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Futures Truth Magazine

#2-2009 Issue



Embracing Uncertainty

by Michael Levin

Fibonacci and Forex
by Joe Ross

**How To Properly Tighten Up
Your Portfolio Package**
by Mike Chalek

**Before The Close - Daytrade Secrets:
A-B-C Pattern In Silver**
by Lundy S. Hill

New Systems In This Issue:

Tumbleweed
by Mike Chalek

Hong Kong I-Money
by Tsz Chun Lok

Autoscalper-2
by Michael Mermer

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Futures Truth™

MAGAZINE

REGULAR FEATURES

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

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

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

Issue # 2 • 2009



EMBRACING UNCERTAINTY

Accepting that even though we do our due-diligence, check out the past statistics and set up our account/systems . . . we can never predict what will happen. Michael Levin of Genuine Trading Inc. explains how we can handle adverse trading. **36**



FIBONACCI AND FOREX

Sometimes it's hard to believe that in our high-tech, modern world, many traders are using an ancient profit technique that dates back to 1202 A.D.. Joe Ross, a trader and trading educator with 50+ years of experience, explains how Forex traders use Fibonacci numbers to find retracement levels. **47**



HOW TO PROPERLY TIGHTEN UP YOUR PORTFOLIO PACKAGE

Finding the right mixture of markets/systems to create the most efficient portfolio has always been a very time consuming chore. Mike Chalek introduces a method that will evaluate a set of markets and produce a subset that produces the most efficient equity curve. **53**



BEFORE THE CLOSE - DAYTRADING SECRETS

Entry into a trade is half the battle. Some would say more than half. In Daytrading Secrets, Lundy S. Hill looks at A-B-C Patterns in Silver to help enter positions in the direction of price thrusts. **61**



CTA RESOURCE REVIEW

We live in interesting financial times and many investors are changing the way they make investment decisions. Get a look at the YTD Rankings of the Top 25 New CTAs. **62**

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

Last updated July 2008

Success in business requires training and discipline and hardwork. But if you're not frightened by these things, the opportunities are just as great today as they ever were.

- David Rockefeller



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TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	414.4%
2	Impetus SP	201.6%
3	Natural Gas Offense	165.2%
4	Trend Weaver	155.6%
5	Maxim	142.8%
6	Auto Core Duo	142.0%
7	Delphi Universal II	127.5%
8	Natural Gas Trader - GA	122.4%
9	Catscan IV	122.3%
10	Simple Harmony	120.4%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Mesa Bonds	723.7%
2	EarlyBird III	462.0%
3	Cyclone	422.8%
4	Support/Resistance	407.6%
5	VC Daytrader	386.1%
6	Catscan III	383.1%
7	EarlyBird II	374.8%
8	ATS-3200	373.3%
9	RC Beginner	365.2%
10	GK - Energy Trader	360.7%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Impetus SP	201.6%
2	Natural Gas Offense	165.2%
3	Natural Gas Trader - MA	157.1%
4	Delphi Universal II	127.5%
5	Natural Gas Trader - GA	122.4%
6	Natural Gas Trader - LA	112.3%
7	Mesa Bonds	110.5%
8	Delphi Universal	106.2%
9	ATS-3200	100.8%
10	Euro Dynamics LT	91.3%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	414.4%
2	Trend Weaver	155.6%
3	Maxim	142.8%
4	Auto Core Duo	142.0%
5	Catscan IV	122.3%
6	Simple Harmony	120.4%
7	Catscan IV Constant	107.6%
8	EarlyBird III	103.4%
9	Black Crusader UD Mini	101.6%
10	Super Turtle	89.5%

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

#2-2009

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	86	%C DayBreaker	Creative Breakthrough, Inc.	623	127	CTB3 SW	The Trading Systems Broker
106	113	1-2-3 System	John Schmidt	624	268	CTB4 SW	The Trading Systems Broker
198	61	1-2-3-4 System	John Schmidt	617	203	CTP	David Imgraben
548	151	24.Fujiko	Takaiku Nishimura	511	139	CTS Crash Control	Creative Trading Systems, LLC
275	67	25X25	Charles Le Beau	250	3	Cyclone	Dr. John Clayburg
409	15	Abalone	Petros Development Corp.	543	174	DCB Coffee	Andy Waldock
207	50	Aberration	Keith Fitschen	546	210	DCB Cotton	Andy Waldock
300	103	Aberration Plus	Keith Fitschen	541	145	DCB Crude Oil	Andy Waldock
365	30	Advent	Scott Magnuson	542	219	DCB Lean Hogs	Andy Waldock
432	24	AlfaMAXX	Alfaranda CTA	544	198	DCB Lumber	Andy Waldock
619	244	Alpha DT	The Trading Systems Broker	547	169	DCB Nasdaq Swing	Andy Waldock
307	53	Amos' Root	Giles Korznecki	545	175	DCB Natural Gas	Andy Waldock
364	170	Andromeda	Petros Development Corp.	540	216	DCB Wheat	Andy Waldock
441	172	Andromeda 2	Petros Development Corp.	306	38	DCB-Bond	Andy Waldock
380	85	Anomaly 1	longtermtrading.com	111	201	DCS II	PWA Futures
381	121	Anomaly 2	longtermtrading.com	509	82	Delphi Universal	TradingVisions Systems, Inc.
279	98	Arcs	Alfaranda	595	131	Delphi Universal II	TradingVisions Systems, Inc.
302	76	Arcs Plus	Alfaranda	594	167	Delphi Universal II Day	TradingVisions Systems, Inc.
271	92	Athena	Brian Watson	625	188	Delta DT	The Trading Systems Broker
361	8	ATS-3200	Advanced Trading Sys.	136	218	Delta Threshold	Day Trading Inst.
362	112	ATS-6400	Advanced Trading Sys.	4	105	Dennis RSI	Robert Dennis, Jr.
583	221	Aussie Trader	eMarCoSoft y Cia Ltda	82	65	Directional Movement	Welles Wilder
599	225	Auto 2 Way	AutoTrading Systems	400	31	DiracTrend	Steve Marshall
603	101	Auto Core Duo	AutoTrading Systems	236	63	Dollar Trader for Curr.	Dave Fox
601	161	Auto ExtremeR	AutoTrading Systems	62	116	Dr. Jenkins System	Dr. David Jenkins
633	239	Auto NRangeR	AutoTrading Systems	125	237	Dual Cross System	David Wright
641	176	Auto NRangeR Sh Term	AutoTrading Systems	562	33	Dual Thrust	Mike Chalek
650	209	AutoScalper2	Michael Mermer	590	226	DualThrust 2	Mike Chalek
469	209	Axiom Index	TradingVisions Systems, Inc.	240	48	Dynamic Breakout Sys	George Pruitt/FTC
471	130	Axiom Long Term	TradingVisions Systems, Inc.	303	39	Dynamic MovAvgCross	George Pruitt/FTC
425	134	AxSym	i8i.com	467	132	DynamicTrendTrading	Dave Reiter
386	37	Balance Point	Daytrading Educators	265	154	Dynamo	Chuck Hughes
269	110	Basis	Alfaranda	327	13	Early Bird	TradingVisions Systems, Inc.
270	180	Basis II	Alfaranda	397	7	Early Bird II	TradingVisions Systems, Inc.
234	253	Belly Trader	Dr. John Clayburg	431	2	Early Bird III	TradingVisions Systems, Inc.
620	212	Beta DT	The Trading Systems Broker	626	206	Echo DT	The Trading Systems Broker
273	32	Big Dipper	Charles Le Beau	470	255	EGE 6%	Nihat Orhan
578	68	Black Crusader UD	Andrew Gibbs & Allan Kerr	473	258	EGE7 High Low	Nihat Orhan
579	42	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	221	126	EuroDollar Indicator	George Panagakis
333	52	Black Gold	Giles Korznecki	445	34	EuroDynamics LT	Hafliði Eliasson
560	150	Black Gold - Petrol	eMarCoSoft y Cia Ltda	569	69	EuroMax	Hafliði Eliasson
124	73	Black or White	Troy Staman	288	192	EVE T Bond	Emil Van Essen
225	187	Bond & Yen Trdng. Sys.	George Panagakis	235	64	Feeder Trader	Dr. John Clayburg
121	269	BondPat	Lee Gettess	404	162	FGC Emerald	First Global Capital Mgmt.
395	11	BRIX	Alfaranda	507	208	FMS Advantage	Fast Market Systems
296	14	Capcon1	Kevin Brown	611	160	Four Ducks	Beverly Antrobus
212	147	CatScan	Randy Stuckey	171	125	FT S&P DayTrade	Stafford Trading Co.
226	81	Catscan II	Randy Stuckey	524	98	Fujiko.N	Takaiku Nishimura
421	6	Catscan III	Randy Stuckey	605	217	GEMS NG Mini	Creative Breathrough, Inc.
422	26	Catscan III Const.	Randy Stuckey	332	166	Genesis B	Giles Korznecki
563	21	CatsCan IV	Randy Stuckey	294	87	GK Currency Trader	H. G. Knees
564	46	CatsCan IV Const	Randy Stuckey	349	10	GK Energy Trader	H. G. Knees
350	108	Challenger	S. L. Pee	550	80	GK Universal Trader I	H. G. Knees
342	142	Checkmate	Strategic Trading Sys.	551	128	GK Universal Trader II	H. G. Knees
647	28	ChrisVivienne	ChrisVivienne	487	91	GK-Energy Trader II	H. G. Knees
343	205	CoatTails	longtermtrading.com	348	248	GK-Interest Trader	H. G. Knees
278	19	Compass	Ziad Chahal	253	114	Golden SX	Randy Stuckey
338	202	Countdown	longtermtrading.com	254	109	Golden SX Const.	Randy Stuckey
331	207	Cross Bow	Charles Le Beau	177	97	Grand Cayman System	Mike Chisolm
606	200	Crude Day Trader	Chan So Han	572	136	HI%Mid	Seival Systems
534	95	CrudeExtreme	Chan So Han	346	79	Hi-Lo Swing	David McLarney
615	184	CrudeSpyder	David Imgraben	491	84	HiProb	Seival Systems
621	243	CTA3 SW	The Trading Systems Broker	607	129	HO - No2	eMarCoSoft y Cia Ltda
622	257	CTA4 SW	The Trading Systems Broker	649	107	Hong Kong I-Money	Lok Tsz Chun

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

Systems Tracked In This Issue

#2-2009

Sys. #	Rank	System Name	Vendor
366	18	I-Master	Keith Fischen/Murray Ruggiero
415	22	Impetus	TradingVisions Systems, Inc.
589	20	Impetus SP	TradingVisions Systems, Inc.
334	189	JJ	Giles Korzenecki
584	236	Kannatta	eMarCoSoft y Cia Ltda
538	214	Keystone	Founder Trading
627	157	Kilo SW	The Trading Systems Broker
274	96	Lil' Dipper	Charles Le Beau
247	251	Lil Gapper	David Wright
628	238	Lima SW	The Trading Systems Broker
451	149	Longrifle	Adam Grimes
639	181	LPR Quantitative M3	L'eau Prosper Research
646	144	LPR Quantitative P2	L'eau Prosper Research
637	93	LPR Quantitative S2	L'eau Prosper Research
266	179	Magnet	Lapis Trading Strategies
609	183	Maiz	eMarCoSoft y Cia Ltda
384	77	Market Direction	Giles Korzenecki
203	185	Market Mapping	Lee Gettess
552	83	Maxim	Founder Trading
585	231	Maya Legacy	eMarCoSoft y Cia Ltda
485	35	Mechwarrior-ES	Andrew Gibbs
480	29	Mechwarrior-SP	Andrew Gibbs
321	1	MESA Bonds	John Ehlers/Mike Barna
435	252	Mesa T-Notes	John Ehlers/Mike Barna
104	228	Mike Culler System	Mike Culler
280	135	Millenium 2000	Randy Stuckey
31	242	Miracle Trading Mthd.	R. C. Allen
322	75	Moving Avg. Reversal	S. L. Pee & M. H. Pee
34	250	Murlantic Cattle Method	Mrs. M. Sanderford
525	186	Naka89	Kazuhiko Nakayama
504	57	Natural Gas MA	Advanced Systems
505	102	Natural Gas GA	Advanced Systems
506	122	Natural Gas LA	Advanced Systems
526	49	Natural Gas Offense	Advanced Systems
204	247	NCR	Joseph Stowell
26	199	Night & Day Daytrading	Joe Bristol
559	168	OCTANE92	eMarCoSoft y Cia Ltda
629	254	Oscar SW	The Trading Systems Broker
65	89	Parabolic Stop	Welles Wilder
440	138	Pegasus	Petros Development Corp.
304	165	Pendulum	Stafford Trading Co.
575	223	PowerTrader	B. Antrobus
231	51	Profit Quest	ProfitQuest Systems
640	163	Propero	Joseph Ford
102a	193	PULSAR Imp. Pattern	Joe Duffy
102b	115	PULSAR Volatility	Joe Duffy
591	173	PUMP #1	eMarCoSoft y Cia Ltda
568	120	Qtech S&P	Dave Poxon
42	111	QUAD	Joe Bristol
187	146	R-Breaker	Rich Saidenberg
570	229	RC Advance ++	Rickey Cheung
643	9	RC Beginner	Rickey Cheung
566	123	RC Book 2	Rickey Cheung
565	230	RC Chance	Rickey Cheung
597	220	RC Chance+	Rickey Cheung
644	158	RC Constant	Rickey Cheung
642	227	RC Countertrend	Rickey Cheung
592	240	RC Courage	Rickey Cheung
567	211	RC Edge	Rickey Cheung
610	171	RC Intermediate	Rickey Cheung
631	152	RC Proof+	Rickey Cheung
576	155	RC Shine	Rickey Cheung
461	233	RC Success	Rickey Cheung
519	124	RC Success 3	Rickey Cheung

Sys. #	Rank	System Name	Vendor
632	104	RC Super	Rickey Cheung
598	234	RC Trend	Rickey Cheung
340	71	Ready-Set-Go	longtermtrading.com
582	196	Red Copper	eMarCoSoft y Cia Ltda
123	249	Reverse Trend Entry	Troy Staman
186	195	R-Levels	Rich Saidenberg
411	222	R-Mesa 5	John Ehlers/Mike Barna
618	241	RUMI	David Imgraben
436	213	S&P Day	Hafliidi Eliasson
472	133	SAGA	Carlos Chaves
283	141	Samurai_35	Futures Research
281	40	Samurai_7	Futures Research
105	74	Scooter	Robert Dennis Jr
297	224	Serendipity	Charles LeBeau
298	190	Sidewinder	Charles LeBeau
571	44	Simple Harmony	Murray Ruggiero
581	164	SledgeHammer	Greg Jewell
232	182	SP \ U	Financial Facilitators
535	191	Spartan	Joseph Ford
438	117	Spectrum	TradingVisions Systems, Inc.
413	197	SPMD 500	Giles Korzenecki/Dave Wresinski
344	62	STAT	Randy Stuckey
345	36	STAT Const	Randy Stuckey
258	59	STC S&P DayTrade	Stafford Trading
347	88	STO-X	David McLarney
335	106	Strategic	Charles LeBeau
561	60	Super Turtle	Murray Ruggiero
140	4	Support/Resistance	Walter Studnicki
84	70	Swing Index System	Welles Wilder
374	23	Synergy	Strategic Trading Sys.
139	43	T-Bonds Day_Trade	Walter Studnicki
242	140	The Big Blue	Vilar Kelly
196	47	The Mystery System	Peter Aan
309	58	Theta	Scott Lowry
496	215	Time	Urban Jaekle
228	178	Top Ten System	Taruas Trading
93	256	Trader's Profit Motive	Traders Software
515	78	Trend Harmony	Murray Ruggiero
299	56	Trend One	PWA Futures
604	72	Trend Weaver	TimingCharts.com
292	90	Trendchannel	John Tolan
17	246	Trender	Walter Studnicki
608	232	Trigo	eMarCoSoft y Cia Ltda
387	45	Tuition-LT	Skyline Computers
651	119	Tumbleweed	Mike Chalek
249	41	Turtle Trading System	Michael Dillon
426	204	Tzar	Alfaranda, CTA
323	66	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee
324	94	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee
133	148	Universal	Stafford Trading Co.
468	25	Universal 2.0	Stafford Trading Co.
199	153	Universal LT	Stafford Trading Co.
249	41	Turtle Trading System	Michael Dillon
426	204	Tzar	Alfaranda, CTA
323	66	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee
324	94	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee
133	148	Universal	Stafford Trading Co.
468	25	Universal 2.0	Stafford Trading Co.
199	153	Universal LT	Stafford Trading Co.
616	156	US60Min	David Imgraben
308	16	USOne	Giles Korzenecki
437	5	VC Daytrader	Veecee Corp.
85	100	Volatility	Welles Wilder
59	12	VOLPAT	Lee Gettess

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

Systems Tracked In This Issue **#2-2009**

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
126	177	Watch and Wait	Ralph Vince	267	259	XS Bonds	Emil Van Essen
339	54	Waverider	longtermtrading.com	367	118	Zeeport	Alfaranda
318	17	Weaver	Alfaranda	233	194	Zenith* 1000	Ron Thieme
319	55	Weaver MT	Alfaranda	630	245	Zulu SW	The Trading Systems Broker
262	137	William Tell Bonds	Erik Been	558	235	ZumaFria	eMarCoSoft y Cia Ltda

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





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

Bond			S&P			Day Trade		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min. Req Cap.	System Name	#	Min. Req Cap.	System Name	#	Min. Req Cap.
1 Weaver MT	319	135.5%	1 RC Beginner	643	362.2%	1 RC Beginner	643	380.1%
2 MESA Bonds	321	110.5%	2 Impetus SP	589	201.6%	2 RC Beginner	643	362.2%
3 Samurai_35	283	105.4%	3 RC Super	632	126.0%	3 ChrisVivienne	647	266.7%
4 ATS-3200	361	100.8%	4 Black Crusader UD	578	85.8%	4 Impetus SP	589	201.6%
5 Trend One	299	86.9%	5 Mechwarrior	480	80.6%	5 LPR Quantitative S2	637	138.7%
6 Samurai_7	281	76.7%	6 RC Intermediate	610	80.0%	6 Early Bird III	431	133.3%
7 Checkmate	342	73.9%	7 VC Daytrader	437	79.9%	7 RC Super	632	130.3%
8 CTP	617	73.0%	8 Cyclone	250	77.9%	8 RC Super	632	126.0%
9 Scooter	105	63.7%	9 Early Bird	327	77.7%	9 Hong Kong imoney	649	122.0%
10 Compass	278	60.3%	10 Keystone	538	74.7%	10 Early Bird II	397	107.5%
11 1-2-3 System	106	54.9%	11 STC S&P DayTrade	258	70.5%	11 Tumbleweed	651	101.9%
12 Universal LT	199	52.2%	12 RC Book 2	566	68.4%	12 Impetus	415	95.4%
13 Grand Cayman System	177	51.7%	13 Tzar	426	65.9%	13 RC Intermediate	610	80.0%
14 DCB-Bond	306	50.6%	14 R-Breaker	187	64.0%	14 VC Daytrader	437	79.9%
15 Lii' Dipper	274	44.3%	15 AlfaMAXX	432	62.7%	15 Cyclone	250	77.9%
16 CatScan	212	44.0%	16 I-Master	366	59.5%	16 Early Bird	327	77.7%
17 US60Min	616	37.2%	17 RC Coach	648	58.6%	17 Early Bird III	431	76.7%
18 DynamicTrendTrading	467	11.7%	18 Zeeport	367	58.6%	18 Keystone	538	74.7%
19 USOne	308	33.7%	19 %C DayBreaker	405	56.6%	19 STC S&P DayTrade	258	70.5%
20 Challenger	350	28.3%	20 Spectrum	438	55.2%	20 Keystone	538	70.2%
21 25X25	275	27.3%	21 Balance Point	386	46.7%	21 RC Book 2	566	68.4%
22 Big Dipper	273	25.2%	22 VOLPAT	59	45.1%	22 RC Coach	648	66.4%
23 Turtle Trading System	249	25.0%	23 RC Constant	644	43.5%	23 R-Breaker	187	64.0%
24 William Tell Bonds	262	24.5%	24 RC Proof+	631	42.3%	24 CrudeExtreme	534	64.0%
25 EVE T Bond	288	22.5%	25 Magnet	266	33.1%	25 AlfaMAXX	432	62.7%
26 BRIX	395	21.0%	26 RC Success	461	32.9%	26 LPR Quantitative P2	646	58.8%
27 Sidewinder	298	19.1%	27 RC Shine	576	31.4%	27 RC Coach	648	58.6%
28 Universal	133	18.0%	28 Arcs Plus	302	29.9%	28 Zeeport	367	58.6%
29 GK Universal Trader II	551	16.8%	29 FT S&P DayTrade	171	29.1%	29 Early Bird II	397	57.4%
30 Ready-Set-Go	340	15.5%	30 R-Levels	186	27.1%	30 %C DayBreaker	405	56.6%
31 Basis	269	14.4%	31 SledgeHammer	581	24.5%	31 Spectrum	438	55.2%
32 Ultimate Trading Dev. II	324	11.1%	32 R-Mesa 5	411	20.3%	32 Propero	640	50.4%
33 Countdown	338	9.9%	33 PULSAR Volatility	102b	19.9%	33 Balance Point	386	46.7%
34 Basis II	270	7.2%	34 CTS Crash Control	511	17.8%	34 VOLPAT	59	45.1%
35 Watch and Wait	126	6.6%	35 The Big Blue	242	17.6%	35 RC Constant	644	43.5%
36 Volatility	85	5.0%	36 Zenith* 1000	233	17.3%	36 RC Proof+	631	42.3%
37 Tuition-LT	387	4.7%	37 Support/Resistance	140	16.0%	37 RC Proof+	631	34.7%
38 Miracle Trading Mthd.	31	2.3%	38 Dynamo	265	15.3%	38 RC Success	461	32.9%
Mini Russell			Mini Midcap			Cotton		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min. Req Cap.	System Name	#	Min. Req Cap.	System Name	#	Min. Req Cap.
1 ChrisVivienne	647	266.7%	1 DualThrust 2	590	176.7%	1 GK Universal Trader II	551	97.6%
2 Maxim	552	182.2%	2 Kilo SW	627	145.0%	2 Capcon1	296	73.3%
3 Black Crusader UD Mini	579	143.1%	3 Delphi Universal II	595	127.5%	3 Black or White	124	65.3%
4 HiProb	491	97.3%	4 Delphi Universal	509	106.2%	4 Pegasus	440	50.8%
5 Hi%Mid	572	96.8%	5 HiProb	491	82.7%	5 Millenium 2000	280	49.1%
6 Impetus	415	95.4%	6 Propero	640	50.4%	6 Grand Cayman System	177	46.9%
7 DualThrust 2	590	89.1%	7 Delta DT	625	-3.4%	7 Axiom Long Term	471	45.9%
8 Keystone	538	23.5%	8 Hi%Mid	572	-16.9%	8 Hi-Lo Swing	346	39.9%
9 Propero	640	22.5%	9 DualThrust 2	590	-33.0%	9 Aberration	207	39.4%
10 DualThrust 2	590	16.0%	10 RUMI	618	-153.1%	10 Samurai_7	281	37.9%
11 Delphi Universal II Day	594	-7.4%	11 Alpha DT	619	-157.9%	11 Waverider	339	37.2%
12 Auto ExtremeR	601	-38.9%	12 Oscar SW	629	-197.5%	12 Ready-Set-Go	340	28.8%
13 Echo DT	626	-41.1%			13 Volatility	85	21.4%	
14 Beta DT	620	-56.4%			14 STO-X	347	18.5%	
15 RUMI	618	-83.7%			15 Arcs	279	18.4%	
16 Lima SW	628	-95.7%			16 Golden SX	253	13.5%	

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

Euro Currency			Japanese Yen			Dollar Index		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 CatsCan IV	563	382.6%	1 Dollar Trader for Curr.	236	95.8%	1 CatsCan IV Const	564	349.4%
2 CatsCan IV Const	564	263.5%	2 Simple Harmony	571	90.7%	2 CatsCan IV	563	317.6%
3 Catscan III	421	154.7%	3 Trend Harmony	515	87.1%	3 Trend Weaver	604	307.2%
4 Anomaly 2	381	146.4%	4 1-2-3-4 System	198	77.8%	4 Synergy	374	208.8%
5 Catscan III Const.	422	146.2%	5 GK Universal Trader I	550	75.6%	5 Catscan III	421	208.8%
6 Anomaly 1	380	120.5%	6 Dynamic Breakout Sys	240	74.8%	6 Catscan III Const.	422	180.4%
7 1-2-3-4 System	198	117.9%	7 Grand Cayman System	177	66.7%	7 Checkmate	342	117.2%
8 Synergy	374	108.6%	8 Scooter	105	59.1%	8 1-2-3-4 System	198	115.8%
9 Ready-Set-Go	340	106.5%	9 Universal LT	199	53.3%	9 STAT	344	110.7%
10 DynamicTrendTrading	467	106.1%	10 Bond & Yen Trdng. Sys.	225	51.8%	10 DirecTrend	400	102.1%
11 Amos' Root	307	105.3%	11 SAGA	472	51.0%	11 Directional Movement	82	100.6%
12 Market Direction	384	105.3%	12 Pegasus	440	49.4%	12 GK-Currency Trader	294	96.4%
13 GK Universal Trader II	551	102.0%	13 The Mystery System	196	49.4%	13 Compass	278	93.7%
14 DirecTrend	400	98.0%	14 Catscan III Const.	422	48.0%	14 STAT Const	345	81.9%
15 Trend One	299	92.0%	15 Parabolic Stop	65	44.3%	15 CatScan	212	73.1%
16 The Mystery System	196	91.7%	16 Turtle Trading System	249	43.4%	16 Basis	269	63.6%
17 EuroDynamics LT	445	91.3%	17 Golden SX Const.	254	43.1%	17 Parabolic Stop	65	7.8%
18 GK-Currency Trader	294	88.1%	18 Theta	309	42.1%	18 Axiom Long Term	471	-8.9%
19 EuroMax	569	83.6%	19 DCS II	111	40.6%	19 Profit Quest	231	-17.9%
20 BRIX	395	81.9%	20 Catscan III	421	40.5%	20 Volatility	85	-55.6%
21 Challenger	350	81.3%	21 Top Ten System	228	40.5%	21 Swing Index System	84	-126.4%
22 Catscan II	226	80.7%	22 Basis II	270	40.3%			
23 Dollar Trader for Curr.	236	79.4%	23 Trendchannel	292	40.1%			
24 Ultimate Trading Dev. I	323	77.2%	24 STO-X	347	39.0%			
25 Checkmate	342	74.9%	25 Arcs	279	34.9%			
26 Andromeda	364	71.9%	26 Trend Weaver	604	33.0%			
27 CTB3 SW	623	71.6%	27 CatScan	212	30.5%			
28 Pegasus	440	71.0%	28 Golden SX	253	29.5%			
29 Aberration	207	69.8%	29 Ultimate Trading Dev. II	324	28.3%			
30 Ultimate Trading Dev. II	324	69.5%	30 Checkmate	342	26.1%			
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Natural Gas Offense	526	165.2%	1 Trend Weaver	604	143.7%	1 GK Universal Trader I	550	90.1%
2 Natural Gas Trader -MA	504	157.1%	2 Universal 2.0	468	97.0%	2 Parabolic Stop	65	84.5%
3 Super Turtle	561	142.1%	3 BRIX	395	81.4%	3 Scooter	105	69.0%
4 Simple Harmony	571	128.1%	4 Catscan III	421	67.5%	4 The Mystery System	196	61.3%
5 Natural Gas Trader- GA	505	122.4%	5 DirecTrend	400	67.0%	5 1-2-3 System	106	55.6%
6 Natural Gas Trader-LA	506	112.3%	6 Abalone	409	65.9%	6 Universal	133	42.6%
7 CatsCan IV	563	97.4%	7 Theta	309	62.5%	7 Catscan II	226	38.6%
8 CatsCan IV Const	564	97.4%	8 Tuition-LT	387	57.1%	8 Andromeda-2	441	33.4%
9 Universal 2.0	468	88.9%	9 GK Energy Trader II	487	57.1%	9 Top Ten System	228	32.0%
10 Dual Thrust	562	88.0%	10 Weaver	318	57.1%	10 Watch and Wait	126	31.7%
11 Samurai_7	281	84.1%	11 STAT	344	54.6%	11 Market Direction	384	27.8%
12 GK-Energy Trader	349	83.1%	12 Advent	365	54.3%	12 Waverider	339	19.4%
13 Catscan III	421	76.4%	13 STAT Const	345	49.1%	13 Golden SX	253	16.9%
14 GK Energy Trader II	487	72.0%	14 GK-Energy Trader	349	46.5%	14 PowerTrader	575	16.4%
15 Waverider	339	68.1%	15 Moving Avg. Reversal	322	46.0%	15 Pegasus	440	15.4%
16 DirecTrend	400	67.9%	16 Black Gold	333	41.0%	16 Athena	271	10.2%
17 Advent	365	59.4%	17 Dynamic MovAvgCross	303	40.3%	17 DCS II	111	9.8%
18 Swing Index System	84	49.8%	18 Market Direction	384	39.0%	18 Golden SX Const.	254	8.4%
19 Synergy	374	41.3%	19 Dynamic Breakout Sys	240	34.1%	19 Andromeda	364	4.9%
20 GK Universal Trader I	550	40.5%	20 Aberration	207	33.9%	20 DirecTrend	400	3.3%
21 Arcs	279	39.1%	21 Catscan II	226	31.3%	21 Turtle Trading System	249	-0.2%
22 Volatility	85	39.0%	22 Turtle Trading System	249	28.0%	22 Aberration	207	-1.5%
23 Athena	271	38.8%	23 Synergy	374	28.0%	23 Moving Avg. Reversal	322	-2.3%
24 Ready-Set-Go	340	37.9%	24 Black Gold - Petrol	560	26.7%	24 CoatTails	343	-4.3%

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TESTING INFORMATION

BLACK BOX SYSTEMS !

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

ACCURACY ASSURED

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

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

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

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

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

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

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

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

TESTING

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

see actual trade-by-trade results after optimization.

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

DATA PROVIDERS

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

CALCULATIONS USED IN TABLES

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

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

Rank by % Chng	System Name Col.17 (1)	System # (2)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					(6)											
					2004	2005	2006	2007	2008							
1	MESA Bonds	321	Bonds	7/00	-3778	4653	-144	-906	34400	-3575	3530	3553	0	2588	659	0
2	Early Bird III	431	MiniRussel	3/03	-1260	1970	90	9225	25458	1375	-2260	1015	-610	2020	-190	-785
	Early Bird III	431	Mini S&P	3/03	-575	688	625	613	23225	1013	-688	2125	0	1975	-1038	-363
3	Cyclone	250	S&P	7/96	4500	-29650	-30200	12275	131175	-1775	-5300	12425	-5675	-3775	-8025	7775
4	Support/Resistance	140	S&P	1/84	14375	5000	-25725	-16775	112700	-24075	11600	-15250	9075	19000	8625	17075
5	VC Daytrader	437	S&P	8/03	-19700	-11900	525	32900	110775	6350	2700	-6050	1775	12100	7425	9400
6	Catscan III	421	\$ Index	5/03	-710	5650	-2060	3060	9370	-60	0	630	-2330	-100	-220	3980
	Catscan III	421	Euro C	5/03	148	824	3374	10838	27014	3175	0	4963	-2975	-3825	388	10225
	Catscan III	421	Nat Gas	5/03	30470	-1190	-10650	-12720	92780	12530	0	13590	0	23000	-14120	26040
	Catscan III	421	Crude	5/03	5130	-2170	-2420	7870	112550	5810	0	12420	0	23850	-5730	12270
	Catscan III	421	Jap Yen	5/03	-5451	7563	4915	5901	12101	2550	0	3363	-4038	375	-3425	688
	Catscan III	421	F Note	5/03	-410	425	-2360	1450	3535	1695	-375	-555	795	0	-550	-125
	Catscan III	421	Euro \$	5/03	-200	-2375	-3000	-3150	-1900	3550	-2200	0	-600	275	0	-25
7	Early Bird II	397	Mini Russell	8/02	-1125	-610	750	7360	23855	-175	-3210	605	-680	1350	-900	-440
	Early Bird II	397	Mini S&P	8/02	-425	450	-275	3738	15488	-188	-1125	1850	0	2013	-1650	138
8	ATS-3200	361	Bonds	1/01	7500	-456	5637	44	12768	19	0	0	3116	-1715	0	6456
9	RC Beginner	643	Mini S&P	6/08	n/a	n/a	n/a	n/a	18713	n/a	n/a	n/a	n/a	1025	1463	863
	RC Beginner	643	S&P	6/08	n/a	n/a	n/a	n/a	88700	n/a	n/a	n/a	n/a	5550	6125	4975
10	GK-Energy Trader	349	Nat Gas	2/01	-9660	7270	44820	-2390	76700	14280	0	13590	0	23000	-26370	23790
	GK-Energy Trader	349	Heat Oil	2/01	12889	5565	-3562	26374	106797	-7111	17283	0	33743	0	-10223	0
	GK-Energy Trader	349	Unleaded	2/01	12513	6276	1277	13881	70421	-533	-13461	0	28648	0	-12113	0
	GK-Energy Trader	349	Crude	2/01	10140	-7420	-3140	16010	93470	3060	0	12420	0	27950	-18920	3360
11	BRIX	395	T Note	5/02	8250	-2930	-2420	5830	7850	5420	0	0	-1980	0	-1930	2340
	BRIX	395	Heat Oil	5/02	12109	4142	-11830	16972	145274	-647	22105	0	33743	0	16115	0
	BRIX	395	Euro C	5/02	11800	6524	-7212	2925	17688	-1875	0	0	5100	-6138	0	1138
	BRIX	395	Crude	5/02	20070	1810	5110	29020	99550	3610	0	12410	0	27960	-17400	8100
	BRIX	395	S Franc	5/02	6250	7500	-6537	1162	12638	8500	0	2013	2013	-2888	-3100	5800
	BRIX	395	Bonds	5/02	9380	-9150	11830	1010	5440	2110	0	-1230	2900	0	-5730	1270
	BRIX	395	Jap Yen	5/02	-1137	14775	-9438	-10852	-4900	2938	0	0	-1825	0	0	4125
12	VOLPAT	59	S&P	10/88	14000	-11575	500	43450	96600	-7150	4700	-1025	1525	10650	12175	4025
13	Early Bird	327	S&P	1/01	-1400	1325	-2325	12425	105050	-2425	-425	9600	0	11100	-4025	1375
14	Capcon1	296	Cotton	1/99	11710	-530	3620	390	13220	-8270	0	6395	0	-190	0	0
	Capcon1	296	Crude	1/99	-1040	-16130	14800	-22120	91350	0	0	0	0	-4040	0	21510
	Capcon1	296	Euro C	1/99	-2313	7600	-15226	-5812	34713	0	0	0	1650	0	-3950	13775
	Capcon1	296	B Pound	1/99	-6500	9331	-12557	-6938	27163	1900	0	0	-438	0	0	9263
	Capcon1	296	Copper	1/99	-9039	-12588	-5175	-12587	45338	0	0	0	-4150	-2075	0	7550
	Capcon1	296	S Franc	1/99	-7450	1863	-5913	-5562	-6725	0	0	0	1938	0	-4513	0
15	Abalone	409	Crude	9/02	13990	-4980	-2320	9730	94840	-7870	0	12420	0	27950	-10370	9810
	Abalone	409	Heat Oil	9/02	-3983	1370	-5371	22204	105021	-7816	14927	0	33747	10731	-8039	0
	Abalone	409	Corn	9/02	5638	-1502	-13	-2287	18824	7150	0	2113	-438	5650	-4288	800
	Abalone	409	T Note	9/02	3790	-1570	720	2870	-850	3050	0	-700	2250	0	-1920	1730
	Abalone	409	Euro C	9/02	13262	-4938	-77	-7300	20537	-3175	0	0	3100	225	0	9613
	Abalone	409	Jap Yen	9/02	-10800	3526	-2701	-2126	21265	1963	0	-450	263	0	375	1138
	Abalone	409	Cotton	9/02	4885	-7630	2210	-4655	10730	4390	0	-5560	0	-1620	-800	0
	Abalone	409	Coffee	9/02	4050	9789	2175	-11795	-3825	9675	-11681	-2288	-1631	1669	-6825	-863
16	USOne	308	T Note	3/02	2225	-4506	-1003	-744	4475	5769	0	0	0	0	0	0
	USOne	308	Bonds	5/00	-2788	-3525	-550	-1806	6819	3863	0	0	0	0	0	0
17	Weaver	318	T Note	7/00	5170	-1910	580	1310	4200	5110	0	0	-2260	-5440	0	2610
	Weaver	318	Heat Oil	7/00	3700	-640	-5899	13910	145136	-71	22672	0	33747	0	14830	0
	Weaver	318	Crude	7/00	20070	-5910	890	26220	89340	6010	-220	-460	0	27960	-17400	8100
	Weaver	318	S Franc	7/00	-2026	11199	-8701	5175	-213	8500	0	338	2013	-2888	-1738	5775
	Weaver	318	Soybeans	7/00	13940	-555	-9595	10380	-6120	15310	-16700	-5650	0	10565	0	-22265
	Weaver	318	Jap Yen	7/00	250	2624	-8501	-7513	-5062	2938	0	0	-1900	0	-2275	1088
	Weaver	318	Sugar	7/00	-1187	2229	9386	-7505	2128	4547	0	-2643	0	-336	0	-2117
18	I-Master	366	Mini Russell	11/01	81625	5750	-52650	69625	215610	25300	44025	14250	17200	-5750	26425	20875
	I-Master	366	S&P	11/01	-32525	-67625	-8000	62750	162000	-7050	27050	-1800	2325	8150	36975	20725
	I-Master	366	Nasdaq	11/01	-19400	-52550	-9125	-22850	36325	2200	9650	-14050	5000	-750	4150	3350
19	Compass	278	\$ Index	3/98	4430	-1340	-400	4840	6910	510	0	1480	-250	-3050	370	4440
	Compass	278	T Note	3/98	-2380	350	2800	5160	14130	4610	0	410	2180	0	-4240	1940
	Compass	278	Bonds	3/98	-9970	-480	9970	17290	3430	3560	-4930	-4060	-860	-640	610	-1210
	Compass	278	Heat Oil	3/98	-2468	18946	-35629	26246	107032	-4238	0	0	31912	-5939	7127	0
	Compass	278	Jap Yen	3/98	-6900	6138	-10302	-2199	8502	2488	0	3425	5725	0	1613	2163
	Compass	278	Copper	3/98	4624	2938	15200	-15888	46699	15400	0	-7575	-4263	-1213	-1938	2988
	Compass	278	Coffee	3/98	19	-1574	2137	1276	-3939	11006	-4725	4200	-3713	356	0	-10913
20	Impetus SP	589	S&P	12/06	n/a	n/a	-2650	35825	76025	-825	6925	-2175	-250	-1800	15525	750
21	CatsCan IV	563	Euro C	11/06	n/a	n/a	2513	8390	28438	2213	0	4450	475	-7125	88	13750
	CatsCan IV	563	\$ Index	11/06	n/a	n/a	2030	4210	7040	1120	0	290	-760	-1900	-230	4660
	CatsCan IV	563	T Note	11/06	n/a	n/a	-1710	9000	6500	3810	0	-1150	2000	-2110	-150	2740
	CatsCan IV	563	Nat Gas	11/06	n/a	n/a	17560	-23790	64320	5530	-6050	6980	0	23000	-10470	41490
	CatsCan IV	563	Coffee	11/06	n/a	n/a	2531	-8643	188	11044	-7106	-769	-3300	3169	-6300	-5831
	CatsCan IV	563	Euro \$	11/06	n/a	n/a	-1075	-5125	1150	3550	-2050	0	475	-500	-25	-225
22	Impetus	415	Mini Russell	1/03	4075	-625	3225	5635	17280	-280	390	-520	-1465	-1720	2530	-1735
23	Synergy	374	\$ Index	3/02	2230	2550	-1460	-2195	16069	0	0	0	6660	-1131	0	0

																	Combined	
Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
15209	11056	1575	-3698	8200	39080	10866	23	69.6	3639	-2742	3	5400	723.7%	723.7%	52197	23888	110.5%	110.5%
6903	10785	2905	5160	-40	26278	3270	190	51.1	707	-456	6	4800	547.5%	462.0%	38388	3270	133.3%	103.4%
4663	9013	538	2350	1263	20850	2100	150	57.3	521	-374	5	5400	386.1%	462.0%	24863	5200	76.7%	103.4%
15025	64975	15300	21075	2125	114150	24575	279	37.3	3398	-1369	9	27000	422.8%	422.8%	268000	86675	77.9%	77.9%
47775	33900	-150	-2550	5025	110050	36125	244	41.4	3998	-2055	9	27000	407.6%	407.6%	96975	106975	16.0%	16.0%
25425	12925	15425	9700	7075	104250	12800	205	60.5	2297	-2231	4	27000	386.1%	386.1%	120475	57675	79.9%	79.9%
0	0	8680	-810	4830	14600	3590	15	53.3	2559	-836	2	2400	608.3%	383.1%	29230	11770	208.8%	73.8%
0	0	19963	-2900	8888	37900	6800	14	50.0	7496	-2082	3	6900	549.3%	383.1%	62275	22950	154.7%	73.8%
0	19880	0	15170	12230	108320	14120	8	87.5	17491	-14117	1	24750	437.7%	383.1%	110310	69070	76.4%	73.8%
0	48420	0	25460	-12210	110290	12210	13	53.8	18540	-3227	4	27750	397.4%	383.1%	109320	19530	67.5%	73.8%
0	0	15138	0	-4375	10275	9713	21	42.9	3469	-1749	4	7500	137.0%	383.1%	17725	14850	40.5%	73.8%
0	-255	2905	0	740	4275	1065	16	50.0	858	-324	3	3000	142.5%	383.1%	2295	7640	13.1%	73.8%
-1775	-1725	1200	-600	1850	-50	6050	26	26.9	1039	-385	10	2250	-2.2%	383.1%	-10125	12575	-77.1%	73.8%
8360	10720	2400	4440	-1505	20965	4835	167	49.1	757	-484	7	4800	436.8%	374.8%	33970	4835	107.5%	81.0%
4663	8725	425	638	1775	17263	2150	127	55.9	555	-395	4	5400	319.7%	374.8%	20400	2788	57.4%	81.0%
-263	2113	3850	3768	2815	20159	1716	11	81.8	2460	-987	1	5400	373.3%	373.3%	44441	15319	100.8%	100.8%
5025	6425	2513	1400	1813	20525	2388	78	56.4	836	-478	4	5400	380.1%	365.2%	20525	5388	380.1%	365.2%
21750	31975	11125	7200	9100	97800	11425	79	55.7	4132	-2401	4	27000	362.2%	365.2%	97800	11425	362.2%	365.2%
0	19880	0	15170	12230	95570	26370	8	87.5	17420	-26370	1	24750	386.1%	360.7%	166340	40520	83.1%	57.8%
20878	0	51017	0	14217	119805	10223	7	71.4	27428	-8631	1	30750	389.6%	360.7%	141842	21038	57.1%	57.8%
13213	0	53193	0	4582	73529	13994	8	50.0	24909	-6527	3	26250	280.1%	360.7%	98763	32348	46.5%	57.8%
0	48430	0	25450	4320	106070	18920	8	87.5	17856	-18922	1	27750	382.2%	360.7%	104360	31740	46.5%	57.8%
0	-1230	5230	0	4620	12470	4460	10	60.0	3323	-1867	2	4200	296.9%	355.9%	25600	6920	89.2%	66.1%
26376	0	51013	0	14221	162926	647	8	87.5	23368	-650	1	30750	529.8%	355.9%	175165	38716	83.4%	66.1%
0	0	23238	-3775	-2563	15125	10200	11	36.4	9260	-3138	3	6900	219.2%	355.9%	38600	15675	81.9%	66.1%
0	48420	0	25460	4310	112870	17400	9	77.8	19463	-11717	1	27750	406.7%	355.9%	154360	17400	81.4%	66.1%
0	0	10250	-9950	-6225	6413	16175	9	55.6	5715	-5552	2	6000	106.9%	355.9%	11700	16175	28.5%	66.1%
0	-770	6890	0	-990	4450	7850	10	40.0	3948	-1890	2	5400	82.4%	355.9%	7750	12590	21.0%	66.1%
-10138	0	0	0	5600	700	10138	7	57.1	3225	-4059	2	7500	9.3%	355.9%	-13575	25188	-26.5%	66.1%
19675	24100	16725	14550	-7950	92000	14475	101	58.4	2998	-2019	5	27000	340.7%	340.7%	251425	51400	45.1%	45.1%
22775	40200	10275	-1500	4625	91575	12825	108	48.1	3543	-1650	6	27000	339.2%	339.2%	171275	15900	77.7%	77.7%
9915	0	5370	0	-765	12455	8270	6	50.0	7227	-3075	1	5400	230.6%	329.2%	40545	9990	73.3%	11.6%
0	48420	0	25460	4310	95660	4040	5	80.0	24925	-4040	1	27750	344.7%	329.2%	42270	57430	14.9%	11.6%
0	0	23238	0	-1288	33425	3950	5	60.0	12888	-2620	1	6900	484.4%	329.2%	10175	62688	14.4%	11.6%
0	0	16438	0	5881	33044	438	5	80.0	8370	-436	1	4500	734.3%	329.2%	6381	35650	13.8%	11.6%
0	0	44013	0	4750	50088	6225	6	50.0	18771	-2075	3	17250	290.4%	329.2%	7550	50538	4.3%	11.6%
0	0	0	-2075	3200	-1450	6588	4	50.0	2569	-3294	2	6000	-24.2%	329.2%	-26088	51138	-42.4%	11.6%
0	48430	0	25450	3000	108820	11700	9	77.8	18699	-11066	1	27750	392.1%	314.0%	118840	24100	65.9%	42.9%
26376	0	51013	0	9656	130595	12218	10	70.0	22193	-8252	1	30750	424.7%	314.0%	124765	30446	62.4%	42.9%
325	0	10225	-2713	-2188	16638	4900	10	60.0	4377	-2406	2	4500	369.7%	314.0%	13588	6925	46.5%	42.9%
-520	-4160	-580	0	3320	2470	10450	11	45.5	3070	-2151	4	4200	58.8%	314.0%	3170	10450	11.6%	42.9%
-1788	0	23725	-8325	-14300	9075	22625	12	41.7	8565	-4829	2	6900	131.5%	314.0%	12488	22625	27.8%	42.9%
-150	0	15063	3063	4050	25313	450	9	77.8	3702	-305	1	7500	337.5%	314.0%	5100	23625	10.5%	42.9%
7400	0	5370	1550	-405	10325	7980	10	50.0	3975	-1910	2	5400	191.2%	314.0%	-1700	17715	-4.8%	42.9%
-1481	0	10388	0	1256	-1781	23100	14	50.0	3571	-3825	4	9000	-19.8%	314.0%	-8644	29663	-14.8%	42.9%
0	-1294	0	0	6175	10650	1294	3	66.7	5972	-1301	1	4200	253.6%	303.4%	9966	10397	33.9%	39.0%
2956	0	0	0	11659	18478	0	3	100.0	6159	0	0	5400	342.2%	303.4%	16228	15081	33.7%	39.0%
0	-1230	5410	0	4620	8820	7890	12	50.0	3308	-1838	3	4200	210.0%	303.3%	21860	9740	60.1%	46.1%
26372	0	51017	0	14217	162784	71	8	87.5	23265	-71	1	30750	529.4%	303.3%	158130	34507	59.3%	46.1%
0	48420	0	25460	4310	102180	17400	11	63.6	18631	-7034	2	27750	368.2%	303.3%	137260	25020	57.1%	46.1%
0	0	10250	-22463	0	-213	22463	10	50.0	5765	-5808	2	6000	-3.6%	303.3%	17413	22463	33.2%	46.1%
0	12515	0	105	40	-6080	34050	10	50.0	7932	-9148	2	10500	-57.9%	303.3%	16495	34050	18.1%	46.1%
-4913	0	0	0	4863	-200	8000	9	44.4	2272	-1854	2	7500	-2.7%	303.3%	10850	25175	16.5%	46.1%
784	0	0	1893	862	2990	5096	9	55.6	1799	-1505	3	2400	124.6%	303.3%	-5656	14022	-27.2%	46.1%
3650	21805	8015	3140	1995	180930	30100	83	65.1	5391	-3810	3	45000	402.1%	300.6%	490429	87500	148.6%	80.6%
17600	29325	38075	-2825	13375	181925	20125	81	64.2	6192	-4830	4	54000	336.9%	300.6%	235800	168375	59.5%	80.6%
-15950	8675	12350	7950	11350	33925	32025	92	54.3	3406	-3240	7	33000	102.8%	300.6%	54400	127775	22.5%	80.6%
0	0	8690	-4260	6770	14700	4260	24	33.3	2998	-578	7	2400	612.5%	293.1%	24930	23140	93.7%	28.6%
0	220	9010	0	4690	18820	4240	17	64.7	2436	-1329	2	4200	448.1%	293.1%	36960	15200	79.4%	28.6%
0	-2870	13830	0	18380	21810	13960	30	43.3	3277	-1220	4	5400	403.9%	293.1%	36060	37640	60.3%	28.6%
26376	0	51013	0	462	106714	13936	13	46.2	22757	-4284	4	30750	347.0%	293.1%	120536	36397	35.4%	28.6%
-5675	0	338	0	3363	13438	8113	14	64.3	2790	-2336	2	7500	179.2%	293.1%	17363	24613	20.9%	28.6%
0	0	44013	0	3025	50438	14988	18	27.8	14113	-1553	7	17250	292.4%	293.1%	38488	51150	20.1%	28.6%
-1894	0	2813	-1575	2738	-1706	19444	34	23.5	4732	-1519	9	9000	-19.0%	293.1%	-32006	44644	-32.1%	28.6%
7025	22175	3450	17050	8750	76600	8875	140	59.3	1863	-1370	5	27000	283.7%	283.7%	117950	8875	201.6%	201.6%
-775	0	19025	0	20063	52163	9400	20	45.0	7517	-1408	4	6900	756.0%	281.4%	59400	9400	382.6%	122.3%
-670	0	5690	0	3870	12070	4000	17	35.3	3253	-677	6	2400	502.9%	281.4%	17150	4000	317.6%	122.3%
-590	-5480	7430	0	450	6950	6180	19	42.1	2611	-1267	4	4200	165.5%	281.4%	14240	6180	150.7%	122.3%
0	19880	-20790	7390	-3830	63130	21640	20	45.0	12887	-4805	5	24750	255.1%	281.4%	54260	335		

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					2004	2005	2006	2007	2008							
	Synergy	374	Euro C	3/02	-4263	-1212	-6063	338	41150	0	0	0	0	0	14700	
	Synergy	374	Nikkei	3/02	-6150	-2650	16020	-6040	17650	0	0	0	17650	0	0	
	Synergy	374	Nat Gas	3/02	-4765	18200	-4625	-1515	13355	0	6005	0	0	13105	0	
	Synergy	374	Crude	3/02	110	-5635	-2425	11385	11895	-3305	0	0	0	23755	0	
	Synergy	374	Jap Yen	3/02	-238	-1238	2175	-1050	5513	0	0	0	9888	88	0	
	Synergy	374	S Franc	3/02	-5263	5762	-4350	-1675	13750	0	0	0	11625	0	-3438	0
	Synergy	374	Bonds	3/02	-6787	-3556	-1068	-3600	-1988	3519	0	0	0	-1794	0	0
24	AlfaMAXX	432	S&P	5/03	-14100	-12225	15400	45526	71975	2825	3525	-5725	-500	2875	-2300	9050
25	Universal 2.0	468	Crude	11/03	5390	-2530	7990	26130	97510	-3080	9460	10270	8980	8560	6260	7660
	Universal 2.0	468	Nat Gas	11/03	16440	1770	18180	17650	66620	6610	4330	3460	4770	4030	380	13530
	Universal 2.0	468	Silver	11/03	4795	-2070	-2715	-10250	43355	1725	2325	-2065	-5865	85	430	16330
	Universal 2.0	468	Soybeans	11/03	4215	3500	-3200	8925	11030	2845	-2030	810	-6330	8340	-840	6375
	Universal 2.0	468	Euro C	11/03	-5061	-4037	-10415	-4674	14776	0	1538	-2525	175	638	1713	4200
	Universal 2.0	468	T Note	11/03	4810	-1140	-1210	-4820	-7120	-790	-50	-780	-10	-1750	-2160	-780
26	Catscan III Const.	422	\$ Index	5/03	-500	5750	-2910	2720	6590	-70	0	570	-3130	-120	-180	4010
	Catscan III Const.	422	Euro C	5/03	-5076	2986	3999	11339	16651	1088	0	0	-125	-5650	488	11913
	Catscan III Const.	422	T Note	5/03	7340	3790	-5810	5370	-950	-1520	0	-2470	1470	-1230	0	90
	Catscan III Const.	422	Jap Yen	5/03	-3725	5451	1226	8526	15427	2063	0	1338	3638	0	-4100	663
	Catscan III Const.	422	F Note	5/03	-410	425	-2360	1450	3535	1695	-375	-555	795	0	-550	-125
	Catscan III Const.	422	S Franc	5/03	-4602	3624	-476	-5488	6536	3138	0	-513	-313	-2000	-513	8113
	Catscan III Const.	422	Euro \$	5/03	-275	-1775	-2925	-4125	-1900	3550	-2200	0	-600	275	-225	-200
27	GK Grain Trader I	489	Wheat	11/04	0	1088	-4713	8725	4350	0	9025	0	0	-4675	0	0
	GK Grain Trader I	489	Corn	11/04	0	613	-2725	1463	15525	0	0	0	0	0	8463	0
	GK Grain Trader I	489	Rough Rice	11/04	-1335	-250	-4675	-3045	15625	0	0	0	14785	0	0	-3585
28	ChrisVivienne	647	Mini Russell	8/08	n/a	n/a	n/a	n/a	12700	n/a	n/a	n/a	n/a	n/a	n/a	865
29	Mechwarrior	480	S&P	12/04	-2425	16225	39000	2100	132225	15850	8050	3925	10225	-18275	17800	8175
30	Advent	365	Nat Gas	1/02	-21910	-5640	34210	-43300	112980	16090	0	13580	0	23010	-14130	41500
	Advent	365	Crude	1/02	-850	-10360	-4240	30500	102010	6520	0	12420	0	27950	0	-18760
	Advent	365	O. Juice	1/02	2701	-3009	6998	-3104	2483	225	0	2198	0	90	-3105	0
	Advent	365	Cotton	1/02	-5850	-4935	-1345	3430	12245	6200	0	-9810	0	-190	0	0
	Advent	365	T Note	1/02	5300	-15390	-6660	3010	-1750	5430	0	-2360	980	0	-3170	1120
	Advent	365	S Franc	1/02	1173	-939	-7989	-4450	-4364	8500	0	350	350	-2888	-3713	5250
	Advent	365	Coffee	1/02	2419	13370	-13200	-11625	675	7613	-10763	0	0	1894	-5044	0
	Advent	365	Jap Yen	1/02	-11901	7249	-10626	-8526	-12825	138	0	-1050	1250	0	0	4125
31	DirecTrend	400	\$ Index	9/02	6720	-1730	-780	440	4780	670	0	0	540	0	-1250	3260
	DirecTrend	400	Euro C	9/02	12287	4925	-1063	1926	22125	1738	0	0	3775	0	-3888	5200
	DirecTrend	400	Nat Gas	9/02	6920	-10280	29550	-11450	69430	8680	0	13590	0	23000	-21020	12590
	DirecTrend	400	Crude	9/02	4630	-1220	-810	18440	97060	3060	0	12420	0	27950	-8620	0
	DirecTrend	400	Jap Yen	9/02	-9989	4124	-863	-1701	14487	4838	0	275	0	0	-3363	-1038
	DirecTrend	400	T Note	9/02	-2990	-1780	290	3660	3000	5430	0	-920	0	-1270	0	1050
	DirecTrend	400	Coffee	9/02	-2100	15357	3224	-3244	-7368	9338	-11644	-3150	-2213	-206	-4781	0
	DirecTrend	400	F Note	9/02	-835	-1115	-670	480	1650	2285	0	-670	0	0	-405	-115
	DirecTrend	400	Euro \$	9/02	-975	-800	100	-2600	1725	3075	0	-750	0	0	-775	0
	DirecTrend	400	S Franc	9/02	10000	-9064	-3088	-3176	11976	7113	0	650	0	0	0	5725
	Big Dipper	273	Bonds	6/98	-670	270	980	-3950	6760	-2400	0	-2080	0	0	-10	0
33	Dual Thrust	562	SP Midcap	8/07	n/a	n/a	0	42550	240350	33500	18650	20050	-44100	12200	-68250	33000
	Dual Thrust	562	Gold	8/07	n/a	n/a	0	10590	30380	-120	7150	-4370	1930	-7730	8690	0
	Dual Thrust	562	Silver	8/07	n/a	n/a	0	-5175	75855	9600	12295	-2590	-1580	9650	9405	17845
	Dual Thrust	562	Mini Russell	8/06	n/a	n/a	7800	11640	24365	-725	4655	445	-1725	-850	-340	3290
	Dual Thrust	562	Unleaded	8/06	n/a	n/a	-6967	53461	52047	7136	-895	12172	11134	-6052	24213	-15968
	Dual Thrust	562	Nat Gas	8/06	n/a	n/a	24600	96310	113830	9490	21000	15990	7690	-10130	-460	20970
	Dual Thrust	562	Euro C	8/06	n/a	n/a	1837	10050	41376	-7150	-1163	0	-4088	-450	1988	12913
	Dual Thrust	562	S&P	8/06	n/a	n/a	1450	27200	23375	-19325	0	-11075	-8600	-14125	5375	1875
	Dual Thrust	562	Crude	8/06	n/a	n/a	-3260	21600	-16490	11250	240	8490	10640	8220	15150	-6740
34	EuroDynamics LT	445	Euro C	9/03	6338	988	2263	9250	17588	0	5275	-3738	0	0	0	0
35	Mechwarrior-ES	485	Mini S&P	12/04	-588	813	5138	-2713	25088	2075	4013	1325	2688	-2913	2063	2063
36	STAT Const	345	\$ Index	5/01	1740	-2060	-4500	-1060	3150	-910	0	0	1030	-1070	-1790	3250
	STAT Const	345	Euro C	1/01	3948	2962	-8851	1887	11063	-425	0	0	5100	-2675	0	3000
	STAT Const	345	Crude	5/01	7310	-11520	90	21970	93290	3070	0	12410	0	27960	-16080	-230
	STAT Const	345	T Note	5/01	2190	-6320	3210	2970	710	5430	0	-940	-160	0	-2560	1200
	STAT Const	345	Jap Yen	5/01	-4125	10613	-14501	-6639	13938	4838	0	-1213	0	0	0	2063
	STAT Const	345	Rough Rice	5/01	-226	6	-5390	-1236	2616	8186	0	6784	-7334	0	0	-2036
	STAT Const	345	S Franc	5/01	1301	-8113	-10539	-6613	5237	7113	0	0	-688	0	0	4775
37	Balance Point	386	S&P	5/02	-525	-8025	-24425	-5300	63700	6850	5775	-8500	-1875	4500	7100	7525
38	DCB-Bond	306	Bonds	1/00	3020	3630	1940	3360	13990	0	0	-230	-2330	270	-440	-60
39	Dynamic MovAvgCross	303	Crude	8/99	21610	830	-10040	6860	90770	-9060	0	12420	0	27950	0	-5860
	Dynamic MovAvgCross	303	Nat Gas	8/99	10830	-32540	-41760	-10560	53920	13250	0	13590	0	23000	-40820	14790
	Dynamic MovAvgCross	303	T Note	8/99	9090	-8400	1040	-1480	-1800	5430	0	-2300	1040	0	-3170	1120
	Dynamic MovAvgCross	303	Jap Yen	8/99	-16140	-225	-10713	-11351	9250	2550	0	150	2450	0	0	4125
	Dynamic MovAvgCross	303	Cotton	8/99	-4590	1980	1265	-1525	11160	5775	0	-5180	0	-190	-20	0
	Dynamic MovAvgCross	303	Bonds	8/99	7750	-4430	7420	-6650	-19880	-4590	-390	440	1660	0	-3500	1200
	Dynamic MovAvgCross	303	S Franc	8/99	5749	-6188	1512	-4738	-10126	4925	0	0	-2975	-900	0	-1925
40	Samurai 7	281	Nat Gas	5/98	34910	18620	14290	30590	61640	14390	530	7200	10970	2250	-10190	15660

Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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 Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
0	0	26450	0	-5863	35288	5863	3	66.7	20575	-5889	1	6900	511.4%	277.1%	52475	16713	108.6%	39.8%
0	0	0	0	29000	46650	0	2	100.0	23325	0	0	12000	388.8%	277.1%	37280	19350	44.4%	39.8%
0	0	0	0	67745	86855	0	3	100.0	28952	0	0	24750	350.9%	277.1%	71625	23450	41.3%	39.8%
-8555	0	0	0	38315	50210	8555	4	50.0	31035	-5930	1	27750	180.9%	277.1%	54300	10250	28.0%	39.8%
-4463	0	0	0	15325	20838	4463	4	75.0	8433	-4462	1	7500	277.8%	277.1%	10325	13050	19.7%	39.8%
0	0	0	5563	-8775	4975	8775	5	40.0	8594	-4071	2	6000	82.9%	277.1%	7438	10938	17.7%	39.8%
238	-3950	0	0	0	-1988	5506	4	50.0	1878	-2872	1	5400	-36.8%	277.1%	-10456	19338	-27.7%	39.8%
26100	20150	17225	1700	-375	74550	18150	130	43.8	3450	-1668	6	27000	276.1%	276.1%	98701	44400	62.7%	62.7%
5700	27110	4780	17870	5630	109200	5080	34	58.8	6868	-2006	2	27750	393.5%	272.3%	143560	11720	97.0%	63.8%
3430	12290	3360	9480	5790	71460	3860	34	70.6	3444	-1121	3	24750	288.7%	272.3%	117400	40950	88.9%	63.8%
13795	13630	4905	-2670	-490	42135	12170	39	51.3	3845	-1832	4	15000	280.9%	272.3%	32435	40145	40.5%	63.8%
6990	-1320	1970	-1660	-1575	13575	7550	39	48.7	2088	-1304	3	10500	129.3%	272.3%	22285	9180	39.8%	63.8%
-1213	11850	-1050	-675	2550	17200	5750	28	46.4	2680	-1174	4	6900	249.3%	272.3%	-1925	31750	-5.2%	63.8%
-3550	-1110	2110	-1280	-780	-10930	11380	41	34.1	421	-622	7	4200	-260.2%	272.3%	-10490	16280	-46.8%	63.8%
-1400	0	8490	-670	4970	12470	4410	16	37.5	3378	-780	6	2400	519.6%	271.3%	25250	11450	180.4%	63.3%
0	0	19963	-2713	13450	38413	9513	17	41.2	7989	-1755	5	6900	556.7%	271.3%	58838	24013	146.2%	63.3%
-980	-2300	7800	0	7560	8420	9090	18	44.4	2643	-1269	5	4200	200.5%	271.3%	21710	11130	88.6%	63.3%
0	0	15138	0	-5338	13400	10363	17	41.2	4186	-1593	4	7500	178.7%	271.3%	20988	10525	48.0%	63.3%
0	-255	2905	0	740	4275	1065	16	50.0	858	-324	3	3000	142.5%	271.3%	2295	7640	13.1%	63.3%
-1938	0	6050	-3288	1825	10563	5625	14	42.9	3900	-1609	4	6000	176.1%	271.3%	125	19675	0.4%	63.3%
-1375	-1725	1200	-600	1850	-50	6050	26	26.9	1014	-376	8	2250	-2.2%	271.3%	-10075	12525	-76.8%	63.3%
0	0	0	0	9624	13974	4675	3	66.7	9325	-4690	1	5400	258.8%	268.6%	19074	4888	81.5%	55.3%
0	0	0	7063	0	15525	0	2	100.0	7763	0	0	4500	345.0%	268.6%	14875	2725	76.3%	55.3%
0	0	0	4425	0	15625	3585	3	66.7	9605	-3598	1	6900	226.4%	268.6%	6320	9305	21.1%	55.3%
3330	6000	3365	-860	1300	14000	3660	22	50.0	2367	-1094	4	5250	266.7%	266.7%	14000	3660	266.7%	266.7%
34650	37250	15925	8200	-2200	139575	28125	121	56.2	4715	-3416	4	54000	258.5%	258.5%	184925	35175	80.6%	80.6%
0	19870	0	15180	12220	127320	14130	8	87.5	20207	-14129	1	24750	514.4%	258.3%	105420	79120	59.4%	18.5%
0	48430	0	25450	4320	106330	22120	8	87.5	18350	-22120	1	27750	383.2%	258.3%	107990	48910	54.3%	18.5%
0	1410	0	1665	-765	1718	3105	8	62.5	1118	-1291	2	3900	44.1%	258.3%	10095	6698	36.1%	18.5%
9915	0	5370	760	1450	13695	10000	9	66.7	3973	-3388	2	5400	253.6%	258.3%	-5060	23760	-13.1%	18.5%
0	-7580	3830	0	1680	-70	11010	9	55.6	2608	-3283	2	4200	-1.7%	258.3%	-5470	26140	-18.2%	18.5%
0	0	10250	-22463	-3575	-7938	26038	10	50.0	4940	-6528	3	6000	-132.3%	258.3%	-18025	30913	-41.9%	18.5%
0	0	6975	0	-4538	-3863	13913	7	42.9	5494	-5094	2	9000	-42.9%	258.3%	-30000	32438	-46.5%	18.5%
-10138	-3575	-3575	0	4188	-8638	17288	9	44.4	2425	-3663	4	7500	-115.2%	258.3%	-47825	54538	-89.0%	18.5%
-1520	0	6060	-2980	0	4780	2980	7	57.1	2633	-1913	1	2400	199.2%	258.1%	15920	4720	102.1%	47.0%
0	0	23238	-7938	0	22125	7938	6	66.7	8488	-5928	1	6900	320.7%	258.1%	43975	11813	98.0%	47.0%
0	19880	0	15170	12230	84120	21020	8	87.5	15020	-21020	1	24750	339.9%	258.1%	109230	41450	67.9%	47.0%
0	41650	0	25460	4310	106230	8620	7	85.7	19142	-8594	1	27750	382.8%	258.1%	120780	19720	67.0%	47.0%
-150	0	13925	0	3338	17825	4550	7	57.1	5594	-1510	3	7500	237.7%	258.1%	4488	20875	9.2%	47.0%
-340	-6420	5470	0	2000	5000	7900	9	44.4	3488	-1786	3	4200	119.0%	258.1%	1540	8340	5.6%	47.0%
0	0	7369	0	-413	-5700	21994	8	25.0	8353	-3734	5	9000	-63.3%	258.1%	1950	21994	3.3%	47.0%
95	-1550	2010	0	660	2310	2645	8	50.0	1263	-686	3	3000	77.0%	258.1%	-1335	4780	-6.8%	47.0%
-775	-625	1575	0	1625	3350	2925	7	42.9	2092	-734	4	2250	148.9%	258.1%	-1950	5450	-13.3%	47.0%
-2925	0	7063	-5650	-10000	1975	15650	7	57.1	5138	-6181	2	6000	32.9%	258.1%	-8100	17238	-20.8%	47.0%
-40	0	10670	0	7790	13930	4530	9	22.2	10475	-1000	6	5400	258.0%	258.0%	14760	11960	25.2%	25.2%
73300	96000	14400	52350	36900	278000	126350	164	58.5	7168	-6020	7	48000	579.2%	257.7%	319800	126350	444.2%	414.4%
14830	6510	5320	-13440	7560	26330	13440	36	44.4	4056	-1924	4	9750	270.1%	257.7%	48530	13440	331.8%	414.4%
14560	-9080	9365	3555	-14125	58900	18150	105	47.6	3097	-1743	4	15000	392.7%	257.7%	56555	18150	251.4%	414.4%
3520	8160	-3020	6550	920	20880	11960	112	50.9	1558	-1235	5	9600	217.5%	257.7%	44725	12545	186.4%	414.4%
-7342	30979	-11046	4339	14259	62929	24276	58	48.3	5582	-3116	4	26250	239.7%	257.7%	112799	24276	171.9%	414.4%
9120	9520	4840	13790	8980	110800	26020	137	59.9	2777	-2131	6	24750	447.7%	257.7%	243720	26020	88.0%	414.4%
0	0	23238	16088	15900	57275	12850	11	45.5	14135	-2247	5	6900	830.1%	257.7%	69163	15775	48.3%	414.4%
6025	57400	-9950	0	-31725	-24125	53125	23	30.4	14700	-7928	5	54000	-44.7%	257.7%	20300	53125	15.0%	414.4%
-24250	-38560	-12830	16730	-7310	-18970	90370	104	39.4	4105	-2970	10	27750	-68.4%	257.7%	-5460	90370	11.5%	414.4%
7100	8950	0	0	0	17588	3738	4	75.0	7108	-3737	1	6900	254.9%	254.9%	34663	9788	91.3%	91.3%
4550	6638	2150	1825	988	27463	4900	124	51.6	1015	-625	5	10800	254.3%	254.3%	28725	9463	62.6%	62.6%
0	0	8690	-6050	0	3150	6050	8	50.0	3410	-2623	2	2400	131.3%	248.5%	15390	12200	81.9%	26.8%
0	0	23238	-17175	0	11063	17175	8	50.0	8819	-6053	2	6900	160.3%	248.5%	32238	17850	57.2%	26.8%
0	48420	0	25460	4310	105320	16310	8	75.0	20272	-8156	2	27750	379.5%	248.5%	106670	36660	49.1%	26.8%
0	-7260	5000	0	1680	2390	9720	9	44.4	3328	-2180	3	4200	56.9%	248.5%	6370	11210	19.4%	26.8%
-5675	0	13925	0	7688	21625	5675	6	66.7	7128	-3454	1	7500	288.3%	248.5%	1125	27088	1.9%	26.8%
0	-2590	0	-394	6844	9460	14784	8	50.0	6160	-3795	3	6900	137.1%	248.5%	-950	15410	-1.8%	26.8%
0	0	10250	-16213	-5075	163	21288	6	50.0	7379	-7325	2	6000	2.7%	248.5%	-25963	35650	-55.2%	26.8%
35400	-8450	7525	15800	-4600	67050	22300	161	52.8	3205	-2703	4	27000	248.3%	248.3%	86100	65775	46.7%	46.7%
-3360	0	7070	12450	0	13370	6150	14	21.4	6880	-658	6	5400	247.6%	247.6%	25280	9870	50.6%	50.6%
0	48430	0	25450	4320	103650	15670	9	77.8	18484	-12900	1	27750	373.5%	246.8%	108180	25740	40.3%	13.2%
0	19880	0	15170	12230	71090	40820	8	87.5	15987	-40819	1	24750	287.2%	246.8%	50860	116390	21.3%	13.2%
0	-3660	-260	0	1680	-120	12700	11	45.5	2948	-2481	4	4200	-2.9%	246.8%	-2990	16910	-7.4%	13.2%
-3925	0	11288	0	7688	24325	3925	7	85.7	4708	-3914	1	7500	324.3%	246.8%	-12600	55300	-17.4%	13.2%
7285	0	5370	540	1230	14810	5825	10	70.0	3164	-2446	1	5400	274.3					

#2-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					2004	2005	2006	2007	2008							
					41	Samurai_7	281	Bonds	5/98							
	Samurai_7	281	Heat Oil	5/98	1827	-5267	3549	33801	69498	1105	8774	12398	14167	-2255	-4452	1193
	Samurai_7	281	Cotton	5/98	15760	1010	-3105	-8550	8225	4140	-3475	-930	-1785	495	1710	170
	Samurai_7	281	S Franc	5/98	-6000	-488	-17113	6364	14775	6088	2300	4188	-1563	3450	1275	-1663
	Turtle Trading System	249	Jap Yen	1/90	1586	-775	-9526	2062	87	-738	0	-463	88	0	-3000	1075
	Turtle Trading System	249	Crude	1/90	-90	2220	-1310	19130	117300	8360	0	12410	0	27960	-7760	7380
	Turtle Trading System	249	B Pound	1/90	8173	-1869	1110	-5965	14663	2325	-1513	-1900	-1975	0	-75	6113
	Turtle Trading System	249	Bonds	1/90	-5800	220	1980	-3430	2900	0	0	0	370	-710	-40	600
	Turtle Trading System	249	Copper	1/90	-3488	7575	15438	17037	44738	12350	-5013	-3700	-3950	175	-4200	5063
	Turtle Trading System	249	Coffee	1/90	1201	5270	-2589	-8382	-5027	13350	-9563	-3300	-5344	506	-3413	-5288
42	Black Crusader UD Mini	579	Mini Russell	1/07	n/a	n/a	n/a	-6865	40980	2940	4735	-280	3375	1380	4780	765
	Black Crusader UD Mini	579	Mini Nasdaq	1/07	n/a	n/a	n/a	-1145	14115	610	1885	325	2720	-250	1265	-240
	Black Crusader UD Mini	579	Mini S&P	1/07	n/a	n/a	n/a	-2300	19788	1575	775	1388	3075	725	3025	338
43	T-Bonds Day_Trade	139	Bonds	1/84	-3410	-960	-2230	-3360	4330	1700	-310	-1240	810	560	-30	300
44	Simple Harmony	571	Copper	12/05	n/a	0	4013	51388	9288	0	0	0	0	9288	0	0
	Simple Harmony	571	Sugar	12/05	n/a	0	6170	1373	3642	0	2075	0	0	0	1358	0
	Simple Harmony	571	Nat Gas	12/05	n/a	0	57380	-8780	970	-1835	0	0	0	0	0	2805
	Simple Harmony	571	T Note	12/05	n/a	0	556	-456	960	1534	-2638	0	-2840	-1200	0	0
	Simple Harmony	571	Jap Yen	12/05	n/a	0	-16125	10813	3888	0	0	7862	0	0	1675	0
	Simple Harmony	571	Euro C	12/05	n/a	0	-3463	11738	-4963	-6550	0	0	6900	-14175	-950	0
	Simple Harmony	571	Cotton	12/05	n/a	0	-1250	-9455	7730	-3495	-2830	0	0	3355	-3685	0
45	Tuition-LT	387	Lumber	5/02	4268	3575	2893	-275	15015	3982	0	3685	0	-187	0	-1177
	Tuition-LT	387	Crude	5/02	12480	-11600	-600	22890	89040	-2900	0	12420	0	27950	0	-22310
	Tuition-LT	387	Corn	5/02	6451	-2539	-1964	-4837	19688	7150	0	2113	0	5550	-7563	813
	Tuition-LT	387	Euro \$	5/02	-1050	200	275	-2100	2225	3325	0	-1225	0	0	0	25
	Tuition-LT	387	Jap Yen	5/02	-2424	10426	-8375	-3151	8149	5350	0	0	-1163	0	0	2600
	Tuition-LT	387	T Note	5/02	1430	-5080	2630	140	-1110	5430	0	-2360	-160	0	-3170	90
	Tuition-LT	387	Bonds	5/02	3310	-2600	6030	-2310	-3300	-1830	0	0	0	0	-1520	480
	Tuition-LT	387	S Franc	5/02	-3513	-2912	-8251	-7501	9824	8500	0	0	-1688	0	0	2800
46	CatsCan IV Const	564	\$ Index	11/06	n/a	n/a	2030	3590	7700	1120	0	290	-760	-680	-1620	4660
	CatsCan IV Const	564	Euro C	11/06	n/a	n/a	2513	15625	6264	2213	0	0	188	-10200	88	13750
	CatsCan IV Const	564	T Note	11/06	n/a	n/a	-3000	9060	10160	5510	0	-1150	3200	-1370	0	2900
	CatsCan IV Const	564	Nat Gas	11/06	n/a	n/a	17560	-23790	64320	5530	-6050	6980	0	23000	-10470	41490
	CatsCan IV Const	564	Coffee	11/06	n/a	n/a	2531	-8643	188	11044	-7106	-769	-3300	3169	-6300	-5831
	CatsCan IV Const	564	Euro \$	11/06	n/a	n/a	-1075	-4700	1200	3550	-2375	0	350	-125	25	-175
47	The Mystery System	196	Euro C	12/98	8199	10624	-7663	2413	22739	-825	0	6225	1175	-10950	363	12088
	The Mystery System	196	Coffee	11/93	5906	8307	-14831	-3132	17230	6225	-2888	9188	-3619	675	-1313	1875
	The Mystery System	196	Jap Yen	11/93	-16264	10750	-11178	-5951	10287	2913	0	-1050	1250	0	0	4125
	The Mystery System	196	S Franc	11/93	9251	887	538	-4715	-3837	5013	0	1938	1938	-2888	-3713	5800
	The Mystery System	196	B Pound	11/93	1892	-8970	-2870	-8096	-538	-3663	0	-4263	-1450	-3313	863	9888
48	Dynamic Breakout Sys	240	Jap Yen	3/96	-2713	10538	-6714	2851	7600	-1500	0	-463	-1500	0	-2275	1025
	Dynamic Breakout Sys	240	Live Cattle	3/96	6692	-1228	6808	-528	10432	0	2664	-2240	1268	0	-1152	0
	Dynamic Breakout Sys	240	Crude	3/96	5600	-8170	3030	11860	104300	3840	0	12410	0	27960	-14350	11150
	Dynamic Breakout Sys	240	Copper	3/96	7737	7662	23813	13138	29912	12338	0	1900	-5350	-638	-2588	-1575
	Dynamic Breakout Sys	240	S Franc	3/96	7114	-3688	-1325	-8002	-4676	-775	0	700	1938	-2888	-3313	6863
	Dynamic Breakout Sys	240	Bonds	3/96	590	-2570	2300	4370	-2590	-3150	-1580	0	2470	0	-4500	580
	Dynamic Breakout Sys	240	Cotton	3/96	310	-470	-690	-4120	-880	1065	-5710	-1575	-1575	-2300	-2500	0
49	Natural Gas Offense	526	Nat Gas	8/05	n/a	39340	46900	2720	55640	5830	11550	10590	12070	250	29050	-2510
50	Aberration	207	Euro C	12/98	5162	224	-6739	-6127	21464	1738	0	0	5100	-550	0	4338
	Aberration	207	Cotton	12/93	7105	-6290	-240	-3270	5205	1875	-4665	0	0	0	0	0
	Aberration	207	Crude	12/93	8820	-4570	-5410	21280	87650	3070	0	12410	0	27960	-15130	0
	Aberration	207	T Note	12/93	-2890	-8860	2440	1400	2470	5420	0	-1080	0	0	-4000	430
	Aberration	207	B Pound	12/93	6418	-5201	4382	-9564	17363	-375	-1988	0	0	0	0	3288
	Aberration	207	Coffee	12/93	-5719	8851	-2532	-8851	-3657	8400	-11644	0	0	0	-6713	0
	Aberration	207	S Franc	12/93	3412	-1375	-9439	-4113	3625	1813	0	0	-913	0	0	2425
51	Profit Quest	231	\$ Index	9/95	-3430	-7130	-60	-340	5430	-820	0	280	-720	0	300	3520
52	Black Gold	333	Crude	1/01	7730	-1830	12500	21820	26665	-7235	0	0	0	0	39125	0
53	Amos' Root	307	Euro C	5/00	2113	8400	-6738	11388	27575	-2550	0	0	3513	-2900	-2863	0
	Amos' Root	307	Jap Yen	5/00	-11288	2463	6088	-2263	1988	0	0	3763	0	0	0	0
54	Waverider	339	Nat Gas	5/01	-20285	16070	29855	13800	-7125	-5110	0	6685	-2175	-2175	-2175	0
	Waverider	339	Cotton	5/01	13930	-1555	2785	475	-11940	0	-2175	-2175	0	-2175	0	0
	Waverider	339	Live Hogs	5/01	-5470	5830	-2358	-3350	3400	0	0	8925	0	-1375	0	-4150
	Waverider	339	Coffee	5/01	-12450	7931	-8981	-2888	8775	0	0	0	0	0	13481	-2175
	Waverider	339	Silver	5/01	6695	-8925	4955	-17400	25775	0	3255	-2175	-2175	0	-2780	0
	Waverider	339	Euro C	5/01	4388	2713	-12825	-3325	-1375	-9650	-5725	-2175	-4038	0	-6838	0
	Waverider	339	Soymeal	5/01	-5585	7775	-3185	-6785	-2190	-2175	-2175	0	0	-2175	575	0
	Waverider	339	Bonds	5/01	-9088	-5363	-2169	1081	-2172	4038	0	0	0	0	0	-2028
55	Weaver MT	319	Bonds	7/00	9050	3330	11760	7840	3640	4780	0	-2920	2500	-1990	-1080	-2150
	Weaver MT	319	S Franc	7/00	-826	2838	-6438	5663	812	4513	0	675	400	-4538	-163	7213
	Weaver MT	319	B Pound	7/00	7963	8794	-8562	-12094	12050	-2688	-738	-3225	-13	-2631	-1856	9900
	Weaver MT	319	Jap Yen	7/00	-7077	-3500	-8939	-939	14988	300	0	3763	2813	-3438	-1100	-1413
56	Trend One	299	Euro C	4/99	6299	5550	1763	-3650	15775	-10863	0	6825	-275	-13175	1250	12975
	Trend One	299	Bonds	4/99	9260	7020	-380	670	2070	1710	0	-4980	-1350	-730	-610	2970

Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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 Con. (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)
1050	0	8490	5260	1630	11560	5640	32	40.6	2068	-805	7	5400	214.1%	246.3%	45190	18750	76.7%	50.6%
12831	2066	3696	19975	-3045	66452	11017	27	66.7	5210	-3045	3	30750	216.1%	246.3%	133577	19908	39.8%	50.6%
2765	5510	1655	-2075	2825	11005	7910	39	43.6	1681	-799	7	5400	203.8%	246.3%	22350	19325	37.9%	50.6%
1650	1988	2125	-2425	6300	23713	4325	34	64.7	1754	-1239	2	6000	395.2%	246.3%	-28875	61313	-44.1%	50.6%
-5575	0	8700	0	-2225	-2138	8613	13	38.5	2788	-2013	2	7500	-28.5%	245.7%	62988	21788	43.4%	24.4%
0	48420	0	25460	-2420	119810	7760	8	75.0	21665	-5090	1	27750	431.7%	245.7%	150080	17570	28.0%	24.4%
-1750	0	12475	963	-6963	7700	6963	13	38.5	4973	-2150	4	4500	171.1%	245.7%	24131	54169	27.7%	24.4%
-580	-5880	9210	0	4570	7540	6610	9	44.4	3688	-1438	3	5400	139.6%	245.7%	26100	25080	25.0%	24.4%
0	0	44013	0	2813	47550	16688	9	55.6	12883	-4233	3	17250	275.7%	245.7%	74313	23700	22.3%	24.4%
-1613	0	8194	1444	0	-5025	28013	15	26.7	6581	-2854	6	9000	-55.8%	245.7%	-356	85163	-0.2%	24.4%
-1600	21755	2990	1100	-2815	39125	4000	55	69.1	1464	-972	3	10500	372.6%	245.0%	31300	13095	143.1%	101.6%
-2020	6775	1830	560	-1530	11930	4725	51	54.9	756	-402	5	6600	180.8%	245.0%	11440	5320	83.2%	101.6%
-2588	9875	250	38	-1163	17313	5013	46	60.9	1085	-727	4	10800	160.3%	245.0%	16325	6638	72.6%	101.6%
-720	830	-470	1770	3360	6560	2040	45	60.0	601	-537	3	2700	243.0%	243.0%	-28500	40840	-47.1%	-47.1%
0	0	0	0	49038	58325	1925	3	66.7	30125	-1957	1	17250	338.1%	242.8%	113725	27125	208.2%	120.4%
0	-1588	0	1795	843	4485	1587	5	80.0	2229	-4431	1	2400	186.9%	242.8%	12029	1587	158.3%	120.4%
0	0	0	0	50835	51805	1835	3	66.7	26820	-1864	1	24750	209.3%	242.8%	100405	28755	128.1%	120.4%
9690	0	-1090	0	11850	15306	6678	8	50.0	5769	-1943	3	4200	364.4%	242.8%	12909	8096	97.1%	120.4%
925	0	0	0	22975	33438	3738	5	80.0	9294	-3738	1	7500	445.8%	242.8%	21550	16125	90.7%	120.4%
9675	-10913	0	11050	-800	-5763	16362	12	33.3	7109	-4269	4	6900	-83.5%	242.8%	2512	17400	11.5%	120.4%
0	0	0	14385	735	8465	6655	7	42.9	6158	-2509	3	5400	156.8%	242.8%	-2240	17360	-13.1%	120.4%
0	5566	0	3146	4290	19305	1364	7	71.4	4134	-678	2	3300	585.0%	242.6%	21098	15961	93.6%	31.7%
0	48430	0	25450	4320	93360	22310	9	66.7	20272	-9454	2	27750	336.4%	242.6%	108300	34830	57.1%	31.7%
0	0	11625	0	-650	19038	7563	7	71.4	5450	-4096	1	4500	423.1%	242.6%	9925	9338	32.3%	31.7%
-1025	0	1125	0	1625	3850	2225	6	66.7	1525	-1128	1	2250	171.1%	242.6%	3550	2925	23.1%	31.7%
-3963	0	5325	0	7688	15838	3963	6	66.7	5241	-2571	1	7500	211.2%	242.6%	8975	17525	17.5%	31.7%
0	-3390	2450	0	1670	560	8990	8	50.0	2410	-2270	3	4200	13.3%	242.6%	4190	14480	14.6%	31.7%
0	-3330	2900	0	-980	-4280	6200	6	33.3	1690	-1913	2	5400	-79.3%	242.6%	1750	13450	4.7%	31.7%
0	0	10250	-10038	-9775	50	19813	6	50.0	7183	-7166	2	6000	0.8%	242.6%	-25688	38800	-62.7%	31.7%
-1280	0	6240	0	5550	13520	4170	17	35.3	3625	-749	6	2400	563.3%	240.4%	18870	4170	349.4%	107.6%
-5725	0	12363	0	16513	29188	14263	20	35.0	7498	-1792	8	6900	423.0%	240.4%	40913	14263	263.5%	107.6%
-880	-5480	7430	0	-2020	8140	6470	17	47.1	2886	-1664	4	4200	193.8%	240.4%	14200	6470	150.3%	107.6%
0	19880	-20790	7390	-3830	63130	21640	20	45.0	12887	-4805	5	24750	255.1%	240.4%	54260	33540	97.4%	107.6%
-1575	0	10294	2081	356	2063	21713	21	28.6	5763	-2171	7	9000	22.9%	240.4%	-5569	27694	-27.5%	107.6%
-825	-900	2300	-625	1775	2975	4025	20	35.0	1157	-394	6	2250	132.2%	240.4%	-2800	6250	-55.3%	107.6%
5163	-1388	14038	0	10113	36000	10950	19	52.6	6114	-2787	4	6900	521.7%	237.8%	65413	26475	91.7%	40.2%
-1388	0	10481	0	-2063	17175	6188	17	35.3	5897	-1656	3	9000	190.8%	237.8%	85519	35869	61.3%	40.2%
-2588	0	12625	0	7688	24963	2588	7	71.4	5720	-1811	1	7500	332.8%	237.8%	57450	54088	49.4%	40.2%
-2000	-5663	6588	-5250	-2038	-275	9163	12	41.7	4255	-3083	3	6000	-4.6%	237.8%	41225	17888	44.3%	40.2%
1300	-1300	15663	-9063	-1906	2756	12688	24	29.2	4234	-1584	6	4500	61.2%	237.8%	-38594	54038	-55.3%	40.2%
-1450	0	13763	0	7688	15288	6163	12	41.7	4840	-1277	2	7500	203.8%	230.0%	73413	19713	74.8%	29.0%
2888	0	5124	0	-1920	6632	2240	10	60.0	2022	-1375	2	2400	276.3%	230.0%	19760	15448	62.9%	29.0%
0	48420	0	25460	-7700	107190	14350	9	66.7	21540	-7379	2	27750	386.3%	230.0%	123720	29730	34.1%	29.0%
-3225	0	32775	0	150	33788	13375	14	35.7	9935	-1763	4	17250	195.9%	230.0%	61000	30400	27.0%	29.0%
-3663	-3150	3750	-4138	350	-4325	7200	17	35.3	2986	-2022	4	6000	-72.1%	230.0%	4913	18538	6.3%	29.0%
0	-2700	6290	0	8920	6330	8880	12	41.7	3652	-1707	3	5400	117.2%	230.0%	-3490	34730	-4.9%	29.0%
6170	0	5370	175	865	-15	13660	14	35.7	3189	-1772	7	5400	-0.3%	230.0%	-6820	25160	-9.7%	29.0%
-3760	-6700	-2210	820	1920	56900	20620	88	52.3	2848	-1767	5	24750	229.9%	229.9%	146520	21320	165.2%	165.2%
0	0	23238	-12400	0	21463	12400	6	66.7	8603	-6490	1	6900	311.1%	227.0%	49788	23575	69.8%	24.7%
4675	0	5370	0	-1095	6160	4665	5	60.0	3973	-2880	1	5400	114.1%	227.0%	32825	18755	39.4%	24.7%
0	41610	0	25450	4320	99690	15130	7	85.7	19137	-15098	1	27750	359.2%	227.0%	145140	30930	33.9%	24.7%
0	-2140	3840	0	1670	4140	6790	7	57.1	2840	-2401	2	4200	98.6%	227.0%	13100	23680	20.2%	24.7%
0	0	16438	0	5881	23244	5200	6	50.0	9481	-1733	3	4500	516.5%	227.0%	10969	20650	15.8%	24.7%
0	0	6300	0	-1219	-4875	18356	5	40.0	7350	-6525	2	9000	-54.2%	227.0%	-2119	77700	-1.5%	24.7%
0	0	10250	-9950	-8713	-5088	18663	6	50.0	4829	-6525	2	6000	-84.8%	227.0%	-6575	25025	-7.1%	24.7%
840	2040	-280	0	240	5400	2020	14	57.1	1184	-677	2	2400	225.0%	225.0%	-5840	23360	-17.9%	-17.9%
0	0	0	0	30205	62095	7235	3	66.7	34665	-7277	1	27750	223.8%	223.8%	92950	12460	41.0%	41.0%
0	0	34925	0	0	30125	7625	9	22.2	20150	-1447	5	6900	436.6%	223.0%	64800	8013	105.3%	52.8%
-1775	0	0	0	0	1988	1775	2	50.0	3763	-1776	1	7500	26.5%	223.0%	2950	17088	4.4%	52.8%
0	0	0	0	82555	77605	6525	7	28.6	44620	-2346	3	24750	313.6%	221.2%	132050	34675	68.1%	26.9%
0	0	0	0	13505	6980	6525	4	25.0	13505	-2175	3	5400	129.3%	221.2%	15755	14115	37.2%	26.9%
0	0	0	0	5365	8765	5525	5	40.0	7145	-1842	3	2700	324.6%	221.2%	5740	10387	27.1%	26.9%
0	0	0	0	15881	27188	2175	3	66.7	14681	-2191	1	9000	302.1%	221.2%	13688	22388	19.4%	26.9%
0	0	0	29650	10125	35900	10155	7	42.9	15352	-2552	4	15000	239.3%	221.2%	3935	36500	3.3%	26.9%
0	0	0	29225	-5600	-4800	28425	12	8.3	29225	-3081	9	6900	-69.6%	221.2%	-100	53375	-0.2%	26.9%
0	0	0	9405	2305	5760	6525	6	50.0	4095	-2175	3	6000	96.0%	221.2%	-6160	23945	-13.1%	26.9%
0	-4181	0	0	11006	8834	8394	7	28.6	9964	-2224	4	5400	163.6%	221.2%	-6328	23563	-15.0%	26.9%
-2560	-2150	9210	0	8960	12600	10350	18	38.9	3636	-1169	8	5400	233.3%	217.7%	63400	10350	135.5%	32.5%
-1563	-2475	-1075	-1100	1688	3575	6275	20	35.0	2616	-1134	6	6000	59.6%	217.7%	6188	15700	11.9%	32.5%
1975	-2150	8963	0	5881	13419	11150	21	33.3	4161	-1119	5	4500	298.2%	217.7%	969	31431	2.5%	32.5%
0	0	15138	0	5288	21350	6888	19											

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					2004	2005	2006	2007	2008							
					57	Trend One	299	Jap Yen	4/99							
	Trend One	299	S Franc	4/99	8925	-17338	1638	-9752	10949	7875	0	0	-3750	-2013	-813	7625
	Trend One	299	Coffee	4/99	6057	-7238	11005	-6431	-4969	7331	-7031	-394	525	-469	-4163	1313
58	Natural Gas Trader -MA	504	Nat Gas	8/05	n/a	31080	45810	8760	45060	5830	16710	6430	10750	490	13480	1320
	Theta	309	Crude	6/00	9780	-15935	8350	-5740	52505	-4335	0	0	0	0	37055	0
	Theta	309	Jap Yen	6/00	1200	11488	-7725	-2713	-163	0	0	4175	-2213	0	-100	0
	Theta	309	Coffee	6/00	-6038	-919	-4613	-450	-1575	0	1163	0	0	-75	-2663	0
	Theta	309	S Franc	6/00	3338	88	-6813	-3638	5588	0	0	8675	-2463	-5988	-2325	0
	Theta	309	Bonds	6/00	363	-200	-1300	-1169	-17734	-2856	0	-3322	0	-403	-1825	-1934
	Theta	309	Wheat	6/00	-7425	-9050	263	6925	-36175	0	10425	-11025	0	106	-9713	-9869
59	STC S&P DayTrade	258	S&P	4/97	17925	-7025	-7150	5475	66025	-4900	-6700	9500	5275	-1200	3150	-8700
60	Super Turtle	561	Nat Gas	12/05	n/a	n/a	58855	-8100	4445	0	0	0	0	8640	0	
	Super Turtle	561	Copper	12/05	n/a	n/a	27363	-2938	-11575	0	0	0	1875	-3525	0	0
	Super Turtle	561	Sugar	12/05	n/a	n/a	1544	4441	-661	0	1134	0	0	0	-366	-1430
	Super Turtle	561	T Note	12/05	n/a	n/a	2056	-850	604	0	0	8175	0	-1571	-1543	0
	Super Turtle	561	Jap Yen	12/05	n/a	n/a	-7625	8925	-12837	-2175	0	0	0	-2837	-1775	0
	Super Turtle	561	Cotton	12/05	n/a	n/a	1645	-5775	3760	0	0	-6175	0	-1020	-2550	0
	Super Turtle	561	Euro C	12/05	n/a	n/a	-10238	-5225	12963	6863	0	0	3750	-3275	-3163	0
61	1-2-3-4 System	198	Euro C	12/98	16875	5261	2461	2912	29537	-3413	0	4688	-488	-1688	0	10188
	1-2-3-4 System	198	\$ Index	12/93	9180	1810	900	-1170	870	-1840	0	-2780	-120	-510	0	2250
	1-2-3-4 System	198	Jap Yen	12/93	-3826	-76	-9777	7764	16675	6463	0	-463	1838	0	-4438	1088
	1-2-3-4 System	198	S Franc	12/93	5575	-1088	-9114	-4952	-1602	6638	0	2100	2100	-6250	-2013	6425
	1-2-3-4 System	198	B Pound	12/93	8600	-3468	-3926	-12021	17125	2275	0	-1019	-1381	-688	0	7425
62	STAT	344	\$ Index	5/01	7990	-820	-1360	-1970	130	-240	0	920	-1160	-2010	-850	3250
	STAT	344	Crude	5/01	13030	-8540	5670	21270	86540	-5850	0	12410	0	27960	-18930	-2930
	STAT	344	Euro C	5/01	10587	900	-3689	-5350	5400	-3125	0	4688	-5363	0	-1575	5200
	STAT	344	T Note	5/01	1590	-7030	3130	1230	3670	5420	0	-2290	-400	0	-2550	730
	STAT	344	Jap Yen	5/01	-6025	11951	-7889	-3838	7225	4975	0	0	-1863	0	0	2063
	STAT	344	Rough Rice	5/01	-3750	-1130	-5014	-1446	7380	8186	0	6784	-3094	-2216	0	1166
	STAT	344	S Franc	5/01	2724	-5450	-5664	-8513	2475	7113	0	0	-1400	-3000	0	5725
63	Dollar Trader for Curr.	236	Jap Yen	1/96	5401	7562	-4650	13850	21152	813	0	863	1150	0	-425	2763
	Dollar Trader for Curr.	236	Euro C	1/99	4675	-4051	-5414	14863	388	-3913	0	4788	-7725	-1225	1150	10588
64	Feeder Trader	235	Feeder Cattle	12/95	8640	-9815	4340	-1730	5765	-295	1775	2325	0	-590	1495	2095
65	Directional Movement	82	\$ Index	1/87	-1910	-4170	-2670	3820	9890	690	0	2030	-310	-50	-340	3780
	Directional Movement	82	Euro C	1/87	6949	662	-3214	7937	17049	1825	0	5325	-1775	-10713	-388	11075
	Directional Movement	82	Jap Yen	1/87	-7638	-4162	-5414	1750	-6800	588	0	-5913	1838	375	-1713	-3463
	Directional Movement	82	Euro \$	1/87	-1000	-825	-2450	-3150	4400	3750	375	0	1225	0	75	125
	Directional Movement	82	Copper	1/87	1175	-88	-17701	34477	49338	17975	-15900	3525	-3363	3988	-4150	3250
	Directional Movement	82	Nat Gas	1/87	-26400	-10560	-5770	-62540	70860	6940	-13480	3000	0	23010	-6180	49450
	Directional Movement	82	Cotton	1/87	-7965	-4820	-5305	3235	3780	4840	-4295	-3315	-1660	1025	-1845	0
	Directional Movement	82	Bonds	1/87	5000	1920	-430	640	-12190	-840	-4570	-1430	-4830	-450	1480	1660
	Directional Movement	82	Coffee	1/87	-1818	-13761	2418	-9751	-4465	10331	-9563	-1763	-4050	4631	-4519	-5569
	Directional Movement	82	Live Hogs	1/87	-1156	2036	448	-7368	196	-2464	1280	-2832	1084	-3472	1788	-108
66	Ultimate Trading Dev. I	323	Euro C	8/00	6725	-5001	9901	14750	25788	6550	0	0	5100	0	0	5775
	Ultimate Trading Dev. I	323	Jap Yen	8/00	-5926	2174	-12063	-2463	7239	6463	0	0	-2375	-1600	0	888
67	25X25	275	Bonds	6/98	4610	-1840	-3440	5690	14740	-450	0	-2330	0	0	-2570	0
68	Black Crusader UD	578	S&P	1/07	n/a	n/a	n/a	-11800	114525	16625	3600	7225	16100	3975	14800	1700
69	EuroMax	569	Euro C	10/06	n/a	n/a	-13	775	12700	-3888	8088	-2838	0	-1063	0	0
70	Swing Index System	84	Nat Gas	1/87	47920	51360	-10450	-18480	97820	16360	-8720	10580	3200	80	-2600	52620
	Swing Index System	84	Jap Yen	1/87	-13364	-13250	-3200	-8562	26712	7275	4875	763	-5288	3200	2513	-613
	Swing Index System	84	Copper	1/87	-11063	6938	2661	50238	10948	13875	-6725	-10150	-5788	513	-3588	-2163
	Swing Index System	84	Euro C	1/87	-7612	-4465	-7377	-5125	1249	3275	-538	1275	-5263	-5425	-5438	13113
	Swing Index System	84	Coffee	1/87	-8405	-15174	-10388	-9848	-132	2708	10950	-5528	349	1189	-7073	-6008
	Swing Index System	84	Cotton	1/87	-16285	-2035	255	-550	-15265	2155	-1755	-3875	-1510	-1365	-725	-805
	Swing Index System	84	Bonds	1/87	-13570	-5570	-4210	-5150	-250	2890	-6090	-3580	1510	-520	-1920	-130
	Swing Index System	84	\$ Index	1/87	-3780	-8250	-6020	-2080	4150	800	0	480	-2920	-3790	-440	4310
	Swing Index System	84	Live Hogs	1/87	3100	-12132	-11348	-5880	-7192	-2280	-2652	-540	300	-2372	436	-1240
	Swing Index System	84	Euro \$	1/87	-7575	-8875	-4350	-8850	-5375	4050	-6075	-375	500	-1150	-1225	175
71	Ready-Set-Go	340	Euro C	5/01	13038	12100	-5850	12113	-9050	-4350	0	-2175	-4038	0	-4163	-2175
	Ready-Set-Go	340	Silver	5/01	13980	-6750	28770	-6525	38110	0	16035	-2175	-2175	0	-2175	0
	Ready-Set-Go	340	Nat Gas	5/01	-10985	28725	0	-2175	46250	-4690	0	7465	0	-2175	0	-1475
	Ready-Set-Go	340	Cotton	5/01	5580	170	1885	-1205	9155	0	-1545	0	0	-2175	0	0
	Ready-Set-Go	340	Soymeal	5/01	2485	2925	-2400	-5710	12210	1105	9695	0	0	0	3665	0
	Ready-Set-Go	340	Bonds	5/01	-1969	-5050	-1781	894	4736	9081	0	0	0	0	-2177	0
	Ready-Set-Go	340	Coffee	5/01	-11569	12131	-5269	-5194	14438	0	5006	0	0	0	9431	0
	Ready-Set-Go	340	Live Hogs	5/01	-5925	1375	2550	-4575	-2410	385	0	1525	0	-1050	-175	-2175
72	Trend Weaver	604	\$ Index	8/07	n/a	n/a	n/a	5410	3625	-1115	0	0	730	0	-175	0
	Trend Weaver	604	T Note	8/07	n/a	n/a	n/a	3022	2247	2425	0	0	-982	0	-622	0
	Trend Weaver	604	Gold	8/07	n/a	n/a	n/a	10445	20990	6555	2285	0	-4075	0	1525	0
	Trend Weaver	604	Palladium	8/07	n/a	n/a	n/a	840	19940	0	9855	-2200	-2525	0	-1660	0
	Trend Weaver	604	Crude	8/07	n/a	n/a	n/a	15995	-4880	0	7365	0	0	11655	-5040	0
	Trend Weaver	604	Jap Yen	8/07	n/a	n/a	n/a	-1725	6100	1563	0	5575	0	0	-2025	-1275
73	Black or White	124	Cotton	12/92	-6100	-11620	-315	-11575	17875	6560	0	0	0	-1340	0	0

Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
-1713	0	13500	0	7688	19763	9063	11	45.5	6105	-1800	3	7500	263.5%	214.2%	18275	25713	24.4%	29.0%
0	0	10250	-5650	1763	15288	6575	12	41.7	5503	-1751	6	6000	254.8%	214.2%	7313	28888	12.2%	29.0%
-1519	0	4013	-1406	-2306	-4106	13631	25	40.0	3186	-2398	4	9000	-45.6%	214.2%	-35213	48225	-39.1%	29.0%
-6280	-6490	3660	-1500	8590	52990	19750	98	52.0	2851	-1962	5	24750	214.1%	214.1%	139300	19750	157.1%	157.1%
0	0	0	0	100725	133445	4335	3	66.7	68890	-4408	1	27750	480.9%	213.6%	151685	27935	62.5%	14.5%
-2025	0	0	0	20488	20325	4338	5	40.0	12331	-1446	3	7500	271.0%	213.6%	27888	12950	42.1%	14.5%
0	0	0	0	23100	21525	2738	4	50.0	12131	-1369	2	9000	239.2%	213.6%	-8400	34069	-10.6%	14.5%
0	0	0	7688	-8888	-3300	11975	8	25.0	8181	-3277	4	6000	-55.0%	213.6%	-19425	21763	-37.0%	14.5%
-3247	0	-1634	0	11390	-3832	15222	9	11.1	11390	-1901	8	5400	-71.0%	213.6%	-25907	37297	-54.8%	14.5%
-16100	0	0	0	-1600	-37775	48200	7	28.6	5266	-9667	4	5400	-699.5%	213.6%	-48425	50813	-102.5%	14.5%
22700	4225	24125	10900	-950	57425	13600	114	42.1	3503	-1677	7	27000	212.7%	212.7%	228463	43450	70.5%	70.5%
0	0	0	0	56175	64815	3185	3	66.7	34000	-3222	1	24750	261.9%	210.3%	111375	20600	142.1%	89.5%
0	0	0	0	49837	48187	9783	4	50.0	29000	-4907	2	17250	279.3%	210.3%	62687	40262	111.8%	89.5%
0	0	0	0	1903	1241	1796	6	50.0	1030	-616	2	2400	51.7%	210.3%	7226	2029	95.1%	89.5%
0	-208	-4246	0	9021	9626	8042	9	55.6	56	3657	3	4200	229.2%	210.3%	10832	8042	81.4%	89.5%
-6050	0	0	0	16650	3813	12838	7	14.3	16650	-2143	6	7500	50.8%	210.3%	5113	12837	21.5%	89.5%
0	0	0	13505	-545	3215	9745	6	16.7	13505	-2064	4	5400	59.5%	210.3%	-915	15550	-5.2%	89.5%
0	0	0	8788	0	12963	8275	6	50.0	7079	-2758	3	6900	187.9%	210.3%	-2500	15600	-11.1%	89.5%
0	0	23238	-2988	800	30338	7338	12	41.7	8855	-1997	3	6900	439.7%	207.0%	84075	14713	117.9%	46.5%
0	0	8680	-2320	-2400	960	6430	14	28.6	3455	-1288	5	2400	40.0%	207.0%	42850	12740	115.8%	46.5%
-1513	0	13700	0	7688	24363	4863	9	55.6	6155	-1611	2	7500	324.8%	207.0%	89963	28275	77.8%	46.5%
-2313	-6488	6075	-4263	-1325	688	10638	13	38.5	4668	-2836	3	6000	11.5%	207.0%	11825	27725	12.8%	46.5%
0	0	16438	-5925	-16969	156	22894	13	23.1	9177	-2741	5	4500	3.5%	207.0%	-32963	36788	-47.5%	46.5%
-1280	0	6050	-2970	-1690	20	4660	11	36.4	2913	-1664	3	2400	0.8%	203.0%	20810	9460	110.7%	31.5%
0	48420	0	25460	4310	90850	21860	9	66.7	20272	-10291	2	27750	327.4%	203.0%	118730	26500	54.6%	31.5%
-1850	0	14100	-2625	-3025	6425	6938	10	40.0	6431	-3217	2	6900	93.1%	203.0%	22025	21350	40.7%	31.5%
0	-2710	5470	0	1680	5350	7220	8	50.0	3325	-1988	3	4200	127.4%	203.0%	5220	15360	15.9%	31.5%
-5138	0	7188	0	7688	14913	5138	6	66.7	5478	-3508	1	7500	198.8%	203.0%	6438	23338	11.0%	31.5%
0	-2650	0	-796	3906	11286	9000	9	55.6	4450	-2748	2	6900	163.6%	203.0%	276	17216	0.5%	31.5%
0	0	10250	-16213	-6150	-3675	22363	7	42.9	7696	-6702	2	6000	-61.3%	203.0%	-21500	31525	-45.7%	31.5%
-800	0	12838	6850	-1800	22250	2100	12	58.3	3911	-1021	2	7500	296.7%	200.6%	95200	14513	95.8%	79.3%
-3075	0	16913	-4838	-6025	6638	10863	16	37.5	5967	-2916	4	6900	96.2%	200.6%	56138	20650	79.4%	79.3%
-575	5	1515	-1985	165	5930	3350	29	62.1	977	-1061	2	3000	197.7%	197.7%	9965	16210	24.9%	24.9%
-3280	0	8380	-280	2930	13550	3280	16	43.8	2867	-728	4	2400	564.6%	188.0%	53910	31080	100.6%	9.0%
0	0	18238	-4325	9813	29075	12875	18	33.3	8765	-1954	7	6900	421.4%	188.0%	46900	22125	30.4%	9.0%
-6500	0	9538	0	-2638	-7888	16875	19	47.4	2108	-2689	5	7500	-105.2%	188.0%	25763	54175	15.3%	9.0%
-1050	-1600	1500	0	2150	6550	2650	10	80.0	1150	-1325	2	2250	291.1%	188.0%	6975	9825	13.9%	9.0%
0	0	44013	0	800	50138	16813	16	43.8	11582	-3451	2	17250	290.7%	188.0%	43788	56025	11.4%	9.0%
-2400	13580	-9700	14650	670	79540	20010	20	40.0	16958	-4677	4	24750	321.4%	188.0%	60040	146350	10.9%	9.0%
7815	0	5895	-5445	-1970	1045	10090	21	42.9	2279	-1625	4	5400	19.4%	188.0%	3990	29120	3.3%	9.0%
-220	-12270	9280	0	2870	-9320	24870	26	26.9	3917	-1932	9	5400	-172.6%	188.0%	-15460	36170	-12.8%	9.0%
-2288	0	10031	-1031	-394	-4181	23119	20	35.0	4179	-2572	5	9000	-46.5%	188.0%	-29419	76913	-14.6%	9.0%
2208	0	3196	-1628	-476	-1424	6404	17	47.1	1323	-1336	3	2700	-52.7%	188.0%	-28832	37728	-47.8%	9.0%
0	0	23238	-14875	-13663	12125	28538	7	57.1	10763	-10288	2	6900	175.7%	187.8%	46175	28538	77.2%	44.7%
-5675	0	9538	0	7688	14925	8763	7	57.1	6144	-3208	2	7500	199.0%	187.8%	9125	23413	14.2%	44.7%
-1170	-1920	10790	12390	-4640	10100	8440	8	25.0	11590	-2180	5	5400	187.0%	187.0%	15960	15120	27.3%	27.3%
-9575	49375	1750	575	-6150	100000	21150	44	61.4	6117	-3842	4	54000	185.2%	185.2%	96575	31000	85.8%	85.8%
-2563	0	14963	0	0	12700	6463	8	37.5	7738	-2103	2	6900	184.1%	184.1%	13463	6575	83.6%	83.6%
0	19850	0	15150	12200	118720	9770	35	51.4	8224	-1718	6	24750	479.7%	183.7%	275510	47720	49.8%	-7.2%
0	0	15113	-688	-4825	22325	10988	85	50.6	1486	-990	5	7500	297.7%	183.7%	16500	83538	9.9%	-7.2%
-6988	0	37425	-788	1138	16763	34888	49	34.7	4210	-1713	15	17250	97.2%	183.7%	37225	61775	9.7%	-7.2%
0	0	23213	-21450	9588	12350	21450	70	38.6	2930	-1555	6	6900	179.0%	183.7%	-21200	65800	-13.8%	-7.2%
-810	4901	469	-1185	-5333	-5370	19170	68	41.2	1485	-1175	9	9000	-59.7%	183.7%	-43208	116505	-21.5%	-7.2%
6100	-5260	965	-2905	2215	-6765	11135	41	39.0	1222	-1052	4	5400	-125.3%	183.7%	-58770	81140	-48.7%	-7.2%
-1770	-5870	9140	6850	3700	4210	20000	81	40.7	1454	-910	9	5400	78.0%	183.7%	-65360	101660	-54.2%	-7.2%
2650	5200	1950	-2640	-2240	3360	8170	71	38.0	1039	-560	6	2400	140.0%	183.7%	-67760	96580	-126.4%	-7.2%
912	-760	-100	-128	320	-8104	9204	74	29.7	679	-443	7	2700	-300.1%	183.7%	-90668	93028	-150.4%	-7.2%
-3125	1675	275	-100	1350	-4025	11275	62	22.6	736	-299	16	2250	-178.9%	183.7%	-115750	120050	-230.3%	-7.2%
-2463	0	12488	0	7075	200	19363	9	22.2	9781	-2762	7	6900	2.9%	182.5%	57575	21538	106.5%	35.1%
0	0	28600	0	10125	48235	6525	6	50.0	18253	-2175	3	15000	321.6%	182.5%	79555	10875	67.7%	35.1%
51555	0	-2255	0	0	48425	4690	7	28.6	29510	-2132	2	24750	195.7%	182.5%	73470	25670	37.9%	35.1%
0	0	15050	0	0	11330	3720	3	33.3	15050	-1852	2	5400	209.8%	182.5%	12165	11115	28.8%	35.1%
0	0	0	-2255	0	12210	2255	4	75.0	4822	-2256	1	6000	203.5%	182.5%	7580	8110	16.1%	35.1%
-2169	0	0	0	0	4736	4345	3	33.3	9081	-2167	2	5400	87.7%	182.5%	6548	13050	15.5%	35.1%
0	0	0	0	0	14438	0	2	100.0	7219	0	0	9000	160.4%	182.5%	-12581	34856	-17.8%	35.1%
0	0	1335	-2255	0	-2410	4345	8	50.0	818	-1421	3	2700	-89.3%	182.5%	-17818	19233	-84.2%	35.1%
-195	0	5455	0	2025	6725	1715	7	42.9	3185	-710	3	2400	280.2%	181.5%	11060	2190	307.2%	155.6%
1425	0	0	0	10685	12932	1603	5	60.0	4845	-802	2	4200	307.9%	181.5%	15954	1603	253.2%	155.6%
5565	0	9135	0	-3015	17975	4075	7	71.4	5013	-3536	1	9750	184.4%	181.5%	28420	4075	194.3%	155.6%
17240	0	0	-770	0	19940	6385	6	33.3	13548	-1781	3	8250	241.7%	181.5%	20780	6385	167.9%	155.6%
-17025	0	0	0	48680	45635	26000	7	71.4	14327</									

#2-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					----->											
					2004	2005	2006	2007	2008							
	Black or White	124	Euro C	12/98	7400	-3062	-1549	4362	1074	-1688	0	0	-913	0	0	10938
	Black or White	124	Euro \$	5/90	400	450	-550	-2775	-825	2825	-1550	0	275	0	-125	150
	Black or White	124	Heat Oil	5/90	1029	22580	4763	15250	82488	0	17749	0	29585	0	3465	0
	Black or White	124	Live Cattle	5/90	-4468	1892	-3748	-1032	4908	0	1156	0	1604	0	-1508	0
	Black or White	124	B Pound	5/90	4906	-7332	7019	-9406	-11231	1288	0	-2663	-2156	0	0	25
74	Scooter	105	Coffee	12/89	12413	-17193	-15226	12057	2232	6150	-3600	5400	-1069	3150	-2681	-4106
	Scooter	105	Bonds	12/89	-4850	2940	4490	11580	7950	-2090	0	-880	-1400	-1400	540	1210
	Scooter	105	Jap Yen	12/89	12313	3374	-13327	536	30139	5038	0	3525	-375	1938	-1100	-313
	Scooter	105	Copper	12/89	4849	-5063	-1412	34939	30150	15100	-4025	-3375	-8563	5988	-3763	5863
	Scooter	105	Crude	12/89	2800	-28200	2990	14930	58780	9780	550	310	-7200	-7450	-3980	11760
75	Moving Avg. Reversal	322	Crude	6/00	7410	-6580	-1380	16660	112040	6530	0	12410	0	27960	-17120	8380
	Moving Avg. Reversal	322	Euro C	6/00	-3051	2649	-15450	7899	17288	6550	0	0	5100	0	0	-2175
	Moving Avg. Reversal	322	Cotton	6/00	11710	-11220	-5020	-7770	16520	5430	-3855	2615	0	-190	0	0
	Moving Avg. Reversal	322	Coffee	6/00	-12207	12432	-12262	919	9938	10163	-9563	2513	0	-5869	0	4163
	Moving Avg. Reversal	322	Jap Yen	6/00	-11688	12825	-7188	3100	3424	5225	0	0	-3300	0	0	4125
	Moving Avg. Reversal	322	Bonds	6/00	940	-5220	4590	-3260	-11880	2110	0	0	-5370	0	0	-3760
	Moving Avg. Reversal	322	Gold	6/00	-1810	-3670	10990	-9930	-23990	0	-1260	-1940	1470	0	-17680	0
76	Arcs Plus	302	S&P	8/99	-31875	-2200	-19500	8200	68425	-10150	-13200	-4475	13825	3000	5650	825
77	Market Direction	384	Euro C	3/02	1338	7400	-8163	6150	21750	-1325	6963	-2650	-1413	-1325	-3075	0
	Market Direction	384	T Note	3/02	-6219	-2306	2325	1438	4247	0	0	0	6300	0	-1325	0
	Market Direction	384	Corn	3/02	1725	3113	-2313	-3600	21638	0	0	0	0	0	14100	3675
	Market Direction	384	S Franc	3/02	-825	-650	1488	-2900	1425	0	9575	-4225	1175	0	-2650	0
	Market Direction	384	Crude	3/02	14250	-11505	11580	19780	41630	0	11285	5715	11285	-2650	2115	0
	Market Direction	384	Coffee	3/02	-3713	3563	-3375	1594	12863	0	8963	0	-1331	0	0	-1331
	Market Direction	384	Gold	3/02	-5645	-3655	4845	-4950	14615	0	0	0	0	0	-1325	9425
	Market Direction	384	Jap Yen	3/02	-5413	4575	700	213	3350	-1325	2988	0	0	0	0	0
	Trend Harmony	515	Copper	12/05	n/a	0	10687	37725	9062	0	0	0	0	0	2200	0
	Trend Harmony	515	Jap Yen	12/05	n/a	-3088	-19988	8013	8050	0	0	7863	0	0	2338	0
	Trend Harmony	515	Sugar	12/05	n/a	0	5778	447	-3066	0	0	0	-512	0	-1441	0
	Trend Harmony	515	Nat Gas	12/05	n/a	-9245	10415	-4185	6870	0	0	0	0	0	0	5515
	Trend Harmony	515	Euro C	12/05	n/a	-3225	2125	813	11163	0	0	0	10675	-9225	-950	0
	Trend Harmony	515	T Note	12/05	n/a	0	47	-2307	-8225	2596	-2638	0	-2840	-1200	0	0
	Trend Harmony	515	Cotton	12/05	n/a	80	-1250	-10285	1550	-545	-4180	0	0	-870	-4005	2925
79	Hi-Lo Swing	346	Lumber	1/01	2233	5093	1859	847	16027	3993	0	3674	0	-176	0	-66
	Hi-Lo Swing	346	Euro C	1/01	8887	2962	-11387	-3114	18976	2725	0	0	3938	0	0	4313
	Hi-Lo Swing	346	Cotton	1/01	5245	-5490	-400	-2000	15140	4275	0	-4230	0	-190	0	0
	Hi-Lo Swing	346	Corn	1/01	6589	-2864	798	-5025	17837	7150	0	2113	0	5550	-8363	-238
	Hi-Lo Swing	346	Jap Yen	1/01	-5989	8650	-7438	-12300	3138	2863	0	-1213	0	0	0	1325
	Hi-Lo Swing	346	Coffee	1/01	-13237	14382	262	-2925	-6093	8138	-13425	-2756	0	-5869	656	0
	Hi-Lo Swing	346	Bonds	1/01	-1660	-610	5580	-2670	-1270	2100	-1940	0	-5600	0	-2160	640
80	GK Universal Trader I	550	Coffee	3/06	n/a	n/a	56	-3131	26738	0	1913	0	0	0	0	0
	GK Universal Trader I	550	T Note	3/06	n/a	n/a	-1604	-1663	4978	6347	0	-1700	0	0	0	0
	GK Universal Trader I	550	Jap Yen	3/06	n/a	n/a	-1025	500	2963	0	0	2963	0	0	0	0
	GK Universal Trader I	550	Copper	3/06	n/a	n/a	31650	-15313	-16513	0	588	0	-7400	0	-9700	0
	GK Universal Trader I	550	Soybeans	3/06	n/a	n/a	375	1813	14150	0	-3638	0	0	0	-3588	0
	GK Universal Trader I	550	Nasdaq	3/06	n/a	n/a	-4100	-3375	52450	0	-6700	0	0	0	0	-4950
	GK Universal Trader I	550	Nat Gas	3/06	n/a	n/a	690	-3755	14850	0	0	1555	0	0	15685	0
	GK Universal Trader I	550	Feeder Cattle	3/06	n/a	n/a	-1210	-6360	7250	0	0	-25	0	0	0	0
81	Catscan II	226	Euro C	12/98	8387	2199	1349	-14015	20388	-4025	0	0	0	-2900	0	5888
	Catscan II	226	T Note	8/95	8700	-2230	-11460	9950	280	5420	-1370	-2300	1950	0	-2100	-540
	Catscan II	226	Coffee	8/95	7725	6300	-1930	-1407	-10050	10388	-2869	-3544	-1931	-2194	-1294	-1856
	Catscan II	226	Crude	8/95	370	4930	-1870	-14240	111510	1460	0	12420	0	27060	-10170	12260
	Catscan II	226	Jap Yen	8/95	-10739	5588	2950	1126	6800	3588	0	-463	2388	0	-1738	663
	Catscan II	226	S Franc	8/95	10838	-8702	9613	-4801	1050	5013	0	2288	738	-4438	-3538	6025
	Catscan II	226	Bonds	8/95	5760	-20630	8380	-1670	-27600	-7750	-1040	-2340	800	0	-3320	-1960
82	Delphi Universal	509	Mini Midcap	9/05	n/a	4545	3155	11380	13395	-2570	1220	1990	30	1510	1660	-3040
83	Maxim	552	Mini Russell	4/06	n/a	n/a	11720	21245	25345	2255	3730	1320	-660	-600	1330	-160
	Maxim	552	Mini S&P	4/06	n/a	n/a	5613	13573	16160	1700	3613	-38	725	-313	1938	938
84	HiProb	491	Mini Russell	1/05	n/a	3635	8485	8040	21325	2005	4090	2350	685	1360	-325	1150
	HiProb	491	Mini Midcap	1/05	n/a	2380	8360	1110	20145	4120	2805	1030	1075	815	585	0
	HiProb	491	Mini S&P	1/05	n/a	-2413	2963	3663	9613	0	2775	163	1738	0	-375	0
	HiProb	491	Mini Nasdaq	1/05	n/a	-565	3260	1700	1685	700	1795	215	-1295	0	0	-435
85	Anomaly 1	380	Euro C	3/02	2975	9563	-12050	-2688	41813	2425	20213	-2175	4163	0	0	0
	Anomaly 1	380	Live Hogs	3/02	-677	1250	-6900	-2175	6050	0	0	8025	0	0	0	-1975
	Anomaly 1	380	Nat Gas	3/02	-5020	5260	8250	-10300	14805	-435	2795	-4350	0	-2175	0	0
	Anomaly 1	380	Silver	3/02	760	-960	3240	-5180	30645	0	10595	-2175	-2175	0	0	0
	Anomaly 1	380	Cotton	3/02	7685	-9480	-2175	975	385	0	2560	0	0	-2175	0	0
	Anomaly 1	380	Soymeal	3/02	2830	-975	-2450	-4700	-2260	0	-1795	0	0	0	-2175	-2175
	Anomaly 1	380	Bonds	3/02	850	-2363	63	-313	-5719	-2169	0	-2169	0	-2169	0	0
	Anomaly 1	380	Coffee	3/02	-10069	6375	-8044	-7069	10808	0	0	0	0	0	7358	0
86	%C DayBreaker	405	S&P	10/02	11550	-10675	21375	-8600	37350	-550	3175	2775	8075	875	1575	-2225
87	GK-Currency Trader	294	\$ Index	7/98	5260	-530	-4730	1720	4740	-40	0	0	740	0	0	1110
	GK-Currency Trader	294	Euro C	12/98	12000	-588	-3738	9525	15163	6550	0	0	5100	0	0	-3950

															Combined			
Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
-1075	-4038	0	0	2163	5388	9000	10	30.0	6075	-1834	3	6900	78.1%	180.5%	29538	10425	41.4%	16.8%
-1075	-1075	975	0	-300	100	3400	11	36.4	1125	-630	2	2250	4.4%	180.5%	7075	6025	16.5%	16.8%
12373	0	22403	0	-7174	78401	7174	6	83.3	17115	-7126	1	30750	255.0%	180.5%	84273	60274	14.4%	16.8%
2708	0	844	0	-76	4728	1508	8	50.0	1846	-664	2	2400	197.0%	180.5%	-6552	18244	-14.4%	16.8%
-5150	0	-2575	0	-2575	-13806	15169	11	18.2	1988	-1977	5	4500	-306.8%	180.5%	-28294	49881	-33.1%	16.8%
-1556	0	4650	-2006	-3731	600	10838	25	32.0	4397	-2034	5	9000	6.7%	178.5%	120638	54581	69.0%	26.5%
-210	-9420	9300	11630	12550	19830	13650	19	47.4	4353	-1938	4	5400	367.2%	178.5%	66820	27420	63.7%	26.5%
0	0	15138	6288	-3650	26488	3650	16	56.3	4042	-1419	3	7500	353.2%	178.5%	86050	24013	59.1%	26.5%
-11263	0	32775	7313	-3813	32238	19138	20	40.0	8722	-3128	6	17250	186.9%	178.5%	39200	40250	11.7%	26.5%
-8090	40400	0	25460	-21250	40290	21250	22	40.9	11851	-5103	4	27750	145.2%	178.5%	31860	39390	5.9%	26.5%
0	48420	0	25460	4310	116350	17120	8	87.5	19067	-17119	1	27750	419.3%	178.2%	111640	39770	46.0%	11.9%
0	0	23238	-15425	-12463	4825	28725	8	62.5	7983	-11697	2	6900	69.9%	178.2%	18038	29113	29.6%	11.9%
9915	0	5370	0	-765	18520	3855	7	57.1	5833	-1597	1	5400	343.0%	178.2%	6330	28000	13.4%	11.9%
0	0	11794	0	-1463	11738	12919	7	57.1	7158	-5619	1	9000	130.4%	178.2%	-1819	29363	-2.3%	11.9%
0	-6513	8700	0	7688	15925	6513	7	57.1	6435	-3262	2	7500	212.3%	178.2%	-12188	37225	-18.6%	11.9%
-640	-10810	6590	0	3420	-8460	23030	12	41.7	3008	-3361	4	5400	-156.7%	178.2%	-12870	34770	-27.0%	11.9%
-830	-9390	-3150	-4500	6130	-31150	37280	12	25.0	3123	-4502	4	9750	-319.5%	178.2%	-34200	40330	-40.1%	11.9%
16050	21950	14475	9725	-10200	47475	34550	287	34.1	2905	-1252	9	27000	175.8%	175.8%	77975	137800	29.9%	29.9%
14600	12625	0	0	0	24400	8463	10	30.0	11396	-1398	6	6900	353.6%	172.4%	50863	13288	105.3%	36.9%
-728	0	0	0	8988	13235	2053	5	60.0	5295	-1325	1	4200	315.1%	172.4%	19744	16847	67.2%	36.9%
-2988	0	0	6850	-1325	20313	2988	6	50.0	8208	-1437	2	4500	451.4%	172.4%	18094	7800	57.4%	36.9%
0	-4138	0	1688	0	1425	9838	10	30.0	4146	-1573	4	6000	23.8%	172.4%	16875	9838	40.2%	36.9%
0	3665	4810	5330	-1325	40230	3185	16	62.5	4954	-1552	2	27750	145.0%	172.4%	75795	17100	39.0%	36.9%
0	0	6563	0	1219	14081	2663	6	50.0	5581	-887	3	9000	156.5%	172.4%	17531	6656	27.8%	36.9%
-950	7465	0	0	0	14615	1325	5	60.0	5755	-1325	1	9750	149.9%	172.4%	3605	14760	5.3%	36.9%
-5825	5988	0	1525	-1325	2025	5825	10	40.0	2956	-1633	3	7500	27.0%	172.4%	-6975	18000	-13.3%	36.9%
6863	0	0	0	26462	35525	6863	6	50.0	15154	-3312	2	17250	205.9%	170.1%	83938	17375	149.7%	60.8%
925	0	0	0	28250	39375	3075	5	80.0	10613	-3077	1	7500	525.0%	170.1%	21238	23075	87.1%	60.8%
0	-3076	0	1963	1011	-2055	5029	5	40.0	1487	-1676	3	2400	-85.6%	170.1%	4170	6927	53.5%	60.8%
385	0	-3075	0	23685	26510	9845	6	50.0	12118	-3281	3	24750	107.1%	170.1%	27540	32820	34.2%	60.8%
5463	0	8388	0	-4688	9662	10175	11	27.3	10904	-2886	4	6900	140.0%	170.1%	6188	10175	27.6%	60.8%
1690	-3075	-1325	0	11850	5059	9387	9	44.4	4034	-2210	3	4200	120.5%	170.1%	1364	11041	10.0%	60.8%
0	0	0	8225	735	2285	10080	10	40.0	3091	-1680	6	5400	42.3%	170.1%	-9170	21135	-52.3%	60.8%
0	5467	0	3135	4301	20328	242	7	71.4	4114	-117	2	3300	616.0%	168.9%	26268	15565	97.5%	13.8%
0	0	23238	-15238	0	18975	15238	5	80.0	8553	-15237	1	6900	275.0%	168.9%	30925	20975	54.9%	13.8%
9915	0	5370	0	275	15415	4420	7	57.1	4959	-1467	3	5400	285.5%	168.9%	17580	12275	39.9%	13.8%
0	0	11625	0	-1613	16225	8600	7	57.1	6610	-3395	2	4500	360.6%	168.9%	14150	8600	38.5%	13.8%
-5675	0	5838	0	7688	10825	5675	6	66.7	4428	-3451	1	7500	144.3%	168.9%	-8388	25413	-13.7%	13.8%
0	0	7163	0	-2494	-8588	22050	7	42.9	5319	-6145	3	9000	-95.4%	168.9%	-13631	27469	-18.5%	13.8%
0	-860	6550	0	-990	-2260	9920	9	33.3	3097	-1923	4	5400	-41.9%	168.9%	-19650	25210	-44.6%	13.8%
0	0	0	24825	0	26738	0	2	100.0	13369	0	0	9000	297.1%	166.5%	23663	7106	90.1%	55.0%
331	0	0	0	7706	12684	1700	4	75.0	4795	-1701	1	4200	302.0%	166.5%	9417	3267	76.9%	55.0%
0	0	0	0	14575	17538	0	2	100.0	8769	0	0	7500	233.8%	166.5%	17013	3825	75.6%	55.0%
0	0	0	0	35050	18538	17100	4	50.0	17819	-8550	2	17250	107.5%	166.5%	34875	38300	69.3%	55.0%
0	0	15000	-5825	0	1950	7225	4	25.0	15000	-4350	2	10500	18.6%	166.5%	16338	7225	53.3%	55.0%
0	0	0	64100	0	52450	11650	3	33.3	64100	-5790	2	33000	158.9%	166.5%	44975	20025	46.7%	55.0%
8205	0	0	0	17465	42910	0	4	100.0	10728	0	0	24750	173.4%	166.5%	29250	17715	40.5%	55.0%
0	0	0	9025	0	9000	25	2	50.0	9025	-25	1	3000	300.0%	166.5%	-320	11795	-3.7%	55.0%
0	0	23238	-563	-3200	18438	10750	13	46.2	6858	-3253	2	6900	267.2%	165.0%	57525	29900	80.7%	28.7%
-980	-2300	2500	0	1970	2250	9930	16	43.8	2279	-1526	3	4200	53.6%	165.0%	25420	15960	44.3%	28.7%
0	-450	-1369	394	-4406	-9131	20119	18	22.2	5466	-2212	6	9000	-101.5%	165.0%	47419	49650	38.6%	28.7%
0	48430	0	25450	2420	119330	10170	12	66.7	16505	-3197	2	27750	430.0%	165.0%	118520	30290	31.3%	28.7%
-5463	0	11600	1375	-7950	4000	9425	15	33.3	4218	-1706	4	7500	53.3%	165.0%	20038	32163	19.5%	28.7%
-4750	0	6650	-4138	-5025	-1175	9425	16	43.8	3025	-2488	3	6000	-19.6%	165.0%	8813	17438	10.7%	28.7%
0	-5630	-6360	0	4030	-23570	29490	15	20.0	2240	-2524	8	5400	-436.5%	165.0%	-16170	45540	-21.9%	28.7%
7740	-1265	14025	-9300	3205	15205	10995	111	36.0	1636	-706	10	9600	158.4%	158.4%	35680	10995	106.2%	106.2%
7665	-3440	8630	2980	-2515	20535	8585	73	64.4	1309	-1578	3	10500	195.6%	155.7%	55795	8585	182.2%	142.8%
4538	-4438	4375	2013	-2413	12638	6188	73	71.2	803	-1384	2	10800	117.0%	155.7%	32933	6188	104.5%	142.8%
0	0	2555	7455	1105	22430	325	16	93.8	1517	-340	1	10500	213.6%	155.4%	42590	1435	97.3%	61.6%
1815	0	595	7305	1075	21220	0	14	100.0	1516	0	0	9600	221.0%	155.4%	33070	3325	82.7%	61.6%
0	0	375	4938	150	9763	375	10	80.0	1267	-187	1	10800	90.4%	155.4%	13975	4525	31.1%	61.6%
0	0	715	2565	610	4870	1730	12	83.3	709	-1106	1	6600	73.8%	155.4%	6690	2645	24.3%	61.6%
-2250	0	0	16613	0	38988	2250	7	57.1	11397	-2187	1	6900	565.0%	152.4%	58200	22525	120.5%	15.8%
0	0	0	0	3365	9415	1975	3	66.7	5695	-1983	1	2700	348.7%	152.4%	5446	15102	28.8%	15.8%
0	0	18970	0	18875	33680	6525	8	37.5	14298	-1843	3	24750	136.1%	152.4%	35305	23840	20.4%	15.8%
0	0	0	24400	-5650	24995	5650	6	33.3	17498	-2490	2	15000	166.6%	152.4%	18635	13050	17.7%	15.8%
0	0	0	0	13155	13540	2175	4	50.0	8900	-2130	1	5400	250.7%	152.4%	5105	13830	13.5%	15.8%
0	0	0	0	2745	-3400	6145	4	25.0	2745	-2048	3	6000	-56.7%	152.4%	-5070	12210	-12.1%	15.8%
0	-2387	0	0	-2372	-11266	11266	5	0.0	3519	-2253	5	5400	-208.6%	152.4%	-12709	20503	-33.6%	15.8%
3450	0	0	0	-2250	8558	2250	3	66.7	5404	-2258	1	9000	95.1%	152.4%	-22005	30563	-34.9%	15.8%
1950	10000	9600	3175	2250	40675	10600	116	75.9	1157	-2189								

#2-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					(6)											
					2004	2005	2006	2007	2008							
88	GK-Currency Trader	294	Jap Yen	7/98	-21263	11838	-10400	-8788	10751	6463	0	-450	0	0	1113	
	GK-Currency Trader	294	S Franc	7/98	-1924	551	-7613	-4050	6312	8500	0	0	-1525	0	2325	
	STO-X	347	Jap Yen	1/01	-8813	14275	-9553	-5274	20963	5200	0	275	1450	0	4125	
	STO-X	347	Cotton	1/01	5030	-3435	-90	-1320	7690	3985	-3855	-135	0	-2485	-1455	0
	STO-X	347	Euro C	1/01	3225	-2102	-9189	-6764	14700	3725	0	0	5100	-9663	-1463	10938
89	STO-X	347	Coffee	1/01	-3131	2213	-5513	-6133	6824	12169	-11644	-994	0	1650	-4238	-525
	STO-X	347	S Franc	1/01	-3476	-6888	-6975	-2827	4262	8350	0	0	-3838	-5650	-1188	6288
	STO-X	347	B Pound	1/01	4162	-10832	-4696	-7914	8143	2575	-1988	-8144	-2050	-38	0	1350
	STO-X	347	Bonds	1/01	3300	-3870	5380	-3010	-860	-2690	210	-1610	2440	-2300	-3310	2620
	Parabolic Stop	65	Coffee	1/87	5286	4463	-3600	-8681	22858	10350	-1031	10669	-281	4725	-1894	1069
90	Parabolic Stop	65	Jap Yen	1/87	1464	-875	-11214	-4940	18714	1313	4938	0	4788	1925	-6925	-2950
	Parabolic Stop	65	Euro C	1/87	11800	-13376	-12189	10388	28789	-2513	-1088	-350	613	-8900	2263	7863
	Parabolic Stop	65	Nat Gas	1/87	13370	41220	-14050	-28360	24040	12840	-1620	6400	-5530	-680	-6180	31040
	Parabolic Stop	65	\$ Index	1/87	6050	-6820	-3550	-1330	4890	-1160	-730	-2700	-3280	-60	630	2620
	Parabolic Stop	65	Copper	1/87	-8099	-19289	8313	3999	10474	13900	-9550	-700	-6338	8238	938	-7238
91	Parabolic Stop	65	Cotton	1/87	880	635	-4515	8120	7070	2485	-275	5165	-1935	2455	2265	-140
	Parabolic Stop	65	Live Hogs	1/87	-6352	-64	-1056	-5868	8888	-408	632	2148	-448	-2072	2248	740
	Parabolic Stop	65	Bonds	1/87	-4670	5670	-12510	7390	-3280	3590	90	-2440	-5750	160	-1240	2800
	Parabolic Stop	65	Euro \$	1/87	-1050	-1825	-1975	-2325	2550	3000	-1400	0	-925	75	0	600
	Trendchannel	292	Euro C	12/98	5762	-5339	-11501	-4239	16537	-888	0	0	5100	-2675	-2663	4338
92	Trendchannel	292	T Note	6/98	1020	-3590	1730	4930	-2090	5430	0	-1220	-160	-1530	-2010	420
	Trendchannel	292	Jap Yen	6/98	-1375	8087	-13252	438	10075	4938	0	-1050	0	0	-3363	1250
	GK Energy Trader II	487	Unleaded	11/04	-2322	27212	-19227	42585	72808	-6354	0	0	20745	0	14885	0
	GK Energy Trader II	487	Nat Gas	11/04	-15075	74335	-36585	-3030	60680	0	12785	-14885	0	0	22335	0
	GK Energy Trader II	487	Crude	11/04	-2685	13525	10140	15335	-6940	-12055	0	2600	-10530	7860	5005	0
93	GK Energy Trader II	487	Heat Oil	11/04	719	3923	11283	10061	-32402	-7093	0	0	-6282	-11415	0	0
	Athena	271	Nat Gas	7/96	-19600	15940	13150	2670	60740	290	0	13580	0	23010	-23930	12740
	Athena	271	Soybeans	7/96	7730	680	-265	9960	5050	15310	-13650	0	0	2900	0	-12975
	Athena	271	Coffee	7/96	-6976	5250	-7069	-7988	8625	13350	-10781	0	0	0	0	0
	Athena	271	Cotton	7/96	6680	-2490	-990	-4930	4420	4215	-5880	0	0	-4835	0	0
94	Athena	271	Jap Yen	7/96	-3038	5450	-11476	2388	-887	6463	0	0	-2375	0	0	-1150
	Athena	271	Bonds	7/96	-14860	3820	1360	-3040	-1700	2110	0	0	-4200	-1320	0	-6020
	Athena	271	S Franc	7/96	11413	-1062	-14613	-6226	2687	8500	0	0	-75	0	0	-5275
	LPR Quantitative S2	637	Mini S&P	3/08	n/a	n/a	n/a	n/a	8650	n/a	360	1495	525	-60	225	990
	Ultimate Trading Dev. II	324	B Pound	8/00	6493	-2469	3207	-4719	12675	0	0	0	-3188	0	0	-575
95	Ultimate Trading Dev. II	324	Euro C	8/00	6787	-8676	6263	14750	25501	6550	0	0	5100	-2675	0	8163
	Ultimate Trading Dev. II	324	Jap Yen	8/00	-9913	10488	-14227	-276	9076	6463	0	0	-2138	0	0	888
	Ultimate Trading Dev. II	324	Bonds	8/00	2250	-5750	-1130	2830	6500	2110	0	0	-4330	0	0	0
	Ultimate Trading Dev. II	324	Euro \$	8/00	100	-1250	50	-1575	-6750	2525	-4800	0	0	0	-1550	0
	Ultimate Trading Dev. II	324	S Franc	8/00	7138	-2376	-1212	-988	5837	8500	0	0	-2875	-2888	0	2800
96	CrudeExtreme	534	Mini Crude	1/06	n/a	n/a	645	5218	9000	1280	2975	-93	793	8	3338	-1533
	Lil' Dipper	274	Bonds	6/98	7670	170	-70	-5730	8870	810	0	-80	0	0	1840	-10
	Grand Cayman System	177	Jap Yen	8/92	-14025	-4863	-2576	-1201	1687	5113	0	0	-2375	-563	0	2600
	Grand Cayman System	177	Bonds	8/92	3050	-2960	4720	-4770	-9310	2100	0	0	-1990	-1850	0	1180
	Grand Cayman System	177	Cotton	8/92	11010	-3480	2840	-1510	11000	5475	-5785	0	0	-1255	0	0
97	Grand Cayman System	177	Euro \$	8/92	-850	-725	-575	-1775	-2300	0	0	0	50	0	-200	0
	Grand Cayman System	177	Sugar	8/92	-223	1625	4323	-1870	-3875	3875	0	-4491	0	325	0	0
	Grand Cayman System	177	Live Cattle	8/92	-7580	1888	-3752	-4328	8416	0	2664	0	-2332	0	-736	0
	Grand Cayman System	177	B Pound	8/92	-1795	-7144	-1469	-3119	11638	-75	0	0	-4975	-713	0	963
	Fujiko.N	524	Mini S&P	12/05	n/a	-1250	-4325	675	5413	-1938	513	-325	-800	63	713	38
98	Arcs	279	Nat Gas	3/98	-3240	-4000	0	-9670	32010	8190	0	13580	0	23010	-7390	0
	Arcs	279	Jap Yen	3/98	-5176	5462	-7051	-4749	16838	5288	0	-463	0	0	0	50
	Arcs	279	Cotton	3/98	11200	110	2680	-8615	1145	5850	0	-8930	0	365	-3735	0
	Arcs	279	Unleaded	3/98	18536	0	0	11483	722	0	3658	-2936	0	0	0	0
	Arcs	279	Corn	3/98	4576	-1364	1563	-7913	18863	7150	0	2113	0	5550	-7175	1113
99	Arcs	279	S&P	3/98	-27850	6975	-63500	-46775	64700	-500	7300	-3725	-1150	6550	-11475	9250
	Arcs	279	Aussie \$	3/98	-5390	-2280	-2720	9190	-4750	3810	-2880	0	2890	0	0	-750
	Volatility	85	Nat Gas	1/87	-15500	32630	28740	-21990	82210	13140	-11190	6590	-9340	19050	-8520	47090
	Volatility	85	Euro \$	1/87	475	-2275	-2275	-1725	650	3150	0	-950	-525	-975	0	500
	Volatility	85	Cotton	1/87	470	-9400	-180	4035	-1445	-40	-2275	4195	0	-495	-2935	0
100	Volatility	85	Copper	1/87	-11015	11150	-4126	30064	23762	18788	0	1900	-5325	2225	-4725	700
	Volatility	85	Bonds	1/87	-11240	-14100	5080	-5900	-20260	1360	0	0	-5330	-1580	-1460	-4660
	Volatility	85	Jap Yen	1/87	-1564	-8389	-7689	11263	3824	7625	0	2050	-1775	-3738	-2288	600
	Volatility	85	Euro C	1/87	-31001	-5275	-3551	8401	6712	-350	0	5300	-5275	-7100	-6900	11375
	Volatility	85	Live Hogs	1/87	2920	6324	-2988	3712	-6016	-2456	1296	-1788	2136	-5648	872	-1612
101	Volatility	85	Coffee	1/87	1688	-31856	-15077	-13295	-7424	3113	-4556	7519	0	-6206	0	-4313
	Volatility	85	\$ Index	1/87	-8500	-6560	-3460	-310	-80	-2030	0	0	-2150	-420	-2660	3920
	Auto Core Duo	603	Soybeans	4/08	n/a	n/a	n/a	n/a	26913	n/a	n/a	1450	2725	2188	688	4438
	Auto Core Duo	603	Mini Crude	8/07	n/a	n/a	n/a	2843	22663	1963	2113	3408	2325	3035	1550	2783
	Auto Core Duo	603	Mini Nat Gas	8/07	n/a	n/a	n/a	-825	6145	1200	-2988	1663	875	-325	3058	225
102	Auto Core Duo	603	Gold	8/07	n/a	n/a	n/a	-2195	15040	1020	-590	2785	-1485	-3740	1230	825
	Auto Core Duo	603	Euro C	4/08	n/a	n/a	n/a	n/a	-14888	n/a	n/a	2925	88	-2025	-7575	-1038
	Natural Gas Trader- GA	505	Nat Gas	8/05	n/a	9510	58010	6180	32950	5830	8110	6330	6380	300	14500	1320

															Combined			
Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
-3313	0	6938	0	7688	18438	3313	6	66.7	5550	-1888	1	7500	245.8%	148.8%	-7338	36988	-9.1%	29.8%
0	0	10250	-13238	-10725	-4413	23963	6	50.0	7025	-8496	2	6000	-73.6%	148.8%	-10275	25838	-15.9%	29.8%
-800	0	10713	0	7688	28650	1650	8	87.5	4329	-1653	1	7500	382.0%	146.7%	23900	23075	39.0%	-9.4%
6580	0	5370	0	-2835	5170	7930	12	33.3	4244	-1473	5	5400	95.7%	146.7%	8140	15420	18.5%	-9.4%
0	0	23238	-17175	-1338	13363	22688	12	41.7	9833	-5123	4	6900	193.7%	146.7%	9313	30013	16.5%	-9.4%
0	0	11794	0	300	8513	15750	10	40.0	6802	-3116	3	9000	94.6%	146.7%	-17250	36094	-23.5%	-9.4%
0	0	10250	-9950	-6538	-2275	17188	12	41.7	5318	-4129	3	6000	-37.9%	146.7%	-17850	32100	-36.4%	-9.4%
0	0	16438	0	5881	14025	12881	12	33.3	6727	-1606	8	4500	311.7%	146.7%	-14400	39288	-39.2%	-9.4%
130	-3620	7270	0	-990	-1850	11750	14	42.9	2715	-2271	3	5400	-34.3%	146.7%	-26310	35500	-59.7%	-9.4%
-3506	7294	-2456	638	-3300	22275	7088	24	41.7	4318	-1497	2	9000	247.5%	146.2%	170550	48900	84.5%	20.3%
-2950	7250	-1188	7388	-625	12963	12825	23	47.8	3152	-1807	3	7500	172.8%	146.2%	74450	34513	44.3%	20.3%
5088	17363	-8288	14475	6588	33113	12613	26	42.3	6315	-2422	5	6900	479.9%	146.2%	54313	42200	35.1%	20.3%
-20310	7910	-2860	1210	7980	30200	35150	29	31.0	12281	-4008	6	24750	122.0%	146.2%	140220	53160	25.3%	20.3%
1350	6910	-3610	4980	2230	7180	7930	23	39.1	2566	-1135	6	2400	299.2%	146.2%	4200	22660	7.8%	20.3%
-9125	26975	-4688	-700	-9750	1963	23775	28	32.1	6550	-2993	6	17250	11.4%	146.2%	-1800	51825	-0.5%	20.3%
4010	-6020	4875	-5550	-3185	4150	9880	27	44.4	2165	-1452	5	5400	76.9%	146.2%	-3195	38305	-2.6%	20.3%
3232	-44	1152	-1308	-604	5268	2804	25	44.0	1403	-726	3	2700	195.1%	146.2%	-12824	26292	-21.2%	20.3%
-1100	-9050	6670	4220	1560	-490	20710	31	45.2	2519	-2107	6	5400	-9.1%	146.2%	-29420	52490	-24.3%	20.3%
-350	225	1325	0	2950	5500	2775	16	50.0	1253	-566	4	2250	244.4%	146.2%	-15900	22500	-31.5%	20.3%
0	0	23238	-9913	-7000	9538	18500	10	50.0	7200	-5292	2	6900	138.2%	144.6%	40525	28088	56.8%	46.6%
-730	-7290	5000	0	1680	-410	12520	11	36.4	3133	-1852	4	4200	-9.8%	144.6%	20880	12520	45.9%	46.6%
-1775	0	10075	0	7688	17763	4938	7	57.1	5988	-2055	2	7500	236.8%	144.6%	32563	20100	40.1%	46.6%
0	13055	0	39632	0	81963	24750	7	57.1	28475	-10607	1	26250	312.2%	142.8%	121056	39682	106.4%	56.4%
59505	-8015	165	-16415	-3115	52360	27380	8	50.0	23698	-10608	2	24750	211.6%	142.8%	77210	46795	72.0%	56.4%
0	14920	0	0	39295	47095	28555	11	54.5	18130	-12307	1	27750	169.7%	142.8%	68670	34725	57.1%	56.4%
0	5684	4612	-17908	7325	-25077	49069	9	44.4	17908	-19312	2	30750	-81.6%	142.8%	909	49069	0.7%	56.4%
0	19870	0	15180	12220	72960	23930	8	87.5	13841	-23927	1	24750	294.8%	140.4%	122380	51900	38.8%	15.0%
0	14615	0	-1150	0	5050	23725	6	50.0	10942	-9259	1	10500	48.1%	140.4%	28310	23725	21.1%	15.0%
0	0	6056	0	-1106	7519	10781	4	50.0	9703	-5944	1	9000	83.5%	140.4%	11700	43800	10.2%	15.0%
5550	0	5370	0	-480	3940	10715	6	50.0	5045	-3732	2	5400	73.0%	140.4%	6480	18575	9.4%	15.0%
0	-7588	3763	0	7688	6800	11113	7	57.1	4860	-4204	2	7500	90.7%	140.4%	3325	32075	3.5%	15.0%
-1840	0	9570	0	-980	-2680	13380	7	28.6	5840	-2875	4	5400	-49.6%	140.4%	-13930	43540	-20.2%	15.0%
0	0	10250	-10713	0	2688	10713	6	50.0	6488	-5592	2	6000	44.8%	140.4%	-26750	40813	-35.0%	15.0%
625	3880	-800	1410	-1160	7490	2515	152	65.8	254	-345	3	5400	138.7%	138.7%	7490	2515	138.7%	138.7%
0	0	16438	0	5881	18556	8638	5	60.0	9065	-4320	2	4500	412.4%	136.5%	33900	16344	87.8%	34.4%
0	0	23238	-14875	-13663	11838	28538	7	57.1	10763	-10384	2	6900	171.6%	136.5%	41175	28538	69.5%	34.4%
-5675	0	9538	0	7688	16763	6925	6	66.7	6144	-3917	1	7500	223.5%	136.5%	18250	21263	28.3%	34.4%
0	0	8720	0	-990	5510	4330	4	50.0	5415	-2660	1	5400	102.0%	136.5%	5160	17260	11.1%	34.4%
-1200	-1725	0	0	-425	-7175	9700	8	12.5	2525	-1386	7	2250	-318.9%	136.5%	-425	11125	-2.2%	34.4%
0	0	10250	-9950	-6913	-1075	16863	8	37.5	7183	-4525	3	6000	-17.9%	136.5%	-2013	16863	-3.9%	34.4%
38	-2173	575	5000	-813	9395	4975	136	36.0	784	-333	10	6938	135.4%	135.4%	14050	4975	64.0%	64.0%
3370	0	0	1350	0	7280	410	9	77.8	1100	-211	1	5400	134.8%	134.8%	25900	6560	44.3%	44.3%
-3125	0	5325	0	7688	14663	3463	7	57.1	5181	-2013	2	7500	195.5%	133.3%	83750	42400	66.7%	28.3%
0	-1330	-7420	0	-990	-10300	13620	9	44.4	1638	-3366	2	5400	-190.7%	133.3%	46730	22380	51.7%	28.3%
9915	0	5370	0	-765	12955	7040	7	42.9	6920	-1958	3	5400	239.9%	133.3%	42390	19935	46.9%	28.3%
-1650	-1875	1375	0	1625	-675	3725	6	50.0	1017	-1242	3	2250	-30.0%	133.3%	3350	8775	8.9%	28.3%
-3584	0	0	0	773	-3102	7750	7	42.9	1658	-2022	2	2400	-129.3%	133.3%	-246	7750	-0.6%	28.3%
1812	0	5128	0	2184	8720	3068	7	71.4	2475	-1823	1	2400	363.3%	133.3%	-2136	22104	-5.3%	28.3%
0	0	16438	0	5881	17519	9800	8	37.5	9106	-1960	5	4500	389.3%	133.3%	-32369	75338	-42.9%	28.3%
-763	5725	838	2113	1000	7175	6025	262	41.6	471	-289	7	5400	132.9%	132.9%	1513	11013	8.6%	8.6%
0	0	0	0	0	37390	7390	4	75.0	14927	-7391	1	24750	151.1%	130.0%	107220	27600	39.1%	11.7%
-1700	0	13663	0	7688	24525	2113	6	66.7	6672	-1089	1	7500	327.0%	130.0%	29038	25650	34.9%	11.7%
4800	0	5370	0	-525	3195	12300	11	63.6	2400	-3395	2	5400	59.2%	130.0%	11005	17640	18.4%	11.7%
0	0	0	0	0	722	2936	3	33.3	3658	-1465	2	26250	2.8%	130.0%	34940	17556	12.0%	11.7%
0	0	11625	-1513	-938	17925	7175	8	62.5	5510	-3208	2	4500	398.3%	130.0%	1763	16763	3.5%	11.7%
11750	39325	11250	50	-14600	54025	31750	404	40.3	2927	-1752	7	27000	200.1%	130.0%	-43425	269875	-14.5%	11.7%
20	-5960	0	0	-4630	-7500	11320	8	50.0	1963	-3838	2	4800	-156.3%	130.0%	-10250	21590	-19.3%	11.7%
0	19880	0	15170	12230	104100	13940	12	58.3	19021	-5790	2	24750	420.6%	127.6%	216260	43460	39.0%	9.9%
75	-450	75	0	1625	2525	2450	13	38.5	1340	-523	5	2250	112.2%	127.6%	13050	8475	25.9%	9.9%
7055	0	5295	-7240	175	3735	7315	13	38.5	4006	-2041	3	5400	69.2%	127.6%	25950	29150	21.4%	9.9%
-2925	29550	-11688	-4738	238	24000	16425	14	50.0	8255	-4826	2	17250	139.1%	127.6%	37925	56538	9.8%	9.9%
-6450	0	1130	0	16560	-430	24890	12	33.3	6115	-3107	8	5400	-8.0%	127.6%	6090	83870	5.0%	9.9%
0	0	4288	-2938	-10075	-6250	18475	15	33.3	4325	-2784	5	7500	-83.3%	127.6%	5638	42088	3.4%	9.9%
-713	0	17875	-7500	-6288	425	19275	17	29.4	8518	-3512	7	6900	6.2%	127.6%	-18738	59750	-12.1%	9.9%
696	0	2388	-3304	-2264	-9684	10160	17	41.2	1259	-1851	4	2700	-358.7%	127.6%	-13928	21404	-23.0%	9.9%
0	-7425	4444	0	-1463	-8888	17944	10	30.0	6744	-4160	4	9000	-98.8%	127.6%	-56006	172238	-27.9%	9.9%
-1280	0	7280	-2740	-2870	-2950	7260	16	31.3	2546	-1428	5	2400	-122.9%	127.6%	-29890	56240	-55.6%	9.9%
7013	10800	-1550	-838	5350	32263	6388	110	47.3	1381	-683	9	10500	307.3%	127.3%	32263	6388	307.3%	142.0%
1688	4100	-2013	-3350	463	18063	8225	149	42.3	838	-404	10	13875	130.2%	127.3%	25968	8225	124.8%	142.0%
313	1975	325	-150	1088	7258	3788	127	43.3	618	-371	8	5625	129.0%	127.3%	6408	7088	75.9%	142.0%
12030	1100	2835	-2295	-1955	11760	7620												

#2-2009 ISSUE

Rank by % Chng	System Name Col.17 (1)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					(6)											
					2004	2005	2006	2007	2008							
103	Aberration Plus	300	Euro C	3/99	5162	2762	-6026	-5113	25339	1738	0	0	2213	0	0	4338
	Aberration Plus	300	B Pound	3/99	6468	-4164	3907	-8126	17001	-375	-1988	0	0	0	0	3288
	Aberration Plus	300	Jap Yen	3/99	-4288	4311	-7163	-13226	12713	2063	0	275	0	0	0	1150
	Aberration Plus	300	T Note	3/99	-2890	-8670	880	2350	2640	5430	0	-920	0	0	-3990	420
	Aberration Plus	300	S Franc	3/99	5187	-1187	-9952	-3976	3625	1813	0	0	-913	0	0	2425
	Aberration Plus	300	Bonds	3/99	-1630	-5050	3100	-2420	-1820	0	0	-3540	-110	-2290	0	50
	Aberration Plus	300	Coffee	3/99	-5400	11194	-2720	-7069	-3863	8400	-11644	0	0	0	-6919	0
104	RC Super	632	Mini S&P	4/08	n/a	n/a	n/a	n/a	5700	n/a	n/a	25	1338	1438	1375	400
	RC Super	632	S&P	4/08	n/a	n/a	n/a	n/a	27150	n/a	n/a	-100	6925	7625	6600	6650
105	Dennis RSI	4	S&P	6/86	-6000	-11650	21150	42200	51000	12800	-3300	2700	125	5800	-4875	3700
106	Strategic	335	S Franc	10/99	-4727	-6688	8488	-9489	-75	1813	3163	0	475	-3613	-2563	4438
107	Hong Kong imoney	649	Mini S&P	10/08	n/a	n/a	n/a	n/a	5500	n/a	n/a	n/a	n/a	n/a	n/a	n/a
108	Challenger	350	Euro C	3/01	8524	9075	-15813	8587	8038	6550	0	0	5100	0	0	-7300
	Challenger	350	B Pound	3/01	-4470	-8894	8044	1482	11012	-13	0	0	-438	0	-1800	-3175
	Challenger	350	Bonds	3/01	5220	780	9950	4340	-5790	2100	0	0	-4190	1030	0	-3170
	Challenger	350	S Franc	3/01	2725	6963	-15038	-3538	1887	8500	0	0	-75	0	0	-3188
	Challenger	350	Jap Yen	3/01	2212	8725	-9563	5687	-2500	3025	0	0	-400	0	0	4125
	Challenger	350	Cotton	3/01	7055	-12445	805	-4560	9005	4215	0	-5480	0	-190	0	0
109	Golden SX Const.	254	T Note	7/96	2700	-1810	-1020	-830	6250	5430	0	-1110	2040	0	-2230	440
	Golden SX Const.	254	Jap Yen	7/96	-525	3151	-3602	-1464	2549	-1438	0	-463	-2213	0	-1575	188
	Golden SX Const.	254	Crude	7/96	10840	710	2290	20580	26880	-1530	-3270	3870	0	27960	-13230	-2520
	Golden SX Const.	254	Coffee	7/96	-1633	6245	-637	767	-2739	13350	-12113	0	-1575	-2700	-525	-2138
	Golden SX Const.	254	Live Cattle	7/96	-5872	756	3852	-4996	10664	0	2664	-2172	1488	0	-1208	0
	Golden SX Const.	254	Cotton	7/96	430	-11135	-2920	-5390	2765	1875	-3855	-1770	0	-1880	-1225	0
110	Basis	269	\$ Index	1/98	6170	-30	-930	-520	-10	-1170	0	0	-10	0	-1060	1110
	Basis	269	B Pound	1/98	9499	-281	-1776	-5619	19025	-2450	0	0	-3475	-1488	0	8713
	Basis	269	Heat Oil	1/98	8785	0	0	-2285	54003	-3667	22054	0	33743	0	4939	0
	Basis	269	S Franc	1/98	4288	8013	-1525	-6013	888	4450	0	0	-3800	0	938	7638
	Basis	269	T Note	1/98	6620	-950	-1100	2260	-1070	4690	0	0	-2440	-1800	0	2470
	Basis	269	Bonds	1/98	7350	-9440	8640	-6530	530	0	0	0	0	-1540	0	3670
	Basis	269	Cotton	1/98	1890	-3700	-1255	-2515	-8080	1365	-5710	0	0	-1785	-2575	-105
111	QUAD	42	S&P	12/87	-32700	-12075	2725	-13075	63150	-3525	800	4850	5075	-100	300	8300
111	QUAD	42	Bonds	12/87	8440	-5190	-11950	-1840	1720	880	-3880	-1100	650	-830	230	-1690
112	ATS-6400	362	T Note	1/01	-416	-2985	6681	1219	-2321	-1715	-278	0	4284	-2043	0	5456
113	1-2-3 System	106	Coffee	12/89	4314	5288	4574	6656	-4050	11213	-3281	-169	338	-769	-2363	-3900
	1-2-3 System	106	Bonds	12/89	2930	4430	5330	2360	-1070	-1110	30	-2070	-5500	-50	240	670
	1-2-3 System	106	Euro \$	12/89	-1425	-250	-4225	-3550	-2825	2750	-4750	0	-850	250	-375	75
	1-2-3 System	106	S Franc	12/89	-8063	1337	-13202	-2638	862	6363	0	-5763	463	-9388	1488	7400
	1-2-3 System	106	Sugar	12/89	-3069	-414	4333	-1780	6797	4827	-795	2643	0	3147	-325	-1378
114	Golden SX	253	T Note	7/96	9680	4560	2940	2420	3270	5430	0	-1110	1630	0	-1720	580
	Golden SX	253	Jap Yen	7/96	-7726	8450	-6401	-4800	7511	2675	0	-1213	-2213	0	-1575	0
	Golden SX	253	Crude	7/96	900	1770	1030	7550	40150	1350	0	12420	0	8970	-3100	-2520
	Golden SX	253	Coffee	7/96	-1463	2043	-3976	2869	-1350	9244	-4369	0	-1575	-206	-1444	-1575
	Golden SX	253	Cotton	7/96	-2290	-2820	1035	-1575	6545	0	0	-1575	0	-1575	0	0
	Golden SX	253	Live Cattle	7/96	-8212	-884	-476	-4592	9116	0	2412	-2116	1488	-712	1252	-276
115	PULSAR Volatility	102b	S&P	1/89	5550	-16200	16175	41800	37625	-3650	1775	11375	4400	7950	-6500	-600
	PULSAR Volatility	102b	Bonds	1/89	-4025	-8775	-11675	7350	32250	350	20950	0	9250	375	-2000	-375
116	Dr. Jenkins System	62	Jap Yen	6/88	-8813	2876	-3939	-9376	9424	-2463	0	1413	-6713	1925	-163	638
	Dr. Jenkins System	62	Gold	6/88	260	1320	-1030	-250	19880	0	8670	-6730	330	-5510	3190	0
	Dr. Jenkins System	62	B Pound	6/88	805	5658	-5770	-13958	13150	-2338	163	-2463	638	-3088	950	9975
117	Spectrum	438	S&P	8/03	2475	-1175	5500	8125	69975	-5525	8675	-1975	0	-350	5800	0
	Spectrum	438	Nasdaq	8/03	3550	-4550	400	-1300	20175	-4100	6975	-2200	0	-1725	1375	0
	Spectrum	438	SP Midcap	8/03	3000	-6625	2500	-23375	25375	-11075	-5875	-2100	0	-4050	6150	0
	Spectrum	438	Russell 2K	8/03	650	-3475	-750	-10850	5950	-11950	11550	-4400	0	-4225	-2075	0
118	Zeeport	367	S&P	12/01	-9525	-17375	15600	27175	67700	-7600	-12600	-4825	5575	3350	3975	10275
	Zeeport	367	Nasdaq	12/01	-32250	-25880	-17225	275	-13850	1075	3125	-7125	-5775	-6700	-14800	-5950
119	Tumbleweed	651	Mini S&P	11/09	n/a	n/a	n/a	n/a	11700	n/a	n/a	n/a	n/a	n/a	n/a	n/a
120	Qtech S&P	568	Mini S&P	9/06	n/a	n/a	625	-6750	-13388	0	0	300	-3938	4263	-6038	-3188
121	Anomaly 2	381	Euro C	3/02	8288	13775	-11025	138	42838	2425	20813	-2175	4163	0	0	0
	Anomaly 2	381	Soymeal	3/02	5580	-1660	-1725	-5585	11380	0	1985	0	0	0	-1945	0
	Anomaly 2	381	Silver	3/02	3900	-920	8240	-5180	27065	0	13390	-2175	-2175	0	0	0
	Anomaly 2	381	Live Hogs	3/02	-2127	-275	-1825	-225	2930	1195	0	2825	0	-1575	0	0
	Anomaly 2	381	Cotton	3/02	5590	-8850	1180	-2585	14485	0	2555	0	0	-2175	0	0
	Anomaly 2	381	Nat Gas	3/02	-5020	5260	6075	-12475	-5040	-2175	2795	-4350	0	-2085	0	-2175
	Anomaly 2	381	Bonds	3/02	500	-8438	763	-313	-6868	-2169	0	-2175	0	-2175	0	0
	Anomaly 2	381	Coffee	3/02	-9150	7181	-8044	-7181	7178	0	-1091	-2175	0	0	9881	1725
122	Natural Gas Trader-LA	506	Nat Gas	8/05	n/a	17720	47960	7290	17670	1400	10750	6510	260	-8270	23160	-9700
123	RC Book 2	566	S&P	10/06	n/a	n/a	-4425	10175	34725	6400	-8775	-4550	4725	-975	9125	3575
	RC Book 2	566	Mini S&P	10/06	n/a	n/a	-963	2638	1938	800	-1863	-1513	1288	-150	-963	575
124	RC Success 3	519	S&P	11/05	n/a	-7350	-9475	-9400	46675	-11900	1550	-10975	3425	19000	21275	2975
	RC Success 3	519	Mini S&P	11/05	n/a	-638	-2850	-6675	8888	-3500	-1738	-2213	863	3338	3438	888
125	FT S&P DayTrade	171	S&P	6/92	-4025	-1825	-23475	15675	33350	-200	-10350	3300	9900	-3750	825	2225
126	EuroDollar Indicator	221	Euro \$	5/95	-425	-625	25	-3225	-150	2825	0	-1450	-600	0	0	-125

Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req Cap. Since Release (20)	%Chng Min. Req Cap. Since Release (22)
0	0	23238	-6188	0	25338	6188	5	80.0	7881	-6186	1	6900	367.2%	127.0%	45525	16738	65.4%	0.9%
0	0	15613	463	0	17000	5200	7	42.9	8858	-2402	3	4500	377.8%	127.0%	15113	16819	33.3%	0.9%
-1563	0	10788	0	3338	16050	1563	6	83.3	3523	-1555	1	7500	214.0%	127.0%	8375	24825	11.1%	0.9%
0	-2130	3830	0	1680	4320	6620	7	57.1	2840	-2341	2	4200	102.9%	127.0%	-3180	22680	-7.5%	0.9%
0	0	10250	-9950	-8713	-5088	18663	6	50.0	4829	-6525	2	6000	-84.8%	127.0%	-11125	23438	-18.4%	0.9%
0	-1100	5170	0	3930	2110	6990	7	42.9	3050	-1764	3	5400	39.1%	127.0%	-11230	24080	-20.6%	0.9%
0	0	6300	0	-638	-4500	18563	5	40.0	7350	-6400	2	9000	-50.0%	127.0%	-39319	44981	-43.3%	0.9%
1963	900	-1963	225	1338	7038	3088	103	39.8	638	-308	8	5400	130.3%	126.7%	7038	3088	130.3%	126.7%
-250	7250	-8425	875	6875	34025	14000	102	54.9	2363	-2137	3	27000	126.0%	126.7%	34025	14000	126.0%	126.7%
0	21550	22450	13925	-8700	66175	8700	25	68.0	5591	-3609	2	54000	122.5%	122.5%	163688	32100	13.5%	13.5%
0	0	0	0	3638	7350	6175	7	71.4	2705	-3082	2	6000	122.5%	122.5%	-7813	28975	-13.7%	-13.7%
n/a	1125	2225	2150	1088	6588	1200	51	64.7	431	-424	3	5400	122.0%	122.0%	6588	1200	122.0%	122.0%
0	0	23238	-19550	1588	9625	19550	7	71.4	7478	-13861	1	6900	139.5%	121.9%	44863	19550	81.3%	20.3%
0	0	16438	0	5881	16894	7488	7	42.9	8127	-1879	4	4500	375.4%	121.9%	16394	27569	45.5%	20.3%
0	-4080	2520	0	-980	-6770	10410	8	50.0	1463	-3156	1	5400	-125.4%	121.9%	12220	16280	28.3%	20.3%
0	0	10250	-13600	-675	1213	14275	7	42.9	6488	-4571	2	6000	20.2%	121.9%	-963	25213	-2.0%	20.3%
0	-9475	6550	0	7688	11513	9475	7	71.4	4468	-5404	1	7500	153.5%	121.9%	-2225	22313	-3.7%	20.3%
9915	0	5370	0	-2780	11050	6485	8	50.0	5126	-2364	2	5400	204.6%	121.9%	-12295	34460	-28.5%	20.3%
-1390	0	3070	0	2180	8430	3180	8	62.5	2632	-1577	1	4200	200.7%	121.7%	23230	10680	43.4%	21.8%
-3625	0	11675	0	7688	10238	9125	10	40.0	4922	-1575	3	7500	136.5%	121.7%	41225	18800	43.1%	21.8%
-3150	2310	0	25450	4320	40210	24530	16	37.5	11598	-2938	7	27750	144.9%	121.7%	88440	24530	25.0%	21.8%
-2663	0	5625	0	-450	-3188	21713	13	15.4	9488	-2017	10	9000	-35.4%	121.7%	9619	40669	8.4%	21.8%
2888	0	5124	0	-412	8372	2172	8	62.5	2442	-1279	1	2400	348.8%	121.7%	-1304	17528	-4.3%	21.8%
5980	0	5370	-75	0	4420	8730	10	30.0	4408	-1258	6	5400	81.9%	121.7%	-5200	42675	-7.6%	21.8%
-2680	0	4380	0	0	570	3940	11	36.4	2263	-1214	3	2400	23.8%	121.0%	17160	11230	63.6%	25.2%
0	0	16438	2925	0	20663	7563	10	40.0	7363	-1465	4	4500	459.2%	121.0%	24350	17519	48.1%	25.2%
-3066	0	0	0	0	54004	3667	5	60.0	20245	-3366	1	30750	175.6%	121.0%	96944	10487	84.1%	25.2%
-5513	-2825	0	0	-3275	-2388	11613	12	33.3	3694	-2143	4	6000	-39.8%	121.0%	17150	15225	76.2%	25.2%
410	-1980	-1560	0	0	-210	4900	8	50.0	2003	-2056	2	4200	-5.0%	121.0%	8450	12470	53.7%	25.2%
1210	-2810	0	0	0	530	2810	4	50.0	2440	-2175	1	5400	9.8%	121.0%	8730	16600	43.1%	25.2%
2640	0	4570	0	-585	-2185	12185	13	23.1	5465	-1860	6	5400	-40.5%	121.0%	-6285	29705	-10.3%	25.2%
11025	28075	-9400	14825	7375	67600	16650	100	59.0	3085	-2791	4	54000	125.2%	120.5%	156713	85975	13.5%	10.2%
140	1960	4740	430	2430	3960	8890	107	50.5	672	-611	5	5400	73.3%	120.0%	-26620	70490	-22.9%	10.2%
-763	-3456	-1053	0	4600	5038	7663	12	41.7	4044	-2172	3	4200	120.0%	120.0%	4025	14400	11.7%	11.7%
-1444	0	3038	-4425	188	-1575	16819	46	21.7	3863	-1114	8	9000	-17.5%	119.3%	97088	37181	55.6%	24.9%
-210	-5930	10310	0	17880	14260	15650	30	33.3	3689	-1129	7	5400	264.1%	119.3%	57580	22140	54.9%	24.9%
-350	0	1500	-1075	1950	-875	6475	25	28.0	1121	-485	5	2250	-38.9%	119.3%	-6200	15250	-14.2%	24.9%
-1800	-163	4925	-2663	10800	11663	17863	27	40.7	3782	-1867	7	6000	194.4%	119.3%	-19500	65025	-16.7%	24.9%
571	2083	-2666	-1310	-381	6418	4850	27	37.0	1495	-501	8	2400	267.4%	119.3%	-7963	21235	-17.1%	24.9%
-1360	-3240	3060	0	2190	5460	5740	11	45.5	2748	-1383	4	4200	130.0%	116.7%	48490	6190	90.6%	21.6%
-1788	0	11625	0	7688	15200	6788	8	37.5	7854	-1672	4	7500	202.7%	116.7%	28213	20763	29.5%	21.6%
-3150	2310	0	25450	-9540	32190	17030	18	27.8	12066	-2169	10	27750	116.0%	116.7%	61920	17030	17.5%	21.6%
-1575	1725	0	-1575	0	-1350	10744	11	18.2	6357	-1564	7	9000	-15.0%	116.7%	19350	39788	16.9%	21.6%
5980	0	5370	0	-1725	6475	3150	5	40.0	5675	-1625	2	5400	119.9%	116.7%	9305	19580	13.5%	21.6%
1664	3036	-404	1332	0	7676	2116	12	58.3	1627	-741	2	2400	319.8%	116.7%	-12524	23796	-40.9%	21.6%
17875	1400	-4775	7375	-4675	31950	10875	104	37.5	3420	-1560	6	54000	59.2%	115.2%	219938	38725	19.9%	17.2%
2475	-6550	3575	3575	4850	36475	8150	43	46.5	3761	-1683	4	5400	675.5%	115.2%	-11750	79138	-10.7%	17.2%
0	4450	-613	6550	-2463	2563	9450	27	37.0	2651	-1406	5	7500	34.2%	113.0%	38050	32600	24.3%	14.4%
12390	-5130	2370	0	3610	13190	11910	20	55.0	4074	-3514	3	9750	135.3%	112.9%	14990	24780	7.4%	14.4%
1300	-225	14888	-7925	-3069	8806	11119	22	36.4	3686	-1480	6	4500	195.7%	112.9%	12631	49213	13.4%	14.4%
5025	22075	33275	1900	-3125	65775	9350	37	67.6	3980	-2817	4	27000	243.6%	111.7%	83200	18400	55.2%	18.4%
-3725	13375	15125	-875	-5150	19075	8500	37	48.6	2576	-1433	5	16500	115.6%	111.7%	11775	16375	12.8%	18.4%
-6650	39550	25300	-14100	-5500	21650	29250	40	55.0	4417	-4196	4	24000	90.2%	111.7%	-1225	63550	-0.9%	18.4%
-170	2870	3835	-110	-1255	-5930	16250	40	57.5	1348	-2173	3	22500	-26.4%	111.7%	-1255	29675	-1.0%	18.4%
19150	28400	9175	3950	-4450	54375	28125	152	30.9	3840	-1199	10	27000	201.4%	104.3%	114675	48900	58.6%	5.2%
6350	10625	11975	725	-2525	-9000	43200	129	41.1	1979	-1499	7	16500	-54.5%	104.3%	-98405	152805	-82.3%	5.2%
n/a	7365	4875	-537	-700	11000	3725	247	46	448	-302	7	10800	101.9%	101.9%	11000	3725	101.9%	101.9%
0	0	-1200	0	20700	10900	12638	35	40.0	2247	-979	6	10800	100.9%	100.9%	1188	24000	4.5%	4.5%
-2250	0	19288	-2250	0	40013	2250	8	50.0	12216	-2213	1	6900	579.9%	99.6%	70700	19975	146.4%	12.1%
0	0	0	6115	0	6155	1945	3	66.7	4050	-1951	1	6000	102.6%	99.6%	11005	8970	26.2%	12.1%
0	0	22200	-4175	-5650	21415	11900	8	25.0	18833	-2709	4	15000	142.8%	99.6%	24230	12160	23.1%	12.1%
0	0	485	0	2275	5205	1575	5	80.0	1695	-1575	1	2700	192.8%	99.6%	2261	14252	12.0%	12.1%
0	0	16355	-2250	-2250	12235	4500	5	40.0	9455	-2225	2	5400	226.6%	99.6%	2240	15035	5.9%	12.1%
3605	-2255	-1250	2850	0	-5040	8610	12	33.3	3128	-2191	4	24750	-20.4%	99.6%	-9940	29840	-5.7%	12.1%
0	-1262	0	-2263	2225	-7818	10043	7	14.3	4488	-2052	5	5400	-144.8%	99.6%	-11206	20181	-29.6%	12.1%
-1163	0	0	0	-4500	2678	5663	7	28.6	5803	-1789	3	9000	29.8%	99.6%	-25748	31691	-40.9%	12.1%
-7960	-4400	2230	1110	8920	24010	25750	80	47.5	2594	-1775	6	24750	97.0%	97.0%	99560	25750	112.3%	112.3%
7275	-6725	9550	8375	2600	30600	14750	181	74.0	956	-2071	6	27000	113.3%	96.2%	43075	19375	68.4%	61.9%
3313	-1975	1575	-588	75	575	4400	175	72.6	170	-438	5	5400	10.6%	96.2%	3688	4400	29.3%	61.9%
15325	2225	20750	-15175	-21425	27050	39200	216	29.6	3325	-1220	13	27000	100.2%	91.7%	-975	68875	-1.1%	-6.3%
3825	1100	3713																

#2-2009 ISSUE

Rank by % Chng	System Name	System #	Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					(6)											
					2004	2005	2006	2007	2008							
127	CTB3 SW	623	Euro C	1/08	n/a	n/a	n/a	n/a	12263	1075	5025	-3013	1625	4400	4600	-3563
128	GK Universal Trader II	551	Euro C	3/06	n/a	n/a	-6850	14388	12988	0	0	0	0	0	0	0
	GK Universal Trader II	551	Cotton	3/06	n/a	n/a	0	7180	8185	0	8845	0	-9625	0	0	0
	GK Universal Trader II	551	Unleaded	3/06	n/a	n/a	0	10421	34933	0	0	0	425	0	0	0
	GK Universal Trader II	551	Nikkei	3/06	n/a	n/a	0	0	14900	850	0	0	0	0	0	0
	GK Universal Trader II	551	Bonds	3/06	n/a	n/a	-3606	-10681	16928	0	0	0	0	0	0	0
	GK Universal Trader II	551	Gold	3/06	n/a	n/a	0	10025	0	0	0	0	0	0	0	0
	GK Universal Trader II	551	Rough Rice	3/06	n/a	n/a	-4630	-1535	0	0	0	0	0	0	0	0
	GK Universal Trader II	551	Live Hogs	3/06	n/a	n/a	-4015	-3407	2350	0	0	0	0	0	0	0
129	HO - No2	607	Heat Oil	11/07	n/a	n/a	n/a	0	29436	0	0	11891	0	0	-11663	0
130	Axiom Long Term	471	Corn	4/04	-2563	2375	-4575	-6200	22025	0	0	9925	0	0	2125	50
	Axiom Long Term	471	Cotton	4/04	5835	-3270	-2105	5550	6185	0	9935	-3075	0	175	175	0
	Axiom Long Term	471	T Note	4/04	-4681	-688	1013	-2988	11019	0	0	0	0	0	-3075	0
	Axiom Long Term	471	Crude	4/04	0	4825	6740	-770	0	0	0	0	0	0	0	0
	Axiom Long Term	471	\$ Index	4/04	-3075	2945	-4555	-1035	7750	0	9925	0	0	0	0	-2350
131	Delphi Universal II	595	Mini Midcap	6/07	n/a	n/a	n/a	11905	10220	915	-185	2495	815	625	1040	1105
132	DynamicTrendTrading	467	Lumber	4/04	2244	-4609	6446	1914	16863	3982	0	3685	0	-187	0	616
	DynamicTrendTrading	467	Euro C	4/04	2137	13100	-5151	8725	17188	3275	8575	-3000	0	0	-1175	5200
	DynamicTrendTrading	467	Bonds	4/04	-4810	-3300	-340	1140	8510	0	0	0	-140	-1830	0	600
	DynamicTrendTrading	467	Nat Gas	4/04	-8830	4220	-12510	-1550	11290	1860	320	3140	-2550	11150	-7270	-12030
	DynamicTrendTrading	467	Crude	4/04	-4590	-5010	10320	6700	-7340	-150	-3540	4590	8750	-3970	-4110	-2130
	DynamicTrendTrading	467	Coffee	4/04	506	-4218	1069	-6076	6545	9113	-7031	0	0	0	0	0
	DynamicTrendTrading	467	Jap Yen	4/04	-1812	2688	-7038	-1925	-837	138	2550	0	0	0	0	188
	DynamicTrendTrading	467	Cotton	4/04	-355	-3240	-1545	-1135	-3995	3370	-2240	-1275	-1075	-1350	-2295	-2150
133	SAGA	472	Jap Yen	4/04	-1575	11900	-16791	576	16989	4938	7138	-2625	0	0	-1150	1088
	SAGA	472	T Note	4/04	-8120	-2270	3580	7290	11140	1800	0	-1080	-170	0	-1910	420
	SAGA	472	Crude	4/04	9110	-11610	4690	19430	0	0	0	0	0	0	0	0
	SAGA	472	Euro C	4/04	3974	-6188	-7164	5799	5688	3713	0	0	5100	-1300	-1825	0
134	AxSym	425	Mini S&P	3/03	-17388	1775	-8150	-9088	1738	-275	-1000	-900	1825	-50	113	-350
135	Millenium 2000	280	Cotton	5/98	-4525	-3235	255	6580	9345	7100	-3110	-2560	0	1435	-2950	-4330
	Millenium 2000	280	Live Cattle	3/98	-3372	1296	-2152	1044	-4284	0	2664	0	-3584	-1096	-2472	0
	Millenium 2000	280	Euro C	12/98	-2713	-8739	-7937	-6888	16838	-1300	0	0	5100	0	0	9050
	Millenium 2000	280	Unleaded	3/98	0	-5145	0	2113	-5	0	-7799	-958	11516	0	0	0
	Millenium 2000	280	Jap Yen	3/98	13313	4712	-11538	5838	17688	-1800	0	2575	650	0	-2775	-313
	Millenium 2000	280	Coffee	3/98	10745	-15188	-10651	-1594	10913	6150	-2944	7519	-1069	3900	131	-3206
136	HI%Mid	572	Mini Russell	5/06	n/a	n/a	4365	10590	12700	0	0	1470	0	915	2405	0
	HI%Mid	572	Mini S&P	5/06	n/a	n/a	1863	-488	-1063	0	0	450	325	0	0	0
	HI%Mid	572	Mini Nasdaq	5/06	n/a	n/a	300	4420	-5040	0	0	-430	1575	0	-2510	0
	HI%Mid	572	Mini Midcap	5/06	n/a	n/a	-2285	-2870	345	0	0	1190	0	0	2425	0
137	William Tell Bonds	262	Bonds	9/97	8660	-6440	1760	-4750	9080	1900	0	-2810	1850	1580	800	1180
138	Pegasus	440	Euro C	9/03	10063	10375	-10175	3113	13574	3925	0	0	3775	0	-2138	9800
	Pegasus	440	Cotton	9/03	-715	-3990	1835	1370	10090	0	0	0	0	-2205	0	0
	Pegasus	440	Jap Yen	9/03	-7725	8575	-2450	-1113	16076	0	0	0	0	0	0	0
	Pegasus	440	T Note	9/03	720	-60	650	2890	2910	0	0	-1100	630	0	-1910	880
	Pegasus	440	Corn	9/03	5076	-2651	2599	-2262	7087	4975	0	1188	-438	5650	-4288	0
	Pegasus	440	Coffee	9/03	1687	-900	3113	-4126	10444	9675	-7031	0	0	0	0	0
	Pegasus	440	Crude	9/03	3430	0	12740	0	0	0	0	0	0	0	0	0
	Pegasus	440	Heat Oil	9/03	1339	0	14494	0	0	0	0	0	0	0	0	0
139	CTS Crash Control	511	Russell 2K	10/05	n/a	8200	43425	-49975	53180	-20775	0	-28825	0	0	-2650	2700
	CTS Crash Control	511	SP Midcap	10/05	n/a	19875	24500	-38375	51950	-24000	0	-18950	0	3250	2725	0
	CTS Crash Control	511	S&P	10/05	n/a	-25975	21725	-4300	55225	0	0	-18100	0	16150	14950	-14825
	CTS Crash Control	511	Nasdaq	10/05	n/a	4000	-7755	-6925	14560	2200	-6250	-4700	0	0	-8975	-1900
140	The Big Blue	242	S&P	8/96	300	-10125	-3075	14625	21450	-6650	-9550	7400	1050	5475	-1850	675
141	Samurai_35	283	Bonds	5/98	5360	8630	-90	1940	-5110	-5550	680	2180	810	-1430	1360	-5070
142	Checkmate	342	\$ Index	4/01	3085	3945	2545	2970	4800	0	0	645	0	0	0	0
	Checkmate	342	Euro C	4/01	9950	2150	3888	6538	19813	0	0	8663	0	0	0	0
	Checkmate	342	Bonds	4/01	13025	-2931	7819	450	8588	0	0	0	0	-2200	0	0
	Checkmate	342	Jap Yen	4/01	5425	2838	-338	-3763	7613	-1313	0	-1488	0	0	0	0
	Checkmate	342	Nikkei	4/01	-3150	4275	2675	11375	-4225	3275	0	0	0	0	0	0
	Checkmate	342	Crude	4/01	3310	-3580	-8965	10720	15505	0	0	15505	0	0	0	0
	Checkmate	342	S Franc	4/01	2425	-1788	-25	-1238	2700	0	0	4775	0	0	0	0
	Checkmate	342	Nat Gas	4/01	-1275	-15440	-24650	-8725	11495	0	-3395	0	0	-6905	0	21795
143	RC Coach	648	Mini S&P	8/08	n/a	n/a	n/a	n/a	3813	n/a	n/a	n/a	n/a	n/a	n/a	1675
	RC Coach	648	S&P	8/08	n/a	n/a	n/a	n/a	17175	n/a	n/a	n/a	n/a	n/a	n/a	8775
144	LPR Quantitative P2	646	Mini S&P	5/08	n/a	n/a	n/a	n/a	2513	n/a	n/a	n/a	1138	-1025	-488	-275
145	DCB Crude Oil	541	Crude	12/05	n/a	0	-2980	6605	15805	1425	1430	0	2245	6450	-5965	6050
146	R-Breaker	187	S&P	7/93	-13200	-20475	-7100	42425	8350	-1675	-7300	9975	-4150	5100	4875	-450
147	CatScan	212	\$ Index	10/94	5860	-1450	-3060	3520	-4340	-350	0	370	-90	-3750	-3080	3900
	CatScan	212	Bonds	10/94	11110	2490	-300	-1420	-12920	-4150	-4360	-4130	2510	0	-2910	-1100
	CatScan	212	Jap Yen	10/94	-21190	1187	-12290	6100	11838	1713	0	1200	575	1650	-2363	-650
	CatScan	212	S Franc	10/94	6524	3401	-5902	-7437	6263	4650	0	-525	63	-2675	963	5250
	CatScan	212	T Note	10/94	9470	-600	-2130	1970	-5210	760	-1170	-1990	2060	0	-4500	890
	CatScan	212	Cotton	10/94	-1040	-5555	-11565	2445	-2115	185	-5825	-1345	-615	-560	-1620	195

Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
-4025	950	1950	3863	-6913	5975	10500	128	85.2	600	-3139	2	6900	86.6%	86.6%	5350	10500	71.6%	71.6%
0	12988	0	0	0	12988	0	1	100.0	12988	0	0	6900	188.2%	86.0%	20525	6850	102.0%	40.1%
0	8965	0	0	0	8185	9625	3	66.7	8905	-9644	1	5400	151.6%	86.0%	15365	9625	97.6%	40.1%
0	0	34508	0	0	34933	0	2	100.0	17466	0	0	26250	133.1%	86.0%	45353	0	59.2%	40.1%
-750	4225	0	0	0	4325	750	3	66.7	2538	-754	1	12000	36.0%	86.0%	14900	750	42.6%	40.1%
0	0	11409	0	0	11409	0	1	100.0	11409	0	0	5400	211.3%	86.0%	2640	14288	16.8%	40.1%
0	0	0	0	-13095	-13095	13095	1	0.0	5150	-13095	1	9750	-134.3%	86.0%	-3070	13370	-10.8%	40.1%
0	0	0	0	3685	3685	0	1	100.0	3685	0	0	6900	53.4%	86.0%	-2480	8480	-12.3%	40.1%
0	2350	0	0	0	2350	0	2	100.0	1175	0	0	2700	87.0%	86.0%	-5072	12017	-64.4%	40.1%
0	0	25272	0	0	25500	11663	3	66.7	18581	-11692	1	30750	82.9%	82.9%	29436	11663	76.6%	76.6%
0	9925	0	0	0	22025	0	4	100.0	5506	0	0	4500	489.4%	79.1%	11063	12025	50.0%	16.9%
0	0	0	0	0	7210	3075	4	75.0	3428	-3074	1	5400	133.5%	79.1%	12195	5750	45.9%	16.9%
175	-6150	0	10144	0	1094	9050	5	40.0	5159	-3075	2	4200	26.0%	79.1%	3675	9050	17.8%	16.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	79.1%	10795	6100	7.9%	16.9%
175	0	0	0	-3075	4675	5250	4	50.0	5050	-2713	1	2400	194.8%	79.1%	-1045	8840	-8.9%	16.9%
-195	3580	2775	-3800	-1730	7440	6470	112	46.4	778	-550	5	9600	77.5%	77.5%	20395	6470	127.5%	127.5%
0	5621	0	3146	4290	21153	187	7	85.7	3557	-185	1	3300	641.0%	76.2%	27148	8822	167.3%	9.9%
0	0	23238	-18925	0	17188	18925	8	50.0	10072	-5775	3	6900	249.1%	76.2%	36000	18925	106.1%	9.9%
1400	-940	4850	4750	1910	10600	1970	10	60.0	2252	-728	3	5400	196.3%	76.2%	3110	9460	11.7%	9.9%
-6530	8030	0	15170	12230	23520	27110	20	35.0	7794	-2388	10	24750	95.0%	76.2%	4850	48700	4.0%	9.9%
630	-7100	-1020	990	0	-7060	20020	37	37.8	2024	-1537	6	27750	-25.4%	76.2%	80	20020	0.1%	9.9%
0	0	4463	0	-1763	4781	7031	4	50.0	6788	-4398	1	9000	53.1%	76.2%	-3938	18563	-8.9%	9.9%
-1188	-1425	0	988	-2038	-788	5350	12	50.0	1254	-1385	4	7500	-10.5%	76.2%	-10963	13525	-29.7%	9.9%
4435	2570	1215	0	-1995	-790	10385	16	25.0	3175	-1124	9	5400	-14.6%	76.2%	-12265	24810	-46.2%	9.9%
-3188	0	10788	0	7688	24675	5875	9	55.6	6328	-1749	2	7500	329.0%	75.0%	18788	17113	51.0%	22.8%
0	-4950	5480	7040	-2210	4420	7690	10	40.0	3685	-1720	3	4200	105.2%	75.0%	9410	10710	45.6%	22.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	75.0%	21620	28940	15.8%	22.8%
0	0	0	0	0	5688	3125	5	40.0	4700	-1237	2	6900	82.4%	75.0%	2113	21188	6.2%	22.8%
150	6188	425	50	-2125	4050	5325	517	43.9	400	-299	10	5400	75.0%	75.0%	-32450	41113	-100.2%	-100.2%
5175	0	8585	0	615	9960	11515	14	57.1	2974	-2300	3	5400	184.4%	74.5%	28935	11515	49.1%	0.7%
-1676	0	0	0	0	-6164	8828	5	20.0	2664	-2207	4	2400	-256.8%	74.5%	7300	8828	27.7%	0.7%
0	0	23238	-19250	0	16838	19250	8	50.0	9969	-5760	2	6900	244.0%	74.5%	11150	42338	15.6%	0.7%
0	0	0	0	0	2759	8757	5	20.0	14885	-3032	3	26250	10.5%	74.5%	34616	26859	12.0%	0.7%
0	0	15138	6288	-6225	13538	6225	15	46.7	3918	-1740	3	7500	180.5%	74.5%	-25600	66013	-31.0%	0.7%
-1556	0	6263	-2175	-7163	5850	13294	27	29.6	4816	-1717	5	9000	65.0%	74.5%	-51919	66713	-52.4%	0.7%
0	0	2485	5425	302	13005	0	7	100.0	1858	0	0	10500	123.9%	74.0%	27960	3725	96.8%	24.0%
0	0	0	3950	988	5713	0	4	100.0	1428	0	0	10800	52.9%	74.0%	1300	8225	4.2%	24.0%
0	0	0	795	245	-325	2510	7	57.1	654	-979	2	6600	-4.9%	74.0%	-75	6170	-0.4%	24.0%
0	0	0	5405	355	9375	0	5	100.0	1875	0	0	9600	97.7%	74.0%	-4455	15010	-16.9%	24.0%
2230	1070	1200	320	-5400	3920	6710	33	75.8	761	-1893	2	5400	72.6%	72.6%	15300	14170	24.5%	24.5%
-1788	0	0	0	0	13575	2138	5	60.0	5833	-1962	1	6900	196.7%	70.5%	26950	16325	71.0%	19.8%
7675	0	5370	1550	0	12390	2205	4	75.0	4865	-2205	1	5400	229.4%	70.5%	15085	8905	50.8%	19.8%
2225	0	10788	3063	0	16075	0	3	100.0	5358	0	0	7500	214.3%	70.5%	20388	10038	49.4%	19.8%
-590	0	5000	0	2940	5850	2380	7	57.1	2363	-1197	1	4200	139.3%	70.5%	7210	3540	31.2%	19.8%
0	0	0	0	0	7088	4288	5	60.0	3938	-2363	1	4500	157.5%	70.5%	6750	5188	27.3%	19.8%
0	0	8513	0	1538	12694	7031	4	75.0	6575	-7031	1	9000	141.0%	70.5%	7631	7219	15.4%	19.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	70.5%	14870	3250	9.7%	19.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	70.5%	5489	11852	3.2%	19.8%
52375	10565	9840	0	-1435	21795	52250	12	58.3	13740	-14854	3	45000	48.4%	68.2%	53395	83475	34.7%	21.6%
-23000	76450	10075	0	-9350	17200	59975	12	41.7	34620	-22304	2	48000	35.8%	68.2%	48600	95350	29.6%	21.6%
0	90725	-14625	-9650	-13875	50750	38150	10	40.0	30456	-11846	3	54000	94.0%	68.2%	32800	47225	17.8%	21.6%
32075	31525	0	-5225	-5825	32925	21825	11	45.5	13160	-5508	4	33000	99.8%	68.2%	-1945	65325	-1.7%	21.6%
19950	-6425	-2400	11925	-2525	17075	16200	103	30.1	2983	-1047	9	27000	63.2%	63.2%	60138	50725	17.6%	17.6%
-2480	-8220	14420	-2090	8760	3370	18020	63	34.9	2269	-1134	10	5400	62.4%	62.4%	62110	27170	105.4%	105.4%
4155	0	0	0	0	4800	0	2	100.0	2400	0	0	2400	200.0%	62.3%	22270	3335	117.2%	16.9%
11150	0	0	0	-5863	13950	5863	3	66.7	9906	-5878	1	6900	202.2%	62.3%	40913	7688	74.9%	16.9%
-3388	0	0	14175	0	8588	5588	3	33.3	14175	-2785	2	5400	159.0%	62.3%	31581	6838	73.9%	16.9%
0	0	10413	0	0	7613	2800	3	33.3	10413	-1394	2	7500	101.5%	62.3%	15475	7275	26.1%	16.9%
-7500	0	0	0	0	-4225	7500	3	33.3	3275	-3746	2	12000	-35.2%	62.3%	16900	7500	17.8%	16.9%
0	0	0	0	0	15505	0	1	100.0	15505	0	0	27750	55.9%	62.3%	19305	20350	8.8%	16.9%
463	0	-2538	0	-2650	50	5188	4	50.0	2619	-2594	2	6000	0.8%	62.3%	750	7663	1.6%	16.9%
0	0	0	0	0	11495	10300	3	33.3	21795	-5137	2	24750	46.4%	62.3%	-23025	79930	-11.8%	16.9%
-375	100	1300	1113	-225	3588	2538	94	37.2	474	-220	6	5400	66.4%	59.9%	3588	2538	66.4%	59.9%
-7700	6200	6850	3050	-1350	15825	16775	97	66.0	1354	-2149	5	27000	58.6%	59.9%	15825	16775	58.6%	59.9%
-525	2038	500	1150	663	3175	4125	91	56.0	312	-318	6	5400	58.8%	58.8%	3175	4125	58.8%	58.8%
0	0	0	3575	0	15210	5965	10	80.0	3190	-5155	1	27750	54.8%	54.8%	19430	10125	21.5%	21.5%
-2200	-4175	-3450	15375	1650	13575	16500	158	32.9	2501	-1098	9	27000	50.3%	50.3%	273650	44950	64.0%	64.0%
-1280	-2070	5740	-2320	-2670	-5600	7030	19	26.3	2630	-1338	8	2400	-233.3%	49.1%	25590	11090	73.1%	19.2%
-320	-2080	5290	0	12040	790	16540	17	41.2	3007	-2028	5	5400	14.6%	49.1%	34660	25730	44.0%	19.2%
-5750	0	11563	3900	1125	12963	8763	20	50.0	3116	-1820	3	7500	172.8%	49.1%	33325	38225	30.5%	19.2%
-463	-1600	4838	-2163	-1325	7013	5425	21	47.6	2596	-1721	3	6000	116.9%	49.1%	21338	22650	24.4%	19.2%
-1390	-2070	2200	0	3960	-1250	11570	16	43.8	2039	-1728	3	4200	-29.8%	49.1%	2620	17720	4.3%	19.2%
3885	0	5040	845	1080	1265	9975	23	39.1	2334	-1408	5	5400	23.4%	49.1%	-31175	59175		

#2-2009 ISSUE

Rank by % Chng	System Name	System #	Commodity Tested	Sys. Rel. Date	----- Net \$Profit/Loss Per Year -----					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					(6)											
					2004	2005	2006	2007	2008							
148	Universal	133	B Pound	10/91	8088	10657	13332	943	12899	1025	-1713	-5250	225	0	1250	4888
	Universal	133	Coffee	10/91	3676	768	-18770	-15673	-9301	3038	10350	-563	-2006	-2213	-5063	-6488
	Universal	133	Soybeans	10/91	9895	-200	-2925	15415	14520	-1250	10175	2625	-10900	-850	7630	11195
	Universal	133	Bonds	10/91	10560	-8850	-570	1720	-7290	-630	-7630	400	1450	-2170	-450	-1010
	Universal	133	Jap Yen	10/91	-6074	-13676	-10526	10563	2300	-3163	-3100	2413	738	2900	2863	688
	Universal	133	Euro \$	10/91	250	-2325	-1125	-75	-1750	-450	-1975	0	1100	-475	0	825
149	Longrifle	451	Mini S&P	1/04	-2500	-1763	-1775	-2925	6975	-425	-1013	163	775	-375	1500	1713
150	Black Gold - Petrol	560	Crude	11/05	n/a	1675	5550	-4105	20960	0	10575	0	0	0	0	-7025
151	24.Fujiko	548	Mini S&P	3/06	n/a	n/a	-1138	-50	1213	-3100	-938	-1713	75	700	2050	-338
152	RC Proof+	631	S&P	4/08	n/a	n/a	n/a	n/a	13650	n/a	n/a	10250	8800	-5375	14975	400
	RC Proof+	631	Mini S&P	4/08	n/a	n/a	n/a	n/a	2363	n/a	n/a	1950	1388	-1463	3138	-325
153	Universal LT	199	Jap Yen	4/93	401	-2126	-3952	7563	19026	3400	0	2813	-863	2238	0	-3888
	Universal LT	199	Bonds	4/93	-15270	-5040	-10600	9760	17120	-3880	-3190	3200	-1040	-3480	-570	-4100
	Universal LT	199	Copper	4/93	1412	3811	16175	36652	-11737	18950	-10625	2375	-25500	-1175	0	-11400
	Universal LT	199	Crude	4/93	12380	11220	-10500	7340	-5330	13950	-24000	-8050	-3900	-8760	-18120	18090
	Universal LT	199	B Pound	4/93	-5389	255	8508	-8207	13600	-1725	-513	-4538	1238	-5575	650	5438
	Universal LT	199	Euro \$	4/93	-825	-2025	-1125	-2675	-3425	2975	0	-375	50	-775	0	-825
154	Dynamo	265	S&P	6/97	-10375	10425	-2575	-1150	17425	-4200	-125	-1600	-700	-2900	-3675	100
155	RC Shine	576	S&P	2/07	n/a	n/a	n/a	6050	4850	-7575	2825	11025	875	-4350	14725	6000
	RC Shine	576	Mini S&P	2/07	n/a	n/a	n/a	-2913	-2475	-1563	13	2063	-38	-938	2825	925
156	US60Min	616	Bonds	2/08	n/a	n/a	n/a	n/a	4105	1775	-541	509	-575	-1797	-2338	-1534
157	Kilo SW	627	Mini Midcap	1/08	n/a	n/a	n/a	n/a	14245	-4100	4045	1125	2185	-1525	-670	2840
158	RC Constant	644	S&P	6/08	n/a	n/a	n/a	n/a	7600	n/a	n/a	n/a	n/a	1875	11200	9250
	RC Constant	644	Mini S&P	6/08	n/a	n/a	n/a	n/a	-750	n/a	n/a	n/a	n/a	363	1225	988
159	Axiom Index	469	Mini S&P	10/07	n/a	n/a	n/a	4925	2514	-3638	1175	2688	1400	-1125	350	-2000
160	Four Ducks	611	Lumber	2/08	n/a	n/a	n/a	n/a	1036	-1734	2468	358	-2603	926	499	-1591
	Four Ducks	611	Unleaded	2/08	n/a	n/a	n/a	n/a	13438	0	-4073	6141	0	0	11370	0
	Four Ducks	611	Live Hogs	2/08	n/a	n/a	n/a	n/a	1640	1395	820	1570	-1225	-110	25	2095
	Four Ducks	611	Crude	2/08	n/a	n/a	n/a	n/a	21505	0	15125	0	23355	-1025	0	-3025
	Four Ducks	611	Soybeans	2/08	n/a	n/a	n/a	n/a	-14163	3500	250	850	850	6875	-3600	-9100
161	Auto ExtremeR	601	Mini Nasdaq	8/07	n/a	n/a	n/a	-1970	6965	3825	1980	-1335	-140	-75	1950	505
	Auto ExtremeR	601	Mini Nat Gas	8/07	n/a	n/a	n/a	-1400	-1105	0	-1738	0	0	-825	0	208
	Auto ExtremeR	601	Mini Russell	8/07	n/a	n/a	n/a	-3015	-1085	-760	1785	1475	350	-2450	1775	-1135
162	FGCM Emerald	404	S&P	10/02	-11275	-1450	-18000	-1425	17150	-2750	-1475	-5250	2450	3800	-2000	675
163	Propero	640	Mini Midcap	4/08	n/a	n/a	n/a	n/a	3625	n/a	n/a	1105	0	835	250	-100
	Propero	640	Mini Russell	4/08	n/a	n/a	n/a	n/a	3035	n/a	n/a	905	0	295	-430	-440
164	SledgeHammer	581	S&P	1/06	n/a	n/a	2350	23150	15625	-2775	1300	-1800	1675	850	-2600	975
165	Pendulum	304	S&P	1/00	-3675	-5675	-15175	42075	9800	-25	300	2425	6000	-4425	5975	6300
166	Genesis B	332	Jap Yen	1/01	-10513	12463	-5350	713	2338	725	0	1250	0	0	0	0
167	Delphi Universal II Day	594	Mini Russell	6/07	n/a	n/a	n/a	-810	1345	-55	-1735	1860	1795	-1025	1700	2990
168	OCTANE92	559	Unleaded	11/05	n/a	353	5874	7921	7235	0	0	27821	0	-7618	-8139	-3086
169	DCB Nasdaq Swing	547	Nasdaq	12/05	n/a	285	-9270	-3640	8600	2660	-135	-6150	0	2275	850	1325
170	Andromeda	364	Euro C	12/01	5637	12875	-10089	2361	0	0	0	0	0	0	0	0
	Andromeda	364	Corn	12/01	5839	-2614	774	-1712	12900	7150	-2500	0	0	3613	-5563	-988
	Andromeda	364	Coffee	12/01	-7875	10500	2962	-8851	18825	10350	0	0	0	0	0	-2269
	Andromeda	364	Crude	12/01	2760	-3730	5950	-1850	0	0	0	0	0	0	0	0
	Andromeda	364	Jap Yen	12/01	-2176	7149	-7813	-2451	2225	0	0	0	0	0	0	0
	Andromeda	364	Heat Oil	12/01	2007	0	0	0	0	0	0	0	0	0	0	0
	Andromeda	364	T Note	12/01	220	-4460	1610	1600	-4390	0	0	0	-390	0	-2750	890
	Andromeda	364	Cotton	12/01	-2650	-4290	2365	-3765	-7420	1875	-4665	0	0	-2580	0	0
171	RC Intermediate	610	S&P	12/07	n/a	n/a	n/a	8550	10150	2725	-12525	-1325	500	5600	8625	2975
	RC Intermediate	610	Mini S&P	12/07	n/a	n/a	n/a	688	-1750	75	-2350	-925	425	625	-1000	450
172	Andromeda-2	441	Euro C	10/03	5637	12875	-12239	7224	0	0	0	0	0	0	0	0
	Andromeda-2	441	Coffee	10/03	-6994	10500	2962	-5476	18825	10350	0	0	0	0	0	-2269
	Andromeda-2	441	Corn	10/03	5839	-2614	949	-1712	5325	7150	-2500	0	0	3613	-3513	575
	Andromeda-2	441	T Note	10/03	2300	-2900	1610	2450	-2990	0	0	0	-390	0	-2750	890
	Andromeda-2	441	Crude	10/03	2760	-3720	5950	-1410	0	0	0	0	0	0	0	0
	Andromeda-2	441	Heat Oil	10/03	2007	0	0	0	0	0	0	0	0	0	0	0
	Andromeda-2	441	Jap Yen	10/03	-3801	8249	-6688	-2451	2225	0	0	0	0	0	0	0
	Andromeda-2	441	Cotton	10/03	-2650	-3690	2365	-2485	-1970	1875	-1495	0	0	-300	0	0
173	PUMP #1	591	Unleaded	1/07	n/a	n/a	n/a	4901	5778	0	0	23533	0	-6841	-61	-12670
174	DCB Coffee	543	Coffee	12/05	n/a	0	-4106	-1481	2306	0	0	0	1181	0	-150	656
175	DCB Natural Gas	545	Nat Gas	12/05	n/a	0	6785	-3450	5995	2985	0	0	0	0	0	1570
176	Auto NRangeR Sh Term	641	Mini S&P	4/08	n/a	n/a	n/a	n/a	2413	n/a	n/a	863	550	-988	4325	1713
177	Watch and Wait	126	Coffee	5/91	2758	6771	2402	2909	2120	244	0	225	356	75	131	394
	Watch and Wait	126	Pork Bellies	5/91	1364	-2052	1084	868	5236	-16	1464	0	0	176	3084	528
	Watch and Wait	126	Gold	5/91	1320	430	3090	1670	9300	0	0	260	220	0	40	1000
	Watch and Wait	126	Bonds	5/91	-7370	2370	-2050	2160	-2080	0	0	0	0	0	370	100
	Watch and Wait	126	Jap Yen	5/91	413	-13038	502	602	-7450	0	0	0	0	0	875	263
178	Top Ten System	228	Jap Yen	1/94	-8113	4838	-15588	2663	16163	513	3763	-563	-1700	-338	313	900
	Top Ten System	228	Coffee	1/94	4371	-2419	-1256	2269	-3656	10331	-6394	-2400	-4406	225	-1106	-3506
	Top Ten System	228	T Note	1/94	9200	-400	-380	5310	-100	-1410	-70	-2650	90	-1350	-200	180
	Top Ten System	228	Cotton	1/94	520	-1310	80	-2320	-3450	5320	-5300	-1700	-90	-3640	-1215	-2825

															Combined			
Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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 Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
6250	9300	-1863	25	4144	18281	9100	51	52.9	1997	-1482	7	4500	406.2%	46.3%	39944	51600	50.5%	25.9%
-1613	3750	-5831	2419	-431	-4650	22519	87	37.9	1562	-1039	8	9000	-51.7%	46.3%	67369	59681	42.6%	25.9%
-2940	4785	1050	3905	-510	24915	15100	84	44.0	2398	-1354	9	10500	237.3%	46.3%	54250	28780	29.4%	25.9%
1920	-10270	7800	1610	1240	-7740	20530	79	39.2	1546	-1158	8	5400	-143.3%	46.3%	17090	51930	18.0%	25.9%
-3163	-913	-338	-2125	-8188	-11388	15775	44	45.5	1503	-1730	6	7500	-151.8%	46.3%	6600	46925	5.0%	25.9%
1175	-950	925	-1525	75	-1275	2675	28	42.9	567	-506	6	2250	-56.7%	46.3%	-7175	18525	-18.1%	25.9%
1838	-250	-363	1888	-900	4550	1600	66	28.8	691	-183	8	10800	42.1%	42.1%	-2888	9188	-5.2%	-5.2%
0	8115	0	0	0	11665	7025	3	66.7	9345	-7041	1	27750	42.0%	42.0%	24080	12105	26.7%	26.7%
-875	3438	750	1688	513	2250	7475	294	38.4	495	-296	8	5400	41.7%	41.7%	538	10750	3.3%	3.3%
-14675	-1350	-1575	2200	-2225	11425	30050	118	58.5	1607	-2032	5	27000	42.3%	41.0%	11425	30050	42.3%	41.0%
-2713	-450	-388	1225	-488	1875	5863	116	36.2	519	-269	7	5400	34.7%	41.0%	1875	2863	34.7%	41.0%
0	0	15138	0	6138	24975	4325	15	60.0	3810	-1553	3	7500	333.0%	40.7%	64250	24363	53.3%	15.8%
1880	240	11880	12500	4230	17670	13060	29	41.4	3638	-1530	5	5400	327.2%	40.7%	45350	40870	52.2%	15.8%
0	-17450	26638	6450	-925	-12663	63775	15	40.0	9725	-7890	4	17250	-73.4%	40.7%	44238	63775	15.9%	15.8%
-10960	37530	-12700	11800	-6580	-11700	62830	31	35.5	9144	-5618	6	27750	-42.2%	40.7%	13590	64910	3.0%	15.8%
450	0	19088	-5913	931	9531	13300	31	41.9	2574	-1327	4	4500	211.8%	40.7%	281	31525	0.4%	15.8%
0	-1875	-1025	-675	1025	-1500	5500	11	27.3	1433	-726	7	2250	-66.7%	40.7%	-3525	11775	-9.7%	15.8%
14625	-3800	8575	2975	1475	10750	14100	42	21.4	4583	-922	9	27000	39.8%	39.8%	48900	43475	15.3%	15.3%
-4450	-12400	-1175	1800	6050	13350	26125	129	65.1	1035	-1634	4	27000	49.4%	39.2%	16950	26125	31.4%	19.6%
-1425	-3075	-800	225	1150	-638	6263	127	29.9	381	-170	17	5400	-11.8%	39.2%	-4238	7163	-39.2%	19.6%
2116	1999	5952	-1462	-2094	2011	7003	67	37.3	891	-482	5	5400	37.2%	37.2%	2011	7003	37.2%	37.2%
-975	3215	-1160	-2300	835	3515	5395	51	56.9	1179	-1397	3	9600	36.6%	36.6%	15080	7220	145.0%	145.0%
-6275	-1550	4450	-11350	4150	11750	16375	73	57.5	1762	-2005	3	27000	43.5%	36.5%	11750	16375	43.5%	36.5%
-675	-650	350	-2350	825	75	3650	71	43.7	400	-309	5	5400	1.4%	36.5%	75	3650	1.4%	36.5%
-363	-1900	5513	64	1775	3939	5338	78	57.7	574	-664	4	10800	36.5%	36.5%	9214	5338	64.0%	64.0%
349	873	59	1432	2818	3854	3335	24	50.0	1112	-791	3	3300	116.8%	36.4%	3854	3335	116.8%	36.4%
0	0	0	0	16721	30158	4073	4	75.0	11411	-4075	1	26250	114.9%	36.4%	30158	4073	114.9%	36.4%
-1740	610	365	-2165	1095	2735	4005	49	44.9	676	-450	5	2700	101.3%	36.4%	2735	4005	101.3%	36.4%
0	-12925	0	0	-16025	5480	33000	6	33.3	19240	-8236	4	27750	19.7%	36.4%	5480	33000	19.7%	36.4%
-7025	-875	-3875	-2013	-2425	-16588	31563	57	38.6	1602	-1481	8	10500	-158.0%	36.4%	-16588	31563	-158.0%	36.4%
-1050	2930	675	-660	1875	10480	1710	38	55.3	958	-568	3	6600	158.8%	35.9%	6870	3885	69.4%	-5.2%
663	925	0	525	0	-243	3593	10	50.0	920	-969	4	5625	-4.3%	35.9%	-2505	6305	-29.7%	-5.2%
950	-1025	-1025	0	-2025	-2085	8075	19	42.1	1760	-1469	4	10500	-19.9%	35.9%	-6125	8795	-38.9%	-5.2%
6475	14525	-6650	5450	-5575	9675	14400	57	45.6	3047	-2242	5	27000	35.8%	35.8%	400	44325	0.2%	0.2%
280	-410	-1375	3040	-1205	2420	3535	56	58.9	460	-554	4	4800	50.4%	35.8%	2420	3535	50.4%	35.8%
1585	230	-2960	3850	-1855	1180	3465	58	51.7	528	-523	4	5250	22.5%	35.8%	1180	3465	22.5%	35.8%
4425	4975	10100	1175	750	19050	34850	61	60.7	2859	-3621	4	54000	35.3%	35.3%	41875	37125	24.5%	24.5%
-3125	12450	-1125	-2850	-4375	17525	20875	48	45.8	5227	-3743	5	54000	32.5%	32.5%	49275	65125	9.9%	9.9%
363	0	0	0	0	2338	0	3	100.0	779	0	0	7500	31.2%	31.2%	2450	22125	4.0%	4.0%
1105	1340	-230	-4995	-1185	1565	8855	117	42.7	668	-474	6	5250	29.8%	29.8%	-650	8855	-7.4%	-7.4%
0	-1742	0	0	0	7235	20586	5	20.0	27821	-5146	4	26250	27.6%	27.6%	21383	20586	25.1%	25.1%
8075	1025	0	-1325	0	8600	8535	13	53.8	2969	-2026	3	33000	26.1%	26.1%	-4025	18785	-3.9%	-3.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	6900	0.0%	25.2%	35963	18800	71.9%	3.1%
0	0	11188	0	0	12900	6550	6	50.0	7317	-3017	2	4500	286.7%	25.2%	11213	6863	34.4%	3.1%
0	0	7369	3375	0	18825	2269	4	75.0	7031	-2268	1	9000	209.2%	25.2%	3169	20363	4.9%	3.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	25.2%	2940	14780	1.5%	3.1%
2225	0	0	0	0	2225	0	1	100.0	2225	0	0	7500	29.7%	25.2%	-175	14125	-0.3%	3.1%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	25.2%	-2407	13012	-1.1%	3.1%
0	-2140	0	0	0	-4390	4390	4	25.0	890	-1760	2	4200	-104.5%	25.2%	-1930	9850	-6.3%	3.1%
0	0	0	0	0	-5370	7245	3	33.3	1875	-3620	2	5400	-99.4%	25.2%	-27405	27405	-70.0%	3.1%
-3925	-11350	12350	225	6500	10375	26500	182	68.7	935	-1870	5	27000	38.4%	24.7%	25200	26500	80.0%	63.3%
1050	-1713	2713	-1513	-200	-2363	4188	178	69.7	155	-400	4	5400	-43.8%	24.7%	-1263	4338	-20.0%	63.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	6900	0.0%	24.4%	23463	16088	62.8%	6.4%
0	0	7369	3375	0	18825	2269	4	75.0	7031	-2268	1	9000	209.2%	24.4%	16294	10519	33.4%	6.4%
0	0	0	0	0	5325	3513	5	60.0	3779	-3006	1	4500	118.3%	24.4%	5575	6688	22.9%	6.4%
-740	0	0	0	0	-2990	3140	4	25.0	890	-1293	2	4200	-71.2%	24.4%	470	4600	2.1%	6.4%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	24.4%	2370	9650	1.6%	6.4%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	24.4%	-4187	6195	-2.5%	6.4%
2225	0	0	0	0	2225	0	1	100.0	2225	0	0	7500	29.7%	24.4%	-2463	9838	-6.1%	6.4%
0	0	0	0	0	80	1795	3	33.3	1875	-896	2	5400	1.5%	24.4%	-8430	9975	-28.8%	6.4%
316	-3019	4520	0	0	5778	25270	12	41.7	8877	-5524	3	26250	22.0%	22.0%	10679	25270	19.5%	19.5%
225	75	0	-38	-38	1913	1463	10	70.0	493	-513	2	9000	21.3%	21.3%	-3319	6094	-11.6%	-11.6%
0	0	425	0	0	4980	0	4	100.0	1245	0	0	24750	20.1%	20.1%	9330	5785	11.9%	11.9%
-300	-2738	-1988	975	-825	1588	8263	58	55.2	628	-713	4	10800	14.7%	14.7%	1588	8263	14.7%	14.7%
38	0	38	0	0	1500	0	11	100.0	136	0	0	9000	16.7%	14.2%	51319	7219	31.7%	9.6%
0	0	0	0	-3396	1840	3396	7	71.4	1050	-1702	1	3600	51.1%	14.2%	8148	12024	12.6%	9.6%
0	2220	4560	0	40	8340	0	7	100.0	1191	0	0	9750	85.5%	14.2%	14940	5560	8.5%	9.6%
380	0	0	1130	0	1980	0	6	100.0	330	0	0	5400	36.7%	14.2%	6440	10320	6.6%	9.6%
38	0	-6238	-2388	-1200	-8650	9825	7	57.1	388	-3397	2	7500	-115.3%	14.2%	-20113	32038	-14.9%	9.6%
-1650	7350	1425	6638	-2763	13888	3263	34	41.2	2046	-739	4	7500	185.2%	12.3%	46525	33288	40.5%	-3.1%
-431	6431	-1013	1144	1575	450	18694	39	35.9	2097	-1156	6	9000	5.0%	12.3%	44175	57638	32.0%	-3.1%
-730	-6630	4710	4260	-4160	-7960	14140	29	24.1	2094	-1027	10	4200	-189.5%	12.3%	-690	17320	-1.1%	-3.1%
4880	2475	3270	-2275	-75	-1175	14850	27	25.9	2788	-1033	8	5400	-21.8%	12.3%	-3485	37075</		

#2-2009 ISSUE

Rank by % Chng	System Name	System #	Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					(6)											
					2004	2005	2006	2007	2008							
179	Top Ten System	228	S Franc	1/94	-3177	-12638	-6000	-2712	3938	6713	3163	-2963	-1400	-3988	-2400	7113
	Top Ten System	228	Sugar	1/94	-6686	1311	4390	-2620	-2444	2878	-2946	829	-202	-168	-1053	-762
	Top Ten System	228	B Pound	1/94	-12731	-7258	-6570	-14507	11757	-975	1188	-488	-325	-2381	81	4275
	Magnet	266	S&P	11/97	32675	-150	26875	62875	-23525	10575	-7625	-10350	-2550	-13475	0	6825
180	Basis II	270	Jap Yen	1/98	-4401	14387	-5975	2187	7125	2938	0	1375	3675	0	0	4125
	Basis II	270	S Franc	1/98	15014	11213	-3450	-8938	2587	5550	0	2013	2013	-2888	-4063	6250
	Basis II	270	Nat Gas	1/98	0	0	0	0	-4330	0	0	0	0	0	-4330	0
	Basis II	270	T Note	1/98	4990	-5510	-2140	6280	-1320	5420	0	0	-2440	0	-2180	2090
	Basis II	270	Crude	1/98	2260	0	-1130	18500	1050	0	0	0	0	22230	-17400	0
	Basis II	270	Bonds	1/98	4670	-2520	-1110	-1410	-1040	0	0	0	0	0	-2840	2410
	Basis II	270	Cotton	1/98	-14145	-590	-5620	-4315	-4850	3825	0	-6585	0	-1785	-2575	0
181	LPR Quantitative M3	639	Mini S&P	4/08	n/a	n/a	n/a	n/a	1200	n/a	n/a	-75	263	-988	-350	438
182	SP \ U	232	S&P	9/95	-5825	-18350	-1775	-3575	2150	925	100	-975	2575	-5475	7250	1450
183	Maiz	609	Corn	11/07	n/a	n/a	n/a	3388	400	2650	0	0	0	-1438	0	0
184	CrudeSpyder	615	Crude	2/08	n/a	n/a	n/a	n/a	-3870	2065	7590	-630	2285	-7485	1960	280
185	Market Mapping	203	S&P	1/94	-8350	-7700	-6800	-11400	22825	-625	-125	-2400	-850	-1875	2000	-1825
	Market Mapping	203	Bonds	1/94	8350	-1070	-1270	-11390	-8730	600	-1660	1630	1700	-1540	10	-570
186	Naka89	525	Mini S&P	12/05	n/a	750	-6613	5238	-4313	-1963	-1063	188	425	-713	-1488	-100
187	Bond & Yen Trdng. Sys.	225	Jap Yen	8/95	2687	7800	-3626	7725	-7626	0	0	-2538	1275	1938	0	-1825
	Bond & Yen Trdng. Sys.	225	Bonds	8/95	10800	-8060	1260	2460	-15320	0	0	0	0	0	0	-910
188	Delta DT	625	Mini Midcap	1/08	n/a	n/a	n/a	n/a	450	215	-380	-1060	265	-1305	2945	90
189	JJ	334	Euro \$	1/01	-1170	308	-1083	-918	645	-438	375	-438	1063	383	-550	-100
190	Sidewinder	298	Bonds	1/99	1860	-10150	1330	-6680	-2490	-2570	0	0	80	0	0	0
191	Spartan	535	Mini S&P	2/06	n/a	n/a	3500	-1663	0	0	0	0	0	0	0	0
192	EVE T Bond	288	Bonds	3/98	13840	1050	-990	2570	4720	-2120	1410	-1560	0	-1080	-2210	-1580
193	PULSAR Imp. Pattern	102a	S&P	1/89	3780	-10540	-9210	-130	1140	1120	-2510	1420	380	-1130	-2060	-760
	PULSAR Imp. Pattern	102a	Bonds	1/89	-30	-330	-1210	-3840	-7320	-610	-900	-2080	-1120	770	-690	110
194	Zenith* 1000	233	S&P	10/95	19050	-19875	48875	37550	-4125	0	-17900	12050	7500	-10250	3125	0
195	R-Levels	186	S&P	7/93	-325	-5700	-14100	4725	-2750	-3700	-7150	-2375	-1100	425	-500	-7850
196	Red Copper	582	Copper	1/07	n/a	n/a	n/a	825	-8350	0	0	8063	-4563	-4250	0	0
197	SPMD 500	413	S&P	4/05	n/a	-6000	1825	9075	-4925	-6175	5850	10225	6250	-11325	-6300	-125
198	DCB Lumber	544	Lumber	12/05	n/a	0	61	1092	-243	0	310	312	-53	-53	20	415
199	Night & Day Daytrading	26	S&P	1/87	6100	-11625	-5950	4950	-2200	0	0	0	0	-2200	0	0
200	Crude Day Trader	606	Mini Crude	8/07	n/a	n/a	n/a	-2528	163	970	3265	-123	258	-5	1165	-3755
	Crude Day Trader	606	Crude	8/07	n/a	n/a	n/a	-8590	-12195	3055	6555	-2190	-690	-680	750	-7610
201	DCS II	111	Jap Yen	1/90	-14064	2325	-11852	-4450	14475	2913	0	-463	75	0	0	4125
	DCS II	111	S Franc	1/90	5150	-4826	-6326	-3576	9276	5013	0	2288	0	0	-4513	5250
	DCS II	111	Coffee	1/90	-4706	6226	-13182	-2718	-1558	10856	-12713	-638	0	56	0	-10913
	DCS II	111	Sugar	1/90	-1725	1366	9599	-2263	-2161	4357	-2677	594	0	-336	-280	0
	DCS II	111	Pork Bellies	1/90	-652	8152	-9856	-2000	-20524	-3040	-2456	3640	-2392	-424	-1376	-5384
202	Countdown	338	Soymeal	5/01	-490	-2175	-1715	2115	395	0	0	0	0	0	0	0
	Countdown	338	Euro C	5/01	3588	3950	-4350	-2738	-4350	0	-2175	0	0	0	-2175	0
	Countdown	338	Bonds	5/01	-1650	-806	1694	394	456	0	0	0	0	0	0	0
	Countdown	338	Silver	5/01	-1720	-2175	12200	-4350	-4350	0	-2175	0	0	0	-2175	0
	Countdown	338	Nat Gas	5/01	-2175	-2175	0	-2175	745	0	0	0	745	0	0	0
	Countdown	338	Coffee	5/01	-2175	2081	0	-2175	-3660	0	690	0	-4350	0	0	0
	Countdown	338	Cotton	5/01	0	-2175	-2175	-2770	1788	0	1788	0	0	0	0	0
	Countdown	338	Live Hogs	5/01	0	5465	-3550	-2175	-2100	505	0	0	0	0	-2605	0
203	CTP	617	Bonds	2/08	n/a	n/a	n/a	n/a	1734	-3456	0	925	-522	-72	319	0
	CTP	617	Bonds	2/08	n/a	n/a	n/a	n/a	719	1459	0	378	-1913	0	319	0
	CTP	617	Bonds	2/08	n/a	n/a	n/a	n/a	-1791	-1469	0	131	-778	-872	-1413	288
204	Tzar	426	S&P	3/03	4400	-1250	63300	93475	43975	16925	12300	13775	11975	-11725	9700	-9275
	Tzar	426	Nasdaq	3/03	34800	-8350	21625	-32075	49200	14550	-2750	-3900	9500	12700	0	2700
	Tzar	426	Russell 2K	3/03	40700	23675	11125	120000	-97685	-5600	-26850	-14700	0	-13975	-41200	0
	Tzar	426	D. Jones	3/03	-12330	2510	-11990	10940	30080	4050	850	4300	-4850	2940	8180	-1540
205	CoatTails	343	Soymeal	5/01	7380	1015	0	725	-1570	0	-2695	0	0	0	0	0
	CoatTails	343	Euro C	5/01	-2175	838	738	-1713	-4425	-2175	0	0	-2250	0	0	0
	CoatTails	343	Silver	5/01	830	-2175	-1975	0	227	0	2402	0	0	0	0	0
	CoatTails	343	Coffee	5/01	-4350	3525	0	0	-56	0	-2175	0	0	0	544	0
	CoatTails	343	Nat Gas	5/01	-4350	-6525	0	0	-4580	0	-2325	0	0	-2255	0	0
	CoatTails	343	Bonds	5/01	0	4506	0	-2200	-4447	0	0	0	0	0	0	0
	CoatTails	343	Live Hogs	5/01	0	0	-2175	0	-3550	-1295	0	0	0	0	0	0
	CoatTails	343	Cotton	5/01	0	0	0	-3530	-2175	0	-2175	0	0	0	0	0
206	Echo DT	626	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2360	270	215	-1290	-1895	445	675	-1610
207	Cross Bow	331	S Franc	10/99	-3261	-201	4050	-5338	1076	6325	1575	0	-1325	488	-525	-2850
208	FMSadvantage	507	Mini S&P	9/05	n/a	-475	325	2588	-4813	-1888	-1763	50	600	-400	-975	-250
209	AutoScalper2	650	Mini S&P	10/08	n/a	n/a	n/a	n/a	-1338	n/a	n/a	n/a	n/a	n/a	n/a	n/a
210	DCB Cotton	546	Cotton	12/05	n/a	0	-770	1010	-2425	115	0	-1500	0	0	0	40
211	RC Edge	567	S&P	10/06	n/a	n/a	4925	12350	-19475	-2000	-4400	-5125	7825	3300	2825	1050
	RC Edge	567	Mini S&P	10/06	n/a	n/a	963	-2313	-8213	-513	-838	-1513	713	700	813	-125
212	Beta DT	620	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2645	-440	900	-1490	-735	500	2390	-2845
213	S&P Day	436	S&P	6/03	12875	-31375	-8050	2650	-22300	0	-9525	0	-5075	-4600	0	0
214	Keystone	538	S&P	4/06	n/a	n/a	26175	27300	4025	2275	-13125	3225	-2900	-12950	21175	-8725

Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
-4050	550	7300	-6100	-4375	-438	12213	23	47.8	2583	-2402	5	6000	-7.3%	12.3%	-29250	49925	-31.8%	-3.1%
-1848	1288	-1165	-605	-896	-4648	7941	25	40.0	963	-952	4	2400	-193.7%	12.3%	-13877	16005	-37.7%	-3.1%
-1400	6013	719	1906	-3938	4675	5313	34	38.2	1670	-810	4	4500	103.9%	12.3%	-61869	73856	-89.7%	-3.1%
-4850	-4450	27950	0	4125	6175	40975	16	37.5	10008	-5387	4	54000	11.4%	11.4%	203925	61275	33.1%	33.1%
-7413	0	2425	0	0	7125	7413	8	62.5	2908	-2472	3	7500	95.0%	10.6%	33963	21463	40.3%	14.7%
-3463	-2825	0	0	-288	2300	7275	13	38.5	3460	-1878	4	6000	38.3%	10.6%	25513	14900	37.8%	14.7%
0	0	0	0	0	-4330	4330	1	0.0	0	-4330	1	24750	-17.5%	10.6%	45050	13540	16.2%	14.7%
410	-3710	-910	0	0	-1320	6740	9	44.4	2090	-1933	3	4200	-31.4%	10.6%	7260	16510	15.4%	14.7%
0	0	0	0	0	4830	17400	2	50.0	22230	-17400	1	27750	17.4%	10.6%	32010	17400	10.3%	14.7%
0	-610	0	0	0	-1040	2840	3	33.3	2410	-1723	1	5400	-19.3%	10.6%	4360	17120	7.2%	14.7%
6580	0	5345	-3175	-585	1045	10945	11	27.3	5703	-2011	4	5400	19.4%	10.6%	-14540	38685	-23.9%	14.7%
-275	-875	1875	1188	-650	550	2450	138	60.9	153	-228	4	5400	10.2%	10.2%	550	2450	10.2%	10.2%
-12225	17275	5125	-7275	-3675	5075	20800	45	55.6	2609	-3013	7	54000	9.4%	9.4%	111538	59125	15.2%	15.2%
0	0	-813	0	0	400	2250	3	33.3	2650	-1123	2	4500	8.9%	8.9%	3788	2250	67.3%	67.3%
11250	-4870	-9150	-7165	6000	2130	21185	168	57.1	1124	-1466	4	27750	7.7%	7.7%	2130	21185	7.7%	7.7%
550	16450	-11675	22925	-6050	16500	24150	103	37.9	1761	-817	7	54000	30.6%	7.2%	6975	53525	0.8%	-3.5%
-3240	-1560	-1170	-770	-5670	-12240	14680	62	62.9	375	-1168	4	5400	-226.7%	7.2%	-38480	44450	-46.5%	-3.5%
450	-800	2625	1425	1363	350	5838	206	22.3	520	-147	12	5400	6.5%	6.5%	-3575	10875	-20.4%	-20.4%
-2138	0	0	0	1625	-1663	3963	6	50.0	1613	-2167	2	7500	-22.2%	5.3%	53138	13938	51.8%	13.7%
0	2240	-10800	0	11820	2350	13260	7	71.4	3652	-7943	1	5400	43.5%	5.3%	-28950	51080	-39.2%	13.7%
4385	-1965	-80	-2260	-625	225	5395	93	37.6	537	-320	12	4800	4.7%	4.7%	-175	5395	-3.4%	-3.4%
-1063	0	938	475	-563	83	2288	13	38.5	761	-466	4	2250	3.7%	3.7%	1128	4473	6.1%	6.1%
0	0	0	0	2560	70	2570	6	66.7	1303	-2575	1	5400	1.3%	1.3%	10560	27040	19.1%	19.1%
0	0	0	0	0	0	0	1	0.0	1069	0	1	10800	0.0%	0.0%	1838	6275	5.7%	5.7%
-420	590	4130	5090	-2340	-90	9120	35	40.0	1128	-756	8	5400	-1.7%	-1.7%	13440	19650	22.5%	22.5%
900	1680	5000	-2040	-540	1460	7620	90	58.9	568	-775	4	54000	2.7%	-1.9%	-3970	29260	-0.4%	-3.7%
-350	-70	970	-2080	3480	-2570	6190	39	48.7	600	-698	6	5400	-47.6%	-1.9%	-41320	44830	-37.5%	-3.7%
0	-1650	7225	-4225	2975	-1150	17900	16	43.8	6082	-4868	3	54000	-2.1%	-2.1%	126150	46275	17.3%	17.3%
4450	-2850	14100	5975	-275	-850	23000	93	24.7	3383	-1122	9	27000	-3.1%	-3.1%	116038	51175	27.1%	27.1%
0	0	0	0	0	-750	8813	4	25.0	8063	-2938	3	17250	-4.3%	-4.3%	-7525	18000	-20.9%	-20.9%
9075	-5975	-9800	3825	2550	-1925	29825	174	40.8	2269	-1582	10	27000	-7.1%	-7.1%	2525	29825	2.4%	2.4%
-53	0	-1626	486	0	-243	1679	11	54.5	257	-356	3	3300	-7.4%	-7.4%	910	1745	8.7%	8.7%
0	0	0	0	0	-2200	2200	2	0.0	0	-1100	2	27000	-8.1%	-8.1%	-26500	46500	-4.4%	-4.4%
3000	-1988	-135	-2100	2950	3503	8330	125	42.4	768	-517	6	6938	50.5%	-8.7%	585	8330	5.6%	-48.2%
3525	-8290	-430	-4460	5150	-5315	26280	133	43.6	1398	-1152	7	13875	-38.3%	-8.7%	-15635	26280	-75.1%	-48.2%
-1713	0	9538	0	-3413	11063	4500	8	62.5	3548	-2226	1	7500	147.5%	-9.3%	58838	47375	40.6%	8.4%
-1950	0	6588	-3400	-5463	3813	8863	8	50.0	4785	-3832	2	6000	63.6%	-9.3%	13100	29113	11.3%	8.4%
0	0	11794	0	-1350	-2906	24206	10	30.0	8525	-4069	3	9000	-32.3%	-9.3%	17081	95344	9.8%	8.4%
-3819	0	0	0	997	-1165	6518	9	33.3	2109	-1247	4	2400	-48.5%	-9.3%	4043	10394	8.7%	8.4%
0	0	-1604	0	-412	-13448	13448	9	11.1	3640	-2135	6	3600	-373.6%	-9.3%	-46816	66148	-67.3%	8.4%
0	0	0	0	0	0	0	1	0.0	395	0	0	6000	0.0%	-10.8%	5740	6065	12.2%	-3.0%
0	0	0	0	0	-4350	4350	2	0.0	1900	-2175	2	6900	-63.0%	-10.8%	5750	11438	10.6%	-3.0%
0	456	0	0	5644	6100	0	2	100.0	3050	0	0	5400	113.0%	-10.8%	4169	6856	9.9%	-3.0%
0	0	0	0	0	-4350	4350	2	0.0	0	-2175	2	15000	-29.0%	-10.8%	10	8700	0.0%	-3.0%
0	0	0	0	-2255	-1510	2255	2	50.0	745	-2255	1	24750	-6.1%	-10.8%	-11740	12385	-6.1%	-3.0%
0	0	0	0	0	-3660	4350	3	33.3	690	-2174	2	9000	-40.7%	-10.8%	-10279	10279	-14.6%	-3.0%
0	0	0	0	0	1788	0	1	100.0	1788	0	0	5400	33.1%	-10.8%	-7507	9295	-17.7%	-3.0%
0	0	0	0	0	-2100	2605	2	50.0	505	-2605	1	2700	-77.8%	-10.8%	-4005	7825	-18.9%	-3.0%
3559	-1528	1506	1003	2209	3943	3863	22	45.5	1464	-893	4	5400	73.0%	-11.0%	3943	3863	73.0%	-11.0%
475	0	0	0	-2994	-2275	4113	12	33.3	1136	-851	3	5400	-42.1%	-11.0%	-2275	4113	-42.1%	-11.0%
-119	0	2441	0	-1653	-3444	4400	18	27.8	1163	-713	5	5400	-63.8%	-11.0%	-3444	4400	-63.8%	-11.0%
-12600	0	3050	0	-12650	21475	46125	19	57.9	9850	-10862	3	54000	39.8%	-12.5%	213675	46325	65.9%	54.2%
-17000	0	34450	-5300	5400	50350	23550	17	58.8	11065	-8603	2	33000	152.6%	-12.5%	116150	47975	58.7%	54.2%
8800	-10690	-3960	-8485	-5445	-122105	122105	19	31.6	6824	-12548	3	45000	-271.3%	-12.5%	122520	123905	45.4%	54.2%
-7470	0	21900	1020	2350	31730	9010	20	50.0	5074	-1901	4	16815	188.7%	-12.5%	31980	30680	31.7%	54.2%
0	0	0	0	0	-2695	2695	1	0.0	1125	-2695	1	6000	-44.9%	-13.1%	8300	2695	17.7%	-5.2%
0	0	0	0	5863	1438	4425	3	33.3	5863	-2209	2	6900	20.8%	-13.1%	8563	7575	15.8%	-5.2%
0	0	0	0	0	2402	0	1	100.0	2402	0	0	15000	16.0%	-13.1%	-3093	6325	-2.6%	-5.2%
0	0	0	0	0	-1631	2175	2	50.0	544	-2175	1	9000	-18.1%	-13.1%	-3056	6525	-4.3%	-5.2%
0	0	0	0	0	-4580	4580	2	0.0	0	-2290	2	24750	-18.5%	-13.1%	-15425	15455	-8.0%	-5.2%
-2247	0	0	0	3175	928	2247	2	50.0	3175	-2247	1	5400	17.2%	-13.1%	-3366	8972	-8.0%	-5.2%
0	0	0	-2255	0	-3550	3550	2	0.0	0	-1775	2	2700	-131.5%	-13.1%	-5725	5725	-27.1%	-5.2%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	5400	-40.3%	-13.1%	-16625	16625	-39.3%	-5.2%
-1025	2555	-990	1700	20	-930	4975	82	46.3	486	-440	6	5250	-17.7%	-17.7%	-2340	5730	-41.1%	-41.1%
-2900	5013	5688	-5875	-6738	-1125	12613	19	42.1	2930	-2233	5	6000	-18.8%	-18.8%	-1913	22100	-3.4%	-3.4%
25	13	2275	0	0	-2313	6063	166	31.9	415	-215	15	10800	-21.4%	-21.4%	-2375	8700	-6.4%	-6.4%
n/a	150	-1350	-138	150	-1188	3188	32	65.6	350	-775	3	5400	-22.0%	-22.0%	-1188	3188	-22.0%	-22.0%
485	0	375	-770	0	-1255	1670	8	75.0	198	-1222	1	5400	-23.2%	-23.2%	-2185	2725	-12.8%	-12.8%
-4050	1675	-7500	-3550	6725	-3225	24725	166	60.2	957	-1496	5	27000	-11.9%	-25.8%	4525	30200	7.2%	-5.1%
-63	-1250	-1450	-2813	1200	-5138	7388	165	30.9	312	-185	18	5400	-95.1%	-25.8%	-8363	11425	-66.4%	-5.1%
-265	185	190	675	-565	-1500	4830	168	38.7	536	-353	7	5250	-28.6%	-28.6%	-3210	5315	-56.4%	-56.4%
0	0	-3100	0	6350	-15950	22300	6	16.7	6350	-4464	5	54000	-29.5%	-29.5%	-50150	63950	-16.2%	-16.2%
18175	-28025	19500	4500	-325	2800	41150	191	50.3	2628	-2630	7	27000	10.4%	-33.1%	57175	41150	74.7%	66.9%

#2-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					(6)											
					2004	2005	2006	2007	2008							
	Keystone	538	Mini S&P	4/06	n/a	n/a	4213	7100	288	300	-2500	1063	-525	-2913	5075	-2025
	Keystone	538	Mini Russell	4/06	n/a	n/a	13495	7430	-13075	-1260	-1950	-2965	-2000	-1085	6010	-1735
215	Time	496	S&P	4/05	n/a	14550	2900	2125	-18575	-14100	-5850	11875	8575	-3225	-4550	5050
	Time	496	Nikkei	4/05	n/a	6075	1150	-1500	-5625	-3275	-1300	3000	1150	0	-650	-1225
	Time	496	Nasdaq	4/05	n/a	13000	1450	6075	-26400	-10050	-2575	7825	7475	-325	-1475	4150
216	DCB Wheat	540	Wheat	12/05	n/a	0	175	513	-100	0	0	0	-38	0	0	-63
217	GEEMS NG Mini	605	Mini Nat Gas	6/07	n/a	n/a	n/a	-770	-1645	2613	-738	-755	-525	-325	425	-1470
218	Delta Threshold	136	S&P	10/90	15050	-5625	-6650	-23000	-8575	3175	-375	-7575	-3075	-3100	8500	2275
219	DCB Lean Hogs	542	Live Hogs	12/05	n/a	0	1255	245	-780	210	0	-1765	0	0	930	0
220	RC Chance+	597	Mini S&P	8/07	n/a	n/a	n/a	4300	-1550	1250	-400	-1763	238	163	313	-663
	RC Chance+	597	S&P	8/07	n/a	n/a	n/a	4050	4775	3800	-2675	-6150	1200	875	2025	1475
221	Aussie Trader	583	Aussie \$	1/07	n/a	n/a	n/a	-540	1375	0	0	0	-845	0	2515	0
222	R-Mesa 5	411	S&P	3/02	11375	-10650	-27625	20300	-1725	-7850	-13375	7750	-100	925	4525	4675
223	PowerTrader	575	Nasdaq	10/06	n/a	n/a	5596	-6500	60125	0	0	-4025	4300	-7300	11200	6250
	PowerTrader	575	Sugar	10/06	n/a	n/a	-54	-4279	8624	0	2971	1037	-60	1191	3554	-1166
	PowerTrader	575	Coffee	10/06	n/a	n/a	-4200	-600	7294	0	12394	-2888	-413	488	1031	1106
	PowerTrader	575	Copper	10/06	n/a	n/a	5000	19988	-34813	0	-16588	0	0	0	-1913	0
	PowerTrader	575	Crude	10/06	n/a	n/a	2665	-9975	-1010	0	-15475	0	0	0	0	0
	PowerTrader	575	Gold	10/06	n/a	n/a	305	-6400	-36815	-2580	-8095	570	4115	-3715	-6165	-15625
224	Serendipity	297	Bonds	1/99	-1920	470	-80	-4950	-2670	-2670	-1320	-1330	1290	530	0	0
225	Auto 2 Way	599	Mini S&P	8/07	n/a	n/a	n/a	-1550	-3175	675	200	-1050	-775	-275	0	-1250
	Auto 2 Way	599	Mini S&P	8/07	n/a	n/a	n/a	-2200	-2725	675	200	-600	-775	-275	0	-1250
226	DualThrust 2	590	Mini Midcap	8/08	n/a	n/a	n/a	4080	17160	1165	1790	-2400	45	4020	2800	-1295
	DualThrust 2	590	Mini S&P	3/07	n/a	n/a	n/a	7340	9688	1563	1375	2688	38	2562	1375	-2100
	DualThrust 2	590	Mini Russell	3/07	n/a	n/a	n/a	22630	-380	2640	5005	150	-335	-1540	-365	-4275
	DualThrust 2	590	Mini Russell	3/07	n/a	n/a	n/a	10570	935	2480	4680	3090	-1540	2330	4190	200
	DualThrust 2	590	Mini S&P	3/07	n/a	n/a	n/a	7017	-5825	-1763	6962	-475	-513	-1688	338	-488
	DualThrust 2	590	Mini Midcap	8/08	n/a	n/a	n/a	9865	-9160	1460	6200	6340	1930	-4705	745	1275
227	RC Countertrend	642	Mini S&P	6/08	n/a	n/a	n/a	n/a	-1038	n/a	n/a	n/a	n/a	288	275	2113
	RC Countertrend	642	S&P	6/08	n/a	n/a	n/a	n/a	-14250	n/a	n/a	n/a	n/a	3825	9700	12500
228	Mike Culler System	104	Jap Yen	7/89	-7263	-16552	3001	163	1163	4863	275	-2050	-3350	875	-1338	-500
	Mike Culler System	104	S Franc	7/89	-20527	-3065	-5588	3525	-10788	5575	1663	-6200	-950	-2913	-1863	3138
229	RC Advance ++	570	S&P	12/06	n/a	n/a	125	-10025	-12225	-6725	-200	4425	-3200	-1375	14350	5950
	RC Advance ++	570	Mini S&P	12/06	n/a	n/a	125	-4550	-7238	-1600	-875	750	-963	-163	950	538
230	RC Chance	565	S&P	10/06	n/a	n/a	-650	6600	-900	7075	-2850	-4425	1200	2200	7800	-600
	RC Chance	565	Mini S&P	10/06	n/a	n/a	-688	4513	-3038	1888	-463	-1488	238	413	1425	-1188
231	Maya Legacy	585	Mex Peso	1/07	n/a	n/a	n/a	4663	-2838	325	0	0	0	1563	0	-2675
232	Trigo	608	Wheat	11/07	n/a	n/a	n/a	8813	-5575	0	0	0	0	0	0	-1688
233	RC Success	461	S&P	4/04	36525	13925	-16100	29775	-13425	-15275	-2125	-7425	10300	6625	20600	-4400
	RC Success	461	Mini S&P	4/04	3113	3400	-450	4238	-1525	-3813	-1075	-1538	1838	700	6450	-600
234	RC Trend	598	S&P	8/07	n/a	n/a	n/a	20850	-19850	-10325	-16150	225	5400	-4100	7375	3350
	RC Trend	598	Mini S&P	8/07	n/a	n/a	n/a	4925	-10813	-2275	-3613	-600	950	0	-175	-13
235	ZumaFria	558	O. Juice	11/05	n/a	1538	2640	3188	-2903	0	-1133	0	0	-1223	0	0
236	Kannatta	584	Can Dollar	1/07	n/a	n/a	n/a	13940	-5565	0	0	0	1305	-4225	0	0
237	Dual Cross System	125	Bonds	5/91	-1920	2740	1100	1410	-8820	4340	-2080	3010	1110	-2800	1980	-1650
	Dual Cross System	125	Soybeans	5/91	-7525	-1740	-3340	655	-15900	-6600	4325	750	3200	0	650	1350
	Dual Cross System	125	Euro C	12/98	1687	-2900	-774	3801	-4239	-1513	-950	613	2875	2875	913	-5813
	Dual Cross System	125	Pork Bellies	5/91	-464	-1020	4720	2008	6392	1012	-7264	944	2084	-908	0	3744
238	Lima SW	628	Mini Russell	1/08	n/a	n/a	n/a	n/a	-9335	-4060	1390	-2290	-2165	-2450	-2220	3285
239	Auto NRangeR	633	Mini S&P	4/08	n/a	n/a	n/a	n/a	-9925	n/a	n/a	1037	0	-2050	463	363
	Auto NRangeR	633	S&P	4/08	n/a	n/a	n/a	n/a	-53175	n/a	n/a	0	5050	-10375	2325	1700
240	RC Courage	592	S&P	6/07	n/a	n/a	n/a	-2200	-46025	-4550	-6300	-6475	2775	1675	8175	1550
	RC Courage	592	Mini S&P	6/07	n/a	n/a	n/a	1712	-11800	-1038	-1288	-1063	350	613	925	-613
241	RUMI	618	Mini Russell	2/08	n/a	n/a	n/a	n/a	-14345	1195	-2095	1255	2065	-1565	-2270	3410
	RUMI	618	Mini Midcap	2/08	n/a	n/a	n/a	n/a	-18925	2385	-3365	2050	480	2415	-2860	-50
242	Miracle Trading Mthd.	31	Pork Bellies	6/86	9772	-8796	6516	3604	8672	1468	0	-4172	-100	-1240	280	620
	Miracle Trading Mthd.	31	Bonds	6/86	-5150	2250	-2600	14030	16590	5920	690	0	5590	1270	4930	-1560
	Miracle Trading Mthd.	31	S&P	6/86	15000	9025	-17525	21400	-106563	-9225	-10450	8200	-10200	-10200	-25500	-4700
	Miracle Trading Mthd.	31	Soybeans	6/86	3055	-4725	1345	-8800	-19155	-6265	2335	3510	3725	-13300	8850	-7375
243	CTA3 SW	621	Euro C	1/08	n/a	n/a	n/a	n/a	1600	763	6075	-5375	-4200	7050	950	-7950
244	Alpha DT	619	Mini Midcap	1/08	n/a	n/a	n/a	n/a	-7380	-170	-1630	-1405	-830	-1465	1495	1455
245	Zulu SW	630	Mini Russell	1/08	n/a	n/a	n/a	n/a	-12765	-2200	-3670	1565	50	-1570	240	1945
246	Trender	17	S&P	1/87	12525	10875	1500	-5450	-107150	-4625	-2475	4725	-1525	-21100	5975	-12350
	Trender	17	Bonds	1/87	1090	9530	-9590	2650	6600	3410	0	-1670	2460	-5240	-30	3090
	Trender	17	S Franc	1/87	-2462	-14901	-21714	-5352	5824	9525	-1113	-1600	2138	-2688	-4688	7975
247	NCR	204	Bonds	12/93	1930	-3300	-3780	-7360	-5850	1720	610	-410	390	-1290	710	-880
248	GK-Interest Trader	348	T Note	2/01	-6380	-6910	3200	-100	-540	5430	0	0	-3410	1300	-3930	480
	GK-Interest Trader	348	Bonds	2/01	-8200	-30	1170	-3250	-13810	2110	0	0	-4390	0	-6070	-2640
249	Reverse Trend Entry	123	Live Cattle	8/89	-404	-4312	312	-3172	-3032	-340	2832	-404	0	-1036	1092	128
250	Murlantic Cattle Method	34	Live Cattle	6/82	-2580	-5816	1144	-7272	-3756	-872	1100	-856	-896	-904	-764	-640
251	Lil Gapper	247	Jap Yen	1/91	-8977	-9188	-9864	-10513	-6739	-1238	-863	-900	3038	-2050	-3300	-963
	Lil Gapper	247	S Franc	1/91	-237	-15589	-10052	-13478	-3514	2900	1075	-1863	2575	-150	-3875	-2788
	Lil Gapper	247	B Pound	1/91	-16352	-14714	-1731	-7994	-15233	1000	-2300	-250	-813	-1413	-2231	-1138

Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
4025	-7188	3375	600	-863	-1575	9875	192	49.5	522	-528	7	5400	-29.2%	-33.1%	10738	9875	70.2%	66.9%
875	-2345	4995	-7870	-4360	-13690	14650	192	45.3	756	-756	7	5250	-260.8%	-33.1%	3490	21230	23.5%	66.9%
0	-10500	-2000	0	2875	-11850	19950	11	36.4	7094	-5754	3	54000	-21.9%	-37.4%	3875	26600	1.8%	0.1%
0	-3950	1025	0	-375	-5600	6250	13	30.8	1450	-1268	5	12000	-46.7%	-37.4%	-275	8775	-0.6%	0.1%
0	-23275	-3975	0	2600	-19625	27250	10	40.0	5513	-6946	2	33000	-59.5%	-37.4%	-3275	28425	-2.5%	0.1%
0	0	0	0	-1925	-2025	2025	3	0.0	881	-675	3	5400	-37.5%	-37.5%	-1338	2344	-7.6%	-7.6%
-230	-118	688	-2100	375	-2160	5148	52	46.2	516	-520	5	5625	-38.4%	-38.4%	-2040	5148	-21.8%	-21.8%
-5975	-9325	3950	5700	-4900	-10725	22325	147	14.3	3305	-637	21	27000	-39.7%	-39.7%	-148775	171863	-29.7%	-29.7%
25	15	0	-825	325	-1085	2475	11	81.8	246	-1648	1	2700	-40.2%	-40.2%	1045	2475	11.9%	11.9%
-725	-1400	3138	-2413	-1663	-3925	5525	111	23.4	533	-209	13	5400	-72.7%	-41.0%	1088	5525	13.4%	3.3%
-6000	-1800	15450	-9250	-8300	-9350	17550	108	54.6	1271	-1719	5	27000	-34.6%	-41.0%	525	17550	1.3%	3.3%
5995	-6355	0	0	-3475	-2165	9830	5	40.0	4255	-3558	2	4800	-45.1%	-45.1%	-2640	9830	-26.4%	-26.4%
7900	1200	-1600	-11525	-5325	-12800	22725	119	30.3	2583	-1277	10	27000	-47.4%	-47.4%	38425	44350	20.3%	20.3%
0	62700	0	0	9500	82625	16000	10	60.0	17154	-5075	2	33000	250.4%	-49.0%	68721	31525	89.2%	-27.6%
-185	2087	-203	-602	-2644	5980	3664	26	42.3	1249	-517	6	2400	249.2%	-49.0%	1647	4855	29.4%	-27.6%
3600	2644	-619	-6619	956	11681	7425	30	46.7	2361	-1338	6	9000	129.8%	-49.0%	3450	10838	16.4%	-27.6%
0	0	0	0	0	-18500	18500	2	0.0	10981	-9250	2	17250	-107.2%	-49.0%	-9825	48038	-24.4%	-27.6%
0	0	0	0	-76665	-92140	92140	2	0.0	14465	-46070	2	27750	-332.0%	-49.0%	-84985	92140	-131.3%	-27.6%
0	0	0	0	-6685	-38180	39055	18	22.2	2405	-3413	8	9750	-391.6%	-49.0%	-42910	45725	-188.6%	-27.6%
1430	2780	-2060	0	-1300	-2650	5320	15	33.3	1644	-1086	5	5400	-49.1%	-49.1%	100	18050	0.2%	0.2%
-550	0	0	-150	-1100	-4275	5625	51	25.5	475	-275	8	10800	-39.6%	-50.0%	-5825	7100	-36.0%	-48.8%
-550	0	0	-150	-1100	-3825	5175	53	30.2	397	-275	8	5400	-70.8%	-50.0%	-6025	6713	-74.4%	-48.8%
3345	-1190	-2715	4840	-4280	6125	9350	59	50.9	1374	-1210	5	9600	63.8%	-50.5%	16960	9350	176.7%	85.7%
5025	-5600	-2900	-725	2438	5738	12412	80	52.5	931	-878	6	10800	53.1%	-50.5%	19465	12413	94.0%	85.7%
-8395	7365	-3400	-7785	-4325	-15260	25405	110	57.1	1261	-2002	7	10500	-145.3%	-50.5%	17925	25405	89.1%	85.7%
-4100	-19650	4385	3165	-8275	-9045	30330	153	51.6	1182	-1382	7	10500	-86.1%	-50.5%	3230	30330	16.0%	85.7%
-1738	-3038	-2438	775	-2663	-6725	15075	182	42.9	935	-767	6	10800	-62.3%	-50.5%	-1470	15075	-7.1%	85.7%
-3105	-18150	-2445	2270	-3875	-12070	35305	200	49.0	1180	-1252	7	9600	-125.7%	-50.5%	-3170	35305	-33.0%	85.7%
-1475	-3725	-350	1838	313	-725	7550	134	33.6	656	-340	9	5400	-13.4%	-52.5%	-725	7550	-13.4%	-52.5%
-18825	-17900	3425	-6975	-2050	-16300	49425	135	46.7	2198	-2152	7	27000	-60.4%	-52.5%	-16300	49425	-60.4%	-52.5%
-6963	6363	-1450	4438	3113	4275	16200	41	31.7	2733	-1116	9	7500	57.0%	-52.8%	27475	41325	18.5%	2.6%
-6450	-3213	2313	50	-2550	-11400	18750	35	28.6	2343	-1395	5	6000	-190.0%	-52.8%	-20438	48963	-17.2%	2.6%
-12925	-13050	2725	-775	-800	-11600	30200	112	64.3	979	-2053	5	27000	-43.0%	-56.1%	-22925	30200	-39.2%	-49.6%
-2625	-3200	550	288	-225	-6575	7363	112	28.6	359	-226	12	5400	-121.8%	-56.1%	-11888	13075	-101.6%	-49.6%
-10150	-6475	11300	-9225	-10750	-14900	29800	145	54.5	1318	-1805	6	27000	-55.2%	-63.0%	-5700	29800	-9.0%	-9.5%
-1575	-2350	2288	-2413	-2288	-5513	8175	148	24.3	537	-222	15	5400	-102.1%	-63.0%	-1500	8175	-11.9%	-9.5%
0	0	0	-2050	0	-2838	4725	4	50.0	944	-2363	2	4500	-63.1%	-63.1%	1825	4725	19.5%	19.5%
0	-1138	-1025	0	0	-3850	3850	3	0.0	8813	-1283	3	5400	-71.3%	-71.3%	3238	5575	48.0%	48.0%
6950	-12125	4600	-19000	-7050	-18325	36700	238	44.1	1578	-1383	8	27000	-67.9%	-72.0%	43650	36700	32.9%	31.5%
113	-2450	938	-3338	-2238	-5013	8475	232	22.4	601	-201	20	5400	-92.8%	-72.0%	6538	8475	24.6%	31.5%
-8575	11725	1200	-4400	600	-13675	29675	158	58.9	1269	-2029	6	27000	-50.6%	-72.3%	1600	38575	4.0%	-9.6%
-1263	-225	-950	-1188	-400	-9750	5875	119	31.1	457	-325	12	5400	-180.6%	-72.3%	-6288	12113	-77.6%	-9.6%
0	0	-668	0	0	-3023	3023	3	0.0	120	-1008	3	3900	-77.5%	-77.5%	4463	3023	35.2%	35.2%
0	-3535	2275	0	0	-4180	7760	4	50.0	1790	-3880	2	5250	-79.6%	-79.6%	8375	7840	76.6%	76.6%
480	-1480	590	-9900	9350	2950	12780	35	57.1	1409	-1679	4	5400	54.6%	-80.0%	-27320	40070	-28.1%	-37.1%
-10950	-6510	-500	-1615	-6175	-22075	26600	38	26.3	2887	-1818	10	10500	-210.2%	-80.0%	-56080	64925	-29.7%	-37.1%
-1663	-9588	-4463	10675	1488	-4550	21525	33	45.5	1943	-1875	6	6900	-65.9%	-80.0%	-34475	46638	-48.4%	-37.1%
-968	-2296	2944	4160	-904	2548	7264	37	56.8	975	-1123	6	3600	70.8%	-80.0%	-58620	76380	-90.5%	-37.1%
-1895	2495	135	-785	-1550	-10110	11960	34	29.4	1477	-1036	6	10500	-96.3%	-96.3%	-10885	13095	-95.7%	-95.7%
-1450	-6938	-1350	0	0	-9925	12888	18	44.4	998	-1789	6	10800	-91.9%	-97.4%	-9925	12888	-91.9%	-97.4%
-7550	-37725	-6600	0	0	-53175	68600	18	44.4	5041	-9339	6	54000	-98.5%	-97.4%	-53175	68600	-98.5%	-97.4%
-6475	-12350	-14625	3225	8050	-25325	43900	185	51.9	1415	-1811	9	27000	-93.8%	-100.6%	-40175	61175	-89.3%	-90.4%
-788	-2363	-2888	-538	1425	-7263	9350	183	30.6	455	-258	19	5400	-134.5%	-100.6%	-8663	13425	-96.3%	-90.4%
-2285	-12495	2215	-3775	5560	-8785	16765	63	34.9	1517	-1027	8	10500	-83.7%	-116.8%	-8785	16765	-83.7%	-116.8%
-5960	-13770	1515	-1765	4225	-14700	23165	56	39.3	1407	-1343	10	9600	-153.1%	-116.8%	-14700	23165	-153.1%	-116.8%
800	2808	2748	3820	-1712	5320	8720	14	64.3	1924	-2401	3	3600	147.8%	-117.3%	47464	24932	58.8%	-5.6%
-3640	3220	7020	-9090	2830	17180	11080	15	60.0	4284	-3563	3	5400	318.1%	-117.3%	2840	52480	2.3%	-5.6%
-4963	-21575	8975	-30925	20275	-90288	110563	38	21.1	9869	-5651	12	54000	-167.2%	-117.3%	-89025	199700	-7.4%	-5.6%
5975	-16015	2200	-1885	-215	-18460	21920	19	47.4	3949	-5406	3	10500	-175.8%	-117.3%	-53925	71110	-22.9%	-5.6%
-6163	-4650	-2075	15275	-8375	-8675	24863	102	65.7	1178	-2504	4	6900	-125.7%	-125.7%	-6775	24863	-90.6%	-90.6%
2180	-1060	-615	-3285	-830	-6160	7145	166	33.1	557	-331	9	4800	-128.3%	-128.3%	-8210	8580	-157.9%	-157.9%
-3775	-3295	-2145	1510	-2235	-13580	15220	280	41.4	539	-464	7	10500	-129.3%	-129.3%	-15000	16115	-131.9%	-131.9%
-7550	-12500	-13725	-38550	-6475	-110175	117200	25	28.0	9764	-9918	6	54000	-204.0%	-132.6%	-32775	184088	-2.7%	-11.4%
-6540	-9920	6340	11210	1420	4530	23290	23	43.5	3956	-2697	7	5400	83.9%	-132.6%	-39180	64070	-32.4%	-11.4%
-3150	1813	-2613	225	13088	18913	10350	24	37.5	4683	-1549	8	6000	315.2%	-132.6%	-95875	124625	-71.3%	-11.4%
-1770	-820	-1550	-2180	-1880	-7350	9980	83	61.4	152	-471	3	5400	-136.1%	-136.1%	-58260	61180	-70.0%	-70.0%
0	-3660	3250	0	1680	1140	13070	11	45.5	3476	-2712	3	4200	27.1%	-142.2%	-3870	24860	-11.4%	-44.8%
0	-10380	7560	0	-980	-14790	26600	13	23.1	4453	-2817	5	5400	-273.9%	-142.2%	-30920	43460	-70.8%	-44.8%
-1920	0	-2148	0	-1640	-3436	5928	16	25.0	1276	-712	7	2400	-143.2%	-143.2%	-35816	39036	-75.6%	-75.6%
436	-1216	1068	-916	1024	-3436	5580	42	9.5	1555	-254	23	2400	-143.2%	-143.2%	-42148	45492		

#2-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Feb 2008	Mar 2008	Apr 2008	May 2008	Jun 2008	Jul 2008	Aug 2008
					2004	2005	2006	2007	2008							
252	Mesa T-Notes	435	T Note	1/03	3226	-2350	-2575	5408	-11679	1050	-2870	0	-1318	-2916	-1434	69
253	Belly Trader	234	Pork Bellies	12/95	-10492	-3132	-112	3988	-8808	-2792	0	-8120	-756	-2424	-2788	4348
254	Oscar SW	629	Mini Midcap	1/08	n/a	n/a	n/a	n/a	-18695	-775	-2030	-765	85	-2050	2255	535
255	EGE 6%	470	Euro C	4/04	-20763	-15175	-10113	-188	-23225	-4450	4775	-11138	-10638	-7725	-4275	3600
256	Trader's Profit Motive	93	S&P	9/89	29375	14325	27450	6725	-151175	-40550	0	0	16725	0	0	-30025
257	CTA4 SW	622	B Pound	1/08	n/a	n/a	n/a	n/a	-26600	-2725	-3175	-2375	-2231	413	-2469	-8744
258	EGE7 High Low	473	Euro C	8/04	-17488	-27775	-31363	-19750	-35376	-1513	1350	513	-213	-3275	-8938	-513
259	XS Bonds	267	Bonds	11/97	13550	-3360	5650	-4580	-17020	-2360	-2010	-240	1660	-2510	0	2370
268	CTB4 SW	624	B Pound	1/08	n/a	n/a	n/a	n/a	-26581	-1469	-1219	-825	-1469	-2938	-1863	-9675
269	BondPat	121	Bonds	3/91	7280	-13080	-5620	-7310	-15460	-3420	-3910	-960	-950	-4020	2930	1890

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.

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

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Sep 2008	Oct 2008	Nov 2008	Dec 2008	Jan 2009	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)
-1438	-2550	-3364	434	8075	-6261	18689	27	29.6	2502	-1381	9	4200	-149.1%	-149.1%	7915	18689	30.6%	30.6%
0	2632	2092	0	1784	-6024	17652	15	40.0	2273	-2185	8	3600	-167.3%	-167.3%	-6192	42760	-12.9%	-12.9%
-3260	-8445	-4295	1425	-1845	-19165	20050	317	32.8	427	-298	12	9600	-199.6%	-199.6%	-20540	21425	-197.5%	-197.5%
3575	-3738	-4888	11400	5188	-18313	42838	206	42.7	1420	-1213	8	6900	-265.4%	-265.4%	-64275	91100	-189.5%	-189.5%
0	0	-97325	0	-17975	-169150	169150	5	20.0	16725	-46469	3	54000	-313.2%	-313.2%	-7450	226725	-0.7%	-0.7%
169	-1850	-2169	-144	5544	-19756	27181	114	33.3	1358	-938	12	4500	-439.0%	-439.0%	-21056	28481	-431.9%	-431.9%
4425	-17550	-13575	7186	-6025	-38126	46051	473	32.8	1163	-688	9	6900	-552.6%	-552.6%	-137776	143126	-435.7%	-435.7%
130	-11560	-4080	0	-12740	-31340	32120	15	33.3	1030	-3647	5	5400	-580.4%	-580.4%	-19600	35860	-31.8%	-31.8%
-1550	-2506	-3356	-2469	1825	-27513	29338	111	62.2	412	-1334	6	4500	-611.4%	-611.4%	-24756	29338	-507.8%	-507.8%
-910	-1540	-2070	-1390	-4160	-18510	19320	155	36.8	548	-508	12	2700	-685.6%	-685.6%	-102780	110230	-209.5%	-209.5%

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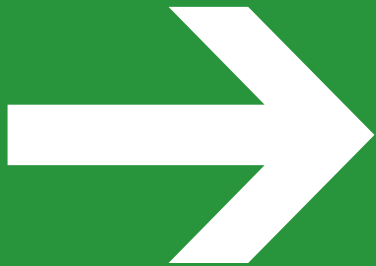
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Embracing Uncertainty

Accepting that even though we do our due-diligence, check out the past statistics and set up our account/systems... We can never predict what will happen.

We CAN however, predict how we will respond to what happens.

By Michael Levin

As I was telling different people in our industry (brokers, developers, execution technology firms) about the article I was going to write and that you are now reading, almost everyone to a “T” said the same thing: “Wow, we really need an article like that in our industry so people will stop worrying and just sit back and relax as their trading system performs”.

Funny, I didn’t come up with today’s topic for those in our industry; I came up with this for you, our reader to address what I see as the MAIN problem in dealing with trading systems and methodologies: How to handle the losses (draw-downs) not just “handle them” but to actually be unmoved swayed or bothered by them...

WHY?

So you can THEN reap the rewards of the Long Term payoff of winning trading systems.

If you are fortunate enough to find a winning system and have some sort of diversification within a system portfolio, the gains over time (3-10 years) can be staggering.

BUT

You can’t get ANY reward from ANY trading system by leasing it for 2-4 months, experiencing a draw down, getting scared and jumping out. It DOESN’T work that way.

We’ve all seen mountain charts, years ago when mutual funds were showing you that if you put in \$10,000 in 19XX and now, X years later your account would be worth (pick a number) \$400,000 or \$1,000,000 or whatever they were showing.

It was and is a fact, that over time that DID happen. Heck, just look at Walmart or Berkshire Hathaway or Franklin Resources, Amgen etc. etc. etc... There are stocks and funds that grew by leaps and bounds.

Take Berkshire-Hathaway for example; what a chart! Glad I held all the way from \$300 a share (when I was a broker back in 1982, that's roughly where it was trading)



Now I know that (growing by leaps and bounds) pertains to a fund of stocks that had a 10-20 year time-frame to grow and compound. There were no leasing fees involved, it was a small % fee that was taken out each year (mutual fund management fees) and the fund kept compounding without a lot of leverage. Just so you know that I know we aren't talking apples to apples here... But you get my drift.

The drift is this: Long term success isn't made by getting out; it's made by getting IN and staying IN.

Stay with me through this article and you will gain a new level of understanding (or level of "being" as I call it) of not only the trading systems realm, but also of a psychological "node" in the grand scheme of your life as well.

First off, there is a little back story here, a few items to understand before I get into the meat of this.

1. I am going to use the words "acceptance" and "resistance" a lot. Don't get caught up in the right or wrong of it, just notice the nuance of these words and how I will use them for our benefit
2. If you don't know what "Dante's Inferno" is about, don't worry, you soon will (LOL)

3. *Human nature* by its own definition may not have to apply here, so if you can believe that your beliefs can be shifted by new information that may counter what you had believed before this article then you are already on your way.
4. Any “edge” when applied for an extended period of time will usually provide substantial deviations from an average or norm. That’s why it is deemed an edge in the 1st place. However, that same edge taken or viewed in a small time-slice may not exhibit any benefit at all and perhaps even a detriment.

The Bamboo Story

Have you ever heard the story of the farmer that decides to not plant the traditional crops that the other farmers in his county plant? (It’s called the Bamboo story and I have taken pieces of it here to show you a few points. I have also boiled the story down a bit and adapted it to systems/methods trading).

This is a guy that says to himself “there has to be better crops with different/better payoffs than the corn, wheat and soybeans I’ve been planting for the last 20 years”... So he set about the business of researching alternative crops. Making a living and supporting his family was critical, so he wanted to make sure he made a wise choice. Therefore, he began reading, researching and speaking with experts with more knowledge than he before making his final decision.

After studying a variety of options, he decided on Bamboo. The climate, soil conditions and equipment at his disposal could make growing and harvesting bamboo a profitable business. He was convinced he was making the wisest choice and began making the changes needed to become a Bamboo Farmer.

Now remember, this farmer lived in a farming community. For generations his neighbors had all grown traditional crops like corn and wheat. You can only imagine how the idea of growing bamboo was received. Upon telling his fellow farmers his idea, they mocked him calling him foolish, all the time warning him of his impending peril. They were unwilling to accept change or progress. However, the farmer was unshaken; he had done extensive research and was confident of his knowledge. He would not back down from the belief that he could grow bamboo and even turn a substantial profit in the business.

Well, if you know anything about bamboo, you know that the first year it’s been planted...nothing happens. You don’t get so much as a twig or a leaf! His neighbors were ruthless. They had all harvested their crops while he had nothing at all to show for his efforts. He was undaunted and confident in his knowledge. But wait, there’s more bad news. The second year nothing happens either, not a sign of a bamboo tree anywhere. Again he was forced to endure a second year of ridicule by his heartless neighbors. Still, he was unshaken in his confidence.

The third year came and guess what? Bamboo; everywhere bamboo. His crop grew 4 to 6 inches a day! By the end of the summer he had a virtual bamboo forest. He harvested his crop and sold it for a huge profit. His neighbors were astonished. In fact, several who had once ridiculed him began to show interest in becoming bamboo farmers as well.

The farmer went on for many years enjoying the benefits of his new crop, bamboo. He and his family enjoyed a very happy and successful life, unafraid of growth, progress or change, confident and determined when facing challenges.

This story teaches us two lessons. First, when you have knowledge you have tremendous power. Knowledge itself isn't power; it's the application of it that gives power. Knowledge gives you confidence to pursue your dreams and goals... Regardless of what others think or what may happen in the short run.

The second lesson is that just because we don't see immediate progress, doesn't mean we should give up. The reason the bamboo tree doesn't grow until the third season is because it spends the first two years growing roots, building a foundation so that when it is ready to grow it will have the stability to stand tall reaching tremendous heights. Without those roots, the tree would fall over with the first strong wind. Had the farmer lost faith, had he not had confidence in his knowledge, he might have tilled the crop under during the first or second year and created disaster for himself and his family.

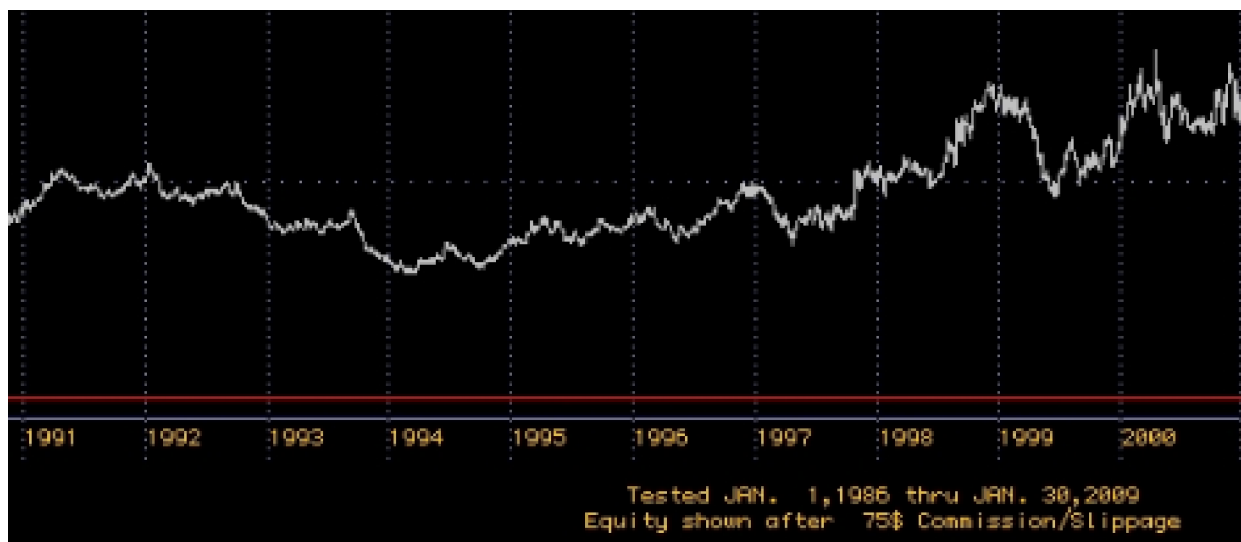
Results or benefits in a Trading System program may not be immediately visible either. Sometimes there are losses where gains are expected. While some systems respond almost instantly with gains, others may need 6 months or up to a few years to fully benefit from their edge in the market. It's critical that we allow the system to stay the course, to ply the edge it has as its roots. We must understand that although there may not appear to be any gains in excess of our leases or our commissions, progress is happening on the inside. Actually, it's on the inside of YOU, which I'll be tying all together by the end of the article.

As for me, no matter how hard anyone tries to convince me otherwise...I believe in the power and value of Automated Trading Systems. I've seen many people in life, give up on a tried and true program just as it turned the next week or month and generate profits as someone gave up... They then go onto other vendors and systems and give up again and again and again, when the system they were in and left, turns around and hits new highs year after year...

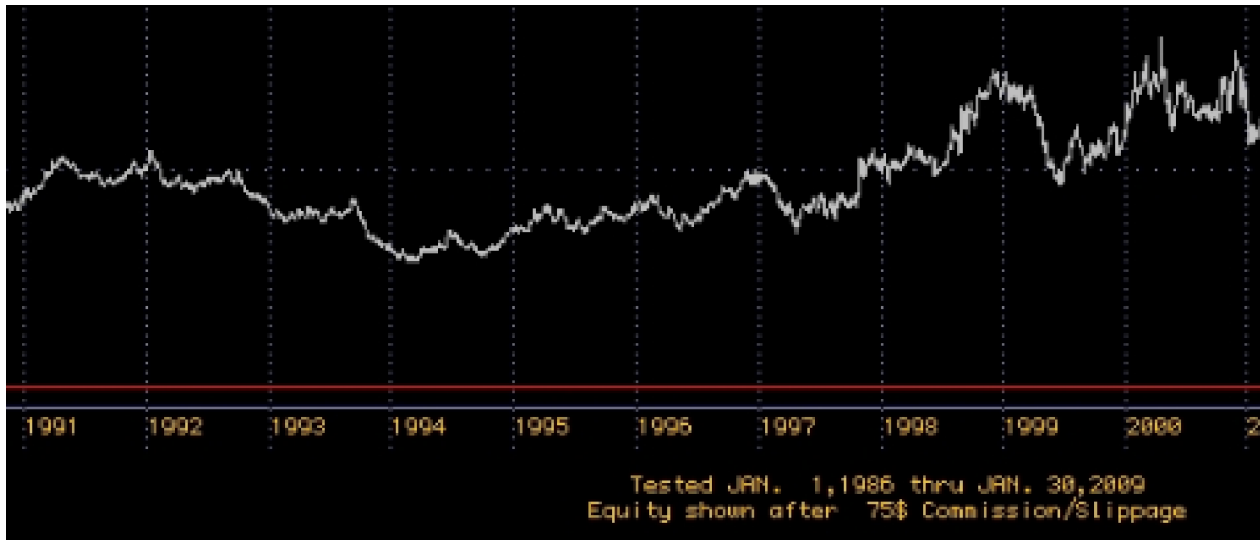
Savvy traders/investors grow and develop both mentally and psychologically with sound portfolios of winning systems working on their behalf. Those who were ready to give up, but stayed the course have seen substantial gains over the years and are expectantly confident they will for many more years to come...

OK, that's the Bamboo story and it teaches us to have faith in our convictions, our research and our homework and to "allow" events to unfold without our attachments as to what should or should not be.

Let's take a break for a second and see how this applies to a picture:



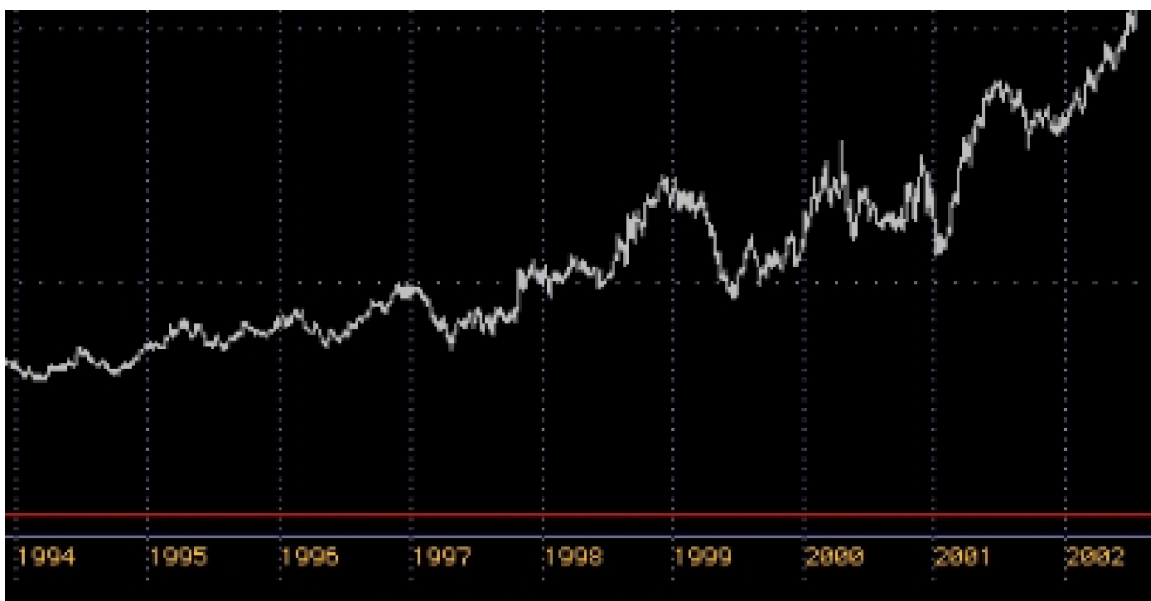
What makes this awesome is not what has happened; it is what is coming next. This is a snapshot of a system that I work with a developer on, looking back in time. The system has been doing decent and is about to break to a new low:



For most investors or traders that follow technical analysis and trend lines, etc, this move down might make many give up hope. For many that I know that can't control their emotions, they may experience frustration, anger, bewilderment and a whole host of emotions that say to them: "Get out, this is going down", "the system is broken, things are different this time, what the heck is going on?!"

Would they be right? Maybe in the short term they ARE right... but trading systems make \$ over time, not in any one time-slice....

See what happens next, which I could never have predicted:



That's right; it reversed back up after hitting an intermediate low and made new highs! Want to know what's worse? (Worse for the guy that got scared out)...

This system never gave another pullback over 6 years to get back in:



What's the moral of this story?

When we have found a winning system and it has handily beaten the market for 3-5 years or more, we “know” that if we only gave it the same 3-5 years we may very well experience the same or even greater gains as time goes by.

So what stops us? Is it:

- A. The Markets our systems trade
- B. The Fed
- C. Draw downs
- D. A glitch in the system
- E. All of the above
- F. Us

You're not going to like the answer, but it's F. Us

Think of a system as random coin flips. We know that eventually, after a number of flips (100 or more) that the tally of heads and tails should be about even. If we assign a profit amount to heads of plus \$10 and a loss to tails of \$5, then the pure math will Always tell us that given the propensity of the results to be evenly split between heads and tails that winning \$10 for heads and losing \$5 for tails over 1000 flips would be a \$2500 profit.

However, trading systems are an unknown future payoff. We can only "assume" that because the past X years yielded an average X% return, that it may also do that in the future.

Flipping a coin is easy; we KNOW that eventually the odds will even out. There is no mechanical failure there, it is like "paper trading" a trading account; because it is paper \$ we have no real stake; there is no real loss, so our reactions from an emotional standpoint aren't triggered because it doesn't matter.

When we eventually choose and lease a system, put up our \$ and pay for a defined period of time for a system, we have no clue what each trade will bring us, we are only hoping for the best whilst having done all the due diligence we could to hopefully get the same future results that the past has generated...

So much for past performance is no guarantee of future success.

The conundrum? NO ONE EVER picks a crummy system that hasn't made \$ and decides to trade it, hoping it turns around. People ONLY pick winning systems that have done well over time and they HOPE IT HOLDS FOR THE FUTURE.

In the immortal words of Harvey Firestein in the movie Torch Song Trilogy: "Is that so wronnnng?"

Not at all!

Choosing the best from the past is a pretty darn good way to gear up for the future. It's in "accepting" that the future will most likely bring different results at different times than in the past and that we as Humans have no control over that and unfortunately we have no control about how we FEEL ABOUT IT.

Here's a tough point I'm going to bring out here that no one wants to listen to or experience because we would almost all fail if we were to go through it.

Here's the scenario:

You take 2 months of searching and researching on the net, magazines, interviewing brokers and developers and guys like me... Then you choose a system and you fund the account and everything is leased and paid for...

The system starts trading for you in May and by the end of your lease period (say you only did this for 3 months) the account is down 7% net from where you started. Let's make it worse, say the market itself is up 10% during that same time...

How do you Feel?

- a. good
- b. bad
- c. indifferent
- d. ticked off but not mad
- e. disappointed

Let me tell you, at this point, answers b through e probably apply.

Now, same scenario, but during this 3 month window, the system is down 25% Net.

How do you Feel?

- a. good
- b. bad
- c. indifferent
- d. ticked off but not mad
- e. disappointed

95% of the people I deal with are not only “experiencing” answer b and e, they are berating the developer and their broker by email as to “why isn’t the systems working” and why aren’t there better trades being taken and why am I paying \$X commission per trade, etc etc etc..

Are they wrong for feeling that way? NO, they are exhibiting normal human behavior. But the behaviors they are experiencing have nothing to do with the systems long term record, it is the fears and expectations that humans allow to affect them and their judgment that interfere with the humans long term acceptance of the returns that will be generated.

Most people that I have spoken with (and I have gone to great lengths in asking about these areas) about trading systems and methods complain about only a few things:

1. Paying leasing fees as opposed to paying for performance
2. The draw downs that occur and how to minimize or eliminate them
3. The commissions that add up

I am not going to address paying leasing fees vs. paying for performance here, but I have put together a great excel sheet that shows that in MANY cases you pay less by leasing then the typical 2/20% CTA/hedge model. Send me an email to mlevin@genuinetrading.com and I will send you the comparisons for free.

I can and will address #2 above, the draw downs part. This is why I wrote this article.

Draw downs are the ONLY thing to COUNT on when having a system or portfolio of systems trading on your behalf.

That's right, Count on draw downs, expect draw downs and ACCEPT draw downs as part of the results that trading systems provide for you.

You can't have heads without tails; you can't have gains without losses. Humans have had a tough time with this because they RESIST having a loss and they resist that losses "should occur" and they resist the idea that their system isn't always winning.

Acceptance of something doesn't make you powerless, it makes you stronger.

I live in SE Florida and let me tell you, you can resist a hurricane coming all you want, but surely they will come between June and November every year. Will they get close enough to cause real damage? Who knows? But time and "back testing" has shown that X amount of storms will turn into Hurricanes and that every X amount of years one will hit. Ignore the stats all you want and resist whether it "should be" or not but it isn't going to change the reality of the numbers and the odds.

Accepting that this may happen allows you to prepare for the inevitable (hurricane insurance or tougher windows/doors etc) and to accept its eventual arrival and to be prepared to survive it (or fly away and escape) and thrive and get to the end of the season and continue living in a wonderful climate/geography...

How does this apply to draw downs you may ask?

Here's how, two different things to consider. First is therapy. I'm chuckling here but I really mean it. Too many humans don't have the skill set to handle their emotions when it comes to trading. I'm talking trading on their own or trading systems or the market as a whole. They are too caught up in what "should/ought to be" that they miss the reality of a different world that they could be experiencing.

I can write reams of articles on this and I will be in the future, so in keeping this article under 4000 words, I will get to the next crucial element in handling draw-downs...

The correct funding of your account is another huge area that affects the severity of the emotions of draw-downs.

Keeping it simple:

You choose a portfolio of systems that have 6 markets and the recommended size of the account (by the developer) is \$75,000. This takes into effect, the largest draw downs experienced over the past 7 years, the average margin for each market and a buffer of an extra 50% larger draw-down happening. The actual average allotment per market turns out to be \$12,500 per market traded. Are you with me?

Trader A decides that he only has \$45,000 to trade with, but he really likes the history of this portfolio and the 39% draw-down experienced a few years ago doesn't faze him "In Theory". He figures that this portfolio of systems looks so good there is only one way for it to go and that is UP!

He funds the account through a broker, leases the systems for 6 months and away he goes. Lucky for him the account grows by 10% the 1st month and starts the 2nd month up 5% in the 1st week, but over the next 2 months he finds his account is now at \$32,000 and he is scared!

The portfolio of \$75,000 that was supposed to be the correct funding level is off 17% which is well within the norms it has exhibited in the past, but for Trader A, that underfunded the account, he is now down almost 29%... You know where I am going here...

The next day, the portfolio takes a \$4,000 hit and now Trader A is beside himself with anger, frustration, bewilderment and regret. "This always happens to me, whenever I find a good system; they seem to go bad... I'm Out!"

Funny part is, he DID experience a 38% draw-down, based on how he FUNDED the account, but Trader B, that funded the same account the way it was intended, with \$75,000, experienced the same \$ draw down, but for him, the \$17,000 swing down was only a 22% drop, much easily handled and because he knows that this system has swings because of the volatility, he doesn't get "caught up" with his emotions, he rises above them and allows whatever to happen, to happen without him reacting irrationally. he continues to do this year in and year out, always finding some new system, underfunding or getting scared out when things don't go his way...

Trader B continues leasing this system and makes 44% his 1st year, 86% his 2nd year and 61% his third year... Hypothetically speaking, we never know what will happen with any of our systems, but we do know we can control our emotions OR have someone to help us do that so we stay with a winning hand and system to ALLOW it to do what it does best; Find trades, make trades, rinse and repeat...

Meaning that if you fund an account properly, use sound decisions when you lease a system and let time be your ally while remaining calm, cool and collected... You just may finally find the secret that's been with you all along: It's in your attitude and level of funding that allows the altitude of your account to soar.

Well, that and a winning system of course!

So why did I mention Dante's Inferno before? Just to illustrate that we can go through many levels of emotion when reacting to what is happening vs. what we want to happen but it doesn't mean that our reactions help us any if at all. It's in the elimination of emotion and the rationality and expected preparedness that allows us to rise above our emotions and hopefully for our accounts to rise up in great % returns over time...

Heaven and Hell on earth at the same time... Same circumstances to 2 different people can yield either. Which will you choose?

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

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MORE TIME THAN MONEY?



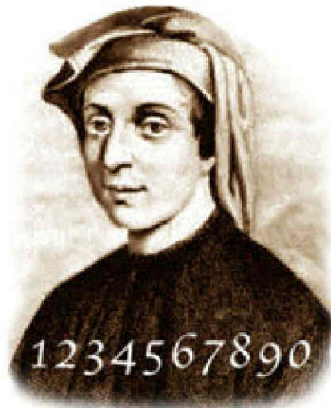
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Fibonacci and Forex

by Joe Ross

Sometimes it's hard to believe that in our high-tech, modern world, many traders are using an ancient profit technique that dates back to 1202 A.D.



Leonardo Fibonacci

It's true. In fact, knowledgeable traders use this ancient concept in all financial markets each and every day. Hedge funds, banks, mutual fund managers, and retail speculators all over the world use this very old technique.

The fact that all these people consistently use Fibonacci levels has a tendency to make those levels self-fulfilling.

Where in the world did they get the notion that markets can be placed into a box made up of mathematical ratios? The first recorded evidence of it comes from Leonardo Fibonacci of Pisa, who recorded this concept in his book in 1202 AD.

Leonardo's concept states that there's a number that is the sum of the two numbers immediately preceding it. The pattern goes like this: 1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, 144, etc. You will notice that the pattern is to add the first two numbers to get the third number; then add the second and third numbers to get the fourth. This process repeats itself into infinity. However, the numbers develop a ratio of roughly 1.618.

Fibonacci's ratio claims to measure how rabbits multiply, the formation of tree rings, the distance between the planets, ripples on a pond, etc. There are many, many phenomena in this world that are supposedly made up of Fibonacci ratios. To me it doesn't make much sense. Studies have shown that Leonardo's ratio numbers do not occur any more often than any other numbers, which is why Fibonacci traders find that they must use something called "confluence." Confluence is an area or zone where several Fibonacci ratios more or less come together. The ratios are taken from a number of different points, such as the base and apex of a number of price swings.

Somewhere along the way, traders started using common Fibonacci numbers to figure out to where the move of a stock or a futures contract would likely retrace within a trend before resuming its up or down movement. And of course, many forex traders also use Fibonacci numbers to find retracement levels.

Knowing That the Big Interbanks Use Fibonacci Ratios Gives You an Inside Track

So whether or not you believe that many of the ratios found in nature have anything whatsoever to do with the way markets move, just the fact that this tool is so widely used in financial markets gives it credibility.

You see, the big institutions use Fibonacci levels (or “fib levels” as they are called) to enter very large trades. And the big institutions are the ones who rule the Forex market. While no one institution can move a market as large as the Forex market, the major institutional money does create the major liquidity in the market, and enough institutional money in one direction can tip the scales for certain currency pairs in the market.

So wouldn't it be helpful for you to know the concept they use so you can also use it in your trades? Of course. And that's why Fibonacci ratios are so wildly popular to this day. Knowing what the “big guys” will probably do lends a certain amount of transparency to Forex trading.

The main way Forex traders use these fib levels is to see to where currency pairs may retrace before resuming an uptrend or downtrend. So it's a tool used in trends to find high probability entry points into the trends. In other words, the Fibonacci level tells you when it's the best time to buy or sell a particular currency pair.

While there are obviously many Fibonacci retracement levels out there, the ones that are focused on the most are 38.2%, 50% and 61.8%.

Let's see what this looks like in real life trading, to make it simple.

You can choose the drawing tool from almost any charting package, and look for a trend to draw upon. In an uptrend, you simply find the most obvious major low point and draw up to the highest point. (You always draw in the direction of the trend, and not against it). From that, the drawing tool in the charting packages will automatically produce the fib lines for you. You can see these lines on the chart below.

The Price Bounces at the 50% Fib Level!



In a downtrend, we also draw our fib lines in the direction of the trend. So we start drawing from the most obvious high point, and draw all the way down to the lowest point. Then any charting package will automatically draw the fib lines on the chart for you, so you don't have to do any calculations.

In a downtrend, the 38% retracement of the downtrend held and bounced back downward to resume the downtrend. See the chart below.

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50,000 - 99,999	\$0.10	0,10 €
100,000 +	\$0.05	0,05 €

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In the Downtrend, the 38.2% Fib Is the Ideal Shorting Point



Just What Does Confluence Look Like?



In order to create an area of confluence, I measured from the **Lowest Point** to the **Highest Point**.

Next I measured from the **Low Point** to the **High Point**. Prices came directly into the area of confluence, and then began to move up.

The .382 retracement was almost exactly at the same point, where the green and red lines are virtually on top of each other. The .500 retracement was a narrow zone where you see the green and red lines fairly close to one another. Prices dipped just below the green line. The .618 retracement showed the greatest divergence between the green and red lines.

Many years ago, when I was day trading the full S&P 500, traders on the floor used a somewhat different Fibonacci-based scheme. There was a gentleman's agreement among the locals and the floor brokers that, barring unusual circumstances, they would honor certain Fibonacci ratios for a period of 20 minutes.

Basically what they did was to look at the opening 5-minute range, and then add .382 to the high of the range, and subtract .382 from the low of the range. If you drew a horizontal line marking the bottom of the range and then a horizontal line .382 lower than the low, you've created a "safe buy" zone.

By drawing a horizontal line marking the high of the range and then a horizontal line .382 higher than the high, you've created a "safe sell" zone. Eventually, too many people knew about their little secret, and so they changed the ratios. A similar thing is done to this very day with electronic trading in the mini S&P 500. Only now they do not use a Fibonacci ratio.

Nevertheless, in many markets, including Forex, Fibonacci ratio numbers persist. Now that you know they are used by the biggest traders, you can figure out ways to run between their legs!



Joe Ross: trader, author and trading educator. His over 50 years of experience includes position trading of shares and futures. He day trades stock indices, currencies, and forex. Joe trades futures spreads and options on futures, and he has written 12 books about it all. Joe is the discoverer of The Law of Charts™, and is famous for the Ross Hook™ and the Traders Trick Entry™. He is the primary author and Editor-in-Chief of the company's newsletters: Chart Scan™, Spread Scan™, the Traders Money Club™ and Traders Notebook™. He is also the host of the free Wednesday Live Chat, the free Wednesday European Chat, and the moderator of his popular trading forum.

His web sites: www.tradingeducators.com, www.tradersmoneyclub.com and www.spread-trading.com.

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How to Properly Tighten Up Your Portfolio Package

Harnessing the Power of Portfolio Diversification

by Mike Chalek

Somewhere in our vast education, most of us have been exposed to chemistry and some of its volatile properties. It was quickly learned that some chemicals are rather innocent in their own individual manner. But when mixed with another seemingly non-volatile chemical you could have destruction on your hands. The same exists with trading different portfolios. We are often confronted with the problem of mixing a proper portfolio package against a background of numerous equity curves. The composite equity curve is simply the algebraic sum of the individual

equity curves under study. You could be trading several equities and/or future markets without knowing how to properly mix the equity curves of each. Finally that problem may have been solved or at least provide a more palatable solution. A software program has been developed to combat the problem that would otherwise take an infinite amount of time and patience to develop a proper portfolio package.

Let me take a minute to tell you how all of this manifested. I received a phone call from a very prominent trading systems specialist, Mike Levin of Genuine Trading. Mike won the US World Trading Championship several years ago and is highly respected for his experience with trading systems and portfolio analysis. Levin inspired me to look into selecting and creating highly profitable portfolio packages using my trading system. As I sat down to address this problem, I quickly realized that just how colossal this project was going to be. I couldn't do it by hand and create a proper selection of several markets that go into building a composite equity curve for different levels of investment. John Hill and I talked about this at great length and he told me he did it "the old fashioned way". That meant he placed several equity curves on thin pieces of paper and tape them up on a window. From there he visually selected the markets to arrive at a composite equity curve. Whew!!! What a daunting task to say the least and tedious too. So the only way to really get down to the bottom of this was to develop a software program that would produce an equity curve based on all possible selections of individual equity curves.

Most of us have always thought that the theory of obtaining a good equity curve would be to search for non-correlated markets. While that may seem to be good fundamental thinking, it may not be the only variable to produce a non-toxic equity curve. All of this falls under the general umbrella called diversification, a generic term that can mean just about anything. A lot of traders today trade equities as well as futures and Forex markets. The problem is; do they have a proper portfolio package that has generated a historical equity curve without too much drawdown or equity flat time. A lot of traders, including myself, have copied equity curves onto a piece of Mylar acetate and overlaid the equity curves, with light shining through them and attempted to visually figure out algebraically what the resultant equity curve would look like. By doing so we are trying to extrapolate what may occur in the future with some certainty. In other words, will the equity curves be compatible enough to suggest a tradable portfolio as

they have demonstrated in the past. We will attempt to minimize that unknown as best we can.

I chose the Dual Thrust trading system as the candidate for creating portfolio packages for the following illustration. It presently tracks in its nightly daily report a total of 12 markets. The question has always been asked what would be the optimal equity curve for a selection of 2, 3, 4, 5, 6, 7... or 10 markets out of the universe of the 12 markets. We have had clients inquiring as to which markets to trade based on their drawdown and how to mix them. The answer has always been met with great difficulty.

The combinatorial algorithm is very expansive and is fully explained below. The charts use a 6 portfolio arrangement as its example. The scatter charts below depict the appropriate relationships over a six year period between net P/L vs. Drawdown (see **Figure 1**) and Net P/L vs. Equity Flat Time (see **Figure 3**). Finally an equity chart is illustrated for a proper selection of the 6 portfolio mix as measured against a blend of drawdown and equity flat time (see **Figure 7**).

The following equation takes into account how many possible combinations exist in a given set of “N” elements taken “R” elements at a time.

$${}_n C_r = n! / (n - r)! * r!$$

where $n! = n * (n - 1) * (n - 2) * (n - 3) * \dots * (n - (n - 1))$

where $r! = r * (r - 1) * (r - 2) * (r - 3) * \dots * (r - (r - 1))$

where $(n - r)! = (n - r) * (n - r - 1) * (n - r - 2) * \dots * ((n - r) - ((n - r) - 1))$

remember that $0! = 1$

for example $5! = 5 * 4 * 3 * 2 * 1 = 120$

To generate different portfolios that trades 12 markets we come up with the following possible portfolio combinations:

$${}_{12} C_1 = 12! / (12 - 1)! * 1! = 12 \text{ possible portfolio combinations taking one market at a time.}$$

$${}_{12} C_2 = 12! / (12 - 2)! * 2! = 66 \text{ possible portfolio combinations taking two markets at a time.}$$

$${}_{12} C_3 = 12! / (12 - 3)! * 3! = 220 \text{ possible portfolio combinations taking three markets at a time.}$$

$${}_{12} C_4 = 12! / (12 - 4)! * 4! = 495 \text{ possible portfolio combinations taking four markets at a time.}$$

$${}_{12} C_5 = 12! / (12 - 5)! * 5! = 792 \text{ possible portfolio combinations taking five markets at a time.}$$

$${}_{12} C_6 = 12! / (12 - 6)! * 6! = 924 \text{ possible portfolio combinations taking six markets at a time.}$$

$${}_{12} C_7 = 12! / (12 - 7)! * 7! = 792 \text{ possible portfolio combinations taking seven markets at a time.}$$

${}_{12}C_8 = 12! / (12 - 8)! * 8! = 495$ possible portfolio combinations taking eight markets at a time.

${}_{12}C_9 = 12! / (12 - 9)! * 9! = 220$ possible portfolio combinations taking nine markets at a time.

${}_{12}C_{10} = 12! / (12 - 10)! * 10! = 66$ possible portfolio combinations taking ten markets at a time.

${}_{12}C_{11} = 12! / (12 - 11)! * 11! = 12$ possible portfolio combinations taking eleven markets at a time.

${}_{12}C_{12} = 12! / (12 - 12)! * 12! = 1$ possible portfolio combinations taking twelve markets at a time.

The best tool, and usually the most visual one, to determine whether a trading strategy is profitable, is its equity curve. An equity curve can also show troughs and peaks, drawdowns and run-ups, or in short, how profits or losses have been generated over time. I try as much as possible to avoid over training, curve fitting, linear regression, and other known trading system abuses. Just because two commodities may be individually profitable, their combined drawdown may be hurting the overall equity curve.

In an attempt to condition our “equity curves”, we will try to address two variable components that are paramount to equity curve analysis. These are maximum drawdown and maximum equity flat time. Among the masses, equity flat time isn’t really emphasized as much as equity drawdown. As a quick refresher, equity flat time is the actual time spent between two successive net equity highs. This could also occur within a significant drawdown period.

Figure 1

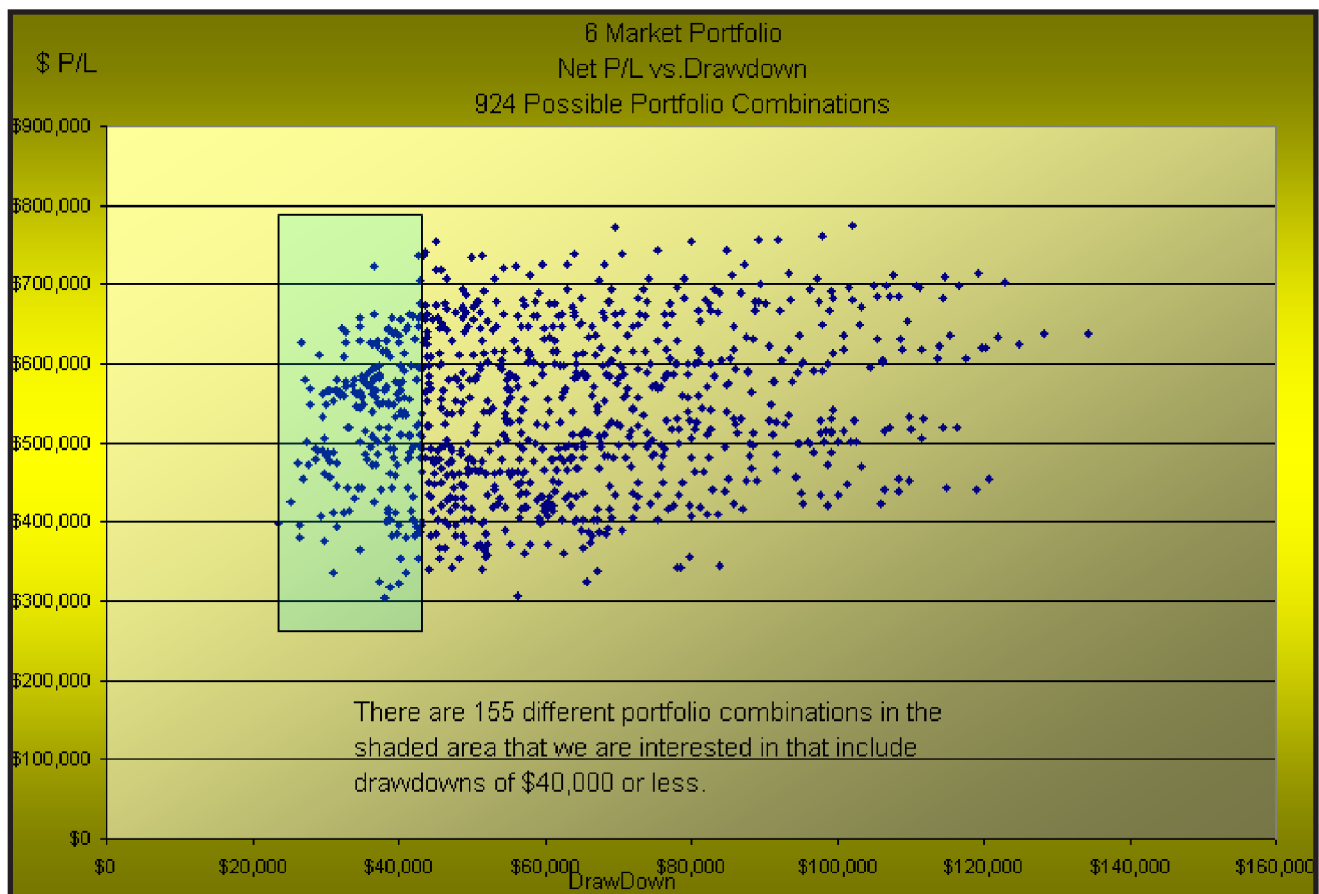


Figure 2

FILE NAME	MARKET1	MARKET2	MARKET3	MARKET4	MARKET5	MARKET6	TOTAL EQUITY	DRAWDOWN	FLAT TIME
E842.PRN	NGAS	BONDS	EURO	SWISS	ERUSSELL	GOLD	397399	23481	161
E338.PRN	CRUDE	NGAS	BONDS	EURO	SWISS	EMIDCAP	425630	25134	177
E849.PRN	NGAS	BONDS	EURO	SWISS	GOLD	COPPER	474384	26156	161
E851.PRN	NGAS	BONDS	EURO	ERUSSELL	EMIDCAP	GOLD	395476	26370	102
E876.PRN	NGAS	EURO	SWISS	ERUSSELL	EMIDCAP	GOLD	379563	26479	126
E723.PRN	UGAS	NGAS	BONDS	EURO	ERUSSELL	COPPER	626717	26714	82
E847.PRN	NGAS	BONDS	EURO	SWISS	EMIDCAP	COPPER	453904	26833	188
E721.PRN	UGAS	NGAS	BONDS	EURO	ERUSSELL	GOLD	580962	27162	100
E740.PRN	UGAS	NGAS	BONDS	ERUSSELL	EMIDCAP	GOLD	501914	27349	117

In Figure 2, we imported our 6 market portfolio file that consisted of 924 combinations into Excel and sorted on the Drawdown. Even though E842.PRN, portfolio consisting of Nat Gas, Bonds, Euro, Swiss, e-mini Russell and Gold, produced the lowest drawdown of only \$23,481, it wasn't really the best portfolio to be chosen. Figure 1 plots the drawdown vs. net P/L over the six year period under study. In fact, the shaded area of Figure 1 shows a menu of 155 different portfolio combinations that are good candidates but need to be further investigated.

Figure 4 is the same 6 market portfolio file that was sorted on just equity flat time, showing the smallest flat times at the top and ascending toward the bottom of the file. Figure 3 plots the equity flat time vs. Net P/L over the six year period under study and reveals that there are about 120 attractive portfolio combinations in the shaded area of the graph.

So our task is to find the common intersection of the two shaded area of both graphs to determine a selection of 6 market portfolio packages. It turns out that there are several of these and we decided to choose the E723.PRN file (selection).

Figure 6 shows the equity chart for the selected portfolio (E723.PRN) consisting of Unleaded Gas, Nat Gas, Bonds, Euro, e-mini Russell and Copper. The resultant equity curve has an equity max drawdown of \$26,714 and an equity flat time of 82 trading days. There are actually several other portfolio models just as palatable, using the 6 market approach.

Figure 3

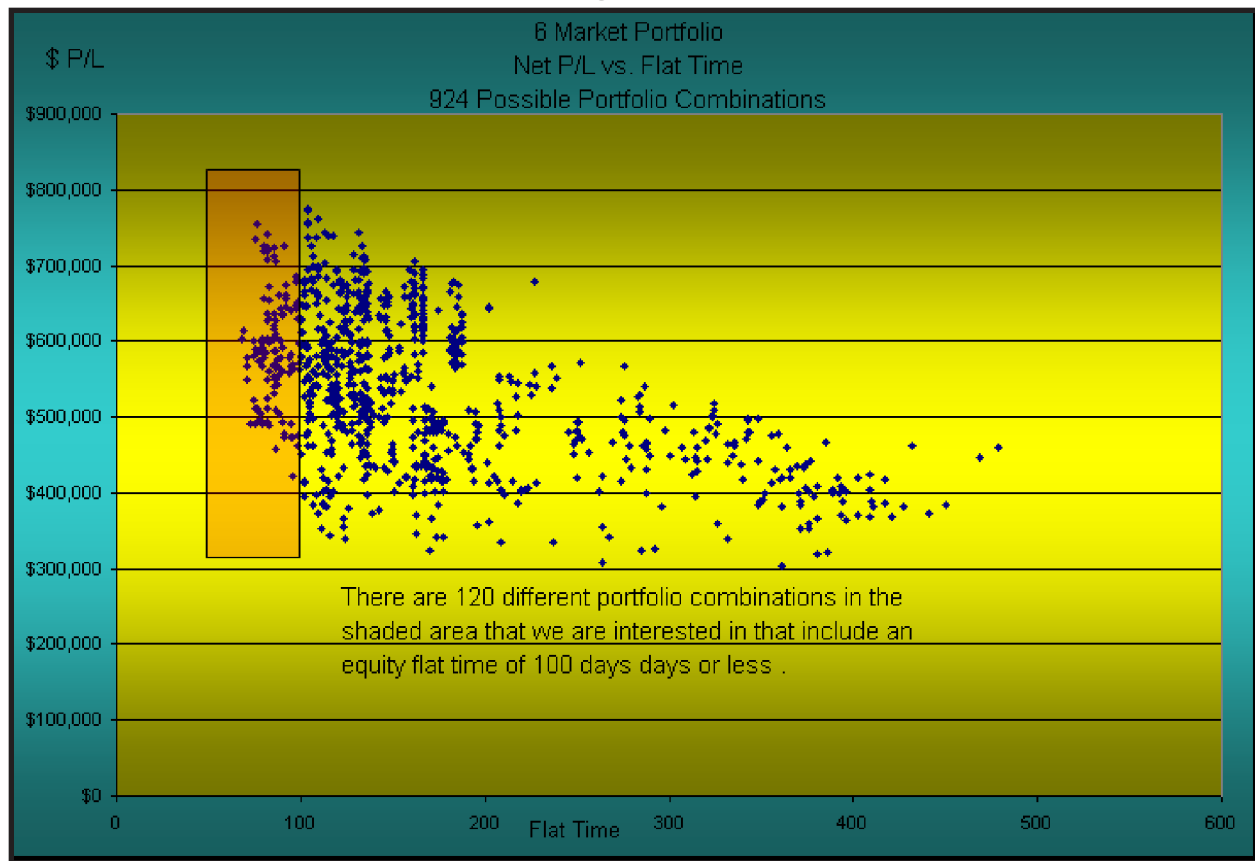


Figure 4

FILE NAME	MARKET1	MARKET2	MARKET3	MARKET4	MARKET5	MARKET6	TOTAL EQUITY	DRAWDOWN	FLAT TIME
E231.PRN	CRUDE	UGAS	NGAS	BONDS	SILVER	COPPER	603266	52076	68
E299.PRN	CRUDE	UGAS	BONDS	EMIDCAP	GOLD	COPPER	614132	45678	69
E747.PRN	UGAS	NGAS	BONDS	EMIDCAP	GOLD	COPPER	578899	33924	71
E778.PRN	UGAS	NGAS	SWISS	EMIDCAP	SILVER	COPPER	549392	39175	71
E784.PRN	UGAS	NGAS	EMIDCAP	GOLD	SILVER	COPPER	567949	44396	71
E599.PRN	HOIL	NGAS	BONDS	EURO	EMIDCAP	SILVER	491895	44454	73
E300.PRN	CRUDE	UGAS	BONDS	EMIDCAP	SILVER	COPPER	600538	45773	74
E253.PRN	CRUDE	UGAS	NGAS	SWISS	EMIDCAP	COPPER	580467	54770	74

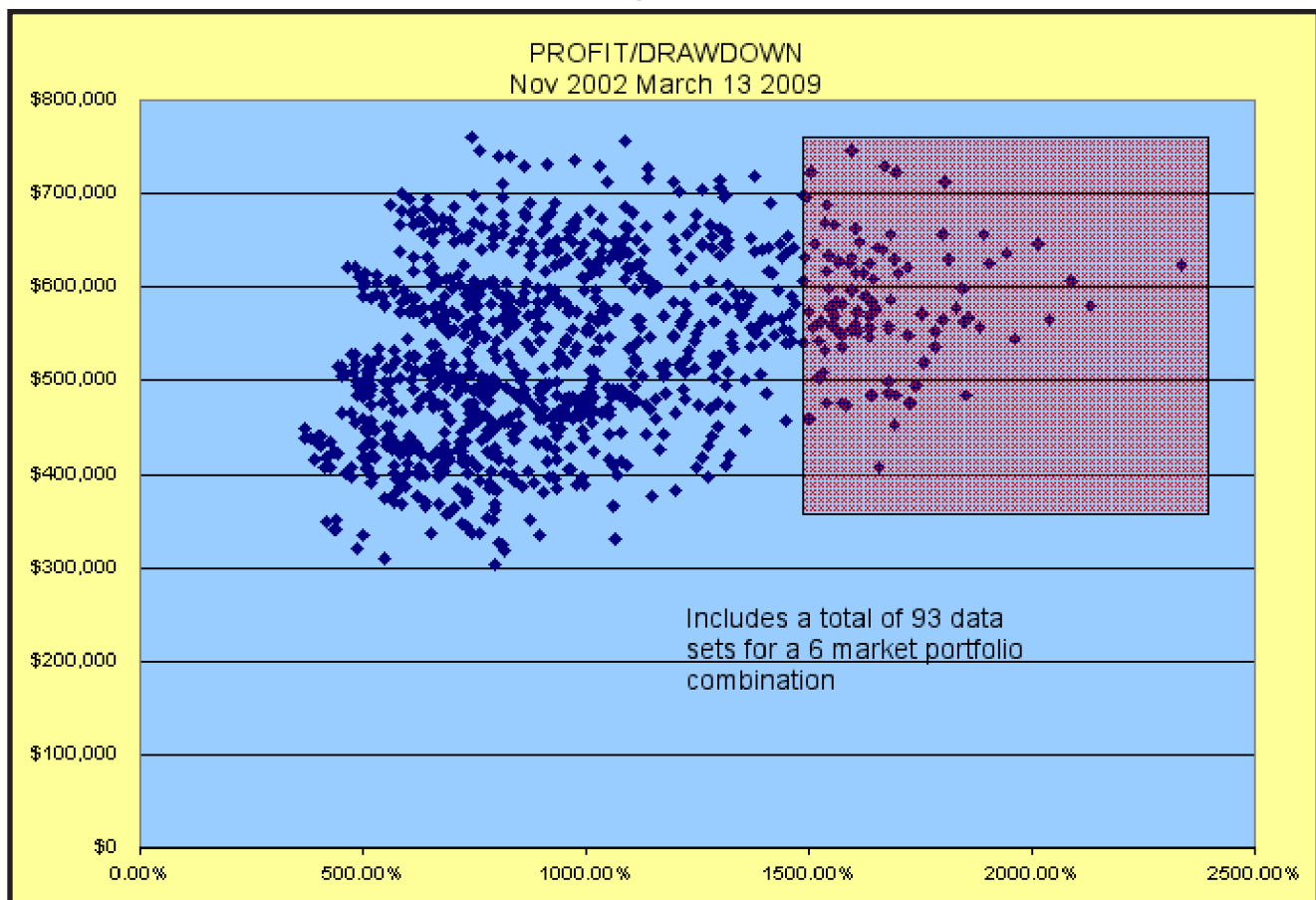
Figure 5

FILE NAME	MARKET1	MARKET2	MARKET3	MARKET4	MARKET5	MARKET6	TOTAL EQUITY	DRAW DOWN	PROFIT/ DRAWDOWN	FLAT TIME
E216.PRN	CRUDE	UGAS	NGAS	BONDS	EURO	COPPER	684494	42882	15.962	92
E271.PRN	CRUDE	UGAS	BONDS	EURO	SWISS	COPPER	680182	43566	15.613	92
E275.PRN	CRUDE	UGAS	BONDS	EURO	ERUSSELL	COPPER	663474	36544	18.155	92
E527.PRN	HOIL	UGAS	BONDS	EURO	ERUSSELL	COPPER	716991	44490	16.116	85
E533.PRN	HOIL	UGAS	BONDS	EURO	SILVER	COPPER	743567	43737	17.001	82
E595.PRN	HOIL	NGAS	BONDS	EURO	ERUSSELL	GOLD	505364	39579	12.768	78
E599.PRN	HOIL	NGAS	BONDS	EURO	EMIDCAP	SILVER	504320	44454	11.345	73
E675.PRN	HOIL	BONDS	EURO	EMIDCAP	GOLD	SILVER	524510	42982	12.203	86
E677.PRN	HOIL	BONDS	EURO	EMIDCAP	SILVER	COPPER	565308	41417	13.649	88
E678.PRN	HOIL	BONDS	EURO	GOLD	SILVER	COPPER	592928	44110	13.442	87
E720.PRN	UGAS	NGAS	BONDS	EURO	ERUSSELL	EMIDCAP	555315	31906	17.405	95
E723.PRN	UGAS	NGAS	BONDS	EURO	ERUSSELL	COPPER	623733	26714	23.349	82
E726.PRN	UGAS	NGAS	BONDS	EURO	EMIDCAP	COPPER	637323	39352	16.195	82
E747.PRN	UGAS	NGAS	BONDS	EMIDCAP	GOLD	COPPER	575438	39535	14.555	71
E748.PRN	UGAS	NGAS	BONDS	EMIDCAP	SILVER	COPPER	560804	37964	14.772	86
E761.PRN	UGAS	NGAS	EURO	ERUSSELL	EMIDCAP	SILVER	542904	38484	14.107	82
E762.PRN	UGAS	NGAS	EURO	ERUSSELL	EMIDCAP	COPPER	598336	32503	18.409	86
E771.PRN	UGAS	NGAS	SWISS	ERUSSELL	EMIDCAP	SILVER	456517	39798	11.471	95
E778.PRN	UGAS	NGAS	SWISS	EMIDCAP	SILVER	COPPER	538525	39175	13.747	71
E791.PRN	UGAS	BONDS	EURO	SWISS	EMIDCAP	COPPER	633011	40036	15.811	85
E795.PRN	UGAS	BONDS	EURO	ERUSSELL	EMIDCAP	GOLD	575505	39189	14.685	94
E802.PRN	UGAS	BONDS	EURO	EMIDCAP	GOLD	COPPER	657513	40207	16.353	83
E803.PRN	UGAS	BONDS	EURO	EMIDCAP	SILVER	COPPER	642879	41084	15.648	95
E813.PRN	UGAS	BONDS	SWISS	EMIDCAP	SILVER	COPPER	556492	34742	16.018	88
E819.PRN	UGAS	BONDS	EMIDCAP	GOLD	SILVER	COPPER	580994	37232	15.605	95
E821.PRN	UGAS	EURO	SWISS	ERUSSELL	EMIDCAP	SILVER	538592	37230	14.467	86
E830.PRN	UGAS	EURO	ERUSSELL	EMIDCAP	GOLD	SILVER	563094	40349	13.956	85
E858.PRN	NGAS	BONDS	EURO	EMIDCAP	GOLD	COPPER	486684	27563	17.657	91

To further refine our portfolio analysis, we would want to find the common shaded intersection of Figure 1 and Figure 3 applied to both the maximum drawdown and the equity flat time. In this case we wanted to create a table (see Figure 5) in which the maximum drawdown is \$45,000 or less and the flat time is 95 days or less. That resulted in finding 28 different data sets of portfolios using the six market approach out of a universe of 12 markets.

A trader could use a third dimension in the our decision making process regarding selection of portfolio analysis as depicted in Figure 6. The scatter chart plots “Profit/Drawdown” to “Net P/L”. The chart shows that there are 93 possible portfolio combinations while setting the profit/drawdown to 1500% or greater. This type of chart would attract a trader who is possibly more aggressive and is focusing more on the profit side of the equation. Recognize that while this is a ratio of profit to drawdown, you can experience high profits as well as high drawdowns.

Figure 6



System Portfolio Diversification

Let's Recap

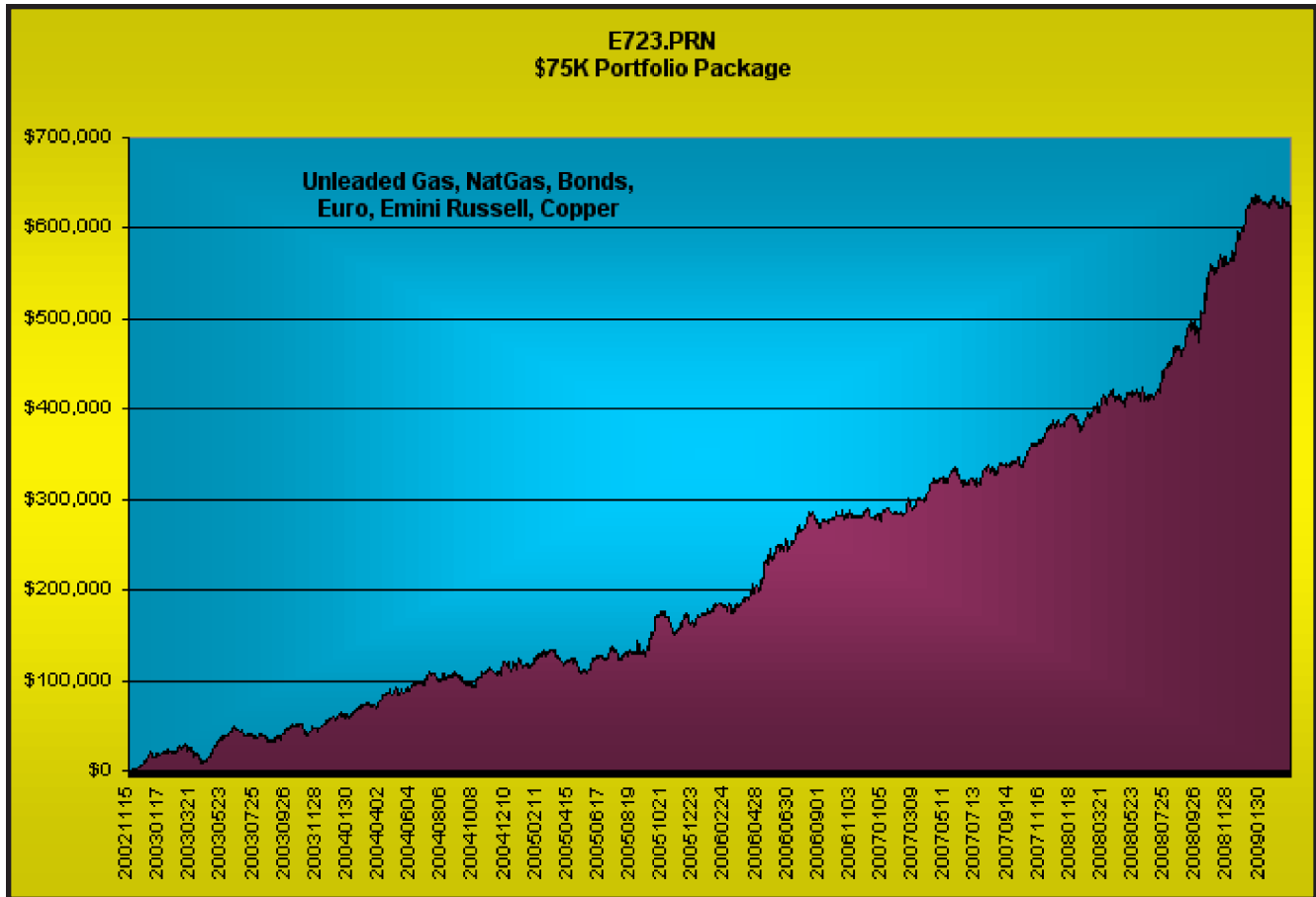
We often hear from trading experts that “money management” is just as important as the trading system is itself, if not more so.

In creating a suite of trading systems, I will coin a phrase “cross vendor pollination”. Diversification means trading many markets with the same system or the same markets with many systems. The holy grail of trading system design is in the chase of that elusive smooth equity curve. The goal is to have a host of systems with each system trading several markets. With an equity software tool, we can now provide a proper alignment of the equity curves that will yield a tantalizing portfolio package.

The future is never known with absolute certainty, but with computer simulation and all of the processing power it lends us, we can derive more credibility and trading confidence with the right portfolio mix. Hopefully more and more brokers who work with system vendors will realize the full potential of this concept of portfolio management and that it will bring the vendors closer together for the common good of the client.

You may contact Mike Chalek at 970.590.5236, Michael Levin of Genuine Trading at 954.762.7446 or George Pruitt of Futures Truth at 828.697.0273 for more information about this article.

Figure 7



Mike Chalek is a system developer in the stock and commodity markets. During the past thirty years, he has been very active constructing computer based commodity trading systems and developing software for computer trading system techniques, in trend and day trading.

*His trading systems have been featured in such publications as the **Wall Street Journal**, **Forbes**, **Technical Analysis of Stocks & Commodities**, **Worth Magazine**, **Futures and Options World** and **Futures Magazine**. Mike has been associated with many key individuals in the industry such as Joe Granville, Larry Williams, Walter Bressert, J.D. Hamon, Jake Bernstein, and John Hill... and has been directly responsible for joint development of trading methodologies and systems. Chalek co-developed the "Ultimate Oscillator" with Larry Williams that is now publicly recognized as a built-in indicator on many commercial trading platforms.*

BEFORE THE CLOSE - DAYTRADING SECRETS

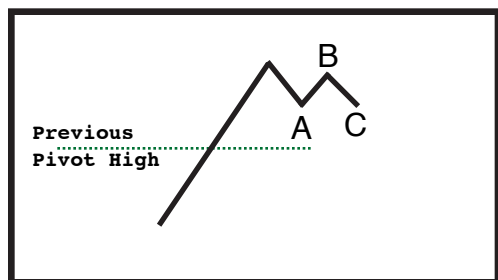


A-B-C Pattern in Silver

by Lundy Stafford Hill

April 2009

Entry into a trade is half the battle. Some would say more than half. I like to look for Demand or Supply thrusts which break previous pivots. Then wait for an A-B-C correction to enter in the direction of the price thrust.



The dilemma with this approach is that an A-B-C correction in one time frame could look like merely the A correction in a longer time frame.

The reverse is also true. A Failed A-B-C correction in one time could look like a completed A-B-C correction in another time frame.

Today, we look at the Silver 3 minute chart of March 31, 2009. Silver gapped up and showed good buying follow through up after the open. Price reacted to 13.155 at 9:04. The next 4 bars showed an attempted rally to new highs which failed.

Price quickly fell to 13.125 at 9:34. On a larger time frame, this might look like the C bottom of an A-B-C correction.

It would be tempting to buy here and look for an equal wave up to new highs. Actually, this is the first wave down after a rally failure. Silver should be sold short here.

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



Why?

First, no major previous pivot highs were broken on the upside. A minor pivot at 13.13 was broken. This was a reaction high and not a major pivot.

Second, the A-B-C pattern should be “tight” like the A-B-C shown is. Not like the 1-2-3 pattern shown. Third, look at the move up from 1 to C. This is a strong rally attempt. It does not appear to be a minor B leg up. Finally, the trend as defined by the previous day’s big afternoon move is DOWN. This gap up open is merely a reaction to that bigger move.

A short should be taken on the break below the low at B after the failed attempt to make new highs at 1.

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

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

CTA RESOURCE REVIEW

Top 25 New CTAs - YTD Rankings

For Traders Reporting Results as of Apr. 20, 2009

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

Who commenced trading January 2004 or later

Manager	Ytd Return	Current Drawdown	Assets Under Mgt	Program Start Date
1 141 Capital, Inc. - Seasonal Trading Pool 1	45.17%	0.00%	\$18,892	Jan-09
2 Ascendant Asset Advisors - JLD Commodity	29.40%	0.00%	\$298,119	Jun-08
3 Westport Capital Mgt, LLC - SMT Program	21.92%	0.00%	\$122,995	Oct-08
4 Level III Mgt - MAP	17.36%	-28.36%	\$981,000	Aug-07
5 White River Group - Diversified Option Writing Strategy	16.81%	0.00%	\$42,334	Nov-08
6 Russell A Rhoads - MAP (C)	15.81%	0.00%	\$100,000	Apr-08
7 REW Capital Management - Discretionary (P)	15.22%	0.00%	\$150,000	Jan-07
8 White Indian Trading Co Ltd - STAIRS (C)	15.06%	-3.33%	\$32,465	Oct-08
9 Russell A Rhoads - MAP (P)	13.65%	-0.94%	\$370,000	Jan-07
10 Abel Capital Mgt, LLC - Conquistador Prg	12.15%	-3.26%	\$10,233	Feb-07
11 Financial Options Group LLC - Option Trading	11.89%	-43.38%	\$201,186	Mar-07
12 Quant Trading - FX Quant 11	11.54%	-0.14%	\$66,170	Nov-08
13 Aperion FX	10.68%	0.00%	\$6,527	Nov-08
14 Futures Truth Co - SAM 101	7.05%	0.00%	\$200,000	Oct-07
15 EuroCapital Management - Eurofin (C)	6.18%	-3.17%	\$1,340,743	Apr-08
16 REW Capital Management, LLC - Discretionary	5.52%	0.00%	\$1,400,000	Dec-08
17 White River Group - Stock Index Option Writing Strategy	4.47%	0.00%	\$113,528	Nov-08
18 Cervino Capital Mgt - Diversified Options 2X	4.41%	-4.47%	\$3,895,089	Jan-08
19 Kingsview Management LLC - CTA Retail Program	3.94%	0.00%	\$1,056,277	Oct-08
20 Global Edge Capital Mgt - MAP	3.24%	-11.50%	\$988,000	Feb-08
21 Postrock Capital Mgt - Ag Spread Pr	2.29%	-2.42%	\$330,815	May-08
22 Faulkner Capital Inc. - Systematic Metals & Currency Prg	1.17%	-2.29%	\$750,000	May-08
23 Integrated Managed Futures - Fx Vol Prg	0.85%	-11.76%	\$1,800	Jan-08
24 Kingsway Capital Management LLC	0.78%	-2.75%	\$400	Jan-09
25 Futures Truth Co - MS4 Institutional	-0.05%	-1.20%	\$1,000,000	Oct-07

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

Data Source: Autumn Gold

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

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

FOR THE RECORD



Enforcement Press Releases From the CFTC

February 2009

CFTC Charges Minnesota Resident Charles E. Hays and His Company, Crossfire Trading, LLC, with Running a \$5.5 Million Ponzi Scheme, 5608-09, February 5, 2009.

CFTC Obtains Judgment Against Albert E. Parish and Parish Economics LLC for Operating a Commodity Pool Scam in CFTC Anti-Fraud Action, 5609-09, February 6, 2009.

CFTC Seeks Freeze of Assets in Oklahoma Ponzi Scheme Involving Over \$30 Million, 5610-09, February 10, 2009.

CFTC Orders Former Bank Trader and New York City Resident to Pay \$360,000 Penalty in Connection with False Trading Reports Submitted to His Former Employer, Bank of America, 5612-09, February 11, 2009

CFTC Charges Hawaii-based Marvin Cooper and Billion Coupons, Inc. with Operating a \$4 Million Foreign Currency Ponzi Scheme Aimed at Defrauding the Deaf Community, 5614-09, February 19, 2009.

CFTC Congratulates U.S. Attorney for Obtaining a Criminal Conviction Against Frank Anthony DeSantis III of Stuart, Florida, for Operating a Commodities Investment Scheme, 5615-09, February 19, 2009.

Federal Court Order Freezes Assets of Illinois Commodity Pool Operator Brookshire Raw Materials Management, LLC and its Canadian Principals Based on CFTC Charges of Misappropriating More Than \$4.6 Million in a Ponzi Scheme, 5616-09, February 20, 2009.

CFTC Charges South Florida Firm, Zurich Futures & Options, Inc., and Michele LaBruce with Defrauding Customers of Over \$1.4 Million in Commodity Options Scam, 5620-09, February 25, 2009.

CFTC Charges New York Residents with Operating \$1.3 Billion Investment Scam, 5621-09, February 25, 2009.

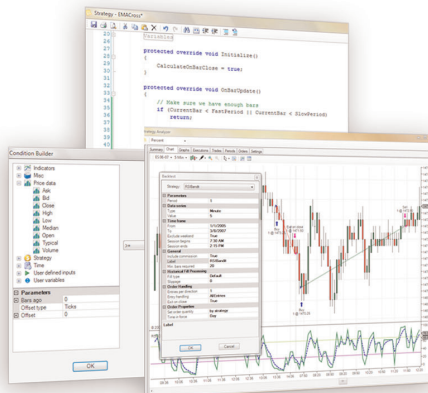
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CFTC Charges Fund Manager Mark Bloom and His Firm, North Hills Management LLC. with Misappropriating Over \$13 Million, 5622-09, February 25, 2009.

CFTC Charges Idaho Resident Daren L. Palmer with Operating \$40 Million Ponzi Scheme, 5623-09, February 27, 2009.

Anthony Ramunno, Jr., formerly of Alpharetta, Georgia, and His Company, Renaissance Asset Management LLC, Fined and Sanctioned in a \$21 Million Ponzi Scheme, 5624-09, February 27, 2009.

March 2009

CFTC Charges Ponzi Scheme in Mansfield, Texas, Caused More Than 250 Investors to Lose at Least \$10.9 Million, 5626-09, March 5, 2009.

CFTC Sanctions Chicago-based Walsh Trading Inc. \$50,000 for Failing to Supervise an Employee's Handling of Customer Accounts, 5631-09, March 11, 2009

CFTC Charges Charlottesville, Virginia Man with Stealing \$1 Million From Investors in a Ponzi Scheme Involving More than \$10 Million, 5632-09, March 11, 2009.

CFTC Charges Tennessee Resident and Las Vegas-based Firm with Fraud and Misappropriation in \$20 Million Commodity Pool Ponzi Scheme, 5634-09, March 12, 2009.

CFTC Charges North Carolina Foreign Currency Firm Barki, LLC and Its Recently Deceased Principal Bruce C. Kramer In Alleged \$40 Million Ponzi Fraud, 5635-09, March 18, 2009.

CFTC Sanctions ADM Investor Services, Inc. \$200,000 For Failing To Diligently Supervise Its Employees, 5639-09, March 26, 2009.

CFTC Restricts the Registrations of Commodity Professionals John C. Glase, Sutherland Group, Inc., and Skibo Asset Management, LLC, 5640-09, March 30, 2009.

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Vendor Directory

#2-2009

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

297Sassafras Drive • Easley, SC 29642
Voice 864-220-5542 • www.advancedSystemsInc.com

504	Natural Gas Trader MA	?	?	Aug-05	57	Black Box
505	Natural Gas Trader GA	?	?	Aug-05	102	Black Box
506	Natural Gas Trader LA	?	?	Aug-05	122	Black Box
526	Natural Gas Trader LA	?	?	Aug-05	49	Black Box

Advanced Trading Systems

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

361	ATS-3200	\$2,750	?	Jan-01	8	Black Box. Download a 30 day demo at www.ats3200.com.
362	ATS-6400	\$1,950	?	Jan-02	112	

Allen, R.C.

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	242	
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Antrobus, Beverly

antbevca@yahoo.ca

575	PowerTrader	See vendor	???	Oct-06	223	
611	Four Ducks	See vendor	???	Feb-08	160	

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	225	
601	Auto ExtremeR	See vendor	???	Aug-07	161	
603	Auto Core Duo	See vendor	???	Aug-07	101	
633	Auto NRangeR	See vendor	???	Apr-08	239	
641	Auto NRangeR Short Term	See vendor	???	Apr-08	176	

Barna, Mike

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

266	Magnet	\$2,000	<5	Nov-97	179	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	110	
270	Basis II	\$2,500	<5	Jan-98	180	
278	Compass	\$2,500	<5	Mar-98	*NLT	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	*NLT	
302	ArcsPlus	\$3,750	<5	Aug-99	76	
318	Weaver	\$2,500	<5	Jul-00	17	
319	Weaver-MT	\$2,500	<5	Jul-00	55	
367	Zeeport	\$2,900	<5	Dec-02	118	
395	Brix	\$3,500	<5	May-02	11	
426	Tzar	\$2,900	<5	Mar-03	204	
432	Alfa-MAXX	\$2,900	<5	May-03	24	

Been, Erik

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	137	Short term pattern recognition system designed for TradeStation.
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Bristor, Joe

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

26	Night & Day Day-Trading		>10	Jan-87	199	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	111	Optimized 12/1/87

Brown, Kevin

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

296	Capcon1	\$249	>5	Jan-99	14	E-mail kbrown@lords.com
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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@cctr.com • www.cctr.com

365	Advent	????	????	Jan-02	30	Long Term Multi-Mkt TrendFollowing System
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Chalek, Mike

Universal Technical Systems, Inc.
P.O. Box 1665 • Estes Park, CO 80517
Voice: (970) 430-9169 • wetradeall@aol.com • www.tradefutures.com

562	Dual Thrust	See vendor	4	Aug-06	33	Four optimizable parameters; also ranked in Forex MPT. CT and KC were replaced with SV, GC and MD effective 8/07 per vendor's request.
590	Dual Thrust 2	See vendor	4	Mar-07	226	
651	Tumbleweed	See vendor	5+	Nov-08	119	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Chan So Han

chansohan@gmail.com

534	CrudeExtreme	\$1,995	????	Jan-06	95	
606	Crude Day Trader	\$1,995	????	Aug-07	200	

Cheung, Rickey

www.rc3200.com

461	RC Success	????	????	Apr-04	233	
519	RC Success 3	????	????	Nov-05	124	
565	RC Chance	????	????	Oct-06	230	
566	RC Book 2	????	????	Oct-06	123	
567	RC Edge	????	????	Oct-06	211	
570	RC Advance ++	????	????	Dec-06	229	
576	RC Shine	????	????	Feb-07	155	
592	RC Courage	????	????	Jun-07	240	
597	RC Chance+	????	????	Aug-07	220	
598	RC Trend	????	????	Aug-07	234	
610	RC Intermediate	????	????	Dec-07	171	
631	RC Proof+	????	????	Apr-08	152	
632	RC Super	????	????	Apr-08	104	
642	RC Countertrend	????	????	Jun-08	227	
643	RC Beginner	????	????	Jun-08	9	
644	RC Constant	????	????	Jun-08	158	
648	RC Coach	????	????	Aug-08	143	

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

234	Belly Trader	?	<5	Dec-95	253	Simple system to trade the pork bellies.
250	Cyclone	\$2,900	>10	Jul-96	3	S&P daytrade system for Trade Station

Creative Breakthrough, Inc. CTAJack 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	86	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	217	

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

511	CTS Crash Control	?	<5	Oct-05	139	
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Culler, Mikec/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791
(828) 697-0273

104	Mike Culler System	\$400	4	Jul-89	228	Not Optimized
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Day Trading Institute1501 Brazos Trail, Suite A • Plano, TX 75075
(214) 424-9122

136	Delta Threshold	\$975	<5	Oct. 90	218	System to daytrade the S&P 500
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Daytrading Educators7909 Morningdew Dr., Suite 1216 • Plano, TX 75025
(972) 567-9350 • www.daytradingeducators.com

386	Balance Point	See vendor	<5	May-02	37	System to daytrade the S&P 500
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Dennis, Robert Jr.P.O. Box 534 • E. Bridgewater, MA 02333
(508) 378-7385

4	Dennis Relative Strength	?	<5	Jun-86	105	Not Optimized
105	Scooter	\$365	2	Dec-89	74	Not Optimized

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

436	S&P Day	\$2,000	?	Jun-03	213	
445	EuroDynamics LT	\$950	?	Sep-03	34	

Vendor Directory
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Ehlers, John						
MESA Box 1801 • Goleta, CA 93116 (805) 969-6478 • Mike Barna (408) 356-1800 • www.mesa-systems.com						
255	Sierra Hotel	\$995 TS or SC software \$495 Mesa DLLs	?	Jan-97	NLT	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	NLT	
321	MESA Bonds	Call Vendor	?	Jul-00	1	
411	R-MESA 5	Call Vendor	?	Mar-02	222	
412	Mesa Max	Call Vendor	?	Mar-02	NLT	
435	Mesa T-Notes	Call Vendor	?	Jan-03	252	

eMarCoSoft y Cia Ltda

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

558	ZumaFria	Contact Vendor	?	Nov-05	235	Black Boxes - TradeStation compatible All systems are also custom programmable for eSignal, Metastock or stand alone applications.
559	OCTANE92	\$4,995	?	Nov-05	168	
582	Red Copper	\$1,495	?	Jan-07	196	
583	Aussie Trader	\$2,995	?	Jan-07	221	
584	Kannatta	\$2,995	?	Jan-07	236	
585	Maya Legacy	\$9,995	?	Jan-07	231	
591	PUMP#1	\$4,995	?	Jan-07	173	
607	HO - No.2	Contact Vendor	?	Nov-07	129	
608	Trigo	Contact Vendor	?	Nov-07	232	
609	Maiz	Contact Vendor	?	Nov-07	183	

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	208	
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Financial Facilitators

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

232	SPIU	\$1250 software \$495 Annual	>10	Sep-95	182	Short term system trading the S&P.
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First Global Capital Management

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

404	FGC Emerald	See vendor	?	Oct-02	162	Money management program only
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Fisher, John

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

387	Tuition Long Term	\$995	?	May-02	45	Available in Excel or TradeStation format
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Fitschen, Keith

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

207	Aberration	\$2,295	<5	Dec-93	50	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	103	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	18	By Keith Fitschen and Murray Ruggiero.

Ford, Joseph

www.daytraderfutures.com • spartan@daytraderfutures.com

535	Spartan	See vendor	?	Feb-06	191	
640	Propero	See vendor	?	Apr-08	163	

Founder Trading

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	214	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	83	
553	ArchHelix	See vendor	????	Apr-06	NLT*	

Fox, Dave

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

236	Dollar Trader for Currencies	\$1,500	10	Jan-96	63	Software Package, also available in TradeStation format
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Vendor Directory

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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Futures Truth Co.

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

240	Dynamic Breakout	\$300	>5	Mar-96	48	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	41	
281	Samurai 7	\$300/month	>5	May-98	40	
282	Samurai 31	\$300/month	>5	May-98	NLT*	
283	Samurai 35	\$300/month	>5	May-98	141	
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	39	

Gettes, Lee

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

59	VOLPAT	\$1,500	>5	Oct-88	12	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	269	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	185	Rules to short term trade many commodities.

Gibbs, Andrew

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

480	Mechwarrior	Lease or purchase	?	Dec-04	29	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	35	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	68	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	42	Lease through Attain Capital or contact vendor for purchase information.

Grimes, Adam

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	149	
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Hughes, Chuck

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

265	Dynamo	\$3,500	>10	Jun-97	154	Rules and software. ** BLACK BOX **
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Imgraben, David

Suite 4, Level 1 • 3240 Surfers Paradise Blvd. • Surfers Paradise Queensland • AUSTRALIA 4217
Phone: +61 417 617 310
david@jawstrading.com

615	Crude Spyder	See vendor	????	Feb-08	184	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
616	US60Min	See vendor	????	Feb-08	156	
617	CTP	See vendor	????	Feb-08	203	
618	RUMI	See vendor	????	Feb-08	241	

Jaekle, Urban

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

496	Time	See vendor	????	Apr-05	215	
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Jewell, Greg

g_jewell_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	164	
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Knees, Hans Guenther

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

294	GK - Currency Trader	\$2,950	<5	Aug-98	87	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	248	
349	GK - Energy Trader	\$2,950	????	Feb-02	10	
487	GK - Energy Trader II	\$2,950	????	Nov-04	91	
488	GK - Meat Trader I	\$2,950	????	Nov-04	NLT*	
489	GK - Energy Trader	\$2,950	????	Nov-04	27	
550	GK - Universal Trader I	See vendor	????	Mar-06	80	
551	GK - Universal Trader II	See vendor	????	Mar-06	128	

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	53	Trend following systems.
308	US One	\$75/month	>5	May-00	16	
332	Genesis B	\$75/month	>5	Jan-01	166	
333	Black Gold	\$75/month	>5	Jan-01	52	
334	JJ	\$75/month	>5	Jan-01	189	
384	Market Direction	\$75/month	>5	Mar-02	77	
413	SPMD 500	\$200/month	????	Apr-05	197	

Vendor Directory

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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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L'eau Prosper Research

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

637	LPR Quantitative S2	See Vendor.	???	Mar-08	93	
639	LPR Quantitative M3	See Vendor.	???	Apr-08	181	
645	LPR Quantitative A2	See Vendor.	???	May-08	NLT*	
646	LPR Quantitative P2	See Vendor.	???	May-08	144	

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	32	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	96	
275	25 X 25	\$250	<5	Oct-97	67	
297	Serendipity	\$250	<5	Jan-99	224	
298	Sidewinder	\$250	<5	Jan-99	190	
331	Crossbow	\$250	<5	Oct-99	207	
335	Strategic	\$250	<5	Oct-99	106	

Lok Tsz Chun

b201lok@yahoo.com.hk

649	Hong Kong-- iMoney	\$500/qtr	?	Oct-08	107	Black Box \$500 per quarter
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longtermtrading.com

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

338	Countdown	\$695	<5	May-01	202	Longtermtrading.com firmly believes that all potential traders must be fully informed as to a system's long term, non-optimized track record prior to its use. They strongly advise all prospective customers to fully explore their systems' track records on
339	Waverider	\$995	<5	May-01	54	
340	Ready-Set-Go	\$995	<5	May-01	71	
343	CoatTails	\$695	<5	May-01	205	
380	Anomaly 1	\$995	<5	Mar-02	85	
381	Anomaly 2	Both \$1295	<5	Mar-02	121	

Lowry, Scott

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

309	Theta	\$250/quarter lease only	???	Jun-00	58	Black box system available for lease only. Trade the first 60 days free.
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McLarney, David

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

347	STO-X	\$500/ea	<10	Jan-01	88	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	79	

Mermer, Michael

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

650	Auto Scalper 2	\$2,500		Oct-08	209	TradeStation compatible trading systems.
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Nakayama, Kazuhiko

www.swingwaver.com

525	Naka89	See Vendor.	????	Dec-05	186	
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Nishimura, Takaiku

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

524	FUJIKO.N	Lease Only.	?	Dec-05	98	
548	24.Fujiko	Lease Only.	?	Mar-06	151	

Orhan, Nihat

+41-79-590 91 79 • isvip@bluewin.ch

470	EGE 6%	\$2,500	???	Apr-04	255	
473	EGE 7 HighLow	\$2,750	???	Aug-04	258	

Panagakis, George

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

221	Euro\$Indicator	\$475	1	Mar-95	126	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	187	Simple mechanical system.

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

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

323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	66	
324	The Ultimate Trading Device II		<5	Aug-00	94	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	75	
350	Challenger	????	<5	Mar-01	108	

Vendor Directory

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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Petros Development Corp.

Voice: (305) 630-9138 • Fax: (305) 574-7817

info@adromedafutures.com • www.andromedafutures.com

364	Andromeda	\$995 Disclosed	????	Dec-01	170	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	15	
440	Pegasus	\$1,495	<5	Sep-03	138	
441	Andromeda 2	See vendor	<5	Oct-03	172	

Poxon, Dave

Turning Point Research

www.turningpointresearch.com

Voice: (416) 907-2990 • Fax: (416) 907-9653

568	Qtech S&P	\$1,299	????	Sep-06	120	
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Profit Quest

Route 4 Box 2100 • Montpelier, VT 05602

(802) 223-9705

231	ProfitQuest	\$495	3	Dec-95	51	Simple system; Software included.
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PWA Futures

2607 Partridge Ave • Arlington, TX 76017

(972) 386-2901

111	DCS II	\$995	4	Jan-90	201	Optimizable. Software.
196	Mystery System	\$95	2	Nov-93	47	Simple rules.
299	Trend One	\$125	3	Apr-99	56	

Reiter, Dave

P.O. Box 698 • Gainesville, TX 76241

(800) 974-8707 • 940-759-2191

firstcapital@ntin.net • www.dynamictradinggroup.com

467	Dynamic Trend Trader	\$199	10+	Apr-04	132	Fully disclosed
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Ruggiero, Murray

1-866-550-0550

www.tradersstudio.com

515	Trend Harmony	\$999	???	Dec-05	78	Available with TradersStudio for \$1,499.
561	Super Turtle Trader	\$799	4	Dec-05	60	Price includes TradersStudio
571	Simple Harmony	See vendor	???	Dec-05	44	Price includes TradersStudio

Saidenberg, Rick

35 Tamarack Way • Pleasantville, NY 10570

rbreaker@spitfire.net

186	R-Levels	\$2,000	9	Jul-93	195	Simple rules; Trade Station code included.
187	R-Breaker	\$3,000	11	Jul-93	146	

Schmidt, John

16 Augusta Drive, # 5 • Vernon, NJ 07462

(973) 209-0105 • jonpau@earthlink.net

106	1-2-3 System	\$300	5	Dec-89	113	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	61	

Seival Systems

Seival Systems

Av. Dr. Nilo Pecanha # 2828 Suite 1408 Porto Alegre - Brazil - 91330-001

www.seival.com <http://www.seival.com>

404	SAGA	See vendor	???	Apr-04	162	
491	HiProb	See vendor	???	Jan-05	84	
572	Hi%Mid	See vendor	???	May-06	136	

Stafford Trading Co.

3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326

(404) 812-5360 • (800)-270-1362

133	Universal	\$995 Rules/ \$350 Soft.	5	Oct-91	148	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	125	
199	Universal LT	inc. in Univ.	5	Apr-93	153	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	59	
304	Pendulum	\$495	>5	Jan-00	165	
468	Universal 2.0	see vendor	5+	Nov-03	25	

Staman, Troy

P.O. Box 145 • Melbeta, NE 69355

trader@actcom.net

123	Reverse Trend Entry	\$350	12	Aug-89	249	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	73	Not optimized. Simple rules.

Stowell, Joseph

Money Mgmt. Services

10314 Aldrich Avenue • North Rose, NY 14516

(315) 587-9651

204	NCR	\$1,000	10+	Dec-93	247	Not optimized. Rules.
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Strategic Trading Systems, Inc.

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

342	Checkmate	\$1,695	??	Apr-01	142	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	23	
483	Fusion	\$2,495	??	Dec-04	NLT*	

Stuckey, Randy

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

212	Catscan	Same as Catscan II	6	Oct-94	147	Some markets have been dropped & added, check release date for each mkt. CatScan system with 1 more optimized parameter.
226	Catscan II	\$1875 Rules / \$150 T. S. code	6	Aug-95	81	
253	Golden SX	\$1,475	5	Jul-96	114	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	109	Same as Golden SX with fixed parameters.
280	Millennium 2000	\$1,475	5	Mar-98	135	Simple system with 2 optimized parameters.
344	STAT	\$1,475	<5	May-01	62	STAT system with fixed parameters.
345	STAT Constant	with STAT	<5	May-01	36	
421	Catscan III		>5	May-03	6	
422	Catscan III CONST.		>5	May-03	26	
563	Catscan IV	\$1,450	?	Nov-06	21	Discount available when upgrading from earlier version.
564	Catscan IV CONST	\$1,450	?	Nov-06	46	

Studnicki, Walter

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

17	Trender	\$377	6	Jan-87	246	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	43	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	4	Not optimized. Trading rules.

TAURUS Corp.

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

177	Grand Cayman System	\$3,500	>5	Jun-92	97	Original version of this system. The price listed is for the Black Box.
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Thieme, Ronald

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

233	Zenith*1000	???	10+	Oct-95	194	Short term S&P system - TradeStation comp.
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TimingCharts.com

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

604	Trend Weaver	???	???	Aug-07	72	
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Tolan, John

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

292	Trendchannel	See vendor	<5	Jun-98	90	Very simple system that can trade a very diverse portfolio.
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Traders Software

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

93	Trader's Profit Motive	\$2,500	3	Aug-89	256	Simple rules or software.
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The Trading Systems Broker

thetradingssystemsbroker@hotmail.com

619	Alpha DT	\$1,500	???	Jan-08	244	
620	Beta DT	\$1,500	???	Jan-08	212	
621	CTA3 SW	\$1,500	???	Jan-08	243	
622	CTA4 SW	\$1,500	???	Jan-08	257	
623	CTB3 SW	\$1,500	???	Jan-08	127	
624	CTB4 SW	\$1,500	???	Jan-08	268	
625	Delta DT	\$1,500	???	Jan-08	188	
626	Echo DT	\$1,500	???	Jan-08	206	
627	Kilo SW	\$1,500	???	Jan-08	157	
628	Lima SW	\$1,500	???	Jan-08	238	
629	Oscar SW	\$1,500	???	Jan-08	254	
630	Zulu SW	\$1,500	???	Jan-08	245	

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

7321 N. Altamont St. • Spokane, WA 99217

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

327	EarlyBird	\$2,995	<5	Jan-01	13	Price includes all EarlyBird releases
397	EarlyBird II	\$2,995	>10	Aug-02	7	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	22	Price includes both Impetus releases
431	EarlyBird III	\$2,995	???	Mar-03	2	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	117	
469	Axiom Index	\$2,995	???	Apr-04	159	
471	Axiom Long Term	\$1,250	???	Apr-04	130	
509	Delphi Universal	\$2,995	???	Sep-05	82	Price includes all Delphi releases
589	Impetus SP	\$2,995	???	Dec-06	20	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	167	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	131	Price includes all Delphi releases

Van Essen, Emil

2024 N. Racine Unit G • Chicago, IL 60614

(773)296-4363

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	192	Trading Rules.
267	XS Bonds	\$1,500	>5	Nov-97	259	Compatible with Easy Language.

Veece Corp.

Van Gothreaux

209 Lauren Drive • Scott, LA 70583

Voice: (337) 344-9939

437	VC Daytrader	\$200/month/SP	???	Aug-03	5	
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Vivienne, Chris

Voice: 207 746 7476

chrismartin@fairpoint.net

647	Chrisvivienne	\$50 per month	???	Aug-08	28	
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Waldock, Andy

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	38	
540	DCB Wheat	See Vendor	???	Dec-05	216	
541	DCB Crude	See Vendor	???	Dec-05	145	
542	DCB Lean Hogs	See Vendor	???	Dec-05	219	
543	DCB Coffee	See Vendor	???	Dec-05	174	
544	DCB Lumber	See Vendor	???	Dec-05	198	
545	DCB Natural Gas	See Vendor	???	Dec-05	175	
546	DCB Cotton	See Vendor	???	Dec-05	210	
547	DCB Swing	See Vendor	???	Dec-05	169	

Watson, Brian

558 Linville Rd • Kernersville, NC 27284

(336)785-0750

271	Athena	\$995	>5	Jun-96	92	Easy Language Code is available.
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Wilder, Welles

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

(336) 698-0500

65	Parabolic Stop	\$65	4	Jan-87	89	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	65	
84	Swing Index System		7	Jan-87	70	
85	Volatility		5	Jan-87	100	

Wright, David

33 Fourwinds Road • London, Ontario • Canada N6K3L1

(519) 657-7402

125	Dual Cross	\$600	7	May-91	237	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	251	Simple rules.

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