | 0           |
|                                       | Andromeda              | 364                |                    | H Oil                      | 12/01                       | -2016                      | -2398  | 2007   | 0      | 0      | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Andromeda              | 364                |                    | Corn                       | 12/01                       | 875                        | -4852  | 5839   | -2614  | 774    | 0           | 0           | 1663        | -1125       | -250        | 0           | -775        |
|                                       | Andromeda              | 364                |                    | Coffee                     | 12/01                       | -3769                      | -8625  | -7875  | 10500  | 2962   | 0           | -2719       | 0           | 0           | 3356        | 0           | -3863       |
|                                       | Andromeda              | 364                |                    | Cotton                     | 12/01                       | -5930                      | -5715  | -2650  | -4290  | 2365   | -525        | 0           | -875        | 0           | 2250        | 0           | -1595       |
| 202                                   | SP U                   | 232                |                    | S&P                        | 9/95                        | -11400                     | 9350   | -5825  | -18350 | -1775  | -4725       | -4375       | 5975        | 3275        | -2625       | -7425       | 7875        |
| 203                                   | Fujiko.N               | 524                | *                  | Mini S&P                   | 12/05                       | n/a                        | n/a    | n/a    | -1250  | -4325  | -763        | 600         | 863         | -238        | 775         | -1350       | -1063       |
| 204                                   | GearedUpMk1            | 401                |                    | Aussie \$                  | 9/02                        | -2840                      | -4010  | -9330  | 2190   | -430   | -810        | -840        | 230         | -880        | 1360        | 310         | -1020       |
|                                       | GearedUpMk1            | 401                |                    | Jap Yen                    | 9/02                        | 588                        | -6651  | -1177  | -8676  | 3225   | 1275        | 2100        | -1425       | 425         | -288        | -450        | 1038        |
|                                       | GearedUpMk1            | 401                |                    | S&P                        | 9/02                        | 4075                       | -12650 | -23525 | -32850 | -25800 | -5575       | -5250       | -3125       | -3400       | -950        | -3100       | 1750        |
|                                       | GearedUpMk1            | 401                |                    | B Pound                    | 9/02                        | 1132                       | -4094  | -9876  | -1905  | 4951   | -1613       | 1600        | -1319       | -2350       | 0           | -369        | 125         |
|                                       | GearedUpMk1            | 401                |                    | Euro C                     | 9/02                        | 1513                       | 3389   | -19801 | 23     | -9838  | -1488       | 2975        | -1488       | -2188       | -1075       | -3375       | 175         |
|                                       | GearedUpMk1            | 401                |                    | T Note                     | 9/02                        | 4690                       | -2730  | -560   | -3680  | -3710  | -1030       | 680         | 430         | -940        | -510        | -190        | 1450        |
|                                       | GearedUpMk1            | 401                |                    | S Franc                    | 9/02                        | 763                        | -7150  | -11813 | 1201   | -238   | -300        | 938         | 1225        | -2338       | -2050       | -1488       | -400        |
|                                       | GearedUpMk1            | 401                |                    | Euro\$                     | 9/02                        | 75                         | -3200  | -3425  | -3875  | -4225  | -375        | -325        | -425        | -650        | -350        | -450        | -475        |
| 205                                   | GK Universal Trader I  | 550                |                    | Soybeans                   | 3/06                        | n/a                        | n/a    | n/a    | n/a    | 375    | -1125       | 0           | 0           | 1013        | 0           | 0           | 0           |
|                                       | GK Universal Trader I  | 550                |                    | Copper                     | 3/06                        | n/a                        | n/a    | n/a    | n/a    | 31650  | 0           | 0           | 6475        | 0           | 0           | -6638       | 0           |
|                                       | GK Universal Trader I  | 550                |                    | Jap Yen                    | 3/06                        | n/a                        | n/a    | n/a    | n/a    | -1025  | 0           | 0           | 1800        | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader I  | 550                |                    | Nat Gas                    | 3/06                        | n/a                        | n/a    | n/a    | n/a    | 690    | 0           | 3365        | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader I  | 550                |                    | Nasdaq                     | 3/06                        | n/a                        | n/a    | n/a    | n/a    | -4100  | -5000       | 0           | -9100       | 0           | 0           | 0           | 6625        |
|                                       | GK Universal Trader I  | 550                |                    | T Note                     | 3/06                        | n/a                        | n/a    | n/a    | n/a    | -1604  | 0           | 0           | -1091       | 0           | 0           | 0           | 0           |
|                                       | GK Universal Trader I  | 550                |                    | Coffee                     | 3/06                        | n/a                        | n/a    | n/a    | n/a    | 56     | 0           | 0           | 0           | 0           | 1931        | -750        | 0           |
|                                       | GK Universal Trader I  | 550                |                    | Feeder Cattle              | 3/06                        | n/a                        | n/a    | n/a    | n/a    | -1210  | -1860       | 0           | -3560       | 0           | 0           | 0           | 0           |
| 206                                   | Anticipation IV        | 574                |                    | Coffee                     | 1/06                        | n/a                        | n/a    | n/a    | n/a    | 20757  | 563         | 3338        | 1106        | -113        | 2606        | -4069       | -1594       |
| 207                                   | Anomaly 1              | 380                |                    | Euro C                     | 3/02                        | 5713                       | 12875  | 2975   | 9563   | -12050 | -2175       | -2175       | 0           | 0           | 0           | 75          | -2175       |
|                                       | Anomaly 1              | 380                |                    | Nat Gas                    | 3/02                        | -5925                      | 9360   | -5020  | 5260   | 8250   | 1500        | 3100        | -2175       | 0           | 0           | -2175       | 0           |
|                                       | Anomaly 1              | 380                |                    | Bonds                      | 3/02                        | 4963                       | -7819  | 850    | -2363  | 63     | 2425        | 0           | 0           | -2200       | 0           | 0           | 2425        |
|                                       | Anomaly 1              | 380                |                    | Silver                     | 3/02                        | -330                       | -3890  | 760    | -960   | 3240   | -2175       | -2175       | 0           | -2175       | 0           | 0           | 0           |
|                                       | Anomaly 1              | 380                |                    | Live Hogs                  | 3/02                        | 11058                      | -6525  | -677   | 1250   | -6900  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | Anomaly 1              | 380                |                    | Cotton                     | 3/02                        | -5665                      | 225    | 7685   | -9480  | -2175  | 0           | 0           | 0           | 0           | 0           | 0           | 5325        |
|                                       | Anomaly 1              | 380                |                    | Soymeal                    | 3/02                        | -135                       | -125   | 2830   | -975   | -2450  | -1825       | 0           | 0           | 1825        | 0           | 0           | -2175       |
|                                       | Anomaly 1              | 380                |                    | Coffee                     | 3/02                        | -5231                      | -6525  | -10069 | 6375   | -8044  | -2175       | -3694       | 0           | 0           | 0           | 3150        | -2175       |
| 208                                   | DCB Coffee             | 543                |                    | Coffee                     | 12/05                       | n/a                        | n/a    | n/a    | 0      | -4106  | 0           | 56          | 469         | -75         | 0           | -600        | 956         |
| 209                                   | QUAD                   | 42                 |                    | S&P                        | 12/87                       | 53425                      | -11150 | -32700 | -12075 | 2725   | 2600        | -6850       | 1275        | -5750       | -3750       | 400         | 2975        |
|                                       | QUAD                   | 42                 |                    | Bonds                      | 12/87                       | -10720                     | -2230  | 8500   | -5070  | -11950 | -1310       | -420        | 970         | -3100       | -820        | -1640       | 1830        |
| 210                                   | 24.Fujiko              | 548                | *                  | Mini S&P                   | 3/06                        | n/a                        | n/a    | n/a    | n/a    | -1138  | -800        | 550         | 150         | -200        | 900         | -950        | 800         |
| 211                                   | Longriffe              | 451                |                    | Mini S&P                   | 1/04                        | n/a                        | n/a    | -2500  | -1763  | -1775  | -663        | -125        | 1788        | -388        | 38          | -1175       | -638        |
| 212                                   | Black Crusader UD Mini | 579                |                    | Mini S&P                   | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -663        | 1375        | -1563       | -450        | -188        | -138        |
|                                       | Black Crusader UD Mini | 579                |                    | Mini Nasdaq                | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -185        | 580         | -545        | 235         | -525        | -280        |
|                                       | Black Crusader UD Mini | 579                |                    | Mini Russell               | 1/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | -1065       | 2155        | -1300       | -695        | -1110       | -240        |
| 213                                   | RC Courage             | 592                | *                  | Mini S&P                   | 6/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | -875        |
|                                       | RC Courage             | 592                | *                  | S&P                        | 6/07                        | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | -8450       |
| 214                                   | Anomaly 2              | 381                |                    | Euro C                     | 3/02                        | 3625                       | 13063  | 8288   | 13775  | -11025 | -2175       | -2175       | 0           | 0           | 0           | 1513        | -2000       |
|                                       | Anomaly 2              | 381                |                    | Silver                     | 3/02                        | 1015                       | -4240  | 3900   | -920   | 8240   | -2175       | -2175       | 0           | -2175       | 0           | 0           | 0           |
|                                       | Anomaly 2              | 381                |                    | Soymeal                    | 3/02                        | 890                        | 2125   | 5580   | -1660  | -1725  | -1545       | 0           | 0           | 940         | 0           | 0           | -2175       |
|                                       | Anomaly 2              | 381                |                    | Nat Gas                    | 3/02                        | -5925                      | 7185   | -5020  | 5260   | 6075   | 1500        | 3100        | -2175       | 0           | 0           | -2175       | 0           |
|                                       | Anomaly 2              | 381                |                    | Bonds                      | 3/02                        | 4638                       | -3713  | 500    | -8438  | 763    | 2425        | 0           | 0           | -2200       | 0           | 0           | 2425        |
|                                       | Anomaly 2              | 381                |                    | Live Hogs                  | 3/02                        | 5733                       | -4225  | -2127  | -275   | -1825  | 0           | 0           | -1175       | 0           | 0           | 0           | 0           |



Combined

|       |       |       |       |        | All Statistics Based On Last 12 Months Performance |       |        |      |      |       |      |         |         |        |         |        |         |           |           |       |       |
|-------|-------|-------|-------|--------|--|-------|--------|------|------|-------|------|---------|---------|--------|---------|--------|---------|-----------|-----------|-------|-------|
|       |       |       |       |        | 12 Mos   |       | 12 Mos |      |      | Max   |      |         | Min.    |        |         | %Chng  |         | Total     | Total     | %Chng | %Chng |
| Jul   | Aug   | Sep   | Oct   | Nov    | Net  | Max   | Total  | %    | Avg. | Avg.  | Con. | Req'd   | Min.    | %Chng  | Comb-   | Net    | Max     | Min.Req   | Min.Req   |       |       |
| 2007  | 2007  | 2007  | 2007  | 2007   | P/L  | DD    | Trds   | Wins | Win  | Loss  | Loss | Cap. \$ | Cap.    | %Chng. | ined    | P/L    | DD      | Cap.Since | Cap.Since |       |       |
|       |       |       |       |        | (8)  | (9)   | (10)   | (11) | (12) | (13)  | (14) | (15)    | (16)    | (17)   | (18)    | (19)   | (20)    | (22)      | (22)      |       |       |
| 0     | -1075 | 0     | 0     | 9125   | 4625   | 4500  | 10     | 40.0 | 3041 | -1257 | 3    | 6300    | 73.4%   | -16.4% | 27638   | 10425  | 47.9%   | 11.4%     |           |       |       |
| -325  | -800  | 0     | -1075 | -600   | -3375  | 3375  | 8      | 0.0  | 0    | -422  | 8    | 2100    | -160.7% | -16.4% | 8175    | 6025   | 21.8%   | 11.4%     |           |       |       |
| 2234  | 0     | 273   | 0     | 7518   | 15250  | 3835  | 7      | 57.1 | 5415 | -2129 | 1    | 15000   | 101.7%  | -16.4% | 8959    | 60274  | 3.3%    | 11.4%     |           |       |       |
| 0     | -4450 | 0     | 0     | 2263   | -9119  | 11381 | 8      | 37.5 | 1067 | -2464 | 3    | 4200    | -217.1% | -16.4% | -14200  | 40588  | -19.0%  | 11.4%     |           |       |       |
| -1072 | 0     | -1076 | 0     | 548    | -1324  | 2148  | 7      | 42.9 | 657  | -825  | 2    | 2550    | -51.9%  | -16.4% | -11676  | 18244  | -25.7%  | 11.4%     |           |       |       |
| 0     | -2150 | -7160 | 14900 | -1860  | 4270   | 12240 | 14     | 42.9 | 4397 | -2769 | 3    | 11250   | 38.0%   | -16.7% | 14200   | 25740  | 15.0%   | -10.3%    |           |       |       |
| -1625 | 200   | -1813 | 0     | 5750   | -1088  | 6838  | 10     | 40.0 | 1756 | -1352 | 2    | 4200    | -25.9%  | -16.7% | 425     | 17138  | 1.2%    | -10.3%    |           |       |       |
| 0     | 15470 | 0     | -3040 | -11770 | 5000   | 14810 | 13     | 46.2 | 7382 | -5624 | 2    | 30000   | 16.7%   | -16.7% | -8590   | 115520 | -3.4%   | -10.3%    |           |       |       |
| -1220 | 1880  | 0     | -3030 | 3230   | -1390  | 4620  | 12     | 25.0 | 2023 | -829  | 6    | 1800    | -77.2%  | -16.7% | -2780   | 122780 | -18.3%  | -10.3%    |           |       |       |
| -860  | 1800  | 0     | -4340 | 4070   | -6030  | 10100 | 12     | 25.0 | 2223 | -1411 | 6    | 2700    | -223.3% | -16.7% | -5770   | 14500  | -25.4%  | -10.3%    |           |       |       |
| 0     | -188  | 0     | -2125 | -2850  | -7875  | 9113  | 10     | 40.0 | 1663 | -2421 | 2    | 6000    | -131.3% | -16.7% | -26063  | 45675  | -51.6%  | -10.3%    |           |       |       |
| 0     | -2925 | -4925 | 0     | 1605   | -2745  | 8175  | 19     | 42.1 | 1140 | -1078 | 4    | 3000    | -91.5%  | -16.7% | -22450  | 27030  | -88.9%  | -10.3%    |           |       |       |
| 0     | -3125 | 0     | 0     | 0      | -3895  | 5195  | 4      | 25.0 | 1925 | -1940 | 2    | 3000    | -129.8% | -17.0% | 28715   | 13915  | 67.6%   | 22.0%     |           |       |       |
| 0     | -3888 | 0     | 0     | 8825   | -2738  | 11563 | 5      | 20.0 | 8825 | -2891 | 4    | 6300    | -43.5%  | -17.0% | 31713   | 23575  | 54.9%   | 22.0%     |           |       |       |
| -1490 | -190  | 0     | 0     | 4900   | 100  | 4800  | 6      | 33.3 | 2515 | -1231 | 2    | 1800    | 5.6%    | -17.0% | 9050    | 23680  | 35.5%   | 22.0%     |           |       |       |
| 0     | -2420 | 0     | 17050 | -1860  | 16430  | 2420  | 5      | 60.0 | 6903 | -2140 | 1    | 11250   | 146.0%  | -17.0% | 47540   | 30930  | 29.8%   | 22.0%     |           |       |       |
| -1750 | 0     | 0     | 0     | 5025   | 63   | 4963  | 3      | 33.3 | 5025 | -2477 | 2    | 4200    | 1.5%    | -17.0% | 2688    | 20788  | 4.5%    | 22.0%     |           |       |       |
| 0     | -2606 | 0     | -3019 | 0      | -8850  | 9488  | 5      | 20.0 | 3356 | -3052 | 3    | 5400    | -163.9% | -17.0% | 2756    | 67744  | 3.6%    | 22.0%     |           |       |       |
| 0     | -1888 | 0     | 0     | -656   | -7256  | 7256  | 6      | 0.0  | 0    | -1209 | 6    | 4200    | -172.8% | -17.0% | -9969   | 18488  | -16.8%  | 22.0%     |           |       |       |
| -663  | -338  | -2775 | 563   | 950    | -1838  | 8400  | 105    | 66.7 | 372  | -798  | 3    | 9450    | -19.4%  | -19.4% | -1675   | 8400   | -14.2%  | -14.2%    |           |       |       |
| -265  | 0     | 375   | 0     | -2295  | -501   | 5035  | 7      | 42.9 | 1636 | -1354 | 3    | 2550    | -19.6%  | -19.6% | 2422    | 5035   | 45.6%   | 45.6%     |           |       |       |
| -575  | 1363  | -438  | -2100 | 1725   | -1263  | 2988  | 17     | 41.2 | 880  | -743  | 3    | 6000    | -21.1%  | -21.1% | -12738  | 27250  | -17.6%  | -17.6%    |           |       |       |
| 0     | -3888 | 0     | 0     | 11075  | 2363   | 8713  | 5      | 40.0 | 6238 | -3371 | 2    | 6300    | 37.5%   | -22.6% | 35963   | 18800  | 93.8%   | 1.4%      |           |       |       |
| -1490 | 910   | 0     | 0     | 4900   | 2020   | 3790  | 8      | 37.5 | 2117 | -866  | 4    | 1800    | 112.2%  | -22.6% | 4010    | 9720   | 36.6%   | 1.4%      |           |       |       |
| 0     | -1850 | 0     | 0     | 0      | -1850  | 1850  | 1      | 0.0  | 0    | -1850 | 1    | 11250   | -16.4%  | -22.6% | 2940    | 14780  | 4.3%    | 1.4%      |           |       |       |
| -1863 | -1838 | 0     | 0     | 3200   | 50   | 3700  | 6      | 50.0 | 1667 | -1650 | 2    | 6000    | 0.8%    | -22.6% | 100     | 14125  | 0.3%    | 1.4%      |           |       |       |
| 0     | 0     | 0     | 0     | 0      | 0  | 0     | 0      | 0.0  | 0    | 0     | 0    | 15000   | 0.0%    | -22.6% | -2407   | 13012  | -2.6%   | 1.4%      |           |       |       |
| 0     | 725   | -1725 | 0     | -275   | -1763  | 3425  | 8      | 37.5 | 1021 | -965  | 3    | 1500    | -117.5% | -22.6% | -1738   | 6863   | -19.0%  | 1.4%      |           |       |       |
| 0     | -2606 | 0     | -3019 | 0      | -8850  | 9488  | 5      | 20.0 | 3356 | -3052 | 3    | 5400    | -163.9% | -22.6% | -15656  | 20363  | -47.7%  | 1.4%      |           |       |       |
| 0     | -2925 | 0     | 0     | 355    | -3315  | 4520  | 7      | 42.9 | 1277 | -1789 | 2    | 3000    | -110.5% | -22.6% | -19010  | 19365  | -104.2% | 1.4%      |           |       |       |
| -250  | 0     | -2300 | 2500  | -8600  | -10675   | 11350 | 50     | 54.0 | 1598 | -2340 | 5    | 47250   | -22.6%  | -22.6% | 110688  | 46625  | 18.9%   | 18.9%     |           |       |       |
| -1625 | 75    | -1013 | 1538  | 1100   | -1100  | 5625  | 198    | 42.9 | 300  | -235  | 7    | 4725    | -23.3%  | -23.3% | -5913   | 9200   | -62.6%  | -62.6%    |           |       |       |
| 3970  | 5930  | 3060  | -1140 | -120   | 10050  | 2300  | 30     | 43.3 | 1480 | -539  | 5    | 3450    | 291.3%  | -23.6% | -3560   | 19330  | -19.7%  | -50.1%    |           |       |       |
| 763   | -3713 | -488  | -88   | 3538   | 2688   | 5175  | 30     | 36.7 | 1243 | -579  | 5    | 6000    | 44.8%   | -23.6% | -11275  | 17425  | -35.8%  | -50.1%    |           |       |       |
| 9950  | -6525 | -6475 | 9675  | -7750  | -20775   | 24750 | 38     | 28.9 | 4098 | -2435 | 5    | 47250   | -44.0%  | -23.6% | -105950 | 125100 | -42.7%  | -50.1%    |           |       |       |
| 4031  | -1519 | -1825 | -825  | -863   | -4925  | 5031  | 30     | 30.0 | 835  | -592  | 5    | 4200    | -117.3% | -23.6% | -13106  | 18200  | -59.4%  | -50.1%    |           |       |       |
| -375  | 2750  | 4913  | -2088 | 3363   | 2100   | 8675  | 36     | 36.1 | 1300 | -643  | 10   | 6300    | 33.3%   | -23.6% | -21125  | 38825  | -62.9%  | -50.1%    |           |       |       |
| -570  | -860  | -220  | 160   | 320    | -1280  | 2840  | 40     | 30.0 | 573  | -291  | 7    | 1800    | -71.1%  | -23.6% | -6240   | 12860  | -66.0%  | -50.1%    |           |       |       |
| 100   | 813   | -688  | 213   | 2125   | -1850  | 6275  | 34     | 29.4 | 829  | -422  | 11   | 4200    | -44.0%  | -23.6% | -18788  | 23825  | -85.2%  | -50.1%    |           |       |       |
| -200  | 150   | -775  | 250   | -175   | -3800  | 3900  | 51     | 21.6 | 98   | -122  | 28   | 2100    | -181.0% | -23.6% | -18075  | 18775  | -161.4% | -50.1%    |           |       |       |
| 800   | 0     | 0     | 0     | 6125   | 6813   | 1125  | 4      | 75.0 | 2646 | -1126 | 1    | 2400    | 283.9%  | -25.6% | 8313    | 1125   | 197.9%  | 2.6%      |           |       |       |
| 0     | -4638 | 0     | 0     | -10513 | -15313   | 21788 | 4      | 25.0 | 6475 | -7263 | 3    | 15000   | -102.1% | -25.6% | 16338   | 21788  | 62.2%   | 2.6%      |           |       |       |
| 2525  | 0     | -3000 | 0     | 1575   | 2900   | 3000  | 4      | 75.0 | 1967 | -3001 | 1    | 6000    | 48.3%   | -25.6% | 1875    | 3738   | 17.9%   | 2.6%      |           |       |       |
| 0     | -95   | 0     | -7025 | 0      | -3755  | 7120  | 3      | 33.3 | 3365 | -3557 | 2    | 30000   | -12.5%  | -25.6% | -3065   | 13440  | -5.8%   | 2.6%      |           |       |       |
| -450  | 0     | 0     | 0     | -450   | -8375  | 14100 | 5      | 20.0 | 6625 | -3750 | 2    | 45000   | -18.6%  | -25.6% | -7475   | 14100  | -9.5%   | 2.6%      |           |       |       |
| 1253  | 0     | 0     | -1825 | 2894   | 1231   | 1825  | 4      | 50.0 | 2074 | -1459 | 1    | 1800    | 68.4%   | -25.6% | -373    | 3267   | -11.8%  | 2.6%      |           |       |       |
| 0     | 0     | 0     | -4313 | 0      | -3131  | 5063  | 3      | 33.3 | 1931 | -2529 | 2    | 5400    | -58.0%  | -25.6% | -3075   | 7106   | -32.5%  | 2.6%      |           |       |       |
| -3600 | 0     | 0     | 800   | 0      | -8220  | 9020  | 4      | 25.0 | 800  | -3007 | 3    | 3300    | -249.1% | -25.6% | -7570   | 10820  | -131.1% | 2.6%      |           |       |       |
| -1894 | -131  | -7031 | 4575  | 1238   | -1406  | 14756 | 92     | 38.0 | 867  | -556  | 12   | 5400    | -26.0%  | -26.0% | 18788   | 14756  | 181.5%  | 181.5%    |           |       |       |
| -2175 | -2175 | 0     | 0     | 8575   | -2225  | 10800 | 7      | 28.6 | 4325 | -2178 | 3    | 6300    | -35.3%  | -26.2% | 19025   | 22525  | 51.8%   | -5.9%     |           |       |       |
| -2175 | -4350 | 6175  | -2175 | -2175  | -4450  | 13050 | 12     | 25.0 | 5042 | -2175 | 6    | 30000   | -14.8%  | -26.2% | 5975    | 22420  | 3.4%    | -5.9%     |           |       |       |
| -2200 | 0     | 0     | 0     | 6144   | 6594   | 2200  | 5      | 60.0 | 3665 | -2201 | 1    | 2700    | 244.2%  | -26.2% | -138    | 16156  | -0.9%   | -5.9%     |           |       |       |
| 0     | 3775  | 0     | -2175 | -255   | -5180  | 6525  | 7      | 28.6 | 2848 | -2177 | 3    | 18000   | -28.8%  | -26.2% | -4185   | 13050  | -4.0%   | -5.9%     |           |       |       |
| 0     | -2175 | 0     | 0     | 3205   | 1030   | 2175  | 2      | 50.0 | 3205 | -2175 | 1    | 2700    | 38.1%   | -26.2% | -764    | 15102  | -4.9%   | -5.9%     |           |       |       |
| 0     | -2175 | 0     | 0     | -2175  | 975  | 4350  | 3      | 33.3 | 5325 | -2171 | 2    | 3000    | 32.5%   | -26.2% | -8435   | 13830  | -48.2%  | -5.9%     |           |       |       |
| -2175 | 0     | 0     | -2175 | 775    | -5750  | 6525  | 6      | 33.3 | 1300 | -2086 | 3    | 1650    | -348.5% | -26.2% | -4780   | 9950   | -49.7%  | -5.9%     |           |       |       |
| 0     | 0     | 0     | -2175 | -2175  | -9244  | 9244  | 7      | 14.3 | 3150 | -2066 | 3    | 5400    | -171.2% | -26.2% | -30563  | 30563  | -97.0%  | -5.9%     |           |       |       |
| 0     | -2700 | 413   | 0     | 0      | -1481  | 2888  | 15     | 73.3 | 245  | -1042 | 2    | 5400    | -27.4%  | -27.4% | -5588   | 6094   | -51.7%  | -51.7%    |           |       |       |
| -1950 | 3975  | -5000 | 2150  | 225    | -9700  | 23800 | 109    | 46.8 | 1718 | -1679 | 8    | 47250   | -20.5%  | -27.6% | 86963   | 86725  | 9.1%    | 5.5%      |           |       |       |
| 490   | -1050 | -140  | -70   | 1160   | -4100  | 7090  | 118    | 43.2 | 315  | -301  | 11   | 2700    | -151.9% | -27.6% | -30800  | 66010  | -56.1%  | 5.5%      |           |       |       |
| -1988 | 838   | -1288 | 1188  | -538   | -1338  | 4350  | 226    | 41.6 | 321  | -239  | 8    | 4725    | -28.3%  | -28.3% | -1675   | 5425   | -20.3%  | -20.3%    |           |       |       |
| -900  | -88   | -175  | 725   | -1150  | -2750  | 3750  | 64     | 34.4 | 265  | -204  | 11   | 9450    | -29.1%  | -29.1% | -8125   | 8125   | -21.5%  | -21.5%    |           |       |       |
| -525  | -3225 | 800   | -263  | 3075   | -1763  | 6638  | 51     | 37.3 | 563  | -390  | 7    | 9450    | -18.7%  | -31.3% | -1763   | 6638   | -18.7%  | -31.3%    |           |       |       |
| -340  | -1920 | -130  | -1815 | 1980   | -2945  | 5320  | 49     | 53.1 | 216  | -373  | 5    | 9000    | -32.7%  | -31.3% | -2945   | 5320   | -32.7%  | -31.3%    |           |       |       |
| -2180 | -6425 | -130  | 3095  | 4300   | -3595  | 13095 | 49     | 49.0 | 668  | -786  | 4    | 8100    | -44.4%  | -31.3% | -3595   | 13095  | -44.4%  | -31.3%    |           |       |       |
| 200   | 2750  | -413  | -838  | -413   | 413  | 3100  | 98     | 37.8 | 405  | -239  | 6    | 4725    | 8.7%    | -31.7% | 413     | 3100   | 8.7%    | -31.7%    |           |       |       |
| 900   | 9275  | -1975 | -7100 | -2050  | -9400  | 19925 | 97     | 48.5 | 1411 | -1517 | 5    | 23625   | -39.8%  | -31.7% | -9400   | 19925  | -39.8%  | -31.7%    |           |       |       |
| -2175 | -2175 | 0     | 0     | 8575   | -613   | 9188  | 7      | 28.6 | 5044 | -2143 | 3    | 6300    | -9.7%   | -32.4% | 29288   | 19975  | 79.7%   | -1.8%     |           |       |       |
| 0     | 3775  | 0     | -2175 | -255   | -5180  | 6525  | 7      | 28.6 | 2848 | -2177 | 3    | 18000   | -28.8%  | -32.4% | 4990    | 11330  | 4.8%    | -1.8%     |           |       |       |
| -2175 | 0     | 0     | -2175 | 775    | -6355  | 7800  | 7      | 28.6 | 1495 | -1870 | 4    | 1650    | -385.2% | -32.4% | 400     | 8970   | 4.2%    | -1.8%     |           |       |       |
| -2175 | -4350 | 6175  | -2175 | -2175  | -4450  | 13050 | 12     |      |      |       |      |         |         |        |         |        |         |           |           |       |       |

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| Rank<br>by %<br>Chng | System<br>Name          | System<br># | Day<br>Trd. | Commodity<br>Tested | Sys.<br>Rel.<br>Date | Net \$Profit/Loss Per Year |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|----------------------|-------------------------|-------------|-------------|---------------------|----------------------|----------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                      |                         |             |             |                     |                      | 2002                       | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
| Col.17<br>(1)        | (2)                     | (3)         | (4)         | (5)                 | (6)                  |                            |        |        |        |        |             |             |             |             |             |             |             |
|                      | Anomaly 2               | 381         |             | Cotton              | 3/02                 | -5830                      | 500    | 5590   | -8850  | 1180   | -395        | 0           | 0           | 0           | 2820        | -1645       |             |
|                      | Anomaly 2               | 381         |             | Coffee              | 3/02                 | -3881                      | -7350  | -9150  | 7181   | -8044  | -2175       | -3806       | 0           | 0           | 3150        | -2175       |             |
| 215                  | Delphi Universal II Day | 594         | *           | Mini Russell        | 6/07                 | n/a                        | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | 110         |             |             |
| 216                  | Trend One               | 299         |             | Bonds               | 4/99                 | 7270                       | 9210   | 8980   | 6840   | -680   | -1680       | 0           | 3500        | -930        | 270         | 920         | 0           |
|                      | Trend One               | 299         |             | Euro C              | 4/99                 | -4150                      | 20963  | 6299   | 5550   | 1763   | -2288       | -4675       | 2850        | -3238       | 0           | 5188        | -5663       |
|                      | Trend One               | 299         |             | Jap Yen             | 4/99                 | 6451                       | 1162   | 362    | 5125   | -14902 | -1488       | 0           | 1738        | -525        | -1013       | 2325        | 0           |
|                      | Trend One               | 299         |             | S Franc             | 4/99                 | -2788                      | 3063   | 8925   | -17338 | 1638   | 0           | -3238       | 100         | -1250       | -2713       | -125        | 0           |
|                      | Trend One               | 299         |             | Coffee              | 4/99                 | -6263                      | -9150  | 6057   | -7238  | 11005  | -1913       | -1931       | 2231        | -3881       | -150        | -1125       | 1819        |
| 217                  | AxSym                   | 425         | *           | Mini S&P            | 3/03                 | n/a                        | 788    | -17388 | 1775   | -8150  | -200        | -1525       | -2738       | -888        | 0           | 500         | 2675        |
| 218                  | Black Gold - Petrol     | 560         |             | Crude               | 11/05                | n/a                        | n/a    | n/a    | 1675   | 5550   | 0           | 5765        | 0           | -3445       | 0           | 0           | 0           |
| 219                  | Spectrum                | 438         | *           | S&P                 | 8/03                 | n/a                        | 1425   | 2475   | -1175  | 5500   | 0           | 700         | -950        | 700         | -2975       | 6425        | 3975        |
|                      | Spectrum                | 438         | *           | Nasdaq              | 8/03                 | n/a                        | -1350  | 3550   | -4550  | 400    | 0           | 300         | 1600        | 100         | -2225       | 3975        | -2175       |
|                      | Spectrum                | 438         | *           | Russell 2K          | 8/03                 | n/a                        | 8475   | 650    | -3475  | -750   | 0           | -5625       | 3050        | 900         | -5100       | 8675        | -4825       |
|                      | Spectrum                | 438         | *           | SP Midcap           | 8/03                 | n/a                        | 3400   | 3000   | -6625  | 2500   | 0           | -1825       | 475         | -4650       | -4450       | 4150        | 9200        |
| 220                  | JJ                      | 334         |             | Euro\$              | 1/01                 | 1805                       | -763   | -1170  | 308    | -1083  | -138        | 0           | 363         | -313        | 0           | -8          | -238        |
| 221                  | %C DayBreaker           | 405         | *           | S&P                 | 10/02                | 11325                      | 33500  | 11550  | -10675 | 21375  | 2375        | -2050       | 6525        | 3475        | 1825        | -2400       | -300        |
| 222                  | Advent                  | 365         |             | O. Juice            | 1/02                 | -585                       | 5378   | 2701   | -3009  | 6998   | 413         | -1823       | -1575       | 0           | 1238        | 0           | 3803        |
|                      | Advent                  | 365         |             | Crude               | 1/02                 | -4170                      | -9220  | -850   | -10360 | -4240  | 770         | 0           | 1400        | -1910       | -160        | 0           | 2500        |
|                      | Advent                  | 365         |             | Nat Gas             | 1/02                 | 16630                      | 230    | -21910 | -5640  | 34210  | 9560        | -11140      | -5080       | -5070       | -5080       | 0           | 4320        |
|                      | Advent                  | 365         |             | S Franc             | 1/02                 | 1237                       | 874    | 1173   | -939   | -7989  | 0           | -4525       | 0           | 0           | 0           | -1525       | 0           |
|                      | Advent                  | 365         |             | T Note              | 1/02                 | 4450                       | 3890   | 5300   | -15390 | -6660  | 0           | -2320       | -1700       | 0           | 0           | 2130        | 0           |
|                      | Advent                  | 365         |             | Coffee              | 1/02                 | -3976                      | -13125 | 2419   | 13370  | -13200 | 0           | 0           | -2550       | -2925       | 0           | 0           | 0           |
|                      | Advent                  | 365         |             | Cotton              | 1/02                 | -4470                      | -5585  | -5850  | -4935  | -1345  | -525        | -500        | -1075       | 0           | 3210        | -1045       | 3575        |
|                      | Advent                  | 365         |             | Jap Yen             | 1/02                 | -4938                      | -10452 | -11901 | 7249   | -10626 | -3425       | 0           | -263        | 0           | -1813       | 2400        | 0           |
| 223                  | Axiom Index             | 469         |             | Mini Midcap         | 4/04                 | n/a                        | n/a    | 7250   | 12125  | -5015  | -2705       | -2380       | 375         | 2040        | -360        | 120         | 800         |
|                      | Axiom Index             | 469         |             | Mini Russell        | 4/04                 | n/a                        | n/a    | 430    | 905    | -7990  | -3200       | -1770       | 175         | 1920        | 350         | -485        | -385        |
| 224                  | Basis                   | 269         |             | Bonds               | 1/98                 | 1980                       | 3020   | 7350   | -9440  | 8640   | -3110       | 0           | 90          | 0           | -2560       | 1020        | 0           |
|                      | Basis                   | 269         |             | T Notes             | 1/98                 | -5200                      | 2830   | 6620   | -950   | -1100  | -1420       | 0           | -780        | -440        | -1570       | 850         | 0           |
|                      | Basis                   | 269         |             | \$ Index            | 1/98                 | 5090                       | 10530  | 6170   | -30    | -930   | 0           | -3270       | 910         | 0           | -2350       | -280        | -170        |
|                      | Basis                   | 269         |             | S Franc             | 1/98                 | 5124                       | -1113  | 4288   | 8013   | -1525  | 0           | -3375       | -2150       | 0           | 0           | -963        | -988        |
|                      | Basis                   | 269         |             | H Oil               | 1/98                 | -7274                      | 1856   | 8785   | 0      | 0      | 0           | 0           | 0           | 0           | 0           | 0           | -2285       |
|                      | Basis                   | 269         |             | B Pound             | 1/98                 | 1556                       | 5056   | 9499   | -281   | -1776  | 0           | 0           | -275        | -2875       | 0           | 925         | -1500       |
|                      | Basis                   | 269         |             | Cotton              | 1/98                 | 940                        | 5845   | 1890   | -3700  | -1255  | -1020       | 0           | -1435       | 0           | 2425        | 0           | -2470       |
| 225                  | CTS Crash Control       | 511         |             | Russell 2K          | 10/05                | n/a                        | n/a    | n/a    | 8200   | 43425  | 0           | 0           | 11200       | -6550       | 0           | 2800        | 0           |
|                      | CTS Crash Control       | 511         |             | SP Midcap           | 10/05                | n/a                        | n/a    | n/a    | 19875  | 24500  | 0           | 0           | 22400       | -9325       | 0           | 0           | -4400       |
|                      | CTS Crash Control       | 511         |             | Nasdaq              | 10/05                | n/a                        | n/a    | n/a    | 4000   | -7755  | 0           | 4255        | 0           | -3395       | 0           | 0           | 0           |
|                      | CTS Crash Control       | 511         |             | S&P                 | 10/05                | n/a                        | n/a    | n/a    | -25975 | 21725  | 0           | 6275        | 0           | -4700       | 0           | 0           | 5925        |
| 226                  | R-Levels                | 186         | *           | S&P                 | 7/93                 | 23375                      | 32500  | -325   | -5700  | -14100 | 150         | 725         | 4075        | 7125        | -650        | 2650        | -1025       |
| 227                  | MesaMAX                 | 412         | *           | S&P                 | 3/02                 | 14250                      | 7575   | -400   | 5350   | 1600   | -1375       | 3125        | -775        | 300         | 4075        | 3300        | 3500        |
| 228                  | Top Ten System          | 228         |             | Coffee              | 1/94                 | -5458                      | -14871 | 4371   | -2419  | -1256  | 225         | -2081       | 2213        | 2400        | 3056        | -2438       | -2081       |
|                      | Top Ten System          | 228         |             | Jap Yen             | 1/94                 | 7951                       | -1363  | -8113  | 4838   | -15588 | -1300       | 0           | -700        | -1675       | -1100       | 3050        | 13          |
|                      | Top Ten System          | 228         |             | T Notes             | 1/94                 | -1010                      | -3150  | 9200   | -400   | -380   | -590        | -960        | -950        | -80         | -1330       | 870         | 840         |
|                      | Top Ten System          | 228         |             | Cotton              | 1/94                 | -2990                      | 450    | 520    | -1310  | 80     | 25          | 510         | -475        | -160        | 3050        | -295        | -475        |
|                      | Top Ten System          | 228         |             | Sugar               | 1/94                 | 1367                       | -3461  | -6686  | 1311   | 4390   | -1747       | -694        | -347        | 0           | 762         | -56         | 246         |
|                      | Top Ten System          | 228         |             | S Franc             | 1/94                 | -5740                      | 3901   | -3177  | -12638 | -6000  | -1550       | -1863       | -1288       | 13          | 0           | 1375        | 1175        |
| 229                  | Top Ten System          | 228         |             | B Pound             | 1/94                 | 4975                       | 3244   | -12731 | -7258  | -6570  | -769        | -63         | -2375       | -4900       | -75         | 125         | -3400       |
| 230                  | STC S&P DayTrade        | 258         | *           | S&P                 | 4/97                 | 45950                      | 10225  | 17925  | -7025  | -7150  | 1100        | 1200        | 2025        | 1650        | -750        | -175        | -7950       |
|                      | Grand Cayman System     | 177         |             | Bonds               | 8/92                 | -770                       | 2830   | 3050   | -3000  | 4700   | 0           | -4000       | -2610       | -640        | -3140       | 1100        | 0           |
|                      | Grand Cayman System     | 177         |             | Jap Yen             | 8/92                 | 3037                       | -6262  | -14025 | -4863  | -2576  | 0           | 0           | 3525        | -2713       | 0           | 0           | 0           |
|                      | Grand Cayman System     | 177         |             | Cotton              | 8/92                 | -5885                      | -10955 | 11010  | -3480  | 2840   | 0           | 0           | -1100       | 0           | 3210        | 0           | -2425       |
|                      | Grand Cayman System     | 177         |             | Euro \$             | 8/92                 | 675                        | -825   | -850   | -725   | -575   | -375        | 0           | 0           | -175        | 0           | 0           | 0           |
|                      | Grand Cayman System     | 177         |             | Sugar               | 8/92                 | -471                       | 135    | -223   | 1625   | 4323   | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                      | Grand Cayman System     | 177         |             | Cattle              | 8/92                 | -200                       | 4156   | -7580  | 1888   | -3752  | -1004       | -240        | 0           | 1656        | 0           | -1804       | 0           |
|                      | Grand Cayman System     | 177         |             | B Pound             | 8/92                 | 4825                       | -2513  | -1795  | -7144  | -1469  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
| 231                  | GK-Interest Trader      | 348         |             | T Note              | 2/01                 | 5220                       | 2130   | -6380  | -6910  | 3200   | 0           | -2420       | -1870       | 0           | 0           | -930        | 0           |
|                      | GK-Interest Trader      | 348         |             | Bonds               | 2/01                 | -3220                      | 5090   | -8200  | -30    | 1170   | 0           | -4860       | -3620       | 0           | -2390       | 1400        | 0           |
| 232                  | RC Advance ++           | 570         | *           | S&P                 | 12/06                | n/a                        | n/a    | n/a    | n/a    | 125    | 125         | -3975       | -3375       | -2125       | 3375        | -1825       | -4875       |
|                      | RC Advance ++           | 570         | *           | Mini S&P            | 12/06                | n/a                        | n/a    | n/a    | n/a    | 125    | 125         | -575        | -763        | -475        | 338         | -425        | -2288       |
| 233                  | STO-X                   | 347         |             | Cotton              | 1/01                 | -7320                      | -4025  | 5030   | -3435  | -90    | -75         | -890        | -700        | -135        | 3080        | 0           | 1655        |
|                      | STO-X                   | 347         |             | Euro C              | 1/01                 | 5061                       | 8387   | 3225   | -2102  | -9189  | 0           | -4863       | -2563       | -1738       | 0           | 2725        | -1413       |
|                      | STO-X                   | 347         |             | Jap Yen             | 1/01                 | 4650                       | -3626  | -8813  | 14275  | -9553  | -2338       | 0           | 313         | -1250       | -3275       | 2713        | 0           |
|                      | STO-X                   | 347         |             | S Franc             | 1/01                 | 3201                       | -1800  | -3476  | -6888  | -6975  | 0           | -1600       | -2313       | -263        | 0           | -225        | 0           |
|                      | STO-X                   | 347         |             | Coffee              | 1/01                 | -9075                      | -8457  | -3131  | 2213   | -5513  | 0           | -3375       | -713        | 0           | 5681        | 0           | -5363       |
|                      | STO-X                   | 347         |             | B Pound             | 1/01                 | 3838                       | -3601  | 4162   | -10832 | -4696  | 0           | 0           | -275        | -2850       | 0           | 1125        | -663        |
|                      | STO-X                   | 347         |             | Bonds               | 1/01                 | -13430                     | -9580  | 3300   | -3870  | 5380   | -2520       | 0           | -1290       | 0           | -1330       | 690         | 0           |
| 234                  | DCS II                  | 111         |             | Jap Yen             | 01/90                | 6787                       | -11475 | -14064 | 2325   | -11852 | -3875       | 0           | 1088        | 0           | -3563       | 1375        | 0           |
|                      | DCS II                  | 111         |             | Coffee              | 01/90                | -4501                      | -4519  | -4706  | 6226   | -13182 | 0           | -2719       | -731        | 0           | 5681        | 0           | -6206       |
|                      | DCS II                  | 111         |             | S Franc             | 01/90                | 1963                       | -6050  | 5150   | -4826  | -6326  | 0           | -4650       | -1150       | 0           | 0           | -2525       | 0           |
|                      | DCS II                  | 111         |             | Sugar               | 01/90                | 1601                       | -3068  | -1725  | 1366   | 9599   | 0           | 0           | -291        | 0           | 1400        | -437        | -594        |
|                      | DCS II                  | 111         |             | Bellies             | 01/90                | -9216                      | -9668  | -652   | 8152   | -9856  | 0           | -2232       | -104        | -888        | 0           | 0           | 3156        |
| 235                  | Profit Quest            | 231         |             | \$ Index            | 9/95                 | -5990                      | 2170   | -3430  | -7130  | -60    | -530        | -770        | 750         | -1930       | -780        | -780        | -570        |
| 236                  | Aberration Plus         | 300         |             | Euro C              | 3/99                 | 5487                       | 5662   | 5162   | 2762   | -6026  | 0           | -3725       | 0           | 0           | 0           | -1400       | -1413       |
|                      | Aberration Plus         | 300         |             | B Pound             | 3/99                 | 3413                       | -1114  | 6468   | -4164  | 3907   | 0           | 0           | -800        | 0           | 0           | -813        | -775        |

|        |        |        |        |        | All Statistics Based On Last 12 Months Performance |       |        |      |       |        |      |         |         |        |          | Combined |         |           |           |         |         |
|--------|--------|--------|--------|--------|--|-------|--------|------|-------|--------|------|---------|---------|--------|----------|----------|---------|-----------|-----------|---------|---------|
|        |        |        |        |        | 12 Mos   |       | 12 Mos |      | Avg.  |        |      | Max     |         |        | Min.     |          |         | Total     |           | %Chng   |         |
| Jul    | Aug    | Sep    | Oct    | Nov    | Net  | Max   | Total  | %    | Avg.  | Avg.   | Con. | Req'd   | Min.    | Req.   | Combined | Total    | Total   | %Chng     | Min.Req   | %Chng   |         |
| 2007   | 2007   | 2007   | 2007   | 2007   | P/L  | DD    | Trds   | Wins | Win   | Loss   | Loss | Cap. \$ | Cap.    | %Chng. | (17)     | Net      | Max     | Cap.Since | Cap.Since | Release | Release |
|        |        |        |        |        | (8)  | (9)   | (10)   | (11) | (12)  | (13)   | (14) | (15)    | (16)    | (17)   | (18)     | (19)     | (20)    | (21)      | (22)      | (23)    | (24)    |
| -1280  | -1080  | 0      | 0      | -1400  | -2980  | 5405  | 6      | 16.7 | 2820  | -1162  | 4    | 3000    | -99.3%  | -32.4% | -9995    | 15035    | -57.1%  |           |           | -1.8%   |         |
| 0      | 0      | 0      | -2175  | -2175  | -9356  | 9356  | 7      | 14.3 | 3150  | -2085  | 3    | 5400    | -173.3% | -32.4% | -28425   | 28425    | -90.2%  |           |           | -1.8%   |         |
| 755    | -760   | -4140  | 1420   | 1270   | -1345  | 5035  | 47     | 44.7 | 416   | -388   | 11   | 4050    | -33.2%  | -33.2% | -1345    | 5035     | -33.2%  |           |           | -33.2%  |         |
| -1110  | 3960   | -770   | -2360  | 6030   | 7830   | 3130  | 16     | 43.8 | 2394  | -995   | 4    | 2700    | 290.0%  | -33.7% | 44820    | 9540     | 189.7%  |           |           | 24.4%   |         |
| 1488   | -2400  | -2600  | 2675   | 3988   | -4675  | 11338 | 22     | 31.8 | 2630  | -1538  | 6    | 6300    | -74.2%  | -33.7% | 34900    | 19888    | 63.3%   |           |           | 24.4%   |         |
| -375   | 3563   | 0      | -4413  | 2238   | 2050   | 4413  | 12     | 41.7 | 2053  | -1175  | 2    | 6000    | 34.2%   | -33.7% | 1588     | 25713    | 3.0%    |           |           | 24.4%   |         |
| -813   | -2938  | -2213  | 0      | 6775   | -6413  | 13188 | 16     | 18.8 | 2658  | -1109  | 6    | 4200    | -152.7% | -33.7% | -2063    | 28888    | -5.6%   |           |           | 24.4%   |         |
| -1519  | -3900  | -1406  | 3600   | 1088   | -7088  | 11775 | 25     | 32.0 | 1432  | -1091  | 6    | 5400    | -131.3% | -33.7% | -26681   | 45581    | -55.9%  |           |           | 24.4%   |         |
| -2425  | -3525  | -388   | -1850  | 2213   | -8150  | 11650 | 423    | 39.2 | 298   | -224   | 11   | 23625   | -34.5%  | -34.5% | -30925   | 35700    | -27.1%  |           |           | -27.1%  |         |
| 3085   | -7135  | 0      | -2375  | 0      | -4105  | 9870  | 5      | 40.0 | 4425  | -4318  | 2    | 11250   | -36.5%  | -36.5% | 3120     | 12105    | 13.3%   |           |           | 13.3%   |         |
| -10475 | 1725   | 1300   | -1050  | 3875   | 3250   | 18400 | 17     | 52.9 | 2958  | -2916  | 5    | 23625   | 13.8%   | -39.0% | 11475    | 18400    | 11.0%   |           |           | -5.3%   |         |
| -6325  | 1425   | -300   | -100   | 1825   | -1900  | 10375 | 17     | 47.1 | 1450  | -1502  | 5    | 22500   | -8.4%   | -39.0% | -3850    | 12725    | -3.9%   |           |           | -5.3%   |         |
| -11125 | -3550  | 1775   | -350   | 2775   | -13400   | 20150 | 17     | 41.2 | 2546  | -3124  | 6    | 19500   | -68.7%  | -39.0% | -8500    | 29675    | -9.9%   |           |           | -5.3%   |         |
| -12150 | -1550  | 1900   | -4600  | -7950  | -21450   | 25825 | 19     | 42.1 | 3000  | -4131  | 5    | 20250   | -105.9% | -39.0% | -19175   | 30600    | -21.4%  |           |           | -5.3%   |         |
| -125   | 0      | -763   | 390    | 0      | -830   | 1445  | 10     | 20.0 | 376   | -198   | 7    | 2100    | -39.5%  | -39.5% | 1270     | 3870     | 8.6%    |           |           | 8.6%    |         |
| -12675 | -8675  | -4275  | 1725   | 5050   | -9400  | 28400 | 131    | 55.0 | 950   | -1321  | 6    | 23625   | -39.8%  | -39.8% | 55300    | 28400    | 44.6%   |           |           | 44.6%   |         |
| 0      | 1358   | 0      | -6105  | 0      | -2693  | 6105  | 8      | 50.0 | 1703  | -2376  | 2    | 4200    | -64.1%  | -41.1% | 8378     | 6105     | 33.2%   |           |           | -27.6%  |         |
| 0      | 2910   | 0      | 21990  | -1860  | 25640  | 2070  | 8      | 62.5 | 5914  | -1310  | 2    | 11250   | 227.9%  | -41.1% | -3970    | 48910    | -5.9%   |           |           | -27.6%  |         |
| 0      | -1870  | 0      | -15910 | -3830  | -34100   | 46800 | 17     | 29.4 | 6838  | -5689  | 5    | 30000   | -113.7% | -41.1% | -20140   | 79120    | -11.2%  |           |           | -27.6%  |         |
| 0      | -900   | -1838  | 0      | 5725   | -3063  | 8788  | 6      | 33.3 | 2869  | -2198  | 2    | 4200    | -72.9%  | -41.1% | -8700    | 27313    | -34.5%  |           |           | -27.6%  |         |
| -1500  | 1600   | 0      | 0      | 4890   | 3100   | 4020  | 6      | 50.0 | 2873  | -1840  | 2    | 1800    | 172.2%  | -41.1% | -5310    | 26140    | -49.2%  |           |           | -27.6%  |         |
| 0      | -3075  | 0      | -3075  | 0      | -11625   | 11625 | 4      | 0.0  | 0     | -2906  | 4    | 5400    | -215.3% | -41.1% | -26138   | 26138    | -80.7%  |           |           | -27.6%  |         |
| 0      | -650   | 650    | 0      | 665    | 4305   | 2100  | 11     | 36.4 | 2318  | -711   | 3    | 3000    | 143.5%  | -41.1% | -17355   | 23760    | -96.4%  |           |           | -27.6%  |         |
| -2075  | 1863   | 0      | -1413  | -3925  | -8650  | 8650  | 9      | 22.2 | 2132  | -1844  | 3    | 6000    | -144.2% | -41.1% | -35888   | 38413    | -99.7%  |           |           | -27.6%  |         |
| -1695  | -280   | -295   | 220    | 1580   | -2580  | 5085  | 74     | 51.4 | 348   | -440   | 5    | 6450    | -40.0%  | -42.7% | 14485    | 10285    | 59.9%   |           |           | 13.6%   |         |
| -300   | -280   | 125    | -480   | 700    | -3630  | 5925  | 58     | 46.6 | 396   | -463   | 4    | 8100    | -44.8%  | -42.7% | -7085    | 11845    | -23.3%  |           |           | 13.6%   |         |
| 0      | -420   | 0      | -3270  | 5640   | -2790  | 8430  | 10     | 40.0 | 2138  | -1890  | 2    | 2700    | -103.3% | -42.8% | 15050    | 16600    | 55.3%   |           |           | 34.0%   |         |
| 0      | -20    | 380    | -230   | 4300   | 1070   | 4910  | 10     | 40.0 | 1765  | -998   | 4    | 1800    | 59.4%   | -42.8% | 9750     | 12470    | 53.7%   |           |           | 34.0%   |         |
| -600   | 760    | 0      | 0      | 4900   | -100   | 5760  | 12     | 33.3 | 1720  | -871   | 6    | 3300    | -3.0%   | -42.8% | 17590    | 11230    | 52.9%   |           |           | 34.0%   |         |
| -1600  | -2325  | 0      | 0      | 6775   | -4625  | 11400 | 12     | 25.0 | 2592  | -1378  | 5    | 4200    | -110.1% | -42.8% | 20925    | 15225    | 49.4%   |           |           | 34.0%   |         |
| 0      | 0      | 0      | 0      | 0      | -2285  | 2285  | 1      | 0.0  | 0     | -2285  | 1    | 15000   | -15.2%  | -42.8% | 42941    | 10487    | 28.4%   |           |           | 34.0%   |         |
| 0      | 1469   | 0      | -319   | 794    | -1781  | 3725  | 10     | 40.0 | 1030  | -984   | 3    | 4200    | -42.4%  | -42.8% | 9163     | 14525    | 21.6%   |           |           | 34.0%   |         |
| 0      | -2725  | 0      | 0      | 1095   | -4130  | 6230  | 11     | 36.4 | 1603  | -1508  | 3    | 3000    | -137.7% | -42.8% | 1785     | 15100    | 5.9%    |           |           | 34.0%   |         |
| -18200 | -10175 | 0      | 0      | -3525  | -24450   | 35650 | 7      | 42.9 | 5950  | -10587 | 2    | 39000   | -62.7%  | -45.1% | 27175    | 35650    | 32.2%   |           |           | 2.8%    |         |
| -15775 | -9825  | 13300  | 0      | -30300 | -33925   | 56325 | 10     | 30.0 | 13850 | -10782 | 3    | 40500   | -83.8%  | -45.1% | 10450    | 56325    | 11.9%   |           |           | 2.8%    |         |
| 0      | -11400 | 0      | 0      | 2050   | -8490  | 14795 | 4      | 50.0 | 3153  | -7398  | 2    | 45000   | -18.9%  | -45.1% | -12245   | 25125    | -12.6%  |           |           | 2.8%    |         |
| 7850   | 75     | 0      | 0      | -25950 | -10525   | 25950 | 9      | 44.4 | 7506  | -8097  | 3    | 47250   | -22.3%  | -45.1% | -14775   | 25975    | -14.4%  |           |           | 2.8%    |         |
| -6375  | -10550 | -5275  | 2150   | -4100  | -11100   | 26275 | 102    | 38.2 | 1249  | -948   | 12   | 23625   | -47.0%  | -47.0% | 103088   | 43075    | 29.8%   |           |           | 29.8%   |         |
| 2225   | -2950  | -12125 | -3600  | -7175  | -11475   | 32900 | 74     | 44.6 | 1361  | -1376  | 5    | 23625   | -48.6%  | -48.6% | 18275    | 32900    | 13.3%   |           |           | 13.3%   |         |
| 0      | 1931   | 3319   | -3900  | -94    | 2550   | 4519  | 19     | 47.4 | 1565  | -1155  | 4    | 5400    | 47.2%   | -51.3% | 46313    | 54263    | 60.9%   |           |           | -5.9%   |         |
| 1150   | 3800   | -450   | -2125  | 2575   | 3238   | 5725  | 22     | 40.9 | 1493  | -784   | 7    | 6000    | 54.0%   | -51.3% | 35000    | 33288    | 41.4%   |           |           | -5.9%   |         |
| 300    | 1590   | 200    | 0      | 4640   | 4530   | 4360  | 17     | 47.1 | 1184  | -550   | 6    | 1800    | 251.7%  | -51.3% | 3380     | 17320    | 13.3%   |           |           | -5.9%   |         |
| 130    | -175   | -3075  | -1580  | -325   | -2845  | 6950  | 19     | 36.8 | 1039  | -842   | 6    | 3000    | -94.8%  | -51.3% | -510     | 34645    | -1.2%   |           |           | -5.9%   |         |
| -78    | -224   | -437   | -896   | -437   | -3909  | 3909  | 21     | 33.3 | 378   | -468   | 4    | 2400    | -162.9% | -51.3% | -10080   | 16005    | -29.8%  |           |           | -5.9%   |         |
| -2200  | -725   | -2925  | -1125  | 5225   | -3888  | 9113  | 21     | 38.1 | 1130  | -995   | 5    | 4200    | -92.6%  | -51.3% | -28438   | 49925    | -48.1%  |           |           | -5.9%   |         |
| 1513   | -2306  | -2250  | -694   | 1656   | -13538   | 15194 | 23     | 30.4 | 687   | -1146  | 6    | 4200    | -322.3% | -51.3% | -67950   | 72169    | -114.9% |           |           | -5.9%   |         |
| -2450  | -6950  | 1750   | 3825   | -6000  | -12725   | 23875 | 111    | 37.8 | 1368  | -1016  | 10   | 23625   | -53.9%  | -53.9% | 144713   | 39100    | 56.5%   |           |           | 56.5%   |         |
| 0      | -1110  | 0      | 0      | 6150   | -4250  | 10540 | 8      | 37.5 | 2463  | -2328  | 4    | 2700    | -157.4% | -58.4% | 56910    | 16710    | 135.3%  |           |           | 31.8%   |         |
| 0      | -1838  | 0      | 0      | 3200   | 2175   | 4550  | 4      | 50.0 | 3363  | -2276  | 2    | 6000    | 36.3%   | -58.4% | 77750    | 37500    | 83.2%   |           |           | 31.8%   |         |
| 0      | -1320  | 0      | 0      | -470   | -2105  | 4215  | 6      | 33.3 | 2190  | -1619  | 2    | 3000    | -70.2%  | -58.4% | 31560    | 19935    | 67.5%   |           |           | 31.8%   |         |
| -150   | -750   | 0      | -475   | -150   | -2075  | 2075  | 8      | 0.0  | 0     | -259   | 8    | 2100    | -98.8%  | -58.4% | 4100     | 5025     | 12.5%   |           |           | 31.8%   |         |
| 0      | 0      | 0      | 0      | -784   | -784   | 784   | 1      | 0.0  | 0     | -784   | 1    | 2400    | -32.7%  | -58.4% | 3942     | 6518     | 10.5%   |           |           | 31.8%   |         |
| -1752  | 0      | -1276  | -1404  | 200    | -5624  | 6236  | 9      | 33.3 | 709   | -1291  | 2    | 2550    | -220.5% | -58.4% | -13028   | 22104    | -32.8%  |           |           | 31.8%   |         |
| 0      | -2306  | -738   | 0      | 2313   | -731   | 3044  | 3      | 33.3 | 2313  | -1520  | 2    | 4200    | -17.4%  | -58.4% | -47500   | 66113    | -72.6%  |           |           | 31.8%   |         |
| 0      | 320    | 0      | 0      | 4890   | -10  | 6610  | 8      | 37.5 | 2413  | -1450  | 4    | 1800    | -0.6%   | -58.7% | -4920    | 23730    | -39.5%  |           |           | -65.6%  |         |
| 0      | 700    | 0      | 0      | 6140   | -2630  | 10870 | 8      | 37.5 | 3073  | -2370  | 4    | 2700    | -97.4%  | -58.7% | -15510   | 26590    | -83.1%  |           |           | -65.6%  |         |
| 4325   | -3525  | 4575   | -6350  | 775    | -12875   | 18475 | 98     | 53.1 | 913   | -1314  | 6    | 23625   | -54.5%  | -62.6% | -12875   | 18475    | -54.5%  |           |           | -62.6%  |         |
| 850    | -38    | -413   | -1338  | 125    | -4875  | 5925  | 95     | 26.3 | 291   | -173   | 12   | 4725    | -103.2% | -62.6% | -4875    | 5925     | -103.2% |           |           | -62.6%  |         |
| 0      | -1645  | -175   | 0      | -2190  | -1075  | 4010  | 11     | 27.3 | 2133  | -935   | 3    | 3000    | -35.8%  | -64.3% | 3605     | 15200    | 17.2%   |           |           | -36.2%  |         |
| -3500  | -4000  | 0      | 0      | 11913  | -3438  | 15350 | 10     | 20.0 | 7319  | -2260  | 4    | 6300    | -54.6%  | -64.3% | -725     | 30013    | -1.6%   |           |           | -36.2%  |         |
| -1863  | 1900   | 0      | -4075  | 2763   | -5113  | 7875  | 10     | 40.0 | 1922  | -2134  | 2    | 6000    | -85.2%  | -64.3% | -2250    | 23075    | -5.4%   |           |           | -36.2%  |         |
| -588   | -1500  | 0      | 0      | 7488   | 1000   | 6488  | 10     | 30.0 | 2633  | -986   | 3    | 4200    | 23.8%   | -64.3% | -11750   | 32100    | -40.0%  |           |           | -36.2%  |         |
| -2344  | -994   | -281   | 1500   | 0      | -5888  | 8981  | 11     | 27.3 | 2425  | -1647  | 5    | 5400    | -109.0% | -64.3% | -24131   | 32381    | -63.8%  |           |           | -36.2%  |         |
| 0      | -63    | -3650  | 0      | 763    | -5613  | 6375  | 8      | 25.0 | 944   | -1250  | 4    | 4200    | -133.6% | -64.3% | -26125   | 27444    | -88.9%  |           |           | -36.2%  |         |
| -1070  | 2570   | 0      | -1130  | 3760   | -320   | 6550  | 9      | 33.3 | 2810  | -1456  | 4    | 2700    | -11.9%  | -64.3% | -19250   | 29890    | -101.9% |           |           | -36.2%  |         |
| 13     | 2350   | 0      | -1425  | -350   | -4388  | 6350  | 8      | 50.0 | 1206  | -2303  | 2    | 6000    | -73.1%  | -69.4% | 51713    | 45400    | 47.4%   |           |           | 15.4%   |         |
| 0      | -131   | 0      | 0      | 1388   | -2719  |       |        |      |       |        |      |         |         |        |          |          |         |           |           |         |         |

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2)      | System |             | Commodity<br>Tested<br>(4) | Sys.<br>Rel.<br>Date<br>(5) | Net \$Profit/Loss Per Year<br>(6) |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|---------------------------------------|-------------------------|--------|-------------|----------------------------|-----------------------------|-----------------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                                       |                         | #      | Day<br>Trd. |                            |                             | 2002                              | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
|                                       |                         | (3)    | (4)         |                            |                             | (6)                               | (6)    | (6)    | (6)    | (6)    |             |             |             |             |             |             |             |
|                                       | Aberration Plus         | 300    |             | S Franc                    | 3/99                        | 2800                              | -2687  | 5187   | -1187  | -9952  | 0           | -3213       | 0           | 0           | 0           | 0           | 0           |
|                                       | Aberration Plus         | 300    |             | Jap Yen                    | 3/99                        | 3201                              | -687   | -4288  | 4311   | -7163  | 0           | 0           | 550         | -1250       | 0           | 0           | 0           |
|                                       | Aberration Plus         | 300    |             | Bonds                      | 3/99                        | 2180                              | -7950  | -1630  | -5050  | 3100   | 0           | 0           | -2900       | 0           | 0           | 50          | 0           |
|                                       | Aberration Plus         | 300    |             | T Note                     | 03/99                       | 7020                              | -9550  | -2890  | -8670  | 880    | 0           | 0           | -1870       | 0           | 0           | 140         | 0           |
|                                       | Aberration Plus         | 300    |             | Coffee                     | 03/99                       | -6150                             | -9544  | -5400  | 11194  | -2720  | 0           | -2719       | 0           | 0           | 3356        | -2831       | 0           |
| 237                                   | Arcs                    | 279    |             | Cotton                     | 3/98                        | -5180                             | -5160  | 11200  | 110    | 2680   | 0           | -2850       | -25         | 0           | -575        | 0           | -590        |
|                                       | Arcs                    | 279    |             | Nat Gas                    | 3/98                        | 17950                             | 30490  | -3240  | -4000  | 0      | 0           | 0           | 0           | -3510       | 1450        | 0           | -5660       |
|                                       | Arcs                    | 279    |             | Unleaded                   | 3/98                        | 4692                              | -12940 | 18536  | 0      | 0      | 0           | 0           | 0           | 0           | 0           | 10017       | 483         |
|                                       | Arcs                    | 279    |             | Jap Yen                    | 3/98                        | 2862                              | -6176  | -5176  | 5462   | -7051  | -2488       | 0           | 188         | -4288       | 0           | 1813        | 0           |
|                                       | Arcs                    | 279    |             | Aussie \$                  | 3/98                        | -2800                             | 18120  | -5390  | -2280  | -2720  | 0           | 0           | -30         | -3350       | 0           | 2040        | 0           |
|                                       | Arcs                    | 279    | *           | S&P                        | 3/98                        | -36450                            | -59350 | -27850 | 6975   | -63500 | -10025      | 1400        | -2850       | -5900       | -6800       | -5050       | 1550        |
|                                       | Arcs                    | 279    |             | Corn                       | 3/98                        | 3288                              | -3713  | 4576   | -1364  | 1563   | 0           | 0           | 1663        | 0           | -4050       | 0           | -3513       |
| 238                                   | Anticipation III        | 573    |             | Coffee                     | 1/06                        | n/a                               | n/a    | n/a    | n/a    | 16445  | 19          | 3338        | 1669        | -113        | 2606        | -4069       | -1594       |
| 239                                   | Delta Threshold         | 136    | *           | S&P                        | 10/90                       | -20800                            | -28575 | 15050  | -5625  | -6650  | -2000       | 975         | -1725       | -2000       | -4100       | -4200       | 1600        |
| 240                                   | Hi-Lo Swing             | 346    |             | Euro C                     | 1/01                        | 4013                              | 10713  | 8887   | 2962   | -11387 | 0           | -4638       | 0           | 0           | 0           | -75         | -338        |
|                                       | Hi-Lo Swing             | 346    |             | Lumber                     | 1/01                        | 7106                              | -13277 | 2233   | 5093   | 1859   | -297        | -418        | 1089        | 0           | 3146        | 0           | -6171       |
|                                       | Hi-Lo Swing             | 346    |             | Cotton                     | 1/01                        | -5305                             | -1620  | 5245   | -5490  | -400   | -1600       | 0           | 0           | 0           | 2145        | 0           | -1570       |
|                                       | Hi-Lo Swing             | 346    |             | Coffee                     | 1/01                        | -8906                             | -2663  | -13237 | 14382  | 262    | 0           | -3188       | 0           | 0           | 4425        | 0           | -3394       |
|                                       | Hi-Lo Swing             | 346    |             | Corn                       | 1/01                        | 1637                              | -2626  | 6589   | -2864  | 798    | 0           | 0           | 1663        | 0           | -4000       | 0           | -1438       |
|                                       | Hi-Lo Swing             | 346    |             | Jap Yen                    | 1/01                        | 8637                              | -3250  | -5989  | 8650   | -7438  | 163         | 0           | 313         | -2713       | 0           | 963         | 0           |
|                                       | Hi-Lo Swing             | 346    |             | Bonds                      | 1/01                        | -1130                             | -7310  | -1660  | -610   | 5580   | 0           | -3320       | -3360       | -320        | 0           | 10          | 0           |
| 241                                   | The Mystery System      | 196    |             | Coffee                     | 11/93                       | -6001                             | 2568   | 5906   | 8307   | -14831 | -206        | 0           | 469         | -1538       | 4219        | -4013       | -56         |
|                                       | The Mystery System      | 196    |             | S Franc                    | 11/93                       | 375                               | 2312   | 9251   | 887    | 538    | 0           | -2763       | 1600        | 0           | 0           | -1213       | 0           |
|                                       | The Mystery System      | 196    |             | Euro C                     | 12/98                       | 9587                              | 23363  | 8199   | 10624  | -7663  | -2038       | -4575       | 2075        | -3238       | 0           | 2913        | -4400       |
|                                       | The Mystery System      | 196    |             | Jap Yen                    | 11/93                       | 187                               | -12801 | -16264 | 10750  | -11178 | -2663       | 0           | 938         | -750        | -2750       | 2138        | 0           |
|                                       | The Mystery System      | 196    |             | B Pound                    | 11/93                       | 7476                              | 6975   | 1892   | -8970  | -2870  | -2713       | -3988       | -750        | -1238       | 0           | 2688        | -1988       |
| 242                                   | Capcon1                 | 296    |             | Cotton                     | 1/99                        | -1000                             | -2070  | 11710  | -530   | 3620   | 0           | 0           | -1100       | 0           | 3210        | 0           | -4695       |
|                                       | Capcon1                 | 296    |             | Copper                     | 1/99                        | -100                              | -3501  | -9039  | -12588 | -5175  | 0           | 0           | 11488       | 0           | -17850      | -2075       | 0           |
|                                       | Capcon1                 | 296    |             | Euro C                     | 1/99                        | -14276                            | -23651 | -2313  | 7600   | -15226 | 0           | 0           | 838         | 0           | -2350       | 1250        | 0           |
|                                       | Capcon1                 | 296    |             | Crude                      | 1/99                        | -13010                            | -6380  | -1040  | -16130 | 14800  | 770         | 0           | 1400        | 0           | -1820       | 0           | -2650       |
|                                       | Capcon1                 | 296    |             | S Franc                    | 1/99                        | -8025                             | -12863 | -7450  | 1863   | -5913  | 0           | 0           | 2488        | 0           | 0           | 1363        | 0           |
|                                       | Capcon1                 | 296    |             | B Pound                    | 1/99                        | -10451                            | -7363  | -6500  | 9331   | -12557 | 0           | -2638       | -1050       | 0           | -1100       | 238         | 0           |
| 243                                   | XS Bonds                | 267    |             | Bonds                      | 11/97                       | -7040                             | 2120   | 13550  | -3360  | 5650   | -1520       | 0           | -570        | -1710       | 0           | -1560       | 3030        |
| 244                                   | RC Success 3            | 519    | *           | S&P                        | 11/05                       | n/a                               | n/a    | n/a    | -7350  | -9475  | -225        | -1400       | -325        | 2875        | -2325       | 2575        | -9825       |
|                                       | RC Success 3            | 519    | *           | Mini S&P                   | 11/05                       | n/a                               | n/a    | n/a    | -638   | -2850  | -88         | -300        | -150        | -463        | -813        | 838         | -2813       |
| 245                                   | Second Income           | 114    | *           | S&P                        | 2/91                        | 9700                              | -43400 | -20075 | -5125  | -30975 | -225        | -3975       | 3400        | -6250       | -7400       | -9825       | 4525        |
| 246                                   | Reverse Trend Entry     | 123    |             | Cattle                     | 8/89                        | -1204                             | -9324  | -404   | -4312  | 312    | 336         | 1224        | 0           | 1908        | -1408       | -596        | 0           |
| 247                                   | Market Rider            | 383    |             | \$ Index                   | 4/02                        | 815                               | 1213   | 9925   | -5813  | 1138   | 0           | -2825       | -1625       | 0           | 0           | 1113        | 425         |
|                                       | Market Rider            | 383    |             | Euro C                     | 4/02                        | 9213                              | 18138  | 16700  | -13025 | -1763  | 0           | -4175       | -3663       | 0           | 0           | 2100        | 325         |
|                                       | Market Rider            | 383    |             | B Pound                    | 4/02                        | 6588                              | 769    | 13013  | -14063 | 425    | 0           | 0           | -281        | -1344       | -2025       | 275         | -1644       |
|                                       | Market Rider            | 383    |             | S Franc                    | 4/02                        | 1675                              | 10213  | -13213 | -7738  | -4413  | 0           | -4538       | -1975       | -88         | 0           | -1800       | 0           |
|                                       | Market Rider            | 383    |             | Jap Yen                    | 4/02                        | 1925                              | 1200   | -17688 | 6200   | -15638 | -3150       | 0           | 450         | -1763       | -3100       | 2800        | 0           |
| 248                                   | Shockwave               | 430    | *           | Mini Russell               | 08/04                       | n/a                               | n/a    | 1820   | 2210   | -6340  | -1010       | 1305        | -1895       | -1260       | 1430        | -715        | 510         |
| 249                                   | Lil' Dipper             | 274    |             | Bonds                      | 6/98                        | 7430                              | -2800  | 6500   | -110   | -1940  | 0           | -3080       | 0           | 720         | 0           | 0           | 0           |
| 250                                   | Dr. Jenkins System      | 62     |             | Jap Yen                    | 6/88                        | 7913                              | -6426  | -8813  | 2876   | -3939  | -550        | 2488        | -963        | -2850       | -2950       | 638         | -1450       |
|                                       | Dr. Jenkins System      | 62     |             | B Pound                    | 6/88                        | 4525                              | 9075   | 805    | 5658   | -5770  | -2263       | -3650       | -2288       | -2063       | -525        | 388         | -1550       |
|                                       | Dr. Jenkins System      | 62     |             | Gold                       | 6/88                        | -5570                             | 9610   | 260    | 1320   | -1030  | -3490       | -2800       | 0           | -1810       | 700         | 1510        | -2960       |
| 251                                   | Mosaic                  | 596    |             | Mini Russell               | 6/07                        | n/a                               | n/a    | n/a    | n/a    | n/a    | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | 4105        |
| 252                                   | Support/Resistance      | 140    | *           | S&P                        | 1/84                        | 11775                             | -22900 | 14375  | 5000   | -25725 | -1950       | 3525        | 4400        | -11375      | -1700       | -1150       | 1475        |
| 253                                   | Cross Bow               | 331    |             | S Franc                    | 10/99                       | 5887                              | -3762  | -3261  | -201   | 4050   | -300        | -2575       | -2575       | -25         | 0           | -1663       | 1263        |
| 254                                   | Anticipation            | 224    |             | Coffee                     | 5/95                        | -1331                             | 0      | 3414   | 31147  | 7951   | 1425        | -2494       | 413         | -975        | -469        | -3713       | -1631       |
| 255                                   | Bond Blaster            | 397    |             | Bonds                      | 7/02                        | 3840                              | 1240   | -4610  | -4590  | -4750  | -750        | -880        | -850        | -450        | -190        | -530        | -140        |
| 256                                   | T-Bonds Day_Trade       | 139    | *           | Bonds                      | 1/84                        | -760                              | 10     | -3410  | -960   | -2230  | 350         | -1270       | -650        | 620         | -720        | 100         | -350        |
| 257                                   | EuroDollar Indicator    | 221    |             | Euro \$                    | 5/95                        | -575                              | -1900  | -425   | -625   | 25     | -375        | 0           | 0           | -225        | -575        | 0           | 0           |
| 258                                   | Serendipity             | 297    |             | Bonds                      | 1/99                        | 690                               | 6890   | 1140   | 6070   | -140   | -1330       | 520         | -1330       | -1320       | 0           | -830        | -1320       |
| 259                                   | Qtech Wheat             | 493    |             | Wheat                      | 4/05                        | n/a                               | n/a    | n/a    | -4000  | 4450   | 1800        | 575         | -2288       | -325        | 3100        | 1575        | -6775       |
| 260                                   | Cowbelle                | 588    |             | Feeder Cattle              | 1/07                        | n/a                               | n/a    | n/a    | n/a    | n/a    | n/a         | -2500       | 0           | 0           | -2925       | 0           | -2600       |
| 261                                   | Lil Gapper              | 247    |             | Jap Yen                    | 1/91                        | -2240                             | -12588 | -8977  | -9188  | -9864  | 1325        | 1063        | 38          | -263        | -1138       | -2275       | -363        |
|                                       | Lil Gapper              | 247    |             | B Pound                    | 1/91                        | -13540                            | -10462 | -16352 | -14714 | -1731  | 969         | -419        | -2381       | -1675       | -800        | -1688       | -244        |
|                                       | Lil Gapper              | 247    |             | S Franc                    | 1/91                        | -9165                             | -9139  | -237   | -15589 | -10052 | -1438       | -3025       | -938        | -838        | -113        | -950        | -75         |
| 262                                   | Anticipation II         | 295    |             | Coffee                     | 1/99                        | -1313                             | 0      | 7254   | 17774  | 2138   | 1125        | -169        | 825         | 656         | -806        | -3956       | -1369       |
| 263                                   | GK Meat Trader I        | 488    |             | Live Cattle                | 11/04                       | n/a                               | n/a    | 0      | 0      | 525    | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Meat Trader I        | 488    |             | Pork Bellies               | 11/04                       | n/a                               | n/a    | 0      | 57     | -855   | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Meat Trader I        | 488    |             | Live Hogs                  | 11/04                       | n/a                               | n/a    | 0      | -2427  | -4535  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
|                                       | GK Meat Trader I        | 488    |             | Feeder Cattle              | 11/04                       | n/a                               | n/a    | -1700  | 830    | -8915  | 0           | 0           | 0           | 0           | 0           | 0           | 0           |
| 264                                   | NCR                     | 204    |             | Bonds                      | 12/93                       | 490                               | -7480  | 4060   | -920   | -4960  | 750         | -3280       | 1800        | -1340       | -150        | -620        | 490         |
| 265                                   | Strategic               | 335    |             | S Franc                    | 10/99                       | -7013                             | 775    | -4727  | -6688  | 8488   | 0           | -2750       | 1363        | -638        | -1388       | 0           | 0           |
| 266                                   | BondPat                 | 121    | *           | Bonds                      | 3/91                        | -5980                             | -5810  | 10060  | -13380 | -5650  | -120        | -1670       | -600        | -160        | -490        | -1200       | 220         |
| 267                                   | Vixen                   | 442    | *           | Mini Midcap                | 2/05                        | n/a                               | n/a    | n/a    | -7930  | -8245  | -1075       | -345        | -40         | -1735       | -475        | 2300        | 80          |
|                                       | Vixen                   | 442    | *           | Mini Russell               | 2/05                        | n/a                               | n/a    | n/a    | -6790  | -8070  | -385        | 480         | -495        | -3410       | -2380       | -1110       | -2570       |
| 268                                   | Sidewinder              | 298    |             | Bonds                      | 1/99                        | 10870                             | -4460  | 1860   | -10150 | 1330   | 0           | -2580       | -2570       | -620        | 0           | -2580       | 0           |
| 269                                   | Murlantic Cattle Method | 34     |             | Cattle                     | 6/82                        | -3040                             | -952   | -2580  | -5816  | 1144   | -1284       | -1072       | -640        | -876        | -644        | 1008        | -856        |
| 270                                   | EGE7 High Low           | 473    |             | Euro C                     | 8/04                        | n/a                               | n/a    | -17488 | -27775 | -31363 | -6563       | -238        | -2825       | -6588       | -4238       | -4638       | -3038       |

|       |        |        |        |        | All Statistics Based On Last 12 Months Performance |       |        |      |       |       |      |         |         |           | Combined |        |           |           |
|-------|--------|--------|--------|--------|--|-------|--------|------|-------|-------|------|---------|---------|-----------|----------|--------|-----------|-----------|
|       |        |        |        |        | 12 Mos   |       | 12 Mos |      | Max   |       | Min. |         | %Chng   |           | Total    | Total  | %Chng     | %Chng     |
| Jul   | Aug    | Sep    | Oct    | Nov    | Net  | Max   | Total  | %    | Avg.  | Avg.  | Con. | Req'd   | Min.Req | Comb-ined | Net      | Max    | Min.Req   | Min.Req   |
| 2007  | 2007   | 2007   | 2007   | 2007   | P/L  | DD    | Trds   | Wins | Win   | Loss  | Loss | Cap. \$ | Cap.    | %Chng.    | P/L      | DD     | Cap.Since | Cap.Since |
|       |        |        |        |        | (8)  | (9)   | (10)   | (11) | (12)  | (13)  | (14) | (15)    | (16)    | (17)      | (18)     | (19)   | (20)      | (22)      |
| -1963 | 0      | 0      | 0      | 5025   | -150   | 5175  | 3      | 33.3 | 5025  | -2584 | 2    | 4200    | -3.6%   | -71.0%    | -2213    | 19550  | -5.9%     | -13.0%    |
| -3563 | -2700  | 0      | -2563  | -1200  | -10725   | 11275 | 6      | 16.7 | 550   | -2256 | 5    | 6000    | -178.8% | -71.0%    | -5175    | 22325  | -9.7%     | -13.0%    |
| -1080 | 0      | 0      | 0      | 5430   | 1500   | 3930  | 4      | 50.0 | 2740  | -1990 | 1    | 2700    | 55.6%   | -71.0%    | -9420    | 18600  | -39.5%    | -13.0%    |
| -540  | -180   | 0      | 0      | 4890   | 2440   | 2450  | 5      | 40.0 | 2515  | -863  | 2    | 1800    | 135.6%  | -71.0%    | -7410    | 22680  | -46.6%    | -13.0%    |
| 0     | -2606  | 0      | -2269  | 0      | -7069  | 7706  | 5      | 20.0 | 3356  | -2606 | 3    | 5400    | -130.9% | -71.0%    | -34819   | 38381  | -72.3%    | -13.0%    |
| 0     | -2275  | -1375  | 0      | -1520  | -9210  | 9540  | 12     | 33.3 | 953   | -1626 | 4    | 3000    | -307.0% | -72.4%    | 9790     | 14255  | 33.2%     | 2.5%      |
| 0     | 15030  | 0      | -9560  | -6110  | -8360  | 15670 | 7      | 28.6 | 8240  | -4973 | 3    | 30000   | -27.9%  | -72.4%    | 76520    | 20910  | 25.9%     | 2.5%      |
| 0     | -2818  | 0      | 0      | 5376   | 13058  | 2818  | 4      | 75.0 | 5292  | -2818 | 1    | 18000   | 72.5%   | -72.4%    | 35792    | 17556  | 20.2%     | 2.5%      |
| 0     | 1113   | 0      | -3363  | 2513   | -4513  | 7025  | 11     | 36.4 | 1760  | -1652 | 2    | 6000    | -75.2%  | -72.4%    | 7238     | 25438  | 12.2%     | 2.5%      |
| 0     | 6810   | -1540  | 0      | 5260   | 9190   | 3380  | 8      | 50.0 | 3528  | -1231 | 3    | 3450    | 266.4%  | -72.4%    | -870     | 21590  | -2.6%     | 2.5%      |
| 5500  | -6050  | -500   | -19450 | -6025  | -54200   | 54200 | 417    | 35.3 | 1776  | -1170 | 9    | 23625   | -229.4% | -72.4%    | -90925   | 244375 | -38.8%    | 2.5%      |
| 0     | 575    | -1613  | -1575  | 550    | -7963  | 10175 | 9      | 44.4 | 716   | -2163 | 2    | 1500    | -530.9% | -72.4%    | -16213   | 16763  | -109.9%   | 2.5%      |
| -2194 | -2456  | -6788  | 5363   | 113    | -4106  | 17138 | 86     | 36.0 | 881   | -570  | 12   | 5400    | -76.0%  | -76.0%    | 12319    | 17138  | 119.0%    | 119.0%    |
| 6150  | -1250  | -2675  | -3675  | -6025  | -18925   | 18925 | 119    | 19.3 | 1610  | -582  | 13   | 23625   | -80.1%  | -80.1%    | -129225  | 144713 | -31.4%    | -31.4%    |
| 0     | -3300  | 0      | 0      | 8625   | 275  | 8350  | 5      | 20.0 | 8625  | -2088 | 4    | 6300    | 4.4%    | -83.9%    | 15338    | 20975  | 34.8%     | -9.3%     |
| 0     | -1529  | 0      | 2266   | 286    | -1628  | 7700  | 9      | 44.4 | 1697  | -1680 | 3    | 3300    | -49.3%  | -83.9%    | 3762     | 15565  | 16.3%     | -9.3%     |
| 0     | -2575  | 0      | 0      | 0      | -3600  | 4145  | 5      | 40.0 | 1723  | -2349 | 1    | 3000    | -120.0% | -83.9%    | 2165     | 12155  | 10.3%     | -9.3%     |
| 0     | -3056  | 0      | 0      | 2288   | -2925  | 6450  | 5      | 40.0 | 3357  | -3213 | 2    | 5400    | -54.2%  | -83.9%    | -5044    | 26250  | -13.3%    | -9.3%     |
| 0     | 725    | -1650  | 0      | -375   | -5075  | 6738  | 7      | 42.9 | 1008  | -2027 | 2    | 1500    | -338.3% | -83.9%    | -2125    | 7138   | -20.2%    | -9.3%     |
| -1388 | -2950  | 0      | -2450  | -600   | -8663  | 9138  | 8      | 37.5 | 479   | -2020 | 4    | 6000    | -144.4% | -83.9%    | -15738   | 19238  | -37.5%    | -9.3%     |
| -850  | -360   | 0      | 0      | 6150   | -2050  | 8200  | 7      | 28.6 | 3080  | -1644 | 3    | 2700    | -75.9%  | -83.9%    | -16770   | 22920  | -88.7%    | -9.3%     |
| -1088 | 1444   | -3506  | -938   | 1575   | -3638  | 8156  | 19     | 42.1 | 1669  | -1544 | 3    | 5400    | -67.4%  | -85.1%    | 70050    | 35869  | 91.0%     | 42.5%     |
| -813  | -1488  | -2050  | 0      | 5513   | -1213  | 6725  | 10     | 40.0 | 1806  | -1406 | 4    | 4200    | -28.9%  | -85.1%    | 50600    | 17888  | 84.5%     | 42.5%     |
| 0     | 2100   | 0      | 1300   | 4113   | -1750  | 9263  | 20     | 35.0 | 2629  | -1550 | 5    | 6300    | -27.8%  | -85.1%    | 30438    | 26475  | 52.7%     | 42.5%     |
| -713  | 3225   | 0      | -1938  | -2663  | -5175  | 6413  | 10     | 40.0 | 1885  | -2119 | 2    | 6000    | -86.3%  | -85.1%    | 42913    | 46625  | 50.2%     | 42.5%     |
| 2475  | 356    | -2900  | -1763  | -625   | -10444   | 10444 | 24     | 33.3 | 832   | -1068 | 8    | 4200    | -248.7% | -85.1%    | -35788   | 35788  | -59.8%    | 42.5%     |
| 0     | 0      | -350   | 0      | 2730   | -205   | 5045  | 5      | 40.0 | 2970  | -2048 | 2    | 3000    | -6.8%   | -102.5%   | 27495    | 8050   | 101.8%    | -31.1%    |
| 0     | 0      | -2075  | 0      | -800   | -11313   | 22800 | 5      | 20.0 | 11488 | -5700 | 4    | 21000   | -53.9%  | -102.5%   | -41263   | 43038  | -21.8%    | -31.1%    |
| -3400 | 1475   | -3625  | 0      | 0      | -5813  | 6650  | 6      | 50.0 | 1188  | -3126 | 1    | 6300    | -92.3%  | -102.5%   | -23250   | 60388  | -41.0%    | -31.1%    |
| 0     | -3060  | 0      | -15990 | 0      | -21350   | 23520 | 6      | 33.3 | 1085  | -5877 | 4    | 11250   | -189.8% | -102.5%   | -53390   | 53390  | -52.7%    | -31.1%    |
| 0     | -900   | 0      | 0      | -8513  | -5563  | 9413  | 4      | 50.0 | 1925  | -4707 | 2    | 4200    | -132.5% | -102.5%   | -22563   | 44413  | -59.7%    | -31.1%    |
| -2388 | 0      | 0      | 0      | 0      | -6938  | 6938  | 5      | 20.0 | 238   | -1794 | 3    | 4200    | -165.2% | -102.5%   | -26663   | 35650  | -69.9%    | -31.1%    |
| -3310 | 2290   | -1520  | -2250  | 4320   | -2800  | 7120  | 14     | 28.6 | 2413  | -1247 | 5    | 2700    | -103.7% | -103.7%   | 13460    | 17910  | 48.6%     | 48.6%     |
| 11200 | -26125 | 2150   | -12000 | 11175  | -22250   | 41525 | 185    | 34.1 | 2051  | -1244 | 18   | 23625   | -94.2%  | -108.3%   | -38850   | 68875  | -78.9%    | -85.9%    |
| 2063  | -5325  | 438    | -2438  | 588    | -8463  | 10413 | 184    | 31.5 | 388   | -246  | 19   | 4725    | -179.1% | -108.3%   | -11863   | 16638  | -120.5%   | -85.9%    |
| 2325  | 1400   | -8150  | -5475  | 2425   | -27225   | 31500 | 153    | 27.5 | 2102  | -1043 | 10   | 23625   | -115.2% | -115.2%   | -197988  | 210525 | -49.1%    | -49.1%    |
| -700  | -732   | -1684  | -964   | -336   | -2952  | 6420  | 14     | 28.6 | 939   | -671  | 7    | 2550    | -115.8% | -115.8%   | -31260   | 34480  | -66.0%    | -66.0%    |
| -1263 | -194   | -1569  | 0      | 4088   | -1850  | 5938  | 9      | 33.3 | 1875  | -1244 | 4    | 3300    | -56.1%  | -117.1%   | 15428    | 11425  | 81.3%     | -6.6%     |
| -3300 | -4550  | -2863  | 0      | 9125   | -7000  | 16125 | 10     | 30.0 | 3850  | -2650 | 4    | 6300    | -111.1% | -117.1%   | 22263    | 30913  | 61.5%     | -6.6%     |
| 0     | -2156  | -200   | 0      | 2563   | -4813  | 7375  | 10     | 20.0 | 1419  | -956  | 5    | 4200    | -114.6% | -117.1%   | 1919     | 21013  | 7.9%      | -6.6%     |
| -1663 | -838   | 0      | 0      | 6100   | -4800  | 10900 | 8      | 12.5 | 6100  | -1557 | 7    | 4200    | -114.3% | -117.1%   | -18275   | 39063  | -75.7%    | -6.6%     |
| -1838 | 2100   | 0      | -2338  | -2813  | -9650  | 11013 | 10     | 40.0 | 1678  | -2727 | 2    | 6000    | -160.8% | -117.1%   | -30500   | 41975  | -88.4%    | -6.6%     |
| -1180 | 1535   | -1365  | -1275  | -890   | -4810  | 6715  | 248    | 35.1 | 382   | -236  | 12   | 4050    | -118.8% | -118.8%   | -6110    | 14400  | -44.2%    | -44.2%    |
| 0     | 1150   | -2680  | 0      | 580    | -3310  | 3890  | 7      | 71.4 | 568   | -3071 | 1    | 2700    | -122.6% | -122.6%   | 12970    | 6450   | 49.7%     | 49.7%     |
| -2113 | 2325   | -4688  | -575   | -338   | -11025   | 15100 | 35     | 37.1 | 1063  | -1128 | 5    | 6000    | -183.8% | -123.8%   | 29988    | 31863  | 25.3%     | 6.3%      |
| 2275  | 844    | -1813  | -3719  | -106   | -14469   | 14469 | 30     | 23.3 | 810   | -875  | 11   | 4200    | -344.5% | -123.8%   | 4300     | 44525  | 5.2%      | 6.3%      |
| -1980 | -470   | 6500   | 0      | 2800   | -2000  | 11300 | 19     | 26.3 | 2738  | -1120 | 6    | 12000   | -16.7%  | -123.8%   | -6760    | 24780  | -2.9%     | 6.3%      |
| 3360  | -1520  | -4175  | -8735  | -3130  | -10095   | 19690 | 129    | 49.6 | 600   | -746  | 6    | 8100    | -124.6% | -124.6%   | -10095   | 19690  | -124.6%   | -124.6%   |
| 1800  | -11400 | -5700  | 2175   | -11275 | -31175   | 39700 | 243    | 32.1 | 2311  | -1281 | 9    | 23625   | -132.0% | -132.0%   | -33200   | 97425  | -6.6%     | -6.6%     |
| 0     | -863   | 1575   | -475   | 0      | -5638  | 7138  | 13     | 23.1 | 1013  | -868  | 4    | 4200    | -134.2% | -134.2%   | 3750     | 17938  | 10.8%     | 10.8%     |
| 1163  | 1969   | -8231  | 6188   | -1069  | -7425  | 15131 | 167    | 51.5 | 476   | -597  | 6    | 5400    | -137.5% | -137.5%   | 159956   | 25594  | 232.3%    | 232.3%    |
| 760   | -690   | -910   | 1090   | -500   | -4040  | 5410  | 34     | 26.5 | 470   | -331  | 7    | 2700    | -149.6% | -149.6%   | -12160   | 20190  | -81.9%    | -81.9%    |
| 720   | -390   | 290    | -90    | -790   | -2180  | 2970  | 40     | 50.0 | 250   | -359  | 4    | 1350    | -161.5% | -161.5%   | -35360   | 40160  | -123.3%   | -123.3%   |
| -275  | -800   | 0      | -650   | -675   | -3575  | 3575  | 11     | 0.0  | 0     | -325  | 11   | 2100    | -170.2% | -170.2%   | 2700     | 7750   | 10.1%     | 10.1%     |
| -750  | 370    | 0      | 0      | 1380   | -4610  | 6360  | 10     | 40.0 | 710   | -1242 | 4    | 2700    | -170.7% | -170.7%   | 5250     | 14620  | 21.6%     | 21.6%     |
| -200  | -2150  | -2775  | 3875   | 0      | -3588  | 14275 | 41     | 46.3 | 1122  | -1130 | 5    | 2100    | -170.8% | -170.8%   | -4938    | 14275  | -88.2%    | -88.2%    |
| 0     | 0      | 0      | 0      | 2113   | -5913  | 8025  | 3      | 25.0 | 2113  | -3332 | 3    | 3300    | -179.2% | -179.2%   | -5913    | 8025   | -179.2%   | -179.2%   |
| -700  | 75     | 63     | -1125  | -3925  | -7225  | 10175 | 100    | 30.0 | 264   | -216  | 14   | 6000    | -120.4% | -191.5%   | -138200  | 144075 | -134.2%   | -206.2%   |
| -106  | 1175   | -69    | -638   | -550   | -6425  | 8719  | 95     | 38.9 | 195   | -235  | 7    | 4200    | -153.0% | -191.5%   | -179031  | 181706 | -248.3%   | -206.2%   |
| -1675 | -650   | -1163  | -2425  | -638   | -13925   | 13925 | 101    | 26.7 | 218   | -267  | 11   | 4200    | -331.5% | -191.5%   | -192575  | 192575 | -267.1%   | -206.2%   |
| 600   | 1181   | -12263 | 5419   | -1706  | -10463   | 18150 | 150    | 44.7 | 581   | -596  | 9    | 5400    | -193.8% | -193.8%   | 40463    | 18150  | 82.5%     | 82.5%     |
| 0     | 0      | 0      | 0      | -4027  | -4027  | 4027  | 1      | 0.0  | 0     | -4027 | 1    | 2550    | -157.9% | -197.7%   | -3502    | 4027   | -44.5%    | -109.5%   |
| 0     | 0      | 0      | -1863  | -4123  | -5986  | 5986  | 2      | 0.0  | 0     | -2993 | 2    | 3600    | -166.3% | -197.7%   | -6784    | 13746  | -61.1%    | -109.5%   |
| 0     | 0      | -6975  | 0      | 3213   | -3762  | 6975  | 2      | 50.0 | 3213  | -6975 | 1    | 2700    | -139.3% | -197.7%   | -10724   | 13937  | -128.8%   | -109.5%   |
| -7015 | 0      | 0      | 0      | -3225  | -10240   | 10240 | 2      | 0.0  | 0     | -5120 | 2    | 3300    | -310.3% | -197.7%   | -20025   | 20025  | -191.6%   | -109.5%   |
| 330   | -1610  | -620   | -910   | -610   | -5770  | 7410  | 58     | 41.4 | 392   | -447  | 7    | 2700    | -213.7% | -213.7%   | -27760   | 34100  | -72.6%    | -72.6%    |
| -1963 | -3125  | -1838  | 0      | 850    | -9488  | 10338 | 10     | 30.0 | 738   | -1672 | 6    | 4200    | -225.9% | -225.9%   | -11375   | 25313  | -32.8%    | -32.8%    |
| 600   | -310   | -1660  | 1330   | 290    | -3770  | 5900  | 139    | 48.2 | 250   | -285  | 7    | 1350    | -279.3% | -279.3%   | -74190   | 83590  | -323.3%   | -323.3%   |
| -370  | -2855  | -1255  | -380   | -745   | -6895  | 8680  | 425    | 24.7 | 453   | -170  | 24   | 3225    | -213.8% | -296.5%   | -21995   | 24525  | -240.7%   | -248.1%   |
| -4250 |        |        |        |        |  |       |        |      |       |       |      |         |         |           |          |        |           |           |

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2) | System   |             | Commodity<br>Tested<br>(4) | Sys.<br>Rel.<br>Date<br>(5) | Net \$Profit/Loss Per Year<br>(6) |        |        |        |        | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | Jun<br>2007 |
|---------------------------------------|--------------------|----------|-------------|----------------------------|-----------------------------|-----------------------------------|--------|--------|--------|--------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                                       |                    | #<br>(3) | Day<br>Trd. |                            |                             | 2002                              | 2003   | 2004   | 2005   | 2006   |             |             |             |             |             |             |             |
| 271                                   | TBond 2000         | 251      | *           | Bonds                      | 11/96                       | -30070                            | -18050 | -29070 | -15210 | -14170 | -210        | -1010       | -2470       | -1310       | -1650       | -1360       | -640        |



**FOREX REPORT**

| Rank<br>by %<br>Chng<br>Col.17<br>(1) | System Name<br>(2)    | System             |             | Commodity<br>Tested<br>(4) | Sys.<br>Rel.<br>Date<br>(5) | Net<br>Profit/Loss<br>Per Year<br>(6) |       | Dec<br>2006 | Jan<br>2007 | Feb<br>2007 | Mar<br>2007 | Apr<br>2007 | May<br>2007 | June<br>2007 | July<br>2007 | Aug<br>2007 |
|---------------------------------------|-----------------------|--------------------|-------------|----------------------------|-----------------------------|---------------------------------------|-------|-------------|-------------|-------------|-------------|-------------|-------------|--------------|--------------|-------------|
|                                       |                       | #<br>(3)           | Day<br>Trd. |                            |                             | 2005                                  | 2006  |             |             |             |             |             |             |              |              |             |
| 1                                     | Dollar Trader FX      | F11                |             | US/JY                      | 1/07                        | n/a                                   | n/a   | n/a         | 0           | 1698        | 1578        | 0           | 0           | 0            | 4416         | 0           |
|                                       | Dollar Trader FX      | F11                |             | JY/SF                      | 1/07                        | n/a                                   | n/a   | n/a         | 0           | 2825        | -344        | 0           | -533        | 0            | -1268        | -205        |
|                                       | Dollar Trader FX      | F11                |             | EC/DX                      | 1/07                        | n/a                                   | n/a   | n/a         | 0           | -742        | 0           | 0           | 4788        | 0            | -547         | -826        |
| 2                                     | Dual Thrust           | F5                 |             | SF/JY                      | 9/06                        | n/a                                   | -2023 | 1379        | -51         | 199         | -745        | -1583       | -504        | 2820         | 1569         | 2269        |
|                                       | Dual Thrust           | F5                 |             | EC/JY                      | 9/06                        | n/a                                   | 3761  | 3842        | 3503        | 1971        | 1845        | 298         | 1056        | 141          | 6791         | 4805        |
|                                       | Dual Thrust           | F5                 |             | BP/DX                      | 9/06                        | n/a                                   | 6900  | 2980        | 2520        | -3680       | 2920        | 2430        | -490        | 2956         | 6958         | -3613       |
|                                       | Dual Thrust           | F5                 |             | EC/AD                      | 9/06                        | n/a                                   | -1946 | -2835       | -205        | -1079       | -2016       | -2885       | 2724        | -1585        | -1242        | 7774        |
|                                       | Dual Thrust           | F5                 |             | EC/DX                      | 9/06                        | n/a                                   | -7600 | -480        | -2610       | 530         | -470        | 1340        | -2460       | 240          | -943         | 4758        |
|                                       | Dual Thrust           | F5                 |             | DX/SF                      | 9/06                        | n/a                                   | -383  | -1444       | 443         | 1417        | -3123       | -1596       | 407         | 3401         | -3528        | -813        |
|                                       | Dual Thrust           | F5                 |             | EC/BP                      | 9/06                        | n/a                                   | 4033  | 702         | -2674       | 1637        | 3433        | 819         | 1079        | -1465        | -291         | -1677       |
|                                       | Dual Thrust           | F5                 |             | BP/JY                      | 9/06                        | n/a                                   | 3991  | 5825        | 9263        | 6867        | 15073       | -5169       | 39          | 2458         | 2625         | 4688        |
|                                       | Dual Thrust           | F5                 |             | DX/JY                      | 9/06                        | n/a                                   | -490  | -1315       | -75         | 2255        | -4665       | -962        | -2668       | 2402         | 2429         | 271         |
| 3                                     | Swing Reversal ST     | F3                 |             | BP/DX                      | 2/06                        | n/a                                   | 18970 | -1380       | 4370        | -5350       | -7320       | 440         | 600         | 3850         | 2622         | 714         |
| 4                                     | Auto Core Duo         | F8                 |             | EC/DX                      | 8/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a          | n/a          | 954         |
| 5                                     | Dual Thrust 2.0 Long  | F7                 |             | EC/AD                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | -854        | 1487        | -1766       | -1454        | 2116         | 5864        |
|                                       | Dual Thrust 2.0 Short | F7                 |             | BP/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 1457        | -3513       | -2641       | -553         | 250          | 10458       |
|                                       | Dual Thrust 2.0 Long  | F7                 |             | DX/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 1836        | 2034        | -570        | 119          | -2315        | -1841       |
|                                       | Dual Thrust 2.0 Short | F7                 |             | DX/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 3044        | 482         | -1994       | -1433        | 1595         | 2213        |
|                                       | Dual Thrust 2.0 Long  | F7                 |             | DX/SF                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | -424        | 249         | 2156        | 1257         | -1912        | 1270        |
|                                       | Dual Thrust 2.0 Short | F7                 |             | DX/SF                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 990         | 1448        | -1015       | 1831         | -481         | 378         |
|                                       | Dual Thrust 2.0 Long  | F7                 |             | BP/DX                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 1830        | 2410        | -1110       | 4540         | 1443         | 897         |
|                                       | Dual Thrust 2.0 Short | F7                 |             | BP/DX                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | -360        | -2350       | 1320        | -540         | -1593        | 3131        |
|                                       | Dual Thrust 2.0 Short | F7                 |             | EC/AD                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 2210        | 550         | -271        | 2473         | -588         | -690        |
|                                       | Dual Thrust 2.0 Long  | F7                 |             | SF/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | -752        | 2156        | -665        | -631         | -1437        | -2323       |
|                                       | Dual Thrust 2.0 Short | F7                 |             | SF/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | -450        | -1183       | -855        | -260         | 908          | 1482        |
|                                       | Dual Thrust 2.0 Long  | F7                 |             | EC/BP                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 2148        | 80          | 481         | -1204        | -469         | -1414       |
|                                       | Dual Thrust 2.0 Short | F7                 |             | EC/BP                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | -803        | -60         | 501         | 883          | -1884        | -859        |
|                                       | Dual Thrust 2.0 Long  | F7                 |             | EC/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 1646        | 4822        | -148        | 1163         | -2482        | -4279       |
|                                       | Dual Thrust 2.0 Short | F7                 |             | EC/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | 2993        | -1718       | -199        | -10          | 3192         | -4279       |
|                                       | Dual Thrust 2.0 Long  | F7                 |             | BP/JY                      | 3/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | -1451       | 6798        | -114        | 4546         | 5792         | -10637      |
|                                       | 6                     | Qtech Portfolio FX | F6          |                            | EC/DX                       | 9/06                                  | n/a   | -850        | 410         | 2010        | 1360        | 1920        | -1850       | -3980        | 3145         | 430         |
| Qtech Portfolio FX                    |                       | F6                 |             | AD/DX                      | 9/06                        | n/a                                   | -4990 | -2860       | 1300        | 700         | -1680       | -2450       | -2130       | -726         | -4781        | 4323        |
| Qtech Portfolio FX                    |                       | F6                 |             | BP/DX                      | 9/06                        | n/a                                   | 5890  | 1500        | 4370        | -260        | -4670       | 1620        | 3620        | 4203         | -467         | -7446       |
| Qtech Portfolio FX                    |                       | F6                 |             | EC/BP                      | 9/06                        | n/a                                   | -7453 | -2272       | 1059        | -941        | -1437       | 2360        | 218         | -151         | -114         | -1297       |
| Qtech Portfolio FX                    |                       | F6                 |             | EC/SF                      | 9/06                        | n/a                                   | -1205 | -378        | -160        | -222        | 1561        | -1094       | 1959        | -92          | 1312         | -1664       |
|                                       | Qtech Portfolio FX    | F6                 |             | DX/SF                      | 9/06                        | n/a                                   | 2163  | 312         | 1323        | 1575        | -830        | -1575       | 1020        | 446          | -778         | -1857       |
|                                       | Qtech Portfolio FX    | F6                 |             | EC/JY                      | 9/06                        | n/a                                   | 152   | 8           | 3363        | -701        | 5323        | -695        | -1668       | 1037         | 3921         | 3437        |
|                                       | Qtech Portfolio FX    | F6                 |             | DX/JY                      | 9/06                        | n/a                                   | -2510 | -67         | -876        | 1352        | -1605       | -134        | 1043        | 284          | 1243         | -578        |
|                                       | Auto SwingR           | F9                 |             | EC/DX                      | 8/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a          | n/a          | 110         |
| 8                                     | Auto SpikeR           | F10                |             | EC/DX                      | 8/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a          | n/a          | -1850       |
| 9                                     | Auto SpikeR           | F10                |             | DX/SF                      | 8/07                        | n/a                                   | n/a   | n/a         | n/a         | n/a         | n/a         | n/a         | n/a         | n/a          | n/a          | 321         |
|                                       | Delphi-Forex          | F4                 |             | EC/DX                      | 9/05                        | 3260                                  | -1700 | -3440       | 550         | 480         | -1880       | 1180        | -2350       | 1163         | 1279         | 1875        |
|                                       | Delphi-Forex          | F4                 |             | BP/DX                      | 9/05                        | 11920                                 | -5250 | -4130       | 3750        | -4500       | 310         | -100        | -230        | 2653         | -1440        | 1523        |

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.

|          |          |          |          |          | All Statistics Based On Last 12 Months Performance |            |                        |             |               |                |                    |                         |                           |                      | Combined           |                   |   |   |
|----------|----------|----------|----------|----------|--|------------|------------------------|-------------|---------------|----------------|--------------------|-------------------------|---------------------------|----------------------|--------------------|-------------------|---|---|
| Jul 2007 | Aug 2007 | Sep 2007 | Oct 2007 | Nov 2007 | 12 Mos Net P/L (8)                                 | Max DD (9) | 12 Mos Total Trds (10) | % Wins (11) | Avg. Win (12) | Avg. Loss (13) | Max Con. Loss (14) | Min. Req'd Cap. \$ (15) | %Chng Min. Req. Cap. (16) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min. Req. Cap. Since Release (20) | %Chng Min. Req. Cap. Since Release (22) |
| -1170    | -3440    | 520      | -1680    | -4910    | -19330   | 19770      | 210                    | 40.0        | 265           | -330           | 8                  | 1350                    | -1431.9%                  | -1431.9%             | -191600            | 195480            | -1261.6%                                | -1261.6%                                |



|          |          |          | All Statistics Based On Last 12 Months Performance |            |                        |             |               |                |                    |                         |                           |                      |                    | Combined          |   |   |
|----------|----------|----------|--|------------|------------------------|-------------|---------------|----------------|--------------------|-------------------------|---------------------------|----------------------|--------------------|-------------------|---|---|
| Sep 2007 | Oct 2007 | Nov 2007 | 12 Mos Net P/L (8)                                 | Max DD (9) | 12 Mos Total Trds (10) | % Wins (11) | Avg. Win (12) | Avg. Loss (13) | Max Con. Loss (14) | Min. Req'd Cap. \$ (15) | %Chng Min. Req. Cap. (16) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min. Req. Cap. Since Release (20) | %Chng Min. Req. Cap. Since Release (22) |
| 0        | 1720     | 2588     | 12002  | 2528       | 6                      | 83.3        | 2906          | -2517          | 1                  | 12000                   | 100.0%                    | 67.4%                | 12002              | 2528              | 100.0%                                  | 67.4%                                   |
| -1907    | 933      | 3057     | 2558   | 5283       | 9                      | 44.4        | 1961          | -1055          | 5                  | 12000                   | 21.3%                     | 67.4%                | 2558               | 5283              | 21.3%                                   | 67.4%                                   |
| 0        | 3962     | 3079     | 9714   | 1373       | 7                      | 57.1        | 3116          | -913           | 1                  | 12000                   | 81.0%                     | 67.4%                | 9714               | 1373              | 81.0%                                   | 67.4%                                   |
| -3119    | -400     | -2366    | -530   | 7015       | 97                     | 37.1        | 665           | -401           | 7                  | 12000                   | -4.4%                     | 65.3%                | -3933              | 7015              | -26.2%                                  | 50.4%                                   |
| -3506    | -4293    | -17046   | -591   | 25564      | 94                     | 39.4        | 1342          | -883           | 8                  | 12000                   | -4.9%                     | 65.3%                | -672               | 25564             | -4.5%                                   | 50.4%                                   |
| 185      | -2365    | 5956     | 16757  | 6480       | 90                     | 40.0        | 1484          | -679           | 5                  | 12000                   | 139.6%                    | 65.3%                | 20677              | 6480              | 137.8%                                  | 50.4%                                   |
| 716      | -320     | 9620     | 8664   | 9678       | 98                     | 34.7        | 1403          | -610           | 12                 | 12000                   | 72.2%                     | 65.3%                | 9552               | 10289             | 63.7%                                   | 50.4%                                   |
| -666     | 590      | 4469     | 4298   | 10395      | 94                     | 36.2        | 959           | -472           | 9                  | 12000                   | 35.8%                     | 65.3%                | -2822              | 10395             | -18.8%                                  | 50.4%                                   |
| -2938    | -208     | -229     | -8212  | 10655      | 113                    | 29.2        | 716           | -398           | 8                  | 12000                   | -68.4%                    | 65.3%                | -7151              | 10665             | -47.7%                                  | 50.4%                                   |
| 2281     | -2418    | 2447     | 3872   | 6085       | 82                     | 32.9        | 887           | -365           | 11                 | 12000                   | 32.3%                     | 65.3%                | 7203               | 6085              | 48.0%                                   | 50.4%                                   |
| -5022    | 1185     | 5103     | 42938  | 9693       | 91                     | 49.5        | 1991          | -1017          | 5                  | 12000                   | 357.8%                    | 65.3%                | 41101              | 9693              | 274.0%                                  | 50.4%                                   |
| 142      | 3262     | 2215     | 3292   | 9347       | 94                     | 40.4        | 810           | -490           | 6                  | 12000                   | 27.4%                     | 65.3%                | 4118               | 9347              | 27.5%                                   | 50.4%                                   |
| 1991     | 2093     | 4775     | 7405   | 14810      | 363                    | 36.1        | 733           | -382           | 14                 | 12000                   | 61.7%                     | 61.7%                | 27755              | 14810             | 126.2%                                  | 126.2%                                  |
| 1648     | 1162     | -26      | 3738   | 735        | 26                     | 50.0        | 533           | -245           | 3                  | 12000                   | 31.2%                     | 31.2%                | 3738               | 735               | 31.2%                                   | 31.2%                                   |
| -4151    | -2855    | 3345     | 1731   | 9844       | 58                     | 37.9        | 1388          | -799           | 7                  | 12000                   | 14.4%                     | -15.4%               | 1732               | 9844              | 14.4%                                   | -15.4%                                  |
| -1389    | -1678    | -3929    | -1539  | 12240      | 65                     | 33.8        | 1589          | -847           | 7                  | 12000                   | -12.8%                    | -15.4%               | -1539              | 12240             | -12.8%                                  | -15.4%                                  |
| -972     | 752      | -2232    | -3189  | 9658       | 76                     | 43.4        | 627           | -555           | 6                  | 12000                   | -26.6%                    | -15.4%               | -3189              | 9658              | -26.6%                                  | -15.4%                                  |
| 633      | 306      | 1591     | 6439   | 4369       | 74                     | 37.8        | 840           | -371           | 5                  | 12000                   | 53.7%                     | -15.4%               | 6439               | 4369              | 53.7%                                   | -15.4%                                  |
| -2945    | 1275     | -3930    | -3004  | 7899       | 70                     | 38.6        | 502           | -385           | 11                 | 12000                   | -25.0%                    | -15.4%               | -3004              | 7899              | -25.0%                                  | -15.4%                                  |
| 2677     | 168      | 3975     | 9974   | 1991       | 69                     | 52.2        | 601           | -354           | 6                  | 12000                   | 83.1%                     | -15.4%               | 9974               | 1991              | 83.1%                                   | -15.4%                                  |
| 691      | 3027     | 365      | 14093  | 4289       | 71                     | 53.5        | 1024          | -751           | 4                  | 12000                   | 117.4%                    | -15.4%               | 14093              | 4389              | 117.4%                                  | -15.4%                                  |
| 733      | -3711    | 4624     | 1254   | 8161       | 75                     | 37.3        | 1067          | -608           | 12                 | 12000                   | 10.5%                     | -15.4%               | 1254               | 8161              | 10.5%                                   | -15.4%                                  |
| 4333     | 3764     | -2376    | 9407   | 8414       | 74                     | 45.9        | 1196          | -780           | 7                  | 12000                   | 78.4%                     | -15.4%               | 9407               | 8414              | 78.4%                                   | -15.4%                                  |
| 1738     | 776      | -2302    | -3441  | 8092       | 76                     | 44.7        | 498           | -484           | 8                  | 12000                   | -28.7%                    | -15.4%               | -3441              | 8092              | -28.7%                                  | -15.4%                                  |
| -708     | -1422    | -1403    | -3891  | 5299       | 77                     | 33.8        | 414           | -288           | 6                  | 12000                   | -32.4%                    | -15.4%               | -3891              | 5299              | -32.4%                                  | -15.4%                                  |
| 1719     | -686     | 1554     | 2209   | 3706       | 63                     | 39.7        | 669           | -382           | 7                  | 12000                   | 18.4%                     | -15.4%               | 2209               | 3706              | 18.4%                                   | -15.4%                                  |
| -4197    | -72      | -2328    | -8819  | 10725      | 74                     | 37.8        | 455           | -468           | 7                  | 12000                   | -73.5%                    | -15.4%               | -8819              | 10725             | -73.5%                                  | -15.4%                                  |
| 4500     | 1560     | -1421    | 5362   | 11993      | 76                     | 51.7        | 1133          | -1067          | 5                  | 12000                   | 44.7%                     | -15.4%               | 5362               | 11993             | 44.7%                                   | -15.4%                                  |
| 3165     | -591     | 3160     | 5713   | 9655       | 60                     | 46.7        | 1129          | -811           | 5                  | 12000                   | 47.6%                     | -15.4%               | 5713               | 11993             | 47.6%                                   | -15.4%                                  |
| -4975    | -3633    | -5970    | -9644  | 30991      | 80                     | 43.8        | 1659          | -1507          | 7                  | 12000                   | -80.4%                    | -15.4%               | -9644              | 30991             | -80.4%                                  | -15.4%                                  |
| 4975     | 2169     | -1252    | 10279  | 7170       | 137                    | 44.5        | 654           | -389           | 9                  | 12000                   | 85.7%                     | -23.4%               | 9019               | 7170              | 60.1%                                   | -23.2%                                  |
| -800     | -970     | -7355    | -17429   | 18147      | 154                    | 35.7        | 456           | -429           | 8                  | 12000                   | -145.2%                   | -23.4%               | -19559             | 20097             | -130.4%                                 | -23.2%                                  |
| -1334    | -5098    | 3928     | -34  | 16683      | 131                    | 47.3        | 838           | -753           | 8                  | 12000                   | -0.3%                     | -23.4%               | 4356               | 16683             | 29.0%                                   | -23.2%                                  |
| -4614    | -1592    | -4791    | -13573   | 13577      | 148                    | 32.4        | 423           | -338           | 7                  | 12000                   | -113.1%                   | -23.4%               | -18753             | 19244             | -125.0%                                 | -23.2%                                  |
| 701      | 297      | -946     | 1274   | 4334       | 145                    | 46.9        | 320           | -266           | 6                  | 12000                   | 10.6%                     | -23.4%               | 447                | 4334              | 3.0%                                    | -23.2%                                  |
| 628      | -1309    | -3420    | -4464  | 8511       | 134                    | 37.3        | 488           | -343           | 11                 | 12000                   | -37.2%                    | -23.4%               | -2613              | 8511              | -17.4%                                  | -23.2%                                  |
| -1877    | -1530    | -8222    | 2395   | 12544      | 148                    | 48.0        | 743           | -655           | 4                  | 12000                   | 20.0%                     | -23.4%               | 2539               | 12544             | 16.9%                                   | -23.2%                                  |
| -2344    | -532     | 1345     | -868   | 6036       | 135                    | 44.4        | 506           | -416           | 7                  | 12000                   | -7.2%                     | -23.4%               | -3310              | 6644              | -22.1%                                  | -23.2%                                  |
| -1510    | 110      | -2180    | -3470  | 4930       | 30                     | 33.3        | 693           | -519           | 6                  | 12000                   | -28.9%                    | -28.9%               | -3470              | 4930              | -28.9%                                  | -28.9%                                  |
| -1980    | -1000    | -1240    | -6070  | 6070       | 31                     | 12.9        | 980           | -370           | 13                 | 12000                   | -50.6%                    | -42.4%               | -6070              | 6070              | -50.6%                                  | -42.4%                                  |
| -1725    | 752      | -3450    | -4102  | 4909       | 21                     | 19.0        | 807           | -430           | 8                  | 12000                   | -34.2%                    | -42.4%               | -4102              | 4909              | -34.2%                                  | -42.4%                                  |
| 1415     | 2379     | 193      | 2844   | 5460       | 74                     | 43.2        | 653           | -429           | 5                  | 12000                   | 23.7%                     | -43.8%               | 7844               | 8320              | 29.1%                                   | 9.8%                                    |
| -4493    | -252     | -6454    | -13363   | 13363      | 98                     | 37.8        | 709           | -650           | 10                 | 12000                   | -111.4%                   | -43.8%               | -2563              | 17613             | -9.5%                                   | 9.8%                                    |

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

## Making Visual Basic For Excel Test Your Trading Ideas - Part 4 Putting the Thermostat System Into Our Visual Basic Testing Platform



I developed the Thermostat system back in 2001 and published it in *Building Winning Trading Systems with TradeStation*. This system is a combination of two systems: a short term swing system and a trend follower. The trend following mechanism is simply a 2 standard deviation break out (Bollinger Band) of a 50 day moving average. The swing system is a simple open range breakout. What makes this system different than others is its ability to switch from one system to the other. The function that causes the system to switch modes is the Choppy Market Index. This index tells us what mode the market is currently exhibiting: choppy or trending. This formula is quite simple – we divide the actual distance the market has traveled for the past thirty days by the distance that market has wandered for the past thirty days.

$$\text{Choppy Market Index} = \text{ABS}(\text{Close} - \text{Close}(29)) / (\text{Highest}(\text{High}, 30) - \text{Lowest}(\text{Low}, 30)) * 100$$

If the distance between today's close and the close of 30 days ago is less than 20% of the distance between the highest high and the lowest low of the past 30 days then I feel the market is demonstrating a swinging motion. On the other hand if the market has resulted in a gain or loss of 20% or more of the highest high – lowest low range, then I feel the market is in a trend mode. If you want to simply work with decimals you can eliminate the 100 multiplier. This I have done in the trading logic.

If the Choppy Market Index (CMI) is less than 20%, then we will utilize the open range break out (ORBO) mechanism. The ORBO also incorporates pattern recognition. While in choppy mode we can have either a buy easier or sell easier day. These types of days are determined by comparing today's closing price to the key of the day (KOD). The KOD or day trader's pivot point is calculated by simply dividing the sum of today's high, low, and close by three  $(H + L + C)/3$ . If the close is above the KOD then we have a sell easier day (SAD). In other words the market closed nearer its high and we are expecting a down day tomorrow. If the close is below or equal to the KOD, then we have a buy easier day (BAD). These patterns are pretty self explanatory. On BAD days we will make it easier to buy than sell and, on SAD days sells will be easier than buys. On BAD days we will buy at the open + 50% of the ten day average true range (10ATR) and sell short at the open – 75% of 10ATR. On SAD days we will just do the opposite – buy at the open + 75% of the 10ATR and sell short at the open – 50% of the 10ATR. The weakness with break out systems is that they sometimes get whipsawed in extremely choppy markets. I tried to prevent this by utilizing a Trend Lock Point (TLP). Many times we will have a gap down that continue a down trend and then the market attempts to fill the gap. A pure break out system will be tempted to buy as the market moves up off of the open even though the market is still showing weakness. The TLP attempts to keep the system in synch with the current short term trend. If the buy entry stop is below the three day average of low prices, I move the buy stop up to this point. If the sell stop is above the three day average of high prices, I move the sell stop down to this point. In other words:



$$\text{BuyStop} = \text{MAX}(\text{BuyStop}, \text{Average}(\text{Low}, 3))$$

$$\text{SellStop} = \text{MIN}(\text{SellStop}, \text{Average}(\text{High}, 3))$$

If a position is initiated a three 10ATR protective stop is invoked. This stop is rarely hit.

If the CMI determines that we are in a trending market, then the system switches to the 50-day Bollinger break out. Long positions are initiated at the upper Bollinger band and short positions are put on when the market moves past the lower Bollinger band. While we are in a trending market the three 10ATR stop is not utilized. Liquidations of positions take place at the 50-day moving average. If we enter a long position at the upper Bollinger band, we then will liquidate once the market moves down past the 50-day moving average. Short positions are liquidated when the market moves above the 50-day moving average.

That's all there is to this system. Since release the system has been very successful even though it did surpass its worst draw down in late 2006. I thought this would be a good system to use as a tutorial for programming in our system tester software.

I have updated the SystemTester to version 1.3. The new version includes the Highest/Lowest functions and I have divided the program into different areas by using comments. You now know where to declare your variables and put your system logic. You can download the ThermostatTest Excel spreadsheet from our website.

Now that we know how the system works, let's see how easy it is to program into our SystemTester. I will only include the necessary logic for the system to help reduce space. First off we will declare the necessary variables that we will need for Thermostat.

Dim cmiVal As Double

Dim hh, ll, trendLokBuy, trendLokSell, swingBuyPt, swingSellPt, trendBuyPt, trendSellPt As Integer

Dim choppyPer1, choppyPer2, keyOfDay, protStopAmt As Double

Dim buyEasierDay, sellEasierDay, bollAvg As Integer

Many times I don't know ahead of time what variables I will need so I make them up as I go along. You will notice that I have dimensioned some of my variables as Integers and some as Doubles. If I need a variable to have a fractional part, I will declare it as a Double. If I need a toggle, like the **buyEasierDay** or **sellEasierDay** or an entry/exit price I will usually dimension as an Integer. You could dimension everything as Double if you like.

After the declaration (dimensioning) of the variables we move into the main trading loop and do the necessary calculations for the Choppy Market Index (CMI).

```
choppyPer1 = 0.5
choppyPer2 = 0.75
```

```
hh = Highest(myHigh, 30, 0, i)
ll = Lowest(myLow, 30, 0, i)
```

```
cmiVal = Abs(myClose(i - 29) - myClose(i)) / (hh - ll)
```

Here we assign 0.5 and 0.75 to the first and second choppy percentage variables. We then invoke the Highest and Lowest functions to determine the highest high and lowest low values for the past 30 days. The **cmiVal** is calculated by dividing the absolute value of the close 30 days ago minus today's close by the difference between the highest high and the lowest low for the past thirty days.

```

trendLokBuy = Average(myLow, 3, i)
trendLokSell = Average(myHigh, 3, i)

buyEasierDay = 0
sellEasierDay = 0

keyOfDay = (myClose(i) + myHigh(i) + myLow(i)) / 3

If (myClose(i) > keyOfDay) Then sellEasierDay = 1
If (myClose(i) <= keyOfDay) Then buyEasierDay = 1
    
```

This snippet of code calculates the **trendLokBuy** and **trendLokSell** points. These values are determined by calling the Average function using the **myLow** and **myHigh** data arrays. The next value to be calculated is the Key of the Day. This is calculated by dividing the sum of the day's high, low and close by three. We use this value to determine if the next day is going to be a **buyEasierDay** or a **sellEasierDay**. If today's close is greater than the Key of the Day, then we will setup for a **sellEasierDay** tomorrow. Conversely, if the market closes at or below the Key of the Day, then we will setup for a **buyEasierDay**.

```

If (buyEasierDay = 1) Then
    swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) * choppyPer1
    swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) * choppyPer2
End If
If (sellEasierDay = 1) Then
    swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) * choppyPer2
    swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) * choppyPer1
End If
    
```

The buyEasier/sellEasier day only applies to the short term swing system so we can go ahead and calculate the swingBuy/swingSell points once we determine what type of day has set up. If we have a **buyEasierDay**, then the buy stop will be the Open of tomorrow plus 50% of the ten day average true range. The sell stop will be calculated similarly but we will subtract 75% of the ten day average true range. The buy and sell stops are calculated in the same manner on sellEasierDays; we simply flip the 50% and 75%.

```

Call BollingerBand(myClose, 50, 2, bollAvg, trendBuyPt, trendSellPt, i)

If (cmiVal < 0.2) Then
    If marketPosition <> 1 Then Call Buy("SwingBuy", swingBuyPt, stp, i)
    If marketPosition <> -1 Then Call Sell("SwingSell", swingSellPt, stp, i)
Else

    If marketPosition <> 1 Then Call Buy("TrendBuy", trendBuyPt, stp, i)
    If marketPosition <> -1 Then Call Sell("TrendSell", trendSellPt, stp, i)

End If
    
```

Once we calculate the Bollinger Bands we can then start to place the orders. The BollingerBand subroutine assigns the upper band to the trendBuyPt and the lower band to the trendSellPt. So, we now have our trendBuy, trendSell, swingBuy, and swingSell price points. All we need to do now is figure out which ones of these needs to be placed. We only place the swing stop orders in choppy market mode and this occurs when the cmiVal drops below 0.2. If the cmiVal is greater than or equal to 20% we then place the trending stop orders.

After the entry orders are placed we need to place our protective stops.

```

protStopAmt = 3 * Average(myTrueRange, 10, i)
  If marketPosition = 1 Then
    If signalName = "TrendBuy" Then Call ExitLong("TrendLongEx", bollAvg, stp, i)
    If signalName = "SwingBuy" Then Call ExitLong("SwingLongEx", entryPrice - protS-
topAmt, stp, i)
  End If

  If marketPositon = -1 Then
    If signalName = "TrendSell" Then Call ExitShort("TrendShortEx", bollAvg, stp, i)
    If signalName = "SwingSell" Then Call ExitShort("SwingShortEx", entryPrice +
protStopAmt, stp, i)
  End If

```

Notice how we tied our exit signals with our entry signals. If we have a long position and the signal name that put us into that trade is a "TrendBuy" then we only exit with the "TrendLongEx" signal. The "Swing-Buy/Sell" entries are tied to the "SwingLong/ShortEx" signals.

I have included two years of continuous crude oil in this spreadsheet that you can test on. Please play around with the logic and plug in your own system and see if you can come up with a good system. Two things that I want to change in the next revision, which will increase accuracy, are:

- 1.) Create a subroutine that determines which order is closest to the market and execute only that one. Right now the system looks at the entries first and if the order is hit it will automatically execute, even though the liquidation order might be closer.
- 2.) Allow multiple entries on the same bar if we can determine with a high level of accuracy which occurred first – the high or the low of the bar.

Also, here are the codes for the Highest and Lowest functions:

```

Function Highest(dataList, length, offset, index)
Dim i As Integer
Dim tempHH As Integer

  tempHH = 0
  For i = index - (length - 1 + offset) To index
    If (dataList(i) > tempHH) Then tempHH = myHigh(i)
  Next i
  Highest = tempHH

```

End Function

Function Lowest(dataList, length, offset, index)

Dim i As Integer

Dim tempLL As Double

tempLL = 999999

For i = index - (length - 1 + offset) To index

    If (dataList(i) < tempLL) Then tempLL = myLow(i)

Next i

Lowest = tempLL

End Function

I will repeat the core logic of the Thermostat system so that you won't need to extract it from the Visual Basic code. Here it is in its entirety. I would make sure you fully grasped this before tweaking or programming your own system.

Do While i < numRecords

    i = i + 1

    choppyPer1 = 0.5

    choppyPer2 = 0.75

    hh = Highest(myHigh, 30, 0, i)

    ll = Lowest(myLow, 30, 0, i)

    cmiVal = Abs(myClose(i - 29) - myClose(i)) / (hh - ll)

    trendLokBuy = Average(myLow, 3, i)

    trendLokSell = Average(myHigh, 3, i)

    buyEasierDay = 0

    sellEasierDay = 0

    keyOfDay = (myClose(i) + myHigh(i) + myLow(i)) / 3

    If (myClose(i) > keyOfDay) Then sellEasierDay = 1

    If (myClose(i) <= keyOfDay) Then buyEasierDay = 1

    If (buyEasierDay = 1) Then

        swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) \* choppyPer1

        swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) \* choppyPer2

    End If

    If (sellEasierDay = 1) Then

        swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) \* choppyPer2

        swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) \* choppyPer1

    End If

```

Call BollingerBand(myClose, 50, 2, bollAvg, trendBuyPt, trendSellPt, i)

If (cmiVal < 0.2) Then
  If marketPosition <> 1 Then Call Buy("SwingBuy", swingBuyPt, stp, i)
  If marketPosition <> -1 Then Call Sell("SwingSell", swingSellPt, stp, i)
Else

  If marketPosition <> 1 Then Call Buy("TrendBuy", trendBuyPt, stp, i)
  If marketPosition <> -1 Then Call Sell("TrendSell", trendSellPt, stp, i)

End If

protStopAmt = 3 * Average(myTrueRange, 10, i)
If marketPosition = 1 Then
  If signalName = "TrendBuy" Then Call ExitLong("TrendLongEx", bollAvg, stp, i)
  If signalName = "SwingBuy" Then Call ExitLong("SwingLongEx", entryPrice - protSto-
pAmt, stp, i)
End If

If marketPositon = -1 Then
  If signalName = "TrendSell" Then Call ExitShort("TrendShortEx", bollAvg, stp, i)
  If signalName = "SwingSell" Then Call ExitShort("SwingShortEx", entryPrice + protSto-
pAmt, stp, i)
End If

'----- End of System Logic - Do Not Change Next 2 lines -----

If (totProfit > maxEquityHigh) Then maxEquityHigh = totProfit
If (maxEquityHigh - totProfit > maxDD) Then maxDD = maxEquityHigh - totProfit

'-----

Loop

```

***Download the code used in George's Corner at  
<ftp://www.FuturesTruth.com/pub/Thermostat.xls>.***

***If you have any questions on this article or code it contains,  
 feel free to contact George directly at [George@FuturesTruth.com](mailto:George@FuturesTruth.com).***

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# You Say You're a Trader? Be Prepared To Prove It To the IRS

by Jim Crimmins



The first and perhaps biggest hurdle that every new trader faces come tax time is to convince the Internal Revenue Service that you are, in fact, a professional trader and not merely an overactive investor. Fail to do so and the tax consequences could severely affect how much of your earnings Uncle Sam will allow you to keep.

The IRS well knows that most traders begin as investors looking to hold securities long-term for capital appreciation and favorable long-term capital gains rates. But during the past few years as market declines made short-term investing more attractive, the IRS has held fast to the line by which it sorts out the traders from the investors.

Does it really matter which camp you fall into for tax purposes? Absolutely. Investors, who file on Schedule A, are subject to the 2% threshold for deductible investment expenses (and hence cannot write off most of their expenses) and are limited to a \$3,000 capital loss deduction. But as a trader who files on Schedule C, you write off 100% of your business expenses, and if you elected the mark-to-market accounting method, can offset all of your losses against income in the same year.

As a result, traders who ended the year with a profit could save thousands thanks to their unique tax status, while those who wound up in the red could realize a windfall of \$20,000 or more in same-year tax write-offs they wouldn't be able to take as an investor.

## Clearing the Trader Bar

Not surprisingly, the IRS keeps a close watch on individuals who claim the advantageous "trader in securities" tax status. Although the guidelines that separate traders from investors are far from clear, relying as they do more on appellate court rulings than IRS definition, there are certain activity profiles that the IRS is looking for before it grants trader tax status.

To qualify for trader status:

- You must seek to profit from daily market movements in the prices of securities and not from dividends, interest or capital appreciation;
- Your activity must be substantial, and
- You must carry on the activity with continuity and regularity.

To help determine if you meet these three tests, the IRS considers these qualifiers:

- Typical holding periods for securities bought and sold;

- Frequency and dollar amount of trades during the year;
- Extent to which you pursue trading to produce income for a livelihood, and
- Amount of time you devote to the activity.

Admittedly, there's plenty of gray area in these guidelines. For instance, what exactly constitutes "substantial" activity? What are the perimeters on holding periods? Can a part-time trader claim trader tax status?

So far, the IRS has left further delineation in the hands of the tax courts, which have been inclined to uphold the denial of trader status without shedding much light on how individuals might qualify for trader status in the first place.

### **Three Steps to Trader Tax Status**

Follow these three steps to claim and protect your trader tax status:

1. Trade: The first step to convince the IRS that you are a trader is to "seek to profit from daily market movements." They're looking for a pattern of high trading volume and short holding periods. Keep your personal investments well separated from your trading business. The IRS also is looking for "earnest intent," that is, you work diligently to manage transactions, conduct strategy sessions and make frequent trades.
2. Turn: Although no exact number of transactions has been established, one tax court case found that 75 trades a year was insufficient to warrant trader tax status. The IRS is not only looking for "substantial activity," but "frequent, regular and continuous" trading as well. That means volume. The feds need to know that you approach this as a business, not a hobby. Fail to convince them of that and you're back in investor-land.
3. Endure. If you want to reap the benefits of the trader business status, it stands to reason that you must actually be in business and remain that way for the entire tax year. Of course, you'll also need to convince the IRS you deserve this advantageous business status by showing a healthy flow of trades, significant dollar amounts and short holding periods, all the signs that you're attempting to make your living as a trader. This is what constitutes "continuity and regularity." While it may seem unfair, if you suspend business for any reason, say by taking the summer off, or you flame out as a trader after nine months, the IRS has made it very clear that they will deny your claim for trader tax status.

### **Best Defense: A Business Entity**

Once you obtain trader tax status, you're not entirely in the clear. Owing to the capricious nature of appellate rulings and the ever-evolving tax code, there are no guarantees that the trader status you enjoy today will still be there tomorrow.

Take Frank Chen for example, he lost his Trader Status because he did not trade consistently. Furthermore the IRS determined that if his trades were consistent he would have still lost his status because he held a second job.



One good way to avoid the Mr. Chen stumble and protect your trader tax status is to trade under a business entity. Not only is that where the biggest tax advantages reside, but a legal entity such as a C corporation or Limited Liability Company sends a strong message to the IRS that yours is an earnest and legitimate business enterprise worthy of trader tax status.

*Jim Crimmins is the founder and President of Traders Accounting. He has become a nationally known speaker on tax strategies, entity structuring, and lifestyle change. Jim earned his stripes in corporate America as an executive with several NYSE companies both as a controller, operations manager, and ultimately COO. Traders Accounting specializes in home-based business accounting, tax and education that lead to the creation and management of "Tax Efficient Businesses". You can contact him through [www.TradersAccounting.com](http://www.TradersAccounting.com) or at 800-938-9513.*

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# Best Buys For 2008

by Al Thomas



Everyone seems to want to put his neck on the block to predict what stocks to buy for the coming year. I rarely do this, but this year this chicken will take a chance too.

If you are looking for that one in a million or rather one in 10,000 stocks that will run from \$2.00 to \$250 then stop wasting your time reading this column. In my decades of trading I have never been that lucky.

Notice I said lucky. So called analysis won't find it and if any newsletter does happen to stumble upon a 100%, 200%, 300% winner it wasn't through great market analysis because if it was they would be doing it every year. Don't let them BS you about how smart they were.

Finding any stock that will go against a major trend is more luck than knowledge. Go back to 2000 and see what the mavens were touting investors to buy then. Enron? Almost without exception every one was a loser. The best stocks (and there are no best stocks) will drop during a bear market.

When their favorite picks don't perform they brag that their portfolio did not go down as much as the S&P500 Index. What hogwash! They still lost money.

From 2000 to 2003 if you had your money under your mattress you would have been about 40% ahead.



Why am I talking about 2000? Because another 2000 is breathing down our necks right now. I have some excellent company in with my opinion. 2008 to ???? is going to make 1929 look like a "walk in the park" according to one of England's leading economists. They don't tell you the whole truth on CNBC-TV because their advertisers might cancel.

Investors don't like being in cash. They want their money "working". Of course, working and losing money is not what they had in mind.

There is, in this writer's opinion, only one safe place to be invested for the next 5 years. It will appreciate by a huge amount and protect against inflation as well. That's GOLD.



Brokers will tell you gold is no good because there is no return. There isn't any for him because he won't be making any commission. Gold will protect against real inflation, not the phony number of "CORE" inflation the government publishes. Core inflation is accurate provided you don't eat, buy gasoline or heat/air condition your home.

OK, I have fooled around long enough with the facts of what to expect this year so here is the only safe place to have money invested "for the long term" as brokers say: GOLD. In the form of GLD, gold stocks in GDX and some gold coins, but don't buy until about March 1 and buy in increments.

Plan on holding for about 2 to 5 years. The market may have bottomed by then. The smart investors will be the only ones with money to snap up those cheap shares.

*Al Thomas' best selling book, **If It Doesn't Go Up, Don't Buy It!** has helped thousands of people make money and keep their profits with his simple 2-step method. Read the first chapter and receive his market letter at [www.mutualfundmagic.com](http://www.mutualfundmagic.com) to discover why he's the man that Wall Street does not want you to know.*

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**A pessimist is one who makes difficulties of his opportunities; an optimist is one who makes opportunities of his difficulties.**

**- Reginald B. Mansell**

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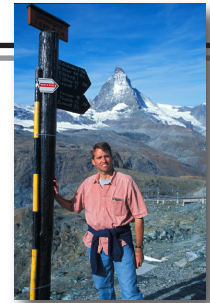



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# BEFORE THE CLOSE - DAYTRADING SECRETS



## Three Drives To a Top Or Bottom

by Lundy Stafford Hill

Getting in a trade is easy. Getting out is tough. The goal of a trade is to maximize profits.

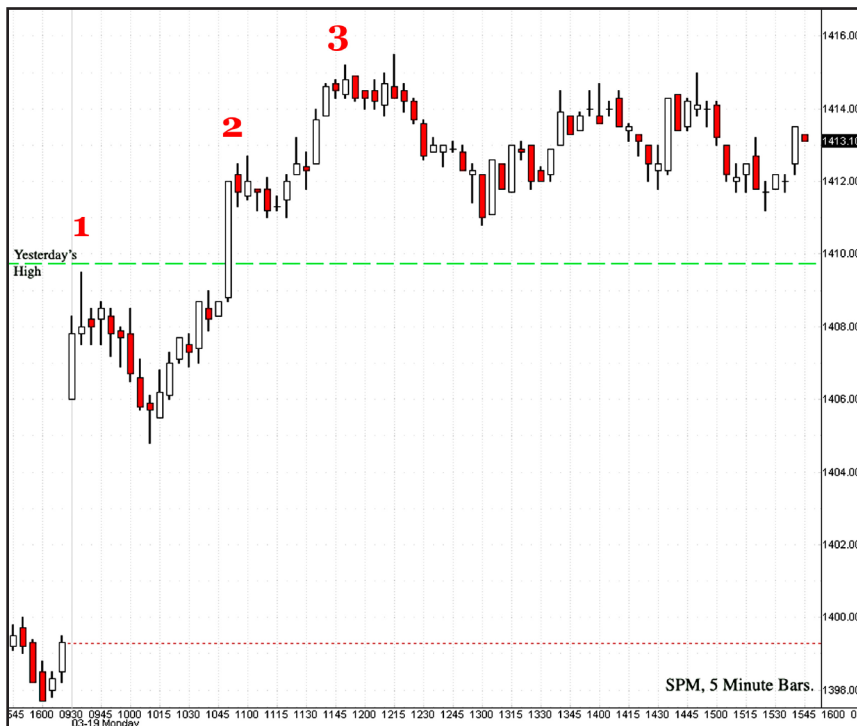


Chart 1: S&P 500 Futures, intra-day bar chart

We have all heard that “things happen in three’s”. This is true of trading also. Primary moves can show three waves or “drives” in the primary trend direction before the trend ends.

Chart One shows the S&Ps on a big gap up open with follow thru up to “1”. This is major strength and should see further action to the upside. After an initial pullback, price makes it’s second drive to “2”. Then the third and final drive pushes price to “3”.

The first drive carried prices from the previous close up roughly eleven points. Drive two was up ONLY eight points. Drive three went ONLY four points. Each successive drive was less than the previous drive. This is demand drying up.

In this case, long positioned should be liquidated when you see the potential “Double Top” at three.

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



Chart 2: AAPL, intra-day bar chart

This pattern can also be used to enter a trade.

Chart Two shows Apple stock. After a nice move up off of the open, Apple stock retreats. It shows 3 drives down with drive three ending the reaction.

The Wide Range up bar shows strong demand off the lows at “3” and signal a potential buy point.

A nice rally ensues. Carrying through to the next day.

If you liked this article or even if you didn’t, email me to let me know. What else would you like to see in future articles?

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

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## CTA RESOURCE REVIEW

by Holliston H. Hurd

### MarketEthos Capital

The Trading Principals for MarketEthos Capital are Faris P. Hitti, Sean P. Phelan, Debra Hitti and Christopher Kourakis. Coming from various trading backgrounds involving equities, options and futures with larger firms, on the floor and off, these principals have joined to form a CTA offering several programs. The two main programs are a Spread System that utilizes T notes and an Index System that trades 8 stock indexes.



MarketEthos Capital employs a multi-strategy approach applied to non-correlated, positive expectation strategies. These strategies include statistical arbitrage, objective or mechanical technical trades, and subjective or discretionary technical trades. The primary strategy employed by MarketEthos Capital is statistical arbitrage involving trades that match long and short positions in correlated securities, such as a yield curve spread involving different maturities of U.S. Treasury futures.

With its statistical arbitrage systems, MarketEthos Capital seeks to profit from fluctuations within the spread between these correlated securities as opposed to the direction of either or both of the individual contracts. Its systems incorporate volatility-based hedge ratios so profitability is not correlated with, or dependent upon, the performance of the markets being traded.

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Forex / Futures trading is very risky and is not suitable for all investors. Past performance is no guarantee of future profits.

The past performance is no guarantee of future performance but with just over \$5 million in assets this firm seems on the way to building a profitable CTA. The MarketEthos Standard Program ranked number 25 in our table. Review the firm's disclosure document for a complete review.

*Holliston Hurd began her career under the tutelage of her father in the early 1970s at the age of 12. She managed close to \$200 million on a short term reversal strategy during the late 1990s. Hurd is best known for her work on Congestion Phase Analysis. Her theories have been featured in Fortune Magazine, Futures Magazine and other publications. She appeared on CNBC several times and has been a featured speaker at investment conferences on technical market behavior.*

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

**Top 25 New CTAs - YTD Rankings**  
**For Month Ending December 2007**
*For CTAs with \$5,000,000 or Less under Management  
 Who commenced trading January 2004 or later*

| Manager   | Ytd<br>Return | Current<br>Losing<br>Streak | Assets<br>Under<br>Mgt | Program<br>Start<br>Date |
|---|---------------|-----------------------------|------------------------|--------------------------|
| 1 Optimus Capital Mgt - Diversified Prg (Client)          | 84.51%        | 0.00%                       | \$1,278,420            | Aug-07                   |
| 2 Slaton Capital Mgt LP - Diversified Velocity Prg        | 56.36%        | 0.00%                       | \$149,528              | Sep-07                   |
| 3 Elite E Services - FX V1                                | 56.23%        | 0.00%                       | \$2,500,000            | Feb-07                   |
| 4 ALP Capital - MK BC Futures Program                     | 55.65%        | -1.73%                      | \$0                    | Jan-06                   |
| 5 Vision Capital Management, LLC                          | 54.04%        | 0.00%                       | \$3,500,000            | Feb-06                   |
| 6 ClaraVista Capital Mgt - Thuban Prg                     | 47.36%        | 0.00%                       | \$1,025,000            | Jan-07                   |
| 7 Futures Truth - HiProb US Prg                           | 47.17%        | 0.00%                       | \$4,600,000            | Aug-06                   |
| 8 Schwab Capital Advisors LLC - Options Prg               | 40.40%        | 0.00%                       | \$41,860               | Aug-07                   |
| 9 Robinson-Langley Capital Mgt, LLC - MAP                 | 37.16%        | 0.00%                       | \$482,207              | Jan-07                   |
| 10 MarketEthos Capital - ME Plus 3X Prg                   | 36.36%        | 0.00%                       | \$3,800,000            | May-06                   |
| 11 Parizek Capital Inc. - Currency Prg                    | 30.78%        | -10.41%                     | \$250,993              | Apr-06                   |
| 12 Crescent Bay - Balanced Volatility                     | 30.52%        | -7.00%                      | \$700,000              | Aug-07                   |
| 13 Innovative Capital Mgt - Call Premium Prg              | 26.81%        | 0.00%                       | \$5,000,000            | Jan-07                   |
| 14 FX Quant - Quantitative Currency Trading Prg           | 25.35%        | 0.00%                       | \$204,000              | Mar-06                   |
| 15 H T Funds LLC - MAP (Client)                           | 23.04%        | 0.00%                       | \$300,000              | Aug-07                   |
| 16 Altis Partners Jersey Ltd - Global Commodity Portfolio | 21.59%        | 0.00%                       | \$1,000                | Apr-06                   |
| 17 Eickelberg & Assoc - Stock Index Option Prg            | 20.38%        | 0.00%                       | \$2,000,000            | Mar-06                   |
| 18 Integrated Managed Futures Corp                        | 17.69%        | -11.72%                     | \$3,500,000            | Feb-07                   |
| 19 Traderight Limited - Global Resources Leveraged        | 17.25%        | -2.01%                      | \$5,000,000            | Nov-06                   |
| 20 Core Global Capital, LLC - Global Diversified Prg      | 16.12%        | 0.00%                       | \$804,000              | Jan-07                   |
| 21 Dubia Capital - S&P 500 Index Prg                      | 14.87%        | -3.55%                      | \$500,000              | Oct-06                   |
| 22 Mercator Capital Mgt - Program 1                       | 12.06%        | 0.00%                       | \$448,000              | Oct-07                   |
| 23 Pacific Capital Advisors Inc. - Vanguard Prg           | 11.39%        | -1.03%                      | \$357,000              | Apr-07                   |
| 24 Revolution Capital Mgt - Alpha Program                 | 9.82%         | 0.00%                       | \$3,994,000            | Jun-07                   |
| 25 MarketEthos Capital - ME Standard Prg                  | 8.25%         | 0.00%                       | \$1,250,000            | Mar-06                   |

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

Data Source: Autumn Gold

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

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

## FOR THE RECORD



### Enforcement Press Releases From the CFTC

#### November 2007

Florida Federal Court Imposes Sanctions of More Than \$20 Million Against a South Florida Firm Cromwell Financial Services, Inc., and Five Area Residents in a Commodity Options Fraud and Failure to Supervise Case, 5408-07, November 7, 2007.

CFTC Settles Natural Gas False Reporting and Attempted Manipulation Lawsuit with Energy Trader; Defendant Paul Atha, a Former Trader at Mirant Americas Energy Marketing, L.P. (Mirant), Ordered to Pay a \$200,000 Penalty, 5409-07, November 8, 2007.

Five Current and Former Coral Energy Traders Settle CFTC Charges for False Reporting and Attempted Manipulation in Natural Gas Market; Defendants Ordered to Pay \$1 Million Penalty, 5411-07, November 9, 2007.

CFTC Obtains Permanent Injunction in Fraud Action Against New York Hedge Fund Operator Cornerstone Capital Management, LLC and its Principal, Atlanta Resident Joseph T. Profit II, 5412-07, November 14, 2007.

CFTC Charges Elizabeth Baldwin, Of Newport, Rhode Island, With Fraudulently Soliciting & Obtaining More Than \$500,000 To Trade Commodity Futures, 5414-07, November 15, 2007.

California Federal Court Orders Resident Brett E. Lovett to Pay More Than \$635,000 in Sanctions in Fraud Action Brought by the CFTC, 5416-07, November 29, 2007.

#### December 2007

CFTC Revokes the Introducing Broker Registrations of Next Financial Services Unlimited, Inc. and New World Trading, LLC, 5418-07, December 6, 2007

Michigan Federal Court Orders Florida Corporations Millenium Trading Group LLC and Worldwide Clearing LLC, and Florida

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Resident Cedric Stanton, to Pay More Than \$10 Million in Sanctions, 5420-07, December 6, 2007.

Tennessee Court Finds Fraud and Imposes More Than \$9.9 Million in Sanctions against Tennessee Forex Firm FxTrade Financial and its Principals and Salespersons in CFTC Action, 5421-07, December 12, 2007.

CFTC Sues One World Capital Group, LLC and its President John Edward Walsh for Inability to Demonstrate it had Required Capital, 5424-07, December 18, 2007.

Nebraska Federal Court Orders Lawrence J. Volf, Commercial Hedge Services, Inc., Prime Trading Company, Inc., Sherman County Management, Inc., Sherman County Bank, and PT Holdings, Inc. to Pay \$325,000 in Restitution to Farmers, 5423-07, December 18, 2007.

CFTC Sues Futures Commission Merchant Forex Liquidity LLC Alleging Undercapitalization in Excess of \$11.6 Million, 5426-07, December 19, 2007.

MF Global Inc. and Thomas Gilmartin to Pay Over \$77 Million to Settle Actions by CFTC and Receiver ad litem, 5427-07, December 26, 2007.

CFTC Forex Boiler Room Fraud Action Nets \$3.4 Million in Sanctions Against iRichmond Globali and Vincent Danio; Defrauded Customers Lost More Than \$1.7 Million Trading Forex, 5429-07, December 28, 2007.

**Margins Used For The Master Performance Table**

|               |         |               |         |                |          |              |          |                |          |
|---------------|---------|---------------|---------|----------------|----------|--------------|----------|----------------|----------|
| Australian \$ | \$1,150 | Dollar Index  | \$1,100 | Japanese Yen   | \$2,000  | Natural Gas  | \$10,000 | Swiss Franc    | \$1,400  |
| Bean Oil      | \$450   | Eurodollar    | \$700   | Coffee         | \$1,800  | Nikkei       | \$3,800  | Soybean Meal   | \$550    |
| British Pound | \$1,400 | Mini-Midcap   | \$2,150 | Lumber         | \$1,100  | Mini-Nasdaq  | \$3,000  | S&P 500        | \$15,750 |
| Cocoa         | \$900   | Mini - SP     | \$3,150 | Live Cattle    | \$850    | Orange Juice | \$1,400  | Sugar          | \$800    |
| Canadian \$   | \$1,200 | Euro Currency | \$2,100 | Live Hogs      | \$900    | Pork Bellies | \$1,200  | Silver         | \$6,000  |
| Crude Oil     | \$3,750 | Feeder Cattle | \$1,100 | Municipal Bond | \$750    | Platinum     | \$2,000  | Treasury Bills | \$300    |
| Corn          | \$500   | Five Year     | \$400   | SP Midcap 400  | \$13,500 | Mini Crude   | \$1,750  | Treasury Notes | \$600    |
| Copper        | \$7,000 | Gold          | \$4,000 | Mini-Russell   | \$2,700  | Russell 2000 | \$13,000 | US Bonds       | \$900    |
| Cotton        | \$1,000 | Heating Oil   | \$5,000 | Mini Value     | \$4,375  | Rough Rice   | \$550    | Wheat          | \$700    |
| Dow Jones     | \$4,000 | Unleaded Gas  | \$6,000 | Nasdaq         | \$15,000 | Soybeans     | \$800    | NYFE           | \$15,200 |

*Last Updated November 2006.*

**Vendor Directory**
**#1-2008**

| Sys # | System Name | Cost | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|-------------|------|-----------------|--------------|-----------------|--------|
|-------|-------------|------|-----------------|--------------|-----------------|--------|

**Advanced Systems**

297 Sassafra Dr. • Easley, SC 29642  
 Voice: (864) 220-5542 • info@advancedsystemsinc.com • www.AdvancedSystemsInc.com

|     |                         |   |   |        |     |           |
|-----|-------------------------|---|---|--------|-----|-----------|
| 224 | Anticipation            | ? | ? | May-95 | 254 | Black Box |
| 295 | Anticipation II         | ? | ? | Jan-99 | 262 | Black Box |
| 504 | Natural Gas Trader - MA | ? | ? | Aug-05 | 84  | Black Box |
| 505 | Natural Gas Trader - GA | ? | ? | Aug-05 | 129 | Black Box |
| 506 | Natural Gas Trader - LA | ? | ? | Aug-05 | 92  | Black Box |
| 526 | Natural Gas Offense     | ? | ? | Aug-05 | 93  | Black Box |
| 573 | Anticipation III        | ? | ? | Jan-06 | 238 | Black Box |
| 574 | Anticipation IV         | ? | ? | Jan-06 | 206 | Black Box |

**Advanced Trading Systems**

Charles Tanti  
 www.ats3200.com • ats972@ats3200.com

|     |          |         |   |        |     |   |
|-----|----------|---------|---|--------|-----|---|
| 361 | ATS-3200 | \$2,750 | ? | Jan-01 | 157 | Black Box. Download a 30 day demo at www.ats3200.com. |
| 362 | ATS-6400 | \$1,950 | ? | Jan-02 | 15  |   |

**Allen, R.C.**

(916) 622-9397

|    |                            |      |   |        |    |  |
|----|----------------------------|------|---|--------|----|--|
| 31 | The Miracle Trading Method | \$99 | 4 | Jun-86 | 82 |  |
|----|----------------------------|------|---|--------|----|--|

**Antrobus, Bev**

antbevca@yahoo.ca

|     |              |            |     |        |     |  |
|-----|--------------|------------|-----|--------|-----|--|
| 575 | Power Trader | See vendor | ??? | Oct-06 | 163 |  |
|-----|--------------|------------|-----|--------|-----|--|

**AutoTrading Systems**

Tim Rea  
 54 Paton Road, R.D. • Richmond, Nelson 7081 • New Zealand  
 Phone: +64-3-669-0770 • www.autotradingystems.com • info@autotradingystems.com

|     |               |            |     |        |     |  |
|-----|---------------|------------|-----|--------|-----|--|
| 599 | Auto 2 Way    | See vendor | ??? | Aug-07 | 172 |  |
| 600 | Auto Spike    | See vendor | ??? | Aug-07 | 165 |  |
| 601 | Auto ExtremeR | See vendor | ??? | Aug-07 | 167 |  |
| 602 | Auto SwingR   | See vendor | ??? | Aug-07 | 181 |  |
| 603 | Auto Core Duo | See vendor | ??? | Aug-07 | 125 |  |

**Barna, Mike**

140 Old Orchard Dr. • Los Gatos, CA 95032  
 Voice: (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingssystemlab.com  
 www.TradingSystemsLab.com and www.MesaSoftware.com

|     |              |         |    |        |     |   |
|-----|--------------|---------|----|--------|-----|---|
| 266 | Magnet       | \$2,000 | <5 | Nov-97 | 56  | Black Box systems have constant parameters. Cost includes Software only on all systems by Alfaranda CTA. Arcs can also be utilized to day trade the S&P500 using intraday data. |
| 269 | Basis        | \$2,500 | <5 | Jan-98 | 224 |   |
| 270 | Basis II     | \$2,500 | <5 | Jan-98 | 105 |   |
| 278 | Compass      | \$2,500 | <5 | Mar-98 | 69  |   |
| 279 | Arcs/Arcs-DT | \$3,750 | <5 | Mar-98 | 237 |   |
| 302 | ArcsPlus     | \$3,750 | <5 | Aug-99 | 133 |   |
| 318 | Weaver       | \$2,500 | <5 | Jul-00 | 61  |   |
| 319 | Weaver-MT    | \$2,500 | <5 | Jul-00 | 137 |   |
| 367 | Zeeport      | \$2,900 | <5 | Dec-02 | 99  |   |
| 395 | Brix         | \$3,500 | <5 | May-02 | 50  |   |
| 426 | Tzar         | \$2,900 | <5 | Mar-03 | 44  |   |
| 432 | Alfa-MAXX    | \$2,900 | <5 | May-03 | 11  |   |

**Been, Erik**

1435 Kendall Dr. • Boulder, CO 80303

|     |                    |                                     |     |         |    |  |
|-----|--------------------|-------------------------------------|-----|---------|----|--|
| 262 | William Tell Bonds | \$3500 software<br>\$4000 disclosed | >10 | Sept.97 | 21 | Short term pattern recognition system designed for TradeStation. |
|-----|--------------------|-------------------------------------|-----|---------|----|--|

**Bristor, Joe**

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

|    |                         |       |     |        |     |                   |
|----|-------------------------|-------|-----|--------|-----|-------------------|
| 26 | Night & Day Day-Trading |       | >10 | Jan-87 | 98  | Sold Out          |
| 42 | QUAD Level Trend System | \$995 | 3   | Dec-87 | 209 | Optimized 12/1/87 |

**Brock, Gila**

Market Data Corp.  
 3910 FM 1960 West # 230 • Houston, TX 77068  
 (800) 433-7068

|     |               |       |   |        |     |                              |
|-----|---------------|-------|---|--------|-----|------------------------------|
| 114 | Second Income | \$495 | 6 | Feb-91 | 245 | Software to Day Trade SP 500 |
|-----|---------------|-------|---|--------|-----|------------------------------|

**Brown, Kevin**

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

|     |         |       |    |        |     |                         |
|-----|---------|-------|----|--------|-----|-------------------------|
| 296 | Capcon1 | \$249 | >5 | Jan-99 | 242 | E-mail kbrown@lords.com |
|-----|---------|-------|----|--------|-----|-------------------------|

| Sys # | System Name | Cost | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|-------------|------|-----------------|--------------|-----------------|--------|
|-------|-------------|------|-----------------|--------------|-----------------|--------|

**The Center for Commodity Research and Trading, Inc.**

141 W. Jackson Blvd., Suite 188-A  
 Chicago, IL 60604  
 Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@crrt.com • www.crrt.com

|     |        |      |      |        |     |   |
|-----|--------|------|------|--------|-----|---|
| 365 | Advent | ???? | ???? | Jan-02 | 222 | Long Term Multi-Mkt TrendFollowing System |
|-----|--------|------|------|--------|-----|---|

**Chalek, Mike**

Universal Technical Systems, Inc.  
 P.O. Box 1665 • Estes Park, CO 80517  
 Voice: (970) 586-4610 • wetradeall@aol.com • www.tradefutures.com

|     |               |            |   |        |    |  |
|-----|---------------|------------|---|--------|----|--|
| 562 | Dual Thrust   | See vendor | 4 | Aug-06 | 16 | Four optimizable parameters; also ranked in Forex MPT. |
| 590 | Dual Thrust 2 | See vendor | 4 | Mar-07 | 34 |  |

**Chan So Han**

chansohan@gmail.com

|     |              |         |      |        |   |  |
|-----|--------------|---------|------|--------|---|--|
| 534 | CrudeExtreme | \$1,995 | ???? | Jan-06 | 6 |  |
|-----|--------------|---------|------|--------|---|--|

**Cheung, Rickey**

www.rc3200.com

|     |               |      |      |        |     |  |
|-----|---------------|------|------|--------|-----|--|
| 461 | RC Success    | ???? | ???? | Apr-04 | 40  |  |
| 519 | RC Success 3  | ???? | ???? | Nov-05 | 244 |  |
| 565 | RC Chance     | ???? | ???? | Oct-06 | 94  |  |
| 566 | RC Book 2     | ???? | ???? | Oct-06 | 121 |  |
| 567 | RC Edge       | ???? | ???? | Oct-06 | 90  |  |
| 570 | RC Advance ++ | ???? | ???? | Dec-06 | 232 |  |
| 576 | RC Shine      | ???? | ???? | Feb-07 | 143 |  |
| 592 | RC Courage    | ???? | ???? | Jun-07 | 213 |  |
| 597 | RC Chance+    | ???? | ???? | Aug-07 | 118 |  |
| 598 | RC Trend      | ???? | ???? | Aug-07 | 71  |  |

**Clayburg, John Dr.**

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

|     |               |         |     |        |     |   |
|-----|---------------|---------|-----|--------|-----|---|
| 234 | Belly Trader  | ?       | <5  | Dec-95 | 65  | Simple system to trade the pork bellies.  |
| 235 | Feeder Trader | ?       | <5  | Dec-95 | 192 | Simple system to trade the feeder cattle. |
| 250 | Cyclone       | \$2,900 | >10 | Jul-96 | 188 | S&P daytrade system for Trade Station     |

**Creative Breakthrough, Inc. CTA**

Jack F. Cahn, CMT  
 7500 West Lake Mead Blvd., Suite 9-151 • Las Vegas, NV 89128  
 One Poinsettia Ct., Unit #25 • Emerald Springs - Mooloolaba • QLD Australia 4557  
 Toll-free from US (800) 618-3820 • in Australia 61-7-5444-5762  
 jfc@traderassist.com • www.traderassist.com

|     |                   |            |   |        |     |  |
|-----|-------------------|------------|---|--------|-----|--|
| 405 | % C Daybreaker    | See vendor | ? | Oct-02 | 221 |  |
| 605 | GEMS Nat Gas Mini | See vendor | ? | Jun-07 | 144 |  |

**Creative Trading Systems**

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

|     |                   |   |    |        |     |  |
|-----|-------------------|---|----|--------|-----|--|
| 511 | CTS Crash Control | ? | <5 | Oct-05 | 225 |  |
| 512 | CTS BrB System    | ? | <5 | Oct-05 | 128 |  |

**Culler, Mike**

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

|     |                    |       |   |        |     |               |
|-----|--------------------|-------|---|--------|-----|---------------|
| 104 | Mike Culler System | \$400 | 4 | Jul-89 | 116 | Not Optimized |
|-----|--------------------|-------|---|--------|-----|---------------|

**Dance With The Markets**

Anthony Hart  
 Voice or Fax (253) 295-6937  
 info@DanceWithTheMarkets.com • www.DanceWithTheMarkets.com

|     |       |         |      |        |     |  |
|-----|-------|---------|------|--------|-----|--|
| 417 | Samba | \$5,000 | ???? | Feb-03 | 131 |  |
|-----|-------|---------|------|--------|-----|--|

**Day Trading Institute**

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

|     |                 |       |    |         |     |                                |
|-----|-----------------|-------|----|---------|-----|--------------------------------|
| 136 | Delta Threshold | \$975 | <5 | Oct. 90 | 239 | System to daytrade the S&P 500 |
|-----|-----------------|-------|----|---------|-----|--------------------------------|

**Daytrading Educators**

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

|     |               |            |    |        |     |                                |
|-----|---------------|------------|----|--------|-----|--------------------------------|
| 386 | Balance Point | See vendor | <5 | May-02 | 184 | System to daytrade the S&P 500 |
|-----|---------------|------------|----|--------|-----|--------------------------------|

**Dennis, Robert Jr.**

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

|     |                          |       |    |        |    |               |
|-----|--------------------------|-------|----|--------|----|---------------|
| 4   | Dennis Relative Strength | ?     | <5 | Jun-86 | 54 | Not Optimized |
| 105 | Scooter                  | \$365 | 2  | Dec-89 | 18 | Not Optimized |

| Sys # | System Name | Cost | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|-------------|------|-----------------|--------------|-----------------|--------|
|-------|-------------|------|-----------------|--------------|-----------------|--------|

**Dr. Smart Trading, LLC**

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

|     |              |          |   |        |     |  |
|-----|--------------|----------|---|--------|-----|--|
| 523 | Intensity    | \$999    | ? | Dec-05 | 170 | Fully disclosed system. Trading Recipes and TradeStation code available. For \$999 you get both systems. |
| 577 | Intensity LT | for both | ? | Jan-07 | 175 |  |

**Duffy, Joe**

|      |                   |          |    |        |     |                              |
|------|-------------------|----------|----|--------|-----|------------------------------|
| 102a | Pulsar Impulse    | \$244    | >5 | Jan-89 | 174 | Optimized 3/88. Simple rules |
| 102b | Pulsar Volatility | for both | >5 | Jan-89 | 41  |                              |

**eForex, Ltd.**

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

|     |                 |          |   |        |     |  |
|-----|-----------------|----------|---|--------|-----|--|
| 436 | S&P Day         | \$2,000  | ? | Jun-03 | 117 | Also available for a monthly subscription of \$95/month. |
| 445 | EuroDynamics LT | \$950    | ? | Sep-03 | 13  |  |
| 569 | EuroMax         | \$650/yr | ? | Oct-06 | 136 |  |

**Ehlers, John**

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

|     |              |  |   |        |     |  |
|-----|--------------|--|---|--------|-----|--|
| 255 | Sierra Hotel | \$995 TS or SC software<br>\$495 Mesa DLLs | ? | Jan-97 | 23  | 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 | 155 |  |
| 321 | MESA Bonds   | Call Vendor                                | ? | Jul-00 | 3   |  |
| 411 | R-MESA 5     | Call Vendor                                | ? | Mar-02 | 60  |  |
| 412 | Mesa Max     | Call Vendor                                | ? | Mar-02 | 227 |  |
| 435 | Mesa T-Notes | Call Vendor                                | ? | Jan-03 | 1   |  |

**eMarCoSoft y Cia Ltda**

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

|     |               |                |   |        |     |   |
|-----|---------------|----------------|---|--------|-----|---|
| 521 | Elsie         | \$1,995        | ? | Nov-05 | 199 | Black Boxes - TradeStation compatible<br>All systems are also custom programmable for eSignal, Metastock or stand alone applications. |
| 555 | GoldLingote   | \$1,495        | ? | Nov-05 | 127 |   |
| 557 | Madera2x4     | Contact Vendor | ? | Nov-05 | 64  |   |
| 558 | ZumaFria      | Contact Vendor | ? | Nov-05 | 63  |   |
| 559 | OCTANE92      | \$4,995        | ? | Nov-05 | 87  |   |
| 582 | Red Copper    | \$1,495        | ? | Jan-07 | 148 |   |
| 583 | Aussie Trader | \$2,995        | ? | Jan-07 | 193 |   |
| 584 | Kannatta      | \$2,995        | ? | Jan-07 | 2   |   |
| 585 | Maya Legacy   | \$9,995        | ? | Jan-07 | 138 |   |
| 586 | Franc Trader  | \$2,995        | ? | Jan-07 | 38  |   |
| 587 | Silver Bullet | \$1,495        | ? | Jan-07 | 159 |   |
| 588 | Cowbelle      | \$1,995        | ? | Jan-07 | 260 |   |
| 591 | PUMP#1        | \$4,995        | ? | Jan-07 | 112 |   |
| 593 | Yankee DX     | \$4,995        | ? | Jan-07 | 24  |   |

**Fast Market Systems**

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

|     |              |            |   |        |     |  |
|-----|--------------|------------|---|--------|-----|--|
| 507 | FMSAdvantage | See vendor | ? | Sep-05 | 152 |  |
|-----|--------------|------------|---|--------|-----|--|

**Financial Facilitators**

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

|     |      |                                 |     |        |     |                                    |
|-----|------|---------------------------------|-----|--------|-----|------------------------------------|
| 232 | SPIU | \$1250 software<br>\$495 Annual | >10 | Sep-95 | 202 | Short term system trading the S&P. |
|-----|------|---------------------------------|-----|--------|-----|------------------------------------|

**First Global Capital Management**

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

|     |             |            |   |        |     |                               |
|-----|-------------|------------|---|--------|-----|-------------------------------|
| 404 | FGC Emerald | See vendor | ? | Oct-02 | 150 | Money management program only |
|-----|-------------|------------|---|--------|-----|-------------------------------|

**Fisher, John**

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

|     |                   |       |   |        |     |   |
|-----|-------------------|-------|---|--------|-----|---|
| 387 | Tuition Long Term | \$995 | ? | May-02 | 158 | Available in Excel or TradeStation format |
|-----|-------------------|-------|---|--------|-----|---|

**Fitschen, Keith**

Trade System  
9220 Holly Hill Farm Rd. • Charlotte, NC 28277  
(800)372-3942 • Fax: (704) 752-7992 • support@trade-system.com • www.trade-system.com

|     |                 |             |    |        |     |   |
|-----|-----------------|-------------|----|--------|-----|---|
| 207 | Aberration      | \$2,295     | <5 | Dec-93 | 197 | Longer term model that comes with software. |
| 300 | Aberration Plus | Call Vendor | >5 | Mar-99 | 236 | Aberration with trailing stop logic.        |
| 366 | I-Master        | \$10,000    | ?  | Nov-01 | 114 | By Keith Fitschen and Murray Ruggiero.      |

**Vendor Directory #1-2008**

| Sys # | System Name | Cost | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|-------------|------|-----------------|--------------|-----------------|--------|
|-------|-------------|------|-----------------|--------------|-----------------|--------|

**Founder Trading**

www.foundertrading.com • info@foundertrading.com

|     |           |            |      |        |      |  |
|-----|-----------|------------|------|--------|------|--|
| 538 | Keystone  | See vendor | ???? | Apr-06 | 37   | These systems may only be traded through participating brokers. Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details. |
| 552 | Maxim     | See vendor | ???? | Apr-06 | 9    |  |
| 553 | ArchHelix | See vendor | ???? | Apr-06 | NLT* |  |
| 596 | Mosaic    | See vendor | ???? | Jun-07 | 251  |  |

**Fox, Dave**P.O. Box 114, Hancock, ME 04640  
(866) 749-3228 (US & Can) • 386-428-8847

|     |                              |         |    |        |   |   |
|-----|------------------------------|---------|----|--------|---|---|
| 236 | Dollar Trader for Currencies | \$1,500 | 10 | Jan-96 | 4 | Software Package, also available in TradeStation format |
|-----|------------------------------|---------|----|--------|---|---|

**Ford, Joseph**

www.daytraderfutures.com • spartan@daytraderfutures.com

|     |         |            |   |        |     |   |
|-----|---------|------------|---|--------|-----|---|
| 535 | Spartan | \$49/month | ? | Feb-06 | 164 | The system is available through Attain Capital. |
|-----|---------|------------|---|--------|-----|---|

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

|     |                             |             |     |        |      |   |
|-----|-----------------------------|-------------|-----|--------|------|---|
| 240 | Dynamic Breakout            | \$300       | >5  | Mar-96 | 81   | Simple adaptive rules can be put into Excel. Russel Sands is the primary source of Turtle teaching along with its many facets. 1361 S. Federal Highway, Boca Raton, FL 33432. Monthly lease basis only. System logic revealed in TradeStation code. |
| 249 | F.T. version Turtle Trading | \$100       | >10 | Jan-90 | 75   |   |
| 281 | Samurai 7                   | \$300/month | >5  | May-98 | 29   |   |
| 282 | Samurai 31                  | \$300/month | >5  | May-98 | NLT* |   |
| 283 | Samurai 35                  | \$300/month | >5  | May-98 | 20   |   |
| 303 | Dyn Moving Avg Crossover    | \$50        | >5  | Aug-99 | 196  |   |

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

|     |                |         |     |        |     |   |
|-----|----------------|---------|-----|--------|-----|---|
| 59  | VOLPAT         | \$1,500 | >5  | Oct-88 | 8   | Simple rules to Day Trade SP.               |
| 121 | BondPat        | \$295   | <5  | Mar-91 | 266 | Simple rules to Day Trade Bonds.            |
| 203 | Market Mapping | \$2,900 | >10 | Jan-94 | 187 | Rules to short term trade many commodities. |

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

|     |                          |                   |   |        |     |  |
|-----|--------------------------|-------------------|---|--------|-----|--|
| 480 | Mechwarrior              | Lease or purchase | ? | Dec-04 | 110 | Lease through Attain Capital or contact vendor for purchase information. |
| 485 | Mechwarrior ES           | Lease or purchase | ? | Dec-04 | 139 | Lease through Attain Capital or contact vendor for purchase information. |
| 578 | Black Crusader UD        | Lease or purchase | ? | Jan-07 | 171 | Lease through Attain Capital or contact vendor for purchase information. |
| 579 | Black Crusader UD - Mini | Lease or purchase | ? | Jan-07 | 212 | Lease through Attain Capital or contact vendor for purchase information. |

**Grimes, Adam**

adamgrimes@mindspring.com

|     |           |         |   |        |     |  |
|-----|-----------|---------|---|--------|-----|--|
| 451 | Longrifle | \$2,500 | ? | Jan-04 | 211 |  |
|-----|-----------|---------|---|--------|-----|--|

**Hamedanian, Parviz**

www.Market-Rider.com • parvizh5@yahoo.com

|     |              |         |   |        |     |  |
|-----|--------------|---------|---|--------|-----|--|
| 383 | Market Rider | \$2,500 | ? | Apr-02 | 247 |  |
|-----|--------------|---------|---|--------|-----|--|

**Harvest Trading Co.**

|     |       |         |    |        |     |                           |
|-----|-------|---------|----|--------|-----|---------------------------|
| 193 | Kylie | \$3,500 | 12 | Jun-93 | 190 | Simple mechanical system. |
|-----|-------|---------|----|--------|-----|---------------------------|

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

|     |        |         |     |        |     |                                   |
|-----|--------|---------|-----|--------|-----|-----------------------------------|
| 265 | Dynamo | \$3,500 | >10 | Jun-97 | 149 | Rules and software. **BLACK BOX** |
|-----|--------|---------|-----|--------|-----|-----------------------------------|

**Jaekle, Urban**Parcusstr. 17a • 64293 Darmstadt • GERMANY  
Ujaekle@aol.com • www.toptrader-report.com

|     |      |            |      |        |     |  |
|-----|------|------------|------|--------|-----|--|
| 496 | Time | See vendor | ???? | Apr-05 | 151 |  |
|-----|------|------------|------|--------|-----|--|

**Jewell, Greg**

g\_jewell\_temp@yahoo.com

|     |              |         |    |        |   |  |
|-----|--------------|---------|----|--------|---|--|
| 581 | SledgeHammer | \$1,399 | <5 | Jan-06 | 5 |  |
|-----|--------------|---------|----|--------|---|--|

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

|     |              |         |   |        |     |  |
|-----|--------------|---------|---|--------|-----|--|
| 399 | Prism Growth | \$1,600 | ? | Aug-02 | 154 |  |
|-----|--------------|---------|---|--------|-----|--|

**Keener Capital Management. LLC**

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

|     |           |         |    |        |     |   |
|-----|-----------|---------|----|--------|-----|---|
| 378 | Octane    | \$999   | <5 | Apr-02 | 36  | Fully disclosed. TradeStation compatible. |
| 430 | Shockwave | \$1,499 | <5 | Aug-04 | 248 |   |

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

|     |              |         |     |        |     |                             |
|-----|--------------|---------|-----|--------|-----|-----------------------------|
| 242 | The Big Blue | \$1,000 | 10+ | Aug-96 | 107 | Simple S&P Daytrade system. |
|-----|--------------|---------|-----|--------|-----|-----------------------------|

| Sys # | System Name | Cost | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|-------------|------|-----------------|--------------|-----------------|--------|
|-------|-------------|------|-----------------|--------------|-----------------|--------|

**Knees, Hans Guenther**

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

|     |                          |            |      |        |     |  |
|-----|--------------------------|------------|------|--------|-----|--|
| 294 | GK - Currency Trader     | \$2,950    | <5   | Aug-98 | 141 | Longer term multi-market system. Formerly known as Accordance. |
| 348 | GK - Interest Trader     | \$2,950    | ???? | Feb-02 | 231 |  |
| 349 | GK - Energy Trader       | \$2,950    | ???? | Feb-02 | 53  |  |
| 487 | GK - Energy Trader II    | \$2,950    | ???? | Nov-04 | 33  |  |
| 488 | GK - Meat Trader I       | \$2,950    | ???? | Nov-04 | 263 |  |
| 489 | GK - Energy Trader       | \$2,950    | ???? | Nov-04 | 19  |  |
| 550 | GK - Universal Trader I  | See vendor | ???? | Mar-06 | 205 |  |
| 551 | GK - Universal Trader II | See vendor | ???? | Mar-06 | 103 |  |

**Korzenecki, Giles**

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

|     |                  |             |      |        |     |                               |
|-----|------------------|-------------|------|--------|-----|-------------------------------|
| 307 | Amos' Root       | \$75/month  | >5   | May-00 | 31  | Trend following systems.      |
| 308 | US One           | \$75/month  | >5   | May-00 | 77  |                               |
| 332 | Genesis B        | \$75/month  | >5   | Jan-01 | 109 |                               |
| 333 | Black Gold       | \$75/month  | >5   | Jan-01 | 7   |                               |
| 334 | JJ               | \$75/month  | >5   | Jan-01 | 220 |                               |
| 384 | Market Direction | \$75/month  | >5   | Mar-02 | 83  |                               |
| 413 | SPMD 500         | \$200/month | ???? | Apr-05 | 91  | Developed with Dave Wresinski |

**LeBeau, Charles**

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

|     |             |       |    |        |     |  |
|-----|-------------|-------|----|--------|-----|--|
| 273 | Big Dipper  | \$250 | <5 | Jun-97 | 166 | LeBeau, Lucas and David Elden have formed the System Traders Club. Their objective is to provide robust and simple systems to their subscribers. All logic is fully disclosed and Trade Station code is available. |
| 274 | Lil' Dipper | \$250 | <5 | Aug-97 | 249 |  |
| 275 | 25 X 25     | \$250 | <5 | Oct-97 | 14  |  |
| 297 | Serendipity | \$250 | <5 | Jan-99 | 258 |  |
| 298 | Sidewinder  | \$250 | <5 | Jan-99 | 268 |  |
| 331 | Crossbow    | \$250 | <5 | Oct-99 | 253 |  |
| 335 | Strategic   | \$250 | <5 | Oct-99 | 265 |  |

**longtermtrading.com**

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

|     |              |             |    |        |     |  |
|-----|--------------|-------------|----|--------|-----|--|
| 338 | Countdown    | \$695       | <5 | May-01 | 176 | Longtermtrading.com firmly believes that all potential traders must be fully informed as to a system's long term, non-optimized track record prior to its use. They strongly advise all prospective customers to fully explore their systems' track records on |
| 339 | Waverider    | \$995       | <5 | May-01 | 79  |  |
| 340 | Ready-Set-Go | \$995       | <5 | May-01 | 161 |  |
| 343 | CoatTails    | \$695       | <5 | May-01 | 178 |  |
| 380 | Anomaly 1    | \$995       | <5 | Mar-02 | 207 |  |
| 381 | Anomaly 2    | Both \$1295 | <5 | Mar-02 | 214 |  |

**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 | 32 | Black box system available for lease only. Trade the first 60 days free. |
|-----|-------|--------------------------|-----|--------|----|--|

**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 | 191 | A short term cycle based program. |
|-----|------|-------------------------|------|--------|-----|-----------------------------------|

**Marshall Capital Group, Inc.**

Steve Marshall  
817 Colorado Ave., Suite 105 • Glenwood Springs, CO 81601  
Voice: (970) 384-2722 • Fax: (970) 384-2997 • steve@marshallcapitalgroup.com

|     |             |             |      |        |     |  |
|-----|-------------|-------------|------|--------|-----|--|
| 400 | DirectTrend | See Vendor. | ???? | Sep-02 | 130 |  |
|-----|-------------|-------------|------|--------|-----|--|

**McLarney, David**

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

|     |                |                   |     |        |     |  |
|-----|----------------|-------------------|-----|--------|-----|--|
| 347 | STO-X          | \$500/ea          | <10 | Jan-01 | 233 | TradeStation compatible trading systems. |
| 346 | High/Low Swing | or \$800 for both | <10 | Jan-01 | 240 |  |

**Mermer, Michael**

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

|     |                          |      |      |        |    |   |
|-----|--------------------------|------|------|--------|----|---|
| 256 | Expert Trader Short Term | ???? | ???? | Apr-97 | 86 | Black Box TradeStation compatible software. The ETS Daily can trade a portfolio of markets. |
| 257 | Expert Trader Long Term  |      |      | Apr-97 | 72 |   |
| 272 | Expert Day Trader        |      |      | Jan-98 | 49 |   |

**Vendor Directory**
**#1-2008**

| Sys #  | System Name                    | Cost            | # of Parameters | Release Date | Rank this issue | Notes:  |
|--|--------------------------------|-----------------|-----------------|--------------|-----------------|---|
| <b>Michalak, Piotr</b><br>Dynamicon<br>ul.Chodkiewiczza 6a/7 • 70-344 Szczecin • Poland<br>office@futuresequity.com • www.futuresequity.com                          |                                |                 |                 |              |                 |   |
| 410  | Statmirror                     | \$1,750         | ????            | Nov-03       | 160             |   |
| <b>Nakayama, Kazuhiko</b><br>www.swingwaver.com  |                                |                 |                 |              |                 |   |
| 525  | Naka89                         | See Vendor.     | ????            | Dec-05       | 134             |   |
| <b>Nishimura, Takaiku</b><br>1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016<br>Voice: +81-3-5856-4601<br>www.wvitrading.jp/index2.html |                                |                 |                 |              |                 |   |
| 524  | FUJIKO.N                       | Lease Only.     | ?               | Dec-05       | 203             |   |
| 548  | 24.Fujiko                      | Lease Only.     | ?               | Mar-06       | 210             |   |
| <b>Orben, Steffen</b><br>865 West End Ave. Apt. 13A • New York, NY 10025<br>(212) 469-8052   |                                |                 |                 |              |                 |   |
| 370  | Gearred Up                     | See Vendor.     | <5              | Mar-02       | 177             | Simple rules.   |
| 401  | Gearred Up Mk I                | See Vendor.     | <5              | Sep-02       | 204             | Simple rules.   |
| <b>Orhan, Nihat</b><br>+41-79-590 91 79 • isvip@bluewin.ch   |                                |                 |                 |              |                 |   |
| 470  | EGE 6%                         | \$2,500         | ???             | Apr-04       | 28              |   |
| 473  | EGE 7 HighLow                  | \$2,750         | ???             | Aug-04       | 270             |   |
| <b>Panagakis, George</b><br>555 Baywood Dr. • Newport Beach, CA 92660<br>(888) 887-1125 • george92075@aol.com  |                                |                 |                 |              |                 |   |
| 221  | Euro\$Indicator                | \$475           | 1               | Mar-95       | 257             | Simple mechanical ED system                                 |
| 225  | Bond and Yen Trading Sys       | \$1,900         | 5               | Aug-95       | 22              | Simple mechanical system.                                   |
| <b>Pee, S.L. and Pee, M.H.</b><br>Blk 660, #08-136 • Jin Tenaga • Singapore 410660<br>p6608136@magix.com.sg  |                                |                 |                 |              |                 |   |
| 323  | The Ultimate Trading Device I  | \$3750 for both | <5              | Aug-00       | 45              |   |
| 324  | The Ultimate Trading Device II |                 | <5              | Aug-00       | 74              |   |
| 322  | Moving Average Reversal Sys    | \$1,075         | <5              | Jun-00       | 132             |   |
| 350  | Challenger                     | ????            | <5              | Mar-01       | 55              |   |
| <b>Petros Development Corp.</b><br>Voice: (305) 630-9138 • Fax: (305) 574-7817<br>info@adromedafutures.com • www.andromedafutures.com                                |                                |                 |                 |              |                 |   |
| 364  | Andromeda                      | \$995 Disclosed | ????            | Dec-01       | 201             | See vendor for complete pricing structure.                  |
| 409  | Abalone                        | \$99            | <5              | Sep-02       | 142             |   |
| 440  | Pegasus                        | \$1,495         | <5              | Sep-03       | 147             |   |
| 441  | Andromeda 2                    | See vendor      | <5              | Oct-03       | 169             |   |
| <b>Poxon, Dave</b><br>Turning Point Research<br>www.turningpointresearch.com<br>Voice: (416) 907-2990 • Fax: (416) 907-9653  |                                |                 |                 |              |                 |   |
| 568  | Qtech S&P                      | \$1,299         | ????            | Sep-06       | 198             |   |
| F6   | Qtech Portfolio FX             | \$1,999         | ????            | Sep-06       | 6               | Ranked in Forex MPT.  |
| <b>Profit Quest</b><br>Route 4 Box 2100 • Montpelier, VT 05602<br>(802) 223-9705   |                                |                 |                 |              |                 |   |
| 231  | ProfitQuest                    | \$495           | 3               | Dec-95       | 235             | Simple system; Software included.                           |
| <b>PWA Futures</b><br>2607 Partridge Ave • Arlington, TX 76017<br>(972) 386-2901   |                                |                 |                 |              |                 |   |
| 111  | DCS II                         | \$995           | 4               | Jan-90       | 234             | Optimizable. Software.                                      |
| 196  | Mystery System                 | \$95            | 2               | Nov-93       | 241             | Simple rules.   |
| 299  | Trend One                      | \$125           | 3               | Apr-99       | 216             |   |
| <b>Reiter, Dave</b><br>P.O. Box 698 • Gainesville, TX 76241<br>(800) 974-8707 • 940-759-2191<br>firstcapital@ntin.net • www.dynamictradinggroup.com                  |                                |                 |                 |              |                 |   |
| 467  | Dynamic Trend Trader           | \$199           | 10+             | Apr-04       | 146             | Fully disclosed   |
| <b>Robertson, Emily</b><br>1525 200th St., Langley, BC CANADA V2Z 1W5<br>Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading  |                                |                 |                 |              |                 |   |
| 442  | Vixen                          | \$799           | ???             | Feb-05       | 267             | Mini Russell & mini Midcap daytrade system for TradeStation |

**Vendor Directory**
**#1-2008**

| Sys # | System Name | Cost | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|-------------|------|-----------------|--------------|-----------------|--------|
|-------|-------------|------|-----------------|--------------|-----------------|--------|

**Ruggiero, Murray**

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

|     |                     |            |     |        |     |   |
|-----|---------------------|------------|-----|--------|-----|---|
| 515 | Trend Harmony       | \$999      | ??? | Dec-05 | 67  | Available with TradersStudio for \$1,499. |
| 561 | Super Turtle Trader | \$799      | 4   | Dec-05 | 135 | Price includes TradersStuido              |
| 571 | Simple Harmony      | See vendor | ??? | Dec-05 | 52  | Price includes TradersStuido              |

**Saidenberg, Rick**

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

|     |           |         |    |        |     |  |
|-----|-----------|---------|----|--------|-----|--|
| 186 | R-Levels  | \$2,000 | 9  | Jul-93 | 226 | Simple rules; Trade Station code included. |
| 187 | R-Breaker | \$3,000 | 11 | Jul-93 | 39  | Trade Station code and R-Levels included.  |

**Sanderford, Mrs. M.**

|    |                         |      |   |        |     |                              |
|----|-------------------------|------|---|--------|-----|------------------------------|
| 34 | Murlantic Cattle Method | \$50 | 4 | Jun-82 | 269 | Not optimized. Simple rules. |
|----|-------------------------|------|---|--------|-----|------------------------------|

**Schmidt, John**

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

|     |                |       |   |        |     |   |
|-----|----------------|-------|---|--------|-----|---|
| 106 | 1-2-3 System   | \$300 | 5 | Dec-89 | 145 | Non optimized systems can be purchased through Futures Truth. |
| 198 | 1-2-3-4 System | \$400 | 7 | Dec-93 | 156 |   |

**Seival Systems**

 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 | 150 |  |
| 491 | HiProb | See vendor | ??? | Jan-05 | 76  |  |
| 572 | Hi%Mid | See vendor | ??? | May-06 | 123 |  |

**Sentive Yen Trader**

(504) 781-2014

|     |                    |      |   |        |     |                    |
|-----|--------------------|------|---|--------|-----|--------------------|
| 248 | Sentive Yen Trader | FREE | 3 | Jan-96 | 200 | Described in TASC. |
|-----|--------------------|------|---|--------|-----|--------------------|

**Stafford Trading Co.**

 3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326  
 (404) 812-5360 • (800)-270-1362

|     |                       |                             |    |        |     |   |
|-----|-----------------------|-----------------------------|----|--------|-----|---|
| 133 | Universal             | \$995 Rules/<br>\$350 Soft. | 5  | Oct-91 | 179 | S&P Daytrade system designed for today's volatility |
| 171 | FT S&P Daytrade       | \$650                       | 6  | Jun-92 | 78  |   |
| 199 | Universal LT          | inc. in Univ.               | 5  | Apr-93 | 57  |   |
| 258 | Stafford S&P Daytrade | \$1,200/\$1,800             | 9  | Apr-97 | 229 |   |
| 304 | Pendulum              | \$495                       | >5 | Jan-00 | 58  |   |
| 468 | Universal 2.0         | see vendor                  | 5+ | Nov-03 | 85  |   |

**Staman, Troy**

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

|     |                     |                                |    |        |     |                              |
|-----|---------------------|--------------------------------|----|--------|-----|------------------------------|
| 123 | Reverse Trend Entry | \$350                          | 12 | Aug-89 | 246 | Not optimized. Simple rules. |
| 124 | Black or White      | \$295 Rules/<br>\$300 Software | 3  | May-90 | 195 | Not optimized. Simple rules. |

**Stein, Tom**

(800) 825-9030 • steintom@hotmail.com

|     |              |                |    |        |     |  |
|-----|--------------|----------------|----|--------|-----|--|
| 397 | Bond Blaster | Call for price | <5 | Jul-02 | 255 |  |
|-----|--------------|----------------|----|--------|-----|--|

**Stowell, Joseph**

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

|     |     |         |     |        |     |                       |
|-----|-----|---------|-----|--------|-----|-----------------------|
| 204 | NCR | \$1,000 | 10+ | Dec-93 | 264 | Not optimized. Rules. |
|-----|-----|---------|-----|--------|-----|-----------------------|

**Strategic Trading Systems, Inc.**

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

|     |           |         |    |        |     |  |
|-----|-----------|---------|----|--------|-----|--|
| 342 | Checkmate | \$1,695 | ?? | Apr-01 | 106 | See vendor for complete pricing structure. |
| 374 | Synergy   | \$1,995 | ?? | Mar-02 | 96  |  |
| 483 | Fusion    | \$2,495 | ?? | Dec-04 | 66  |  |



| Sys # | System Name | Cost | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|-------------|------|-----------------|--------------|-----------------|--------|
|-------|-------------|------|-----------------|--------------|-----------------|--------|

**Stuckey, Randy**

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

|     |                    |                                 |    |        |     |   |
|-----|--------------------|---------------------------------|----|--------|-----|---|
| 212 | Catscan            | Same as Catscan II              | 6  | Oct-94 | 68  | Some markets have been dropped & added, check release date for each mkt.<br>CatScan system with 1 more optimized parameter. |
| 226 | Catscan II         | \$1875 Rules / \$150 T. S. code | 6  | Aug-95 | 162 |   |
| 253 | Golden SX          | \$1,475                         | 5  | Jul-96 | 115 |   |
| 254 | Golden SX CONST.   | with GOLDEN SX                  | 5  | Jul-96 | 140 |   |
| 280 | Millennium 2000    | \$1,475                         | 5  | Mar-98 | 70  |   |
| 344 | STAT               | \$1,475                         | <5 | May-01 | 124 |   |
| 345 | STAT Constant      | with STAT                       | <5 | May-01 | 100 |   |
| 421 | Catscan III        |                                 | >5 | May-03 | 80  |   |
| 422 | Catscan III CONST. |                                 | >5 | May-03 | 59  |   |
| 563 | Catscan IV         | \$1,450                         | ?  | Nov-06 | 119 |   |
| 564 | Catscan IV CONST   | \$1,450                         | ?  | Nov-06 | 101 | Discount available when upgrading from earlier version.   |

**Studnicki, Walter**

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

|     |                    |       |   |        |     |                               |
|-----|--------------------|-------|---|--------|-----|-------------------------------|
| 17  | Trender            | \$377 | 6 | Jan-87 | 173 | Not optimized. Trading rules. |
| 139 | T Bonds Day Trade  | ???   | 6 | Jan-87 | 256 | Not optimized. Trading rules. |
| 140 | Support/Resistance | ???   | 9 | Jan-87 | 252 | Not optimized. Trading rules. |

**TAURUS Corp.**

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

|     |                     |         |    |        |     |   |
|-----|---------------------|---------|----|--------|-----|---|
| 177 | Grand Cayman System | \$3,500 | >5 | Jun-92 | 230 | Original version of this system. The price listed is for the Black Box. |
|-----|---------------------|---------|----|--------|-----|---|

**Thieme, Ronald**

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

|     |             |     |     |        |    |  |
|-----|-------------|-----|-----|--------|----|--|
| 233 | Zenith*1000 | ??? | 10+ | Oct-95 | 51 | Short term S&P system - TradeStation comp. |
|-----|-------------|-----|-----|--------|----|--|

**TimingCharts.com**

Shay Campbell  
www.timingcharts.com • shay@timingcharts.com

|     |              |     |     |        |    |  |
|-----|--------------|-----|-----|--------|----|--|
| 604 | Trend Weaver | ??? | ??? | Aug-07 | 48 |  |
|-----|--------------|-----|-----|--------|----|--|

**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 | 108 | Very simple system that can trade a very diverse portfolio. |
|-----|--------------|------------|----|--------|-----|---|

**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 | 73 | Simple rules or software. |
|----|------------------------|---------|---|--------|----|---------------------------|

**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               | \$1500 or lease  | <5  | Jan-01 | 88  | See vendor's website for complete pricing options.<br>Will include both versions of Impetus |
| 580 | EarlyBird II            | \$1500 or lease  | >10 | Aug-02 | 25  |   |
| 415 | Impetus                 | \$1995 or lease  | ??? | Jan-03 | 43  |   |
| 416 | Cobalt                  | \$1500 or lease  | ??? | Jan-03 | 180 |   |
| 431 | EarlyBird III           | \$1975 or lease  | ??? | Mar-03 | 46  |   |
| 438 | Spectrum                | \$1500 or lease  | ??? | Aug-03 | 219 |   |
| 469 | Axiom Index             | \$2,995          | ??? | Apr-04 | 223 |   |
| 471 | Axiom Long Term         | \$1,250          | ??? | Apr-04 | 97  |   |
| 509 | Delphi Universal        | \$2,995 or lease | ??? | Sep-05 | 17  |   |
| F4  | Delphi-Forex            | See vendor       | ??? | Sep-05 | 9   |   |
| 589 | Impetus SP              | \$1995 or lease  | ??? | Dec-06 | 27  | Ranked in the Forex MPT.<br>Will include both versions of Impetus                           |
| 594 | Delphi Universal II Day | See vendor       | ??? | Jun-07 | 215 |   |
| 595 | Delphi Universal II     | See vendor       | ??? | Jun-07 | 104 |   |

**Van Essen, Emil**

2024 N. Racine Unit G • Chicago, IL 60614  
(773)296-4363

|     |                   |         |    |        |     |                                |
|-----|-------------------|---------|----|--------|-----|--------------------------------|
| 288 | EVE T-Bond Trader | \$1,000 | >5 | Mar-98 | 62  | Trading Rules.                 |
| 267 | XS_Bonds          | \$1,500 | >5 | Nov-97 | 243 | Compatible with Easy Language. |

**Veece Corp.**

Van Gothreaux  
209 Lauren Drive • Scott, LA 70583  
Voice: (337) 344-9939

| Sys # | System Name  | Cost           | # of Parameters | Release Date | Rank this issue | Notes: |
|-------|--------------|----------------|-----------------|--------------|-----------------|--------|
| 437   | VC Daytrader | \$200/month/SP | ???             | Aug-03       | 42              |        |

**Waldock, Andy**

Awaldock@aol.com • www.waldocksignals.com

|     |                 |            |     |        |     |  |
|-----|-----------------|------------|-----|--------|-----|--|
| 306 | DCB Bond System | See Vendor | 6   | Jan-00 | 35  |  |
| 540 | DCB Wheat       | See Vendor | ??? | Dec-05 | 113 |  |
| 541 | DCB Crude       | See Vendor | ??? | Dec-05 | 153 |  |
| 542 | DCB Lean Hogs   | See Vendor | ??? | Dec-05 | 120 |  |
| 543 | DCB Coffee      | See Vendor | ??? | Dec-05 | 208 |  |
| 544 | DCB Lumber      | See Vendor | ??? | Dec-05 | 111 |  |
| 545 | DCB Natural Gas | See Vendor | ??? | Dec-05 | 185 |  |
| 546 | DCB Cotton      | See Vendor | ??? | Dec-05 | 102 |  |
| 547 | DCB Swing       | See Vendor | ??? | Dec-05 | 186 |  |

**Watson, Brian**

558 Linville Rd • Kernersville, NC 27284  
(336)785-0750

|     |        |       |    |        |     |                                  |
|-----|--------|-------|----|--------|-----|----------------------------------|
| 271 | Athena | \$995 | >5 | Jun-96 | 183 | Easy Language Code is available. |
|-----|--------|-------|----|--------|-----|----------------------------------|

**Wilder, Welles**

Trend Research Ltd. • PO Box 128 • McLeansville, NC 27301  
(336) 698-0500

|    |                      |      |   |        |     |   |
|----|----------------------|------|---|--------|-----|---|
| 65 | Parabolic Stop       | \$65 | 4 | Jan-87 | 189 | Rules for all systems are included in one book. |
| 82 | Directional Movement |      | 2 | Jan-87 | 194 |   |
| 84 | Swing Index System   |      | 7 | Jan-87 | 168 |   |
| 85 | Volatility           |      | 5 | Jan-87 | 95  |   |

**Wright, David**

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

|     |                |       |   |        |     |                                       |
|-----|----------------|-------|---|--------|-----|---------------------------------------|
| 125 | Dual Cross     | \$600 | 7 | May-91 | 126 | Not optimized.                        |
| 247 | Lil' Gapper II | ???   | 3 | Jan-91 | 261 | Simple rules.                         |
| 251 | T-Bond 2000    | ???   | 5 | Nov-96 | 271 | Simple counter trend daytrading rules |

**Zwag, Peter**

Voice: 61 3 9012 7596  
info@tradedmaid.com • www.tradedmaid.com

|     |                  |             |   |        |    |   |
|-----|------------------|-------------|---|--------|----|---|
| 450 | Bounce 2         | \$150/month | ? | Jan-04 | 89 | Lease US \$150 per mini Russell contract per month. |
| 539 | Turbo Trader Pro | \$150/month | ? | Mar-06 | 12 |   |

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- George Pruitt - George@FuturesTruth.com
- Donna Greene - Donna@FuturesTruth.com
- Joe Bobek - Joe@FuturesTruth.com
- Michelle Mapes - Michelle@FuturesTruth.com

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- Correlation Table
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**Last Trading Date: 2005**

| Entry Date | Exit Date | Buy     | Sell    | Net Pts | Profit/Loss | Equity Growth |
|------------|-----------|---------|---------|---------|-------------|---------------|
| 07/01/04   | 07/01/04  | 1140.20 | 1139.30 | 0.90    | (\$75.00)   | \$31,725.00   |
| 07/01/04   | 07/01/04  | 1118.00 | 1139.30 | 21.30   | \$2,716.00  | \$34,441.00   |
| 07/06/04   | 07/06/04  | 1115.20 | 1113.70 | 1.50    | (\$45.00)   | \$34,396.00   |
| 07/06/04   | 07/06/04  | 1116.80 | 1117.70 | 0.90    | \$75.00     | \$34,471.00   |
| 07/12/04   | 07/12/04  | 1107.50 | 1141.10 | 33.60   | \$1,400.00  | \$35,871.00   |
| 07/14/04   | 07/14/04  | 1118.00 | 1116.00 | 2.00    | (\$120.00)  | \$35,751.00   |

**Day Trading Systems**

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

**Actual Performance Data:**

| Trading Date  | Profits     | Losses         | Wins | Losses | Trades | Net Points | Profit/Loss |
|---------------|-------------|----------------|------|--------|--------|------------|-------------|
| 01/10/00      | \$42,080.00 | (\$274,105.00) | 269  | 274    | 543    | 300.18     | \$67,895.00 |
| 2000 Results: | \$39,450.00 | (\$33,275.00)  | 22   | 32     | 54     | 35.50      | \$6,175.00  |
| 08            | 87.40       | \$17,450.00    |      |        |        |            |             |
| 113           | 176.05      | \$38,562.50    |      |        |        |            |             |
| 137           | 60.78       | \$3,240.00     |      |        |        |            |             |
| 120           | 5.95        | (\$4,737.50)   |      |        |        |            |             |
| 31            | 15.40       | \$2,300.00     |      |        |        |            |             |

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

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

**Statistical Summary:**  
Compess (SP) Traded Since: 01/10/00  
Profit/Loss Total: \$67,895.00  
Rates of Return: 226.3167%  
Avg Annual Return: 42.4344%  
Total # of Trades: 543  
Winning # of Trades: 269  
Average Winning: \$1,271.67  
Average Losing: (\$1,000.68)  
Profit Factor: 1.25  
Sharpe Ratio\*: 0.2407  
Sterling Ratio\*: 0.4774  
Max Monthly DrawDown\*: (\$23,667.50)

**Latest Trades:**

| Entry    | Exit     | Buy     | Sell    | P/L          |
|----------|----------|---------|---------|--------------|
| 04/16/05 | 04/16/05 | 1149.40 | 1144.60 | (\$1,150.00) |
| 04/19/05 | 04/19/05 | 1147.60 | 1157.50 | \$2,478.00   |
| 04/12/05 | 04/12/05 | 1178.50 | 1179.10 | \$90.00      |
| 04/12/05 | 04/12/05 | 1180.50 | 1175.50 | (\$1,250.00) |

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



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