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Futures Truth Magazine

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#5-2009 Issue

Finding Balance: Picking a Portfolio Using the Portfolio Selector TradeStation™ Add-On

by George Pruitt

**The 200 Day Moving Average
As an Overbought Indicator**
by Lundy S. Hill

Hidden Cost of Trading
by Lundy S. Hill

New Systems In This Issue:

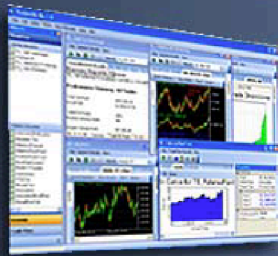
LPR HyI-23 & LPR MI-88
by L'eau Prosper Research

Top 10 Tables 3 | Master Performance Table 12 | Vendor Index 49

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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.

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GEORGE'S CORNER

Picking a Portfolio Using the Portfolio Selector TradeStation™ Add-On

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George has been asked many times how one can select three or four different markets out of a list that will create the most efficient use of capital. With the limited tools available with TS, this is an almost impossible task. In this installment of George's Corner, he reviews a piece of software that will help a TradeStation™ user select a portfolio from a list of twelve options.



THE 200 DAY MOVING AVERAGE AS AN OVERBOUGHT INDICATOR

40

Many websites and talking heads on the cable channels mention the use of the 200 day moving average as a long term indicator for stocks and stock indices. Some even allude that big university endowment funds use this strategy. Lundy S. Hill is going to show us variations of this strategy on the S&P 500 contract.



HIDDEN COST OF TRADING

Designing a trading system is hard work. What might look promising on a few days or months of charts on the screen, can turn disastrous when put through the rigors of a computer back testing platform. The computer looks at all trades, with no "cherry picking", and sees trades the system designer does not. Lundy S. Hill takes a closer look at the often overlooked trade of system testing - the "rollover".

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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.

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Margins Used For the Master Performance Table

10 Year Notes	\$4,000	Cotton	\$2,000	Live Cattle	\$1,000	Orange Juice	\$900	Unleaded Gas	\$5,000
5 Year Notes	\$1,000	Crude Oil	\$4,500	Live Hogs	\$1,050	Platinum	\$4,500	US Bonds	\$4,000
Australian \$	\$2,500	Dollar Index	\$1,200	Lumber	\$1,100	Pork Bellies	\$1,200	Wheat	\$4,000
Bean Oil	\$2,627	Dow Jones	\$10,400	Mini Midcap	\$7,500	Rough Rice	\$1,250		
British Pound	\$2,000	Euro Currency	\$3,500	Mini Nasdaq	\$3,500	S&P 500	\$28,125		
Canadian \$	\$1,800	Eurodollar	\$750	Mini Russell	\$7,500	Silver	\$4,000		
Cocoa	\$2,500	Feeder Cattle	\$800	Mini S&P	\$4,500	Soybean Meal	\$2,000		
Coffee	\$2,400	Gold	\$3,333	Nasdaq	\$17,500	Soybeans	\$3,000		
Copper	\$4,500	Heating Oil	\$5,000	Natural Gas	\$4,500	Sugar	\$1,800		
Corn	\$1,200	Japanese Yen	\$3,000	Nikkei	\$5,000	Swiss Franc	\$3,100		

Last updated October 2009

**Nobody ever lost money taking a profit.
- Bernard Baruch**

Actual Trade Results

At Auto Trading Systems we offer a number of programs trading a variety of contracts where **we trade our own proprietary accounts** alongside customers and can provide actual trade fill results not just hypothetical results. See our website examples.

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Auto Trading Systems

TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	TSL_CEL_NG_1.1	317.0%
2	Dual Thrust	278.0%
3	Natural Gas Offense	262.2%
4	Natural Gas Trader	197.3%
5	Auto Core Duo	163.8%
6	TSL_SP_1.0Z	127.9%
7	Trend Weaver	117.3%
8	Simple Harmony	104.5%
9	GK Energy Trader	97.9%
10	Crude Extreme	96.1%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	ChrisVivienne	298.4%
2	GK Energy Trader	284.0%
3	TSL_CEL_NG_1.1	254.4%
4	Simple Harmony	252.4%
5	Waverider	250.6%
6	EGE 6%	236.5%
7	Super Turtle	233.8%
8	Black Gold	219.3%
9	Compass	202.6%
10	CTA3 SW	190.2%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	TSL_CEL_NG_1.1	317.0%
2	Natural Gas Offense	262.2%
3	Natural Gas Trader	197.3%
4	TSL_SP_1.0Z	127.9%
5	Crude Extreme	96.1%
6	LPR Quantitative S2	87.6%
7	CTB3 SW	86.4%
8	Impetus SP	80.2%
9	Black Gold	76.7%
10	TSL_CEL_SP1	63.0%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	278.0%
2	Auto Core Duo	163.8%
3	Trend Weaver	117.3%
4	Simple Harmony	104.5%
5	GK Energy Trader	97.9%
6	Maxim	89.2%
7	Catscan IV	87.3%
8	Super Turtle	76.9%
9	Catscan III	75.0%
10	Universal 2.0	72.2%

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

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

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

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

Systems Tracked In This Issue				#5-2009			
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	60	%C DayBreaker	Creative Breakthrough, Inc.	624	226	CTB4 SW	The Trading Systems Broker
106	193	1-2-3 System	John Schmidt	617	202	CTP	David Imgraben
198	43	1-2-3-4 System	John Schmidt	511	151	CTS Crash Control	Creative Trading Systems, LLC
548	75	24.Fujiko	Takaiku Nishimura	657	142	CTT	Tom Graney
275	28	25X25	Charles Le Beau	250	53	Cyclone	Dr. John Clayburg
409	40	Abalone	Petros Development Corp.	543	213	DCB Coffee	Andy Waldock
207	33	Aberration	Keith Fitschen	546	141	DCB Cotton	Andy Waldock
300	46	Aberration Plus	Keith Fitschen	541	163	DCB Crude Oil	Andy Waldock
365	144	Advent	Scott Magnuson	542	147	DCB Lean Hogs	Andy Waldock
432	73	AlfaMAXX	Alfaranda CTA	544	244	DCB Lumber	Andy Waldock
619	224	Alpha DT	The Trading Systems Broker	547	167	DCB Nasdaq Swing	Andy Waldock
307	42	Amos' Root	Giles Korznecki	545	169	DCB Natural Gas	Andy Waldock
364	159	Andromeda	Petros Development Corp.	540	195	DCB Wheat	Andy Waldock
441	177	Andromeda 2	Petros Development Corp.	306	27	DCB-Bond	Andy Waldock
380	47	Anomaly 1	longtermtrading.com	111	214	DCS II	PWA Futures
381	67	Anomaly 2	longtermtrading.com	509	86	Delphi Universal	TradingVisions Systems, Inc.
279	196	Arcs	Alfaranda	595	174	Delphi Universal II	TradingVisions Systems, Inc.
302	166	Arcs Plus	Alfaranda	594	238	Delphi Universal II Day	TradingVisions Systems, Inc.
271	66	Athena	Brian Watson	625	229	Delta DT	The Trading Systems Broker
361	17	ATS-3200	Advanced Trading Sys.	136	146	Delta Threshold	Day Trading Inst.
362	18	ATS-6400	Advanced Trading Sys.	4	187	Dennis RSI	Robert Dennis, Jr.
599	205	Auto 2 Way	AutoTrading Systems	82	64	Directional Movement	Welles Wilder
603	79	Auto Core Duo	AutoTrading Systems	400	32	DirecTrend	Steve Marshall
601	145	Auto ExtremeR	AutoTrading Systems	236	22	Dollar Trader for Curr.	Dave Fox
633	124	Auto NRangerR	AutoTrading Systems	62	227	Dr. Jenkins System	Dr. David Jenkins
641	140	Auto NRangerR Sh Term	AutoTrading Systems	125	199	Dual Cross System	David Wright
650	251	AutoScalper2	Michael Mermer	562	56	Dual Thrust	Mike Chalek
469	51	Axiom Index	TradingVisions Systems, Inc.	590	NT	DualThrust 2	Mike Chalek
471	221	Axiom Long Term	TradingVisions Systems, Inc.	240	23	Dynamic Breakout Sys	George Pruitt/FTC
425	191	AxSym	i8i.com	303	114	Dynamic MovAvgCross	George Pruitt/FTC
386	59	Balance Point	Daytrading Educators	467	61	DynamicTrendTrading	Dave Reiter
269	90	Basis	Alfaranda	265	116	Dynamo	Chuck Hughes
270	190	Basis II	Alfaranda	327	175	Early Bird	TradingVisions Systems, Inc.
234	99	Belly Trader	Dr. John Clayburg	397	194	Early Bird II	TradingVisions Systems, Inc.
620	241	Beta DT	The Trading Systems Broker	431	155	Early Bird III	TradingVisions Systems, Inc.
664	104	Big Blue 2	Mike Barna	626	234	Echo DT	The Trading Systems Broker
273	19	Big Dipper	Charles Le Beau	470	6	EGE 6%	Nihat Orhan
578	206	Black Crusader UD	Andrew Gibbs & Allan Kerr	473	NT	EGE7 High Low	Nihat Orhan
579	217	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	257	NT	ETS - Daily	Michael Mermer
333	8	Black Gold	Giles Korznecki	256	NT	ETS - Interim	Michael Mermer
124	249	Black or White	Troy Staman	272	NT	ETS Day Trade	Michael Mermer
225	164	Bond & Yen Trdng. Sys.	George Panagakis	221	13	EuroDollar Indicator	George Panagakis
121	253	BondPat	Lee Gettess	445	235	EuroDynamics LT	Hafliði Eliasson
395	16	BRIX	Alfaranda	569	157	EuroMax	Hafliði Eliasson
296	126	Capcon1	Kevin Brown	288	117	EVE T Bond	Emil Van Essen
212	165	CatScan	Randy Stuckey	235	245	Feeder Trader	Dr. John Clayburg
226	154	Catscan II	Randy Stuckey	404	198	FGC Emerald	First Global Capital Mgmt.
421	62	Catscan III	Randy Stuckey	507	NT	FMS Advantage	Fast Market Systems
422	21	Catscan III Const.	Randy Stuckey	611	NT	Four Ducks	Beverly Antrobus
563	76	CatsCan IV	Randy Stuckey	171	108	FT S&P DayTrade	Stafford Trading Co.
564	94	CatsCan IV Const	Randy Stuckey	524	65	Fujiko.N	Takaiku Nishimura
350	143	Challenger	S. L. Pee	483	NT	Fusion	Strategic Trading Sys.
342	201	Checkmate	Strategic Trading Sys.	605	109	GEMS NG Mini	Creative Breakthrough, Inc.
647	1	ChrisVivienne	ChrisVivienne	332	216	Genesis B	Giles Korznecki
343	149	CoatTails	longtermtrading.com	294	70	GK Currency Trader	H. G. Knees
278	10	Compass	Ziad Chahal	349	2	GK Energy Trader	H. G. Knees
338	170	Countdown	longtermtrading.com	550	41	GK Universal Trader I	H. G. Knees
331	231	Cross Bow	Charles Le Beau	551	112	GK Universal Trader II	H. G. Knees
606	243	Crude Day Trader	Chan So Han	487	226	GK-Energy Trader II	H. G. Knees
534	48	CrudeExtreme	Chan So Han	348	211	GK-Interest Trader	H. G. Knees
615	254	CrudeSpyder	David Imgraben	488	NT	GK-Meat Trader I	H. G. Knees
621	11	CTA3 SW	The Trading Systems Broker	253	85	Golden SX	Randy Stuckey
622	39	CTA4 SW	The Trading Systems Broker	254	69	Golden SX Const.	Randy Stuckey
623	50	CTB3 SW	The Trading Systems Broker	177	68	Grand Cayman System	Mike Chisolm

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

Systems Tracked In This Issue				#5-2009			
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
572	136	Hi%Mid	Seival Systems	565	NT	RC Chance	Rickey Cheung
346	123	Hi-Lo Swing	David McLarney	597	NT	RC Chance+	Rickey Cheung
491	71	HiProb	Seival Systems	644	172	RC Constant	Rickey Cheung
649	54	Hong Kong I-Money	Lok Tsz Chun	642	100	RC Countertrend	Rickey Cheung
366	150	I-Master	Keith Fischen/Murray Ruggiero	592	NT	RC Courage	Rickey Cheung
415	204	Impetus	TradingVisions Systems, Inc.	567	228	RC Edge	Rickey Cheung
589	133	Impetus SP	TradingVisions Systems, Inc.	610	111	RC Intermediate	Rickey Cheung
656	80	Jen Jamer	David Reppas	658	222	RC Level	Rickey Cheung
334	38	JJ	Giles Korzenecki	659	160	RC Magic	Rickey Cheung
538	110	Keystone	Founder Trading	660	208	RC Pro	Rickey Cheung
627	215	Kilo SW	The Trading Systems Broker	631	152	RC Proof+	Rickey Cheung
274	183	Lil' Dipper	Charles Le Beau	576	182	RC Shine	Rickey Cheung
247	247	Lil Gapper	David Wright	661	203	RC Strength	Rickey Cheung
628	233	Lima SW	The Trading Systems Broker	461	NT	RC Success	Rickey Cheung
451	125	Longrifle	Adam Grimes	519	NT	RC Success 3	Rickey Cheung
653	173	LPR Accentive	L'eau Prosper Research	632	188	RC Super	Rickey Cheung
663	161	LPR Atrillion	L'eau Prosper Research	598	84	RC Trend	Rickey Cheung
654	210	LPR Calibre	L'eau Prosper Research	340	63	Ready-Set-Go	longtermtrading.com
672	171	LPR Hyl-23	L'eau Prosper Research	123	255	Reverse Trend Entry	Troy Staman
662	148	LPR Hyl-6	L'eau Prosper Research	186	89	R-Levels	Rich Saidenberg
655	NT	LPR ML-7	L'eau Prosper Research	268	NT	R-Mesa 3	John Ehlers/Mike Barna
671	158	LPR MI-88	L'eau Prosper Research	411	138	R-Mesa 5	John Ehlers/Mike Barna
645	NT	LPR Quantitative A2	L'eau Prosper Research	618	93	RUMI	David Imgraben
639	NT	LPR Quantitative M3	L'eau Prosper Research	436	197	S&P Day	Hafliði Eliasson
646	129	LPR Quantitative P2	L'eau Prosper Research	472	113	SAGA	Carlos Chaves
652	NT	LPR Quantitative P5	L'eau Prosper Research	283	101	Samurai_35	Futures Research
637	137	LPR Quantitative S2	L'eau Prosper Research	281	106	Samurai_7	Futures Research
266	95	Magnet	Lapis Trading Strategies	105	74	Scooter	Robert Dennis Jr
384	135	Market Direction	Giles Korzenecki	297	178	Serendipity	Charles LeBeau
203	153	Market Mapping	Lee Gettess	430	NT	Shockwave	Keener Capital Mgmt.
552	132	Maxim	Founder Trading	298	237	Sidewinder	Charles LeBeau
485	119	Mechwarrior-ES	Andrew Gibbs	255	NT	Sierra Hotel	Mesa
480	105	Mechwarrior-SP	Andrew Gibbs	571	4	Simple Harmony	Murray Ruggiero
321	212	MESA Bonds	John Ehlers/Mike Barna	581	184	SledgeHammer	Greg Jewell
435	83	Mesa T-Notes	John Ehlers/Mike Barna	232	185	SP \ U	Financial Facilitators
412	NT	MesaMAX	John Ehlers/Mike Barna	535	NT	Spartan	Joseph Ford
104	250	Mike Culler System	Mike Culler	438	87	Spectrum	TradingVisions Systems, Inc.
280	91	Millenium 2000	Randy Stuckey	413	88	SPMD 500	Giles Korzenecki/Dave Wresins
31	156	Miracle Trading Mthd.	R. C. Allen	344	92	STAT	Randy Stuckey
322	230	Moving Avg. Reversal	S. L. Pee & M. H. Pee	345	55	STAT Const	Randy Stuckey
34	82	Murlantic Cattle Method	Mrs. M. Sanderford	258	35	STC S&P DayTrade	Stafford Trading
525	118	Naka89	Kazuhiko Nakayama	347	139	STO-X	David McLarney
504	242	Natural Gas MA	Advanced Systems	335	207	Strategic	Charles LeBeau
505	98	Natural Gas MA	Advanced Systems	561	7	Super Turtle	Murray Ruggiero
506	52	Natural Gas MA	Advanced Systems	140	240	Support/Resistance	Walter Studnicki
526	97	Natural Gas MA	Advanced Systems	84	44	Swing Index System	Welles Wilder
204	246	NCR	Joseph Stowell	374	15	Synergy	Strategic Trading Sys.
26	186	Night & Day Daytrading	Joe Bristol	139	102	T-Bonds Day_Trade	Walter Studnicki
378	NT	Octane	Keener Capital Mgmt.	242	72	The Big Blue	Vilar Kelly
629	218	Oscar SW	The Trading Systems Broker	196	25	The Mystery System	Peter Aan
65	127	Parabolic Stop	Welles Wilder	309	12	Theta	Scott Lowry
440	122	Pegasus	Petros Development Corp.	496	179	Time	Urban Jaekle
304	180	Pendulum	Stafford Trading Co.	228	223	Top Ten System	Taruas Trading
575	NT	PowerTrader	B. Antrobus	93	232	Trader's Profit Motive	Traders Software
231	81	Profit Quest	ProfitQuest Systems	515	34	Trend Harmony	Murray Ruggiero
640	96	Propero	Joseph Ford	299	45	Trend One	PWA Futures
102a	162	PULSAR Imp. Pattern	Joe Duffy	604	37	Trend Weaver	TimingCharts.com
102b	131	PULSAR Volatility	Joe Duffy	292	130	Trendchannel	John Tolan
568	20	Qtech S&P	Dave Poxon	17	235	Trender	Walter Studnicki
42	134	QUAD	Joe Bristol	668	3	TSL_CEL_NG_1.1	Mike Barna
187	78	R-Breaker	Rich Saidenberg	670	29	TSL_CEL_SP1_Retail	Mike Barna
570	225	RC Advance ++	Rickey Cheung	669	14	TSL-SP_1.0Z_Retail	Mike Barna
643	49	RC Beginner	Rickey Cheung	387	58	Tuition-LT	Skyline Computers
566	103	RC Book 2	Rickey Cheung	651	168	Tumbleweed	Mike Chalek

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

Systems Tracked In This Issue				#5-2009			
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
539	NT	Turbo Trader Pro	Peter Zwag	85	181	Volatility	Welles Wilder
249	9	Turtle Trading System	Michael Dillon	59	31	VOLPAT	Lee Gettess
426	107	Tzar	Alfaranda, CTA	126	192	Watch and Wait	Ralph Vince
323	200	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee	339	5	Waverider	longtermtrading.com
324	30	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee	318	26	Weaver	Alfaranda
133	219	Universal	Stafford Trading Co.	319	128	Weaver MT	Alfaranda
468	115	Universal 2.0	Stafford Trading Co.	262	77	William Tell Bonds	Erik Been
199	24	Universal LT	Stafford Trading Co.	267	252	XS Bonds	Emil Van Essen
616	189	US60Min	David Imgraben	367	176	Zeeport	Alfaranda
308	57	USOne	Giles Korzenecki	233	120	Zenith* 1000	Ron Thieme
437	121	VC Daytrader	Veecee Corp.	630	239	Zulu SW	The Trading Systems Broker

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





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System Name: Stafford Trading Company's V-B Daytrade. www.staffordtrading.com

Price: \$1,200 Part of the "Basic" Package

Release Date: 3/97

Rec'd Acct Size: \$10,000 and up. (Less for Minis)

System Type: Daytrade Markets: Stock Indexes

Intra-Day Data req'd: Yes

Black/White Box: White Tradestation Code: Yes

Yearly Performance (1/01 - 6/09) - (Hypothetical)

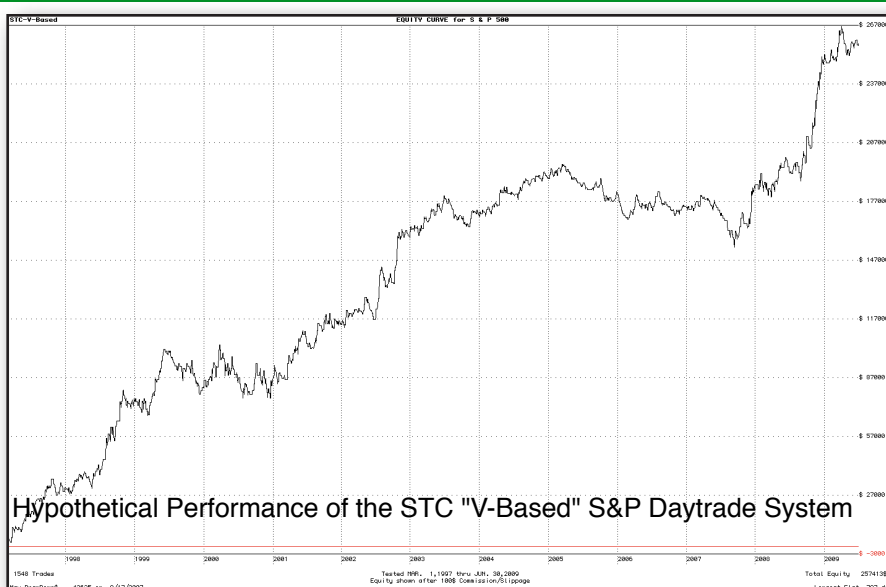
	2001	2002	2003	2004	2005	2006	2007	2008	09(thru Jun)
Yearly P/L	\$29,275	\$44,400	\$11,350	\$19,175	-\$7,500	-\$7525	\$9,775	\$66,025	\$8,250
Percent Return.									
1X Margin(\$20k)	146%	222%	57%	96%	-38%	-38%	48%	330%	41%
2X Margin(\$40k)	73%	111%	28%	48%	-19%	-19%	24%	165%	21%
3X Margin(\$80k)	37%	56%	15%	24%	-9%	-9%	-12%	83%	10%
Max Drawdown	\$9,800	\$12,075	\$12,050	\$4,225	\$16,650	\$13,400	\$26,550	\$11,600	\$14,575

Hypothetical Equity Graph (3/97 - 6/30/09)

V-Based Daytrade-S&Ps

**"A Proven System for Daytrading
Stock Index Futures"***

Total Profit	\$257,413
Max. Drawdown	\$ 42,625
Profit from Longs	\$ 166,300
Profit from Shorts	\$ 91,113
Average Win	\$ 1,874
Average Loss	-\$1,120
Avg Trades per Year	126
Winning Trades	43%
Most Consecutive Losses	11
Profit to Drawdown Ratio	4:1
Win Loss Ratio	1.7
Avg Profit per Year	\$ 20,871



Month-by-Month Performance on 1 Big S&P - STC V-Based Daytrader (Hypothetical).

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL
1997			9125	-350	3850	188	8075	-3875	9850	675	-5050	3525	\$26,013
1998	-2050	4825	1325	775	2000	-700	7850	16475	3425	15125	-6225	1000	\$43,825
1999	-3050	2175	250	11800	10475	4300	-6075	-1975	-1200	4275	-11350	-2650	\$ 6,975
2000	4350	8400	1550	-5600	7225	-13200	-2925	-3150	10625	-3775	-5900	5425	\$ 3,025
2001	300	1700	9125	4050	8000	-3700	-1800	12425	-3325	5375	200	-3075	\$29,275
2002	7550	-3075	2125	900	2975	-7850	25500	-9100	2575	22850	250	-300	\$44,400
2003	5275	-1325	5275	4450	2650	2850	-1650	-5550	-1600	-3250	7025	-2800	\$11,350
2004	2075	1325	3600	5325	1475	-2650	75	5625	-300	3900	-2600	1325	\$19,175
2005	1075	4300	750	-4050	-2925	-3050	-1825	1275	1150	-8200	-25	4025	-\$ 7,500
2006	-10625	-2775	5225	1800	-1175	100	5775	-3575	-1425	-4725	2775	1100	-\$ 7,525
2007	1200	2025	1650	-750	-175	-7950	-2450	-6950	-2450	7825	75	17725	\$ 9,775
2008	7650	-4900	-6700	9500	5275	-1200	3150	-8700	22700	4225	24125	10900	\$66,025
2009	-950	950	13400	-10725	6750	-1175							\$8,250

Call Lundy Hill at 404-488-6953 for details

*** PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS**

\$100 per trade for commission and slippage. No Fees. Trades may or may not have actually been made. Therefore, they are classified as hypothetical. Performance prior to 11/2/97 is UNDERSTATED due to contract split on that date. Please Note Hypothetical Disclaimer.

#5-2009

RANKING BY SPECIFIC COMMODITY

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

Bond			S&P			Day Trade					
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng			
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.			
1	ATS-3200	361	57.2%	1	RC Beginner	643	186.8%	1	ChrisVivienne	647	374.7%
2	Weaver MT	319	53.7%	2	TSL-SP_1.0Z	669	127.9%	2	RC Beginner	643	237.9%
3	MESA Bonds	321	46.7%	3	Impetus SP	589	80.2%	3	RC Beginner	643	186.8%
4	Samurai_7	281	44.8%	4	TSL-CEL_SP1	670	63.0%	4	Jen Jamer	656	115.1%
5	Samurai_35	283	41.1%	5	Tzar	426	49.5%	5	Hong Kong imoney	649	102.1%
6	Grand Cayman System	177	26.5%	6	Mechwarrior	480	47.7%	6	CrudeExtreme	534	96.1%
7	Scooter	105	25.9%	7	Cyclone	250	47.3%	7	LPR Quantitative S2	637	87.6%
8	Checkmate	342	25.6%	8	STC S&P DayTrade	258	46.1%	8	Impetus SP	589	80.2%
9	Trend One	299	25.0%	9	RC Super	632	45.9%	9	RC Super	632	63.3%
10	William Tell Bonds	262	22.0%	10	Big Blue 2	664	45.4%	10	Keystone	538	59.1%
11	Lil' Dipper	274	21.5%	11	R-Breaker	187	41.5%	11	Tumbleweed	651	57.8%
12	Compass	278	20.3%	12	Early Bird	327	41.4%	12	Propero	640	56.9%
13	Universal LT	199	20.2%	13	AlfaMAXX	432	40.0%	13	Impetus	415	56.6%
14	DCB-Bond	306	20.1%	14	%C DayBreaker	405	40.0%	14	Cyclone	250	47.3%
15	1-2-3 System	106	18.1%	15	VC Daytrader	437	38.9%	15	RC Countertrend	642	46.7%
16	USOne	308	14.9%	16	Zeeport	367	37.9%	16	STC S&P DayTrade	258	46.1%
17	Ready-Set-Go	340	13.3%	17	RC Book 2	566	35.6%	17	RC Super	632	45.9%
18	CatScan	212	12.7%	18	RC Trend	598	35.6%	18	Propero	640	45.8%
19	Turtle Trading System	249	12.0%	19	Keystone	538	34.6%	19	Big Blue 2	664	45.4%
20	Challenger	350	11.9%	20	Spectrum	438	34.4%	20	Early Bird III	431	45.0%
21	Big Dipper	273	10.2%	21	SledgeHammer	581	34.3%	21	Early Bird III	431	43.1%
22	25X25	275	9.7%	22	Balance Point	386	32.9%	22	Keystone	538	42.0%
23	EVE T Bond	288	9.1%	23	RC Intermediate	610	32.8%	23	R-Breaker	187	41.5%
24	Basis	269	7.6%	24	Black Crusader UD	578	32.3%	24	Early Bird	327	41.4%
25	GK Universal Trader II	551	7.5%	25	VOLPAT	59	31.5%	25	AlfaMAXX	432	40.0%
26	CTP	617	5.2%	26	I-Master	366	30.8%	26	%C DayBreaker	405	40.0%
27	Countdown	338	5.0%	27	RC Proof+	631	28.4%	27	VC Daytrader	437	38.9%
28	Miracle Trading Mthd.	31	5.0%	28	RC Constant	644	27.2%	28	Zeeport	367	37.9%
29	Basis II	270	4.1%	29	Dual Thrust	562	24.8%	29	RC Book 2	566	35.6%
30	Tuition-LT	387	3.4%	30	CTS Crash Control	511	23.3%	30	RC Trend	598	35.6%
31	Serendipity	297	2.9%	31	Magnet	266	21.3%	31	Keystone	538	34.6%
32	DynamicTrendTrading	467	2.6%	32	R-Mesa 5	411	20.8%	32	Spectrum	438	34.4%
33	Universal	133	1.7%	33	FT S&P DayTrade	171	19.3%	33	Early Bird II	397	34.0%
34	Ultimate Trading Dev. II	324	1.2%	34	R-Levels	186	17.4%	34	Balance Point	386	32.9%
35	Watch and Wait	126	0.5%	35	SPMD 500	413	16.1%	35	RC Intermediate	610	32.8%
36	Volatility	85	0.3%	36	Arcs Plus	302	15.0%	36	VOLPAT	59	31.5%
37	BRIX	395	-0.3%	37	The Big Blue	242	14.9%	37	Early Bird II	397	30.7%
38	Sidewinder	298	-0.7%	38	RC Countertrend	642	14.6%	38	LPR Quantitative P2	646	29.5%
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	374.7%	1	Jen Jamer	656	115.1%	1	GK Universal Trader II	551	75.0%
2	Maxim	552	118.2%	2	Propero	640	45.8%	2	Capcon1	296	60.4%
3	HiProb	491	76.6%	3	Delphi Universal	509	43.8%	3	Millenium 2000	280	48.3%
4	Black Crusader UD Mini	579	71.4%	4	Delphi Universal II	595	42.6%	4	Black or White	124	47.0%
5	HI%Mid	572	60.5%	5	Dual Thrust	562	38.6%	5	Pegasus	440	42.4%
6	Keystone	538	59.1%	6	HiProb	491	34.5%	6	Grand Cayman System	177	39.9%
7	Propero	640	56.9%	7	Kilo SW	627	21.4%	7	Aberration	207	30.8%
8	Impetus	415	56.6%	8	HI%Mid	572	-5.2%	8	Axiom Long Term	471	28.6%
9	Delphi Universal II Day	594	1.2%	9	RUMI	618	-16.3%	9	Samurai_7	281	25.8%
10	Auto ExtremeR	601	-9.3%	10	Delta DT	625	-24.1%	10	Ready-Set-Go	340	25.7%
11	RUMI	618	-24.3%	11	Alpha DT	619	-46.5%	11	Waverider	339	24.4%
12	Echo DT	626	-75.1%	12	Oscar SW	629	-60.7%	12	Hi-Lo Swing	346	23.4%
13	Lima SW	628	-85.4%					13	Volatility	85	19.3%
14	Beta DT	620	-87.3%					14	Arcs	279	14.6%
15	Zulu SW	630	-106.6%					15	Golden SX	253	14.1%
								16	STO-X	347	6.5%

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 Min.Req	Systems	Sys.	%Chng Min.Req	Systems	Sys.	%Chng Min.Req
System Name	#	Cap.	System Name	#	Cap.	System Name	#	Cap.
1 Dual Thrust	562	236.0%	1 Dollar Trader for Curr.	236	70.5%	1 CatsCan IV Const	564	234.6%
2 CatsCan IV	563	185.7%	2 1-2-3-4 System	198	59.4%	2 CatsCan IV	563	186.3%
3 CatsCan IV Const	564	130.0%	3 Dynamic Breakout Sys	240	56.6%	3 Synergy	374	151.1%
4 Anomaly 2	381	96.0%	4 Catscan III	421	50.5%	4 Catscan III	421	94.0%
5 Catscan III	421	94.9%	5 Scooter	105	47.6%	5 1-2-3-4 System	198	87.0%
6 1-2-3-4 System	198	86.9%	6 Grand Cayman System	177	46.3%	6 Catscan III Const.	422	84.3%
7 Catscan III Const.	422	86.6%	7 Universal LT	199	43.0%	7 STAT	344	84.2%
8 CTB3 SW	623	86.4%	8 The Mystery System	196	41.2%	8 Trend Weaver	604	74.6%
9 Parabolic Stop	65	25.1%	9 Top Ten System	228	40.1%	9 Directional Movement	82	74.2%
10 DirecTrend	400	73.3%	10 Turtle Trading System	249	39.8%	10 Checkmate	342	71.3%
11 Ultimate Trading Dev. II	324	66.7%	11 Parabolic Stop	65	36.8%	11 DirecTrend	400	70.2%
12 Anomaly 1	380	63.2%	12 Theta	309	36.3%	12 GK-Currency Trader	294	63.3%
13 GK-Currency Trader	294	62.9%	13 Bond & Yen Trdng. Sys.	225	35.1%	13 Basis	269	55.9%
14 Dollar Trader for Curr.	236	58.7%	14 Catscan III Const.	422	34.8%	14 STAT Const	345	55.3%
15 Amos' Root	307	57.9%	15 Basis II	270	31.6%	15 CatScan	212	49.9%
16 Ready-Set-Go	340	57.8%	16 Pegasus	440	30.9%	16 Compass	278	25.1%
17 DynamicTrendTrading	467	57.2%	17 DCS II	111	28.4%	17 Parabolic Stop	65	8.3%
18 Synergy	374	55.2%	18 Golden SX Const.	254	24.7%	18 Profit Quest	231	-6.6%
19 Market Direction	384	54.4%	19 Trend One	299	21.6%	19 Axiom Long Term	471	-19.3%
20 GK Universal Trader II	551	53.3%	20 Trendchannel	292	21.4%	20 Volatility	85	-27.6%
21 Aberration	207	52.9%	21 Dr. Jenkins System	62	20.1%	21 Swing Index System	84	-84.2%
22 The Mystery System	196	51.7%	22 Weaver	318	19.9%			
23 Aberration Plus	300	50.4%	23 SAGA	472	19.9%			
24 Checkmate	342	50.1%	24 Compass	278	18.1%			
25 STAT Const	345	49.4%	25 CatScan	212	15.8%			
26 Trend Harmony	515	48.8%	26 STO-X	347	15.2%			
27 Catscan II	226	48.0%	27 Golden SX	253	13.3%			
28 Ultimate Trading Dev. I	323	47.0%	28 Checkmate	342	13.1%			
29 Hi-Lo Swing	346	45.3%	29 Trend Weaver	604	12.4%			
30 BRIX	395	44.8%	30 Ultimate Trading Dev. II	324	12.0%			
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng Min.Req	Systems	Sys.	%Chng Min.Req	Systems	Sys.	%Chng Min.Req
System Name	#	Cap.	System Name	#	Cap.	System Name	#	Cap.
1 Dual Thrust	562	620.5%	1 Trend Weaver	604	179.1%	1 Dual Thrust	562	620.5%
2 TSL_CEL_NG_1.1	668	317.0%	2 Dual Thrust	562	178.6%	2 ChrisVivienne	647	374.7%
3 Natural Gas Offense	526	262.2%	3 Universal 2.0	468	167.7%	3 Dual Thrust	562	330.9%
4 Simple Harmony	571	204.2%	4 BRIX	395	148.6%	4 TSL_CEL_NG_1.1	668	317.0%
5 Natural Gas Trader- GA	505	197.3%	5 DirecTrend	400	121.5%	5 Dual Thrust	562	302.4%
6 Natural Gas Trader -MA	504	194.8%	6 Abalone	409	117.0%	6 Natural Gas Offense	526	262.2%
7 Super Turtle	561	193.0%	7 Weaver	318	111.2%	7 Auto Core Duo	603	245.2%
8 Natural Gas Trader-LA	506	171.0%	8 Tuition-LT	387	102.7%	8 RC Beginner	643	237.9%
9 Universal 2.0	468	141.7%	9 Theta	309	100.5%	9 Dual Thrust	562	236.0%
10 Samurai_7	281	135.0%	10 GK Energy Trader II	487	93.6%	10 CatsCan IV Const	564	234.6%
11 GK-Energy Trader	349	129.1%	11 Catscan III	421	91.9%	11 Simple Harmony	571	223.3%
12 Parabolic Stop	65	39.2%	12 Advent	365	88.7%	12 Simple Harmony	571	204.2%
13 Waverider	339	107.7%	13 GK-Energy Trader	349	87.8%	13 Natural Gas Trader- GA	505	197.3%
14 DirecTrend	400	107.2%	14 STAT	344	87.4%	14 Auto Core Duo	603	196.5%
15 Catscan III	421	96.1%	15 Market Direction	384	81.8%	15 Natural Gas Trader -MA	504	194.8%
16 Advent	365	93.2%	16 Black Gold	333	76.7%	16 Super Turtle	561	193.0%
17 Swing Index System	84	91.3%	17 STAT Const	345	72.8%	17 RC Beginner	643	186.8%
18 Synergy	374	88.1%	18 Aberration	207	66.4%	18 CatsCan IV	563	186.3%
19 CatsCan IV Const	564	87.7%	19 Dynamic Breakout Sys	240	62.9%	19 Dual Thrust	562	186.0%
20 GK Universal Trader I	550	86.0%	20 Dynamic MovAvgCross	303	60.2%	20 CatsCan IV	563	185.7%
21 CatsCan IV	563	85.4%	21 Moving Avg. Reversal	322	57.8%	21 Trend Weaver	604	179.1%
22 Athena	271	68.5%	22 Turtle Trading System	249	54.7%	22 Dual Thrust	562	178.6%
23 Arcs	279	67.1%	23 Catscan II	226	49.8%	23 Natural Gas Trader-LA	506	171.0%
24 Volatility	85	66.5%	24 Golden SX Const.	254	44.8%	24 Universal 2.0	468	167.7%

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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.

#5-2009 ISSUE

Rank by % Chng	System Name Col. 17 (1)	System # (2)	Commodity Day Trd. (3)	Sys. Rel. Date (4)	Net \$Profit/Loss Per Year					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
					(6)											
					2004	2005	2006	2007	2008							
1	ChrisVivienne	647	* Mini Russell	8/08	n/a	n/a	n/a	n/a	12700	3365	-860	1300	755	2425	-350	4765
2	GK-Energy Trader	349	Nat Gas	2/01	-9660	7270	44820	-2390	76700	0	15170	0	15050	-750	4470	-7860
	GK-Energy Trader	349	Unleaded	2/01	12513	6276	1277	13881	70421	53193	0	4582	0	0	0	9832
	GK-Energy Trader	349	Heat Oil	2/01	12889	5565	-3562	26374	106797	51017	0	14217	0	2936	0	546
	GK-Energy Trader	349	Crude	2/01	10140	-7420	-3140	16010	93470	0	25450	0	7610	0	0	0
3	TSL_CEL_NG_1.1	668	Nat Gas	1/08	n/a	n/a	n/a	n/a	45655	8500	-6950	8720	735	12095	6910	-8360
4	Simple Harmony	571	T Note	12/05	n/a	0	556	-456	960	-1090	0	10378	0	-215	-950	0
	Simple Harmony	571	Sugar	12/05	n/a	0	6170	1373	3642	0	1795	0	0	373	0	-2852
	Simple Harmony	571	Nat Gas	12/05	n/a	0	57380	-8780	970	0	0	0	0	0	0	0
	Simple Harmony	571	Jap Yen	12/05	n/a	0	-16125	10813	3888	0	0	0	0	10137	0	0
	Simple Harmony	571	Copper	12/05	n/a	0	4013	51388	9288	0	0	50963	0	0	0	0
	Simple Harmony	571	Euro C	12/05	n/a	0	-3463	11738	-4963	0	11050	-1613	0	0	0	-7012
	Simple Harmony	571	Cotton	12/05	n/a	0	-1250	-9455	7730	0	14385	0	-860	0	0	0
5	Waverider	339	Coffee	5/01	-12450	7931	-8981	-2888	8775	0	0	15881	-2250	0	-2250	0
	Waverider	339	Live Hogs	5/01	-5470	5830	-2358	-3350	3400	0	0	0	0	0	0	0
	Waverider	339	Cotton	5/01	13930	-1555	2785	475	-11940	0	0	13505	-1295	0	-1660	0
	Waverider	339	Soymeal	5/01	-5585	7775	-3185	-6785	-2190	0	9405	0	-1805	-2255	0	0
	Waverider	339	Silver	5/01	6695	-8925	4955	-17400	25775	0	29650	0	0	0	4525	0
	Waverider	339	Euro C	5/01	4388	2713	-12825	-3325	-1375	0	29225	-5600	-4500	-2250	0	-2250
	Waverider	339	Nat Gas	5/01	-20285	16070	29855	13800	-7125	0	0	0	0	81070	0	-5045
	Waverider	339	Bonds	5/01	-9088	-5363	-2169	1081	-2172	0	0	11006	-494	0	0	0
6	EGE 6%	470	Euro C	4/04	-20763	-15175	-10113	-188	-23225	-4888	11400	5188	5050	1900	5838	-2313
7	Super Turtle	561	T Note	12/05	n/a	n/a	2056	-850	604	-4246	0	9021	0	-2060	-1246	0
	Super Turtle	561	Sugar	12/05	n/a	n/a	1544	4441	-661	0	0	1754	0	-1994	-870	0
	Super Turtle	561	Nat Gas	12/05	n/a	n/a	58855	-8100	4445	0	0	0	0	0	0	57405
	Super Turtle	561	Jap Yen	12/05	n/a	n/a	-7625	8925	-12837	0	0	0	13175	0	1800	0
	Super Turtle	561	Copper	12/05	n/a	n/a	27363	-2938	-11575	0	0	49837	-5250	-4913	0	0
	Super Turtle	561	Euro C	12/05	n/a	n/a	-10238	-5225	12963	0	8788	0	0	-5813	0	0
	Super Turtle	561	Cotton	12/05	n/a	n/a	1645	-5775	3760	0	13505	0	-1930	0	-930	0
8	Black Gold	333	Crude	1/01	7730	-1830	12500	21820	26665	0	0	0	0	29445	0	0
9	Turtle Trading System	249	Coffee	1/90	1201	5270	-2589	-8382	-5027	8194	1444	0	0	-1800	-1481	-1463
	Turtle Trading System	249	Copper	1/90	-3488	7575	15438	17037	44738	44013	0	2813	0	0	10100	0
	Turtle Trading System	249	Crude	1/90	-90	2220	-1310	19130	117300	0	25460	-2420	-4190	0	-3450	-270
	Turtle Trading System	249	Jap Yen	1/90	1586	-775	-9526	2062	87	8700	0	-2225	8625	0	800	0
	Turtle Trading System	249	B Pound	1/90	8173	-1869	1110	-5965	14663	12475	963	-3238	-7850	-2700	-375	6300
	Turtle Trading System	249	Bonds	1/90	-5800	220	1980	-3430	2900	9210	0	4570	300	-4720	0	6480
10	Compass	278	Heat Oil	3/98	-2468	18946	-35629	26246	107032	51013	0	462	0	21	-403	7980
	Compass	278	Copper	3/98	4624	2938	15200	-15888	46699	44013	0	3813	-7150	-150	12625	-6488
	Compass	278	Coffee	3/98	19	-1574	2137	1276	-3939	2813	-1575	-244	4819	0	-2681	-1275
	Compass	278	T Note	3/98	-2380	350	2800	5160	14130	9010	0	1670	-3030	-1770	-1600	2490
	Compass	278	Bonds	3/98	-9970	-480	9970	17290	3430	13830	0	8740	3270	-7060	20	7590
	Compass	278	\$ Index	3/98	4430	-1340	-400	4840	6910	8690	-4260	3690	2540	-5560	-5130	5730
	Compass	278	Jap Yen	3/98	-6900	6138	-10302	-2199	8502	338	0	3325	10138	-6588	-488	-2850
11	CTA3 SW	621	Euro C	1/08	n/a	n/a	n/a	n/a	1600	-2075	15275	-8375	-6850	4988	2150	4525
12	Theta	309	Wheat	6/00	-7425	-9050	263	6925	-36175	0	0	-1600	0	(400)	138	0
	Theta	309	Bonds	6/00	363	-200	-1300	-1169	-17734	-1634	0	11390	-2317	(3,221)	0	0
	Theta	309	Crude	6/00	9780	-15935	8350	-5740	52505	0	0	0	0	98,495	-7115	-2765
	Theta	309	S Franc	6/00	3338	88	-6813	-3638	5588	0	7688	-8888	0	-3700	-2513	0
	Theta	309	Coffee	6/00	-6038	-919	-4613	-450	-1575	0	0	23100	-2569	(2,831)	-2138	-2663
	Theta	309	Jap Yen	6/00	1200	11488	-7725	-2713	1863	0	0	0	17263	0	0	5700
13	EuroDollar Indicator	221	Euro \$	5/95	-425	-625	25	-3225	-150	1750	0	1625	25	-275	0	1325
14	TSL-SP_1.0Z	669	S&P	1/08	n/a	n/a	n/a	n/a	144100	62275	37350	800	32900	-14875	16425	0
15	Synergy	374	Euro C	3/02	-4263	-1212	-6063	338	41150	26450	0	-5863	0	-5025	0	0
	Synergy	374	Nikkei	3/02	-6150	-2650	16020	-6040	17650	0	0	0	0	0	23675	0
	Synergy	374	\$ Index	3/02	2230	2550	-1460	-2195	16069	0	10540	-1995	0	0	0	0
	Synergy	374	Nat Gas	3/02	-4765	18200	-4625	-1515	13355	0	0	0	0	0	0	0
	Synergy	374	Crude	3/02	110	-5635	-2425	11385	11895	0	0	0	0	0	0	26455
	Synergy	374	Jap Yen	3/02	-238	-1238	2175	-1050	5513	0	0	0	0	1675	0	-2388
	Synergy	374	S Franc	3/02	-5263	5762	-4350	-1675	13750	0	5563	-3825	0	0	-2213	0
	Synergy	374	Bonds	3/02	-6787	-3556	-1068	-3600	-1988	0	0	0	0	0	0	-1700
16	BRIX	395	Heat Oil	5/02	12109	4142	-11830	16972	145274	51013	0	14221	0	3301	0	-1940
	BRIX	395	Crude	5/02	20070	1810	5110	29020	99550	0	25460	0	5850	-1160	1960	0
	BRIX	395	T Note	5/02	8250	-2930	-2420	5830	7850	5230	0	3180	2380	-2810	-850	3290
	BRIX	395	Bonds	5/02	9380	-9150	11830	1010	5440	6890	0	0	-3100	540	0	4810
	BRIX	395	Jap Yen	5/02	-1137	14775	-9438	-10852	-4900	0	0	0	4700	0	0	-200
	BRIX	395	S Franc	5/02	6250	7500	-6537	1162	12638	10250	-9950	-6225	0	-1600	0	8263
	BRIX	395	Euro C	5/02	11800	6524	-7212	2925	17688	23238	-3775	0	-3088	-7663	-7700	5563
17	ATS-3200	361	Bonds	1/01	7500	-456	5637	44	12769	3850	3768	0	1506	0	0	-1634
18	ATS-6400	362	T Note	1/01	-416	-2985	6681	1219	-2321	-1053	0	3425	1631	-888	0	0
19	Big Dipper	273	Bonds	6/98	-670	270	980	-3950	6760	10670	0	7790	0	0	-1350	0
20	Qtech S&P	568	Mini S&P	9/06	n/a	n/a	625	-6750	-13388	0	0	0	0	0	19350	-1950
21	Catscan III Const.	422	T Note	5/03	7340	3790	-5810	5370	-950	7800	0	4650	3850	-1970	520	3820
	Catscan III Const.	422	S Franc	5/03	-4602	3624	-476	-5488	6536	6050	-3288	600	38	-1225	-2450	7375

					12 Mos		12 Mos													
June 2009	July 2009	Aug 2009	Sept. 2009	Oct 2009	Net P/L (8)	Max DD (9)	Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)		
-555	1757	110	2255	3120	17905	3660	39	53.8	1703	-989	4	6000	298.4%	298.4%	28100	3660	374.7%	374.7%		
0	0	-300	-4370	-6350	15060	18880	9	44.4	9753	-4779	2	13500	111.6%	284.0%	154000	40520	129.1%	97.9%		
0	-4435	0	-5048	853	58976	9484	7	71.4	14694	-7225	1	15000	393.2%	284.0%	99964	32348	75.4%	97.9%		
0	-5338	0	-2365	-3272	57742	10975	8	62.5	13985	-4061	2	15000	384.9%	284.0%	134350	21038	101.4%	97.9%		
9790	-9310	-270	-160	-2990	30120	12730	7	42.9	14283	-3195	4	13500	223.1%	284.0%	104710	31740	87.8%	97.9%		
-5250	3840	2035	10835	1235	34345	14910	87	58.6	1967	-1831	3	13500	254.4%	254.4%	78450	23840	317.0%	317.0%		
0	4097	0	0	2738	14956	1165	6	50.0	5738	-753	2	5400	277.0%	252.4%	17106	8096	80.9%	104.5%		
0	0	0	0	4942	4258	2852	4	75.0	2370	-2852	1	5400	78.9%	252.4%	13648	2852	64.5%	104.5%		
0	0	0	0	58380	58380	8045	2	50.0	66425	-8045	1	13500	432.4%	252.4%	107950	28755	204.2%	104.5%		
0	0	-6888	0	-2975	275	9863	3	33.3	10138	-4924	2	9000	3.1%	252.4%	-1150	16125	-3.3%	104.5%		
0	13575	-15413	0	4250	53375	15413	4	75.0	22929	-15412	1	13500	395.4%	252.4%	118063	27125	223.3%	104.5%		
0	0	0	0	15788	18212	8625	4	40.0	13419	-1358	2	10500	173.4%	252.4%	10475	17400	24.9%	104.5%		
0	-5445	0	0	2250	10330	6305	4	50.0	8318	-3153	2	6000	172.2%	252.4%	-7030	17360	-29.3%	104.5%		
-2250	-2250	0	0	-2250	4631	11250	6	16.7	15881	-2257	5	7200	64.3%	250.6%	2438	22388	3.9%	21.5%		
0	8090	0	195	-2505	5780	5910	6	50.0	3962	-2035	2	3150	183.5%	250.6%	6155	10387	22.8%	21.5%		
1630	-2250	0	0	1005	10935	3575	6	50.0	5380	-1735	2	6000	182.3%	250.6%	13185	14115	25.6%	21.5%		
0	4260	0	0	-4240	5365	6495	7	28.6	7960	-2115	3	6000	89.4%	250.6%	-12505	23945	-24.3%	21.5%		
-2250	-2600	0	0	1050	30375	7100	6	50.0	12492	-2367	3	12000	253.1%	250.6%	-5465	36500	-5.3%	21.5%		
0	0	0	0	13100	27725	14600	8	25.0	21163	-2434	6	10500	264.0%	250.6%	4000	53375	4.4%	21.5%		
0	0	0	0	-760	75265	8060	7	28.6	42410	-1929	4	13500	557.5%	250.6%	124760	34675	107.7%	21.5%		
6488	0	0	-4525	-2263	10213	6788	8	37.5	7389	-2391	3	9600	106.4%	250.6%	-7122	23563	-8.6%	21.5%		
-3450	2663	2513	2450	-1513	24838	11838	206	52.9	1265	-1165	5	10500	236.5%	236.5%	-51138	91100	-85.9%	-85.9%		
0	3096	0	0	-231	4334	4246	7	42.9	4040	-1951	2	5400	80.3%	233.8%	10392	8042	49.1%	76.9%		
948	0	0	0	4495	4331	2917	5	9.0	2426	712	5	5400	80.2%	233.8%	9655	3140	44.7%	76.9%		
0	0	-1255	-1115	-6005	49030	8375	4	25.0	57405	-2792	3	13500	363.2%	233.8%	104230	20600	193.0%	76.9%		
-6075	-825	-3238	0	2375	7213	10138	8	37.5	5804	-2040	4	9000	80.1%	233.8%	-4325	12837	-12.0%	76.9%		
0	0	0	26288	-4800	61163	10162	6	33.3	38063	-3720	3	13500	453.1%	233.8%	74013	40263	137.1%	76.9%		
0	0	0	0	14375	17350	5813	3	66.7	11581	-5829	1	10500	165.2%	233.8%	6063	15600	14.4%	76.9%		
370	-1945	-2085	-3430	1045	4600	9950	9	33.3	4973	-1716	4	6000	76.7%	233.8%	-9275	15550	-38.6%	76.9%		
0	10365	0	-3585	-6625	29600	10210	4	50.0	19905	-5105	2	13500	219.3%	219.3%	92345	12460	76.7%	76.7%		
1275	-2081	-75	0	-2625	1388	8325	11	27.3	3663	-1202	5	7200	19.3%	213.2%	-8606	85163	-6.0%	30.2%		
5275	0	13363	-1638	-913	73013	2550	7	71.4	15113	-1260	2	13500	540.8%	213.2%	100500	23700	37.1%	30.2%		
11400	-5560	0	0	340	21310	10330	9	33.3	12400	-2641	5	13500	157.9%	213.2%	148350	17570	54.7%	30.2%		
0	-1225	-1138	0	1963	15500	4638	9	66.7	3896	-2632	2	9000	172.2%	213.2%	72013	21788	39.8%	30.2%		
0	-450	-75	0	-1700	3350	14163	12	25.0	6579	-1821	5	6000	55.8%	213.2%	21006	54169	17.4%	30.2%		
-110	0	0	-1980	-2960	10790	5050	9	44.4	5140	-1948	4	9600	112.4%	213.2%	23110	25080	12.0%	30.2%		
3436	-916	0	-3562	-5208	52823	16388	21	33.3	12630	-2534	4	15000	352.2%	202.6%	121884	36397	68.7%	27.7%		
-1013	-3825	12688	-4075	-1738	48700	11325	29	20.7	13240	-1338	7	13500	360.7%	202.6%	40150	51150	25.1%	27.7%		
-675	-2306	-675	1125	2738	2063	11494	25	32.0	2440	-1027	6	7200	28.7%	202.6%	-33919	44644	-39.8%	27.7%		
0	-1480	550	-3050	0	2790	10440	31	32.3	2200	-917	5	5400	51.7%	202.6%	26050	15200	40.8%	27.7%		
1600	0	-930	-8010	190	19240	11270	27	44.4	3778	-1735	6	9600	200.4%	202.6%	23090	37640	20.3%	27.7%		
-4370	-1810	-1340	-1370	170	-3020	13850	35	25.7	2649	-1032	7	3600	-83.9%	202.6%	10710	23140	25.1%	27.7%		
-5850	1363	1900	0	4363	5650	15775	24	29.2	4355	-1464	9	9000	62.8%	202.6%	19313	24613	18.1%	27.7%		
9400	-888	-450	950	1325	19975	16325	104	72.1	1162	-2314	3	10500	190.2%	190.2%	8375	24863	43.5%	43.5%		
500	0	0	0	3075	1713	2000	6	50.0	1871	-1300	2	9600	17.8%	184.9%	-45113	51213	-49.5%	6.5%		
0	5218	-888	0	1269	9816	5539	7	42.9	5959	-2021	2	9600	102.2%	184.9%	-25847	37297	-28.1%	6.5%		
0	-660	0	-4820	-4045	79090	19405	8	25.0	51180	-3878	4	13500	585.9%	184.9%	130050	27935	100.5%	6.5%		
0	2538	-1625	0	0	-6500	15100	7	28.6	5113	-3349	4	9300	-69.9%	184.9%	-24725	27975	-27.7%	6.5%		
0	0	-5363	-5963	0	1575	21525	10	10.0	23100	-2392	9	7200	21.9%	184.9%	-29925	34069	-43.4%	6.5%		
-4075	0	-688	0	3700	21900	4763	5	60.0	8888	-2382	2	9000	243.3%	184.9%	31325	12950	36.3%	6.5%		
-1375	0	775	0	250	4100	1375	9	66.7	958	-551	2	2250	182.2%	182.2%	4875	9675	14.7%	14.7%		
-16775	19050	5125	11950	-825	153400	22900	26	61.5	12838	-5183	3	84375	181.8%	181.8%	197875	30750	127.9%	127.9%		
0	-2513	0	0	0	13050	13400	4	25.0	26450	-4467	3	10500	124.3%	180.4%	44938	16713	55.2%	35.8%		
0	-1825	0	0	-1625	20225	3450	3	33.3	23675	-1712	2	15000	134.8%	180.4%	28505	19350	24.5%	35.8%		
0	0	0	0	7072	15617	1995	3	66.7	8806	-2006	1	3600	433.8%	180.4%	42151	4555	151.1%	35.8%		
0	0	88615	-355	0	88260	355	2	50.0	88615	-355	1	13500	653.8%	180.4%	92140	23450	88.1%	35.8%		
0	0	-4155	0	0	22300	4155	2	50.0	26455	-4155	1	13500	165.2%	180.4%	38285	10250	36.6%	35.8%		
0	-2650	0	0	0	-3363	5038	3	33.3	1675	-2517	2	9000	-37.4%	180.4%	-8363	13050	-12.0%	35.8%		
0	0	0	0	0	-475	6038	3	33.3	5563	-3015	2	9300	-5.1%	180.4%	10175	10938	14.1%	35.8%		
0	0	0	0	-2356	-4056	4056	2	0.0	238	-2028	2	9600	-42.3%	180.4%	-14513	23394	-19.5%	35.8%		
3641	-710	-1848	-11647	4977	61009	14847	12	50.0	13706	-3538	5	15000	406.7%	163.5%	170940	38716	150.3%	71.2%		
16340	-17450	-4020	0	610	27590	24020	11	54.5	8810	-5040	3	13500	204.4%	163.5%	152180	24020	148.6%	71.2%		
0	0	-1650	-210	-1580	6980	3810	11	36.4	3935	-1254	4	5400	129.3%	163.5%	22730	6920	55.5%	71.2%		
0	-6500	-1740	0	-2950	-2050	11190	11	36.4	4173	-2681	3	9600	-21.4%	163.5%	-200	12590	-0.3%	71.2%		
0	0	2888	0	4363	11750	1813	6	66.7	3531	-1192	1	9000	130.6%	163.5%	-7425	25750	-10.9%	71.2%		
0	-2913	-2613	0	3725	-1063	17775	9	44.4	5681	-4749	3	9300	-11.4%	163.5%	16563	17775	23.5%	71.2%		
0	0	2513	0	4913	14000	22225	9	55.6	7298	-5635	2	10500	133.3%	163.5%	35700	22225	44.8%	71.2%		
0	0	7643	0	300	15434	3381	9	66.7	3136	-1132	3	9600	160.8%	160.8%	49441	15319	57.2%	57.2%		
0	0	5081	0	319	8515	3481	10	60.0	2790	-2056	1	5400	157.7%	157.7%	8993	14400	18.7%	18.7%		
0	0	0	0	-2080	15030	5920	7	28.6	10475	-1189	5	9600	156.6%	156.6%	11330	11960	10.2%	10.2%		
2075	-3425	3975	-1400	2063	20688															

Rank by % Chng Col. 17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year											
		# (3)	Day Trd.			(6)					Nov	Dec	Jan	Feb	Mar	April	May
						2004	2005	2006	2007	2008	2008	2008	2009	2009	2009	2009	2009
	Catscan III Const.	422		Euro C	5/03	-5076	2986	3999	11339	16651	19963	-2713	6013	3863	-4400	-1100	10413
	Catscan III Const.	422		Euro \$	5/03	-275	-1775	-2925	-4125	-1900	1200	-600	1550	-525	-475	-75	875
	Catscan III Const.	422		Jap Yen	5/03	-3725	5451	1226	8526	15427	15138	0	-4263	10425	-3738	-1400	-2063
	Catscan III Const.	422		F Note	5/03	-410	425	-2360	1450	3535	2905	0	740	-20	0	0	-255
	Catscan III Const.	422		\$ Index	5/03	-500	5750	-2910	2720	6590	8490	-670	2580	-430	-2660	-2420	6130
22	Dollar Trader for Curr.	236		Jap Yen	1/96	5401	7562	-4650	13850	21152	12838	6850	-1325	3613	-2988	-2388	-4913
	Dollar Trader for Curr.	236		Euro C	1/99	4675	-4051	-5414	14863	388	16913	-4838	-6025	2863	-838	2000	10750
23	Dynamic Breakout Sys	240		Crude	3/96	5600	-8170	3030	11860	104300	0	25460	-7700	-1580	0	-3380	0
	Dynamic Breakout Sys	240		Copper	3/96	7737	7662	23813	13138	29912	32775	0	150	-1575	0	10088	0
	Dynamic Breakout Sys	240		Cotton	3/96	310	-470	-690	-4120	-880	5370	175	0	490	-1265	3625	0
	Dynamic Breakout Sys	240		Live Cattle	3/96	6692	-1228	6808	-528	10432	5124	0	-1920	0	444	-920	-1308
	Dynamic Breakout Sys	240		S Franc	3/96	7114	-3688	-1325	-8002	-4676	3750	-4138	0	-3675	-1575	-1575	4163
	Dynamic Breakout Sys	240		Jap Yen	3/96	-2713	10538	-6714	2851	7600	13763	0	0	11763	0	-3138	-1575
	Dynamic Breakout Sys	240		Bonds	3/96	590	-2570	2300	4370	-2590	6290	0	4000	7030	-8680	0	5960
24	Universal LT	199		Crude	4/93	12380	11220	-10500	7340	-5330	-12700	11800	-5480	1650	2620	-6850	0
	Universal LT	199		Copper	4/93	1412	3811	16175	36652	-11737	26638	6450	388	-5025	0	9925	0
	Universal LT	199		Jap Yen	4/93	401	-2126	-3952	7563	19026	15138	0	4813	10675	-5063	213	250
	Universal LT	199		B Pound	4/93	-5389	255	8508	-8207	13600	19088	-5913	1000	1181	-4850	-5025	8600
	Universal LT	199		Euro \$	4/93	-825	-2025	-1125	-2675	-3425	-1025	-675	0	925	0	0	1525
	Universal LT	199		Bonds	4/93	-15270	-5040	-10600	9760	17120	11880	12500	160	1210	-6850	-3040	2610
25	The Mystery System	196		Coffee	11/93	5906	8307	-14831	-3132	17230	10481	0	-1819	2381	-2138	-2344	-1969
	The Mystery System	196		S Franc	11/93	9251	887	538	-4715	-3837	6588	-5250	-1363	-38	-2813	0	6963
	The Mystery System	196		Jap Yen	11/93	-16264	10750	-11178	-5951	10287	12625	0	0	4638	0	0	-1350
	The Mystery System	196		Euro C	12/98	8199	10624	-7663	2413	22739	14038	0	15125	-12563	-1250	213	10350
	The Mystery System	196		B Pound	11/93	1892	-8970	-2870	-8096	-550	15663	-9075	-1850	-3831	600	563	8438
26	Weaver	318		Sugar	7/00	-1187	2229	9386	-7505	2128	0	1893	0	1803	-974	-302	0
	Weaver	318		Soybeans	7/00	13940	-555	-9595	10380	-6120	0	105	0	225	0	-3145	0
	Weaver	318		Heat Oil	7/00	3700	-640	-5899	13910	145136	51017	0	14217	0	3305	0	-1940
	Weaver	318		Crude	7/00	20070	-5910	890	26220	89340	0	25460	0	5850	-70	3050	0
	Weaver	318		T Note	7/00	5170	-1910	580	1310	4200	5410	0	3180	2380	-2810	-990	3150
	Weaver	318		S Franc	7/00	-2026	11199	-8701	5175	-213	10250	-22463	0	0	-2063	0	8463
	Weaver	318		Jap Yen	7/00	250	2624	-8501	-7513	-5062	0	0	0	3963	0	0	-200
27	DCB-Bond	306		Bonds	1/00	3020	3630	1940	3360	13990	7070	12450	0	-1930	-5430	0	4070
28	25X25	275		Bonds	6/98	4610	-1840	-3440	5690	14740	10790	12390	-4640	0	0	-2570	0
29	TSL-CEL_SP1	670		S&P	1/08	n/a	n/a	n/a	n/a	-2625	-4675	19475	17400	-14050	12150	42500	22900
30	Ultimate Trading Dev. II	324		S Franc	8/00	7138	-2376	-1212	-988	5837	10250	-9950	0	-7550	0	0	9700
	Ultimate Trading Dev. II	324		Jap Yen	8/00	-9913	10488	-14227	-276	9076	9538	0	0	2913	0	0	-2375
	Ultimate Trading Dev. II	324		Euro \$	8/00	100	-1250	50	-1575	-6750	0	0	0	-525	0	0	1525
	Ultimate Trading Dev. II	324		Euro C	8/00	6787	-8676	6263	14750	25501	23238	-14875	0	-14788	0	0	17938
	Ultimate Trading Dev. II	324		B Pound	8/00	6493	-2469	3207	-4719	12675	16438	0	0	6669	0	-4194	2975
	Ultimate Trading Dev. II	324		Bonds	8/00	2250	-5750	-1130	2830	6500	8720	0	0	-2730	0	0	1500
31	VOLPAT	59		S&P	10/88	14000	-11575	500	43450	96600	16725	14550	-7950	4900	13050	1525	5625
32	DirecTrend	400		Crude	9/02	4630	-1220	-810	18440	97060	0	25460	0	5850	400	0	0
	DirecTrend	400		Nat Gas	9/02	6920	-10280	29550	-11450	69430	0	15170	0	15050	0	10290	-7850
	DirecTrend	400		\$ Index	9/02	6720	-1730	-780	440	4780	6060	-2980	0	-130	-4140	0	3090
	DirecTrend	400		S Franc	9/02	10000	-9064	-3088	-3176	11976	7063	-5650	-10000	0	0	0	4338
	DirecTrend	400		Euro C	9/02	12287	4925	-1063	1926	22125	23238	-7938	0	0	0	0	4388
	DirecTrend	400		Jap Yen	9/02	-9989	4124	-863	-1701	14487	13925	0	3338	1638	0	-1163	0
	DirecTrend	400		F Note	9/02	-835	-1115	-670	480	1650	2010	0	0	655	0	-770	-120
	DirecTrend	400		T Note	9/02	-2990	-1780	290	3660	3000	5470	0	2000	0	0	0	2260
	DirecTrend	400		Coffee	9/02	-2100	15357	3224	-3244	-7368	7369	0	-413	0	-3563	0	0
	DirecTrend	400		Euro \$	9/02	-975	-800	100	-2600	1725	1575	0	0	1575	0	0	-250
33	Aberration	207		T Note	12/93	-2890	-8860	2440	1400	2470	3840	0	0	400	0	0	-90
	Aberration	207		B Pound	12/93	6418	-5201	4382	-9564	17363	16438	0	0	6669	-2675	0	6400
	Aberration	207		Euro C	12/98	5162	224	-6739	-6127	21464	23238	-12400	0	0	0	0	4388
	Aberration	207		S Franc	12/93	3412	-1375	-9439	-4113	3625	10250	-9950	-8713	0	0	0	4338
	Aberration	207		Crude	12/93	8820	-4570	-5410	21280	87650	0	25450	0	5860	-2900	0	0
	Aberration	207		Cotton	12/93	7105	-6290	-240	-3270	5205	5370	0	-1095	0	0	0	0
	Aberration	207		Coffee	12/93	-5719	8851	-2532	-8851	-3657	6300	0	-1219	0	-3563	0	0
34	Trend Harmony	515		T Note	12/05	n/a	0	47	-2307	-8225	-1325	0	11850	0	0	0	-3466
	Trend Harmony	515		Sugar	12/05	n/a	0	5778	447	-3066	0	1963	0	0	2548	-769	0
	Trend Harmony	515		Nat Gas	12/05	n/a	-9245	10415	-4185	6870	-3075	0	0	0	23360	0	-6150
	Trend Harmony	515		Jap Yen	12/05	n/a	-3088	-19988	8013	8050	0	0	0	0	3988	0	0
	Trend Harmony	515		Copper	12/05	n/a	0	10687	37725	9062	0	0	26462	0	0	0	0
	Trend Harmony	515		Euro C	12/05	n/a	-3225	2125	813	11163	8388	0	-3075	0	-3075	0	0
	Trend Harmony	515		Cotton	12/05	n/a	80	-1250	-10285	1550	0	8225	0	-860	0	-3075	0
35	STC S&P DayTrade	258		S&P	4/97	17925	-7025	-7150	5475	66025	24125	10900	-950	950	16575	-8600	5075
36	GK Grain Trader I	489		Wheat	11/04	0	1088	-4713	8725	4350	0	0	9624	0	0	0	1238
	GK Grain Trader I	489		Rough Rice	11/04	-1335	-250	-4675	-3045	15625	0	4425	0	0	0	0	0
	GK Grain Trader I	489		Corn	11/04	0	613	-2725	1463	15525	0	7063	0	0	0	0	-2238
37	Trend Weaver	604		Palladium	8/07	n/a	n/a	n/a	840	19940	0	-770	0	-2080	0	0	-3295
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	n/a	-1725	6100	-2013	4275	0	-3113	0	0	-3813
	Trend Weaver	604		Gold	8/07	n/a											

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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	-2250	-2963	0	4913	31738	7888	18	38.9	7663	-1993	4	10500	302.3%	150.7%	59875	24013	86.6%	36.9%
-775	0	725	-450	-600	850	1300	21	23.8	925	-236	7	2250	37.8%	150.7%	-11675	12525	-78.8%	36.9%
0	425	-1925	0	-3175	9425	11875	16	37.5	5721	-2490	5	9000	104.7%	150.7%	20613	11875	34.8%	36.9%
0	-530	-690	-160	-1010	980	2665	17	17.6	1305	-209	11	3000	32.7%	150.7%	-370	7640	-1.9%	36.9%
0	-870	-2450	-1100	910	7510	6670	17	47.1	2514	-1403	4	3600	208.6%	150.7%	19970	11450	84.3%	36.9%
-2738	-3413	1600	0	4350	11488	16563	15	40.0	5606	-2461	6	9000	127.6%	149.8%	88800	16563	70.5%	57.4%
-2975	-2988	-1713	0	4575	17725	10863	16	37.5	6679	-2235	4	10500	168.8%	149.8%	67813	20650	58.7%	57.4%
11390	-7700	-4730	-3270	2950	11440	16970	15	20.0	13267	-2363	7	13500	84.7%	146.6%	117400	29730	62.9%	30.5%
5275	0	13363	-3875	-2063	54138	6050	11	54.5	10556	-1827	3	13500	401.0%	146.6%	82213	30400	44.0%	30.5%
665	-3470	-1575	-3070	855	1800	8400	15	40.0	2115	-1210	6	6000	30.0%	146.6%	-11430	25160	-13.8%	30.5%
-1496	-360	-1056	788	-1208	-1912	7036	14	28.6	1608	-835	6	3000	-63.7%	146.6%	14644	15448	35.3%	30.5%
0	0	675	0	3725	1350	12538	11	36.4	3472	-1794	7	9300	14.5%	146.6%	6300	26938	4.9%	30.5%
0	-1575	-1050	0	375	18563	7863	11	45.5	5600	-1579	5	9000	206.3%	146.6%	70525	19713	56.6%	30.5%
0	-3310	220	0	-3200	8310	9010	11	45.5	5016	-2802	3	9600	86.6%	146.6%	-10390	34730	-7.8%	30.5%
16340	-9330	-11000	-6740	9040	-10650	27070	24	41.7	4562	-4024	3	13500	-78.9%	145.3%	10420	64910	4.6%	17.0%
-12900	0	13363	-2050	-713	36075	14325	13	46.2	10069	-3489	3	13500	267.2%	145.3%	48150	63775	21.2%	17.0%
-700	0	-938	0	-2188	22200	8425	19	52.6	3845	-1802	2	9000	246.7%	145.3%	65175	24363	43.0%	17.0%
1175	-488	-3506	694	4700	16656	13606	28	53.6	2643	-1771	4	6000	277.6%	145.3%	2831	31525	2.8%	17.0%
-650	0	-1625	0	-400	-1925	2675	8	25.0	1225	-729	3	2250	-85.6%	145.3%	-4775	12000	-12.6%	17.0%
750	3210	1750	-8790	510	15900	13830	30	43.3	3662	-1862	5	9600	165.6%	145.3%	32640	40870	20.2%	17.0%
8719	-1069	6563	-4706	-4406	9694	9506	22	40.9	3381	-1594	4	7200	134.6%	144.3%	86794	35869	74.2%	31.5%
0	0	675	0	3725	8488	9463	8	50.0	4488	-2366	4	9300	91.3%	144.3%	50413	17888	33.4%	31.5%
0	0	2888	0	4363	23163	2388	7	85.7	4258	-2378	1	9000	257.4%	144.3%	60300	54088	41.2%	31.5%
-5600	0	-2588	2625	-1488	18863	13813	21	47.6	4861	-2702	3	10500	179.6%	144.3%	60125	26475	51.7%	31.5%
0	-1850	-594	-4544	-3125	394	16425	24	33.3	3556	-1751	8	6000	6.6%	144.3%	-42894	54038	-44.0%	31.5%
2554	0	0	5768	-5723	5018	5723	11	54.5	2143	-1564	2	5400	92.9%	143.6%	-3394	14022	-6.7%	56.0%
8525	-7015	-5570	-3820	-1755	-12450	18160	13	38.5	3187	-3552	3	9000	-138.3%	143.6%	3900	34050	4.6%	56.0%
2688	-1655	-1394	-8820	6182	63601	11869	12	50.0	13642	-3042	5	15000	424.0%	143.6%	156496	34507	109.8%	56.0%
14820	-8850	-3320	-1240	-550	35150	17910	12	41.7	10626	-2576	6	13500	260.4%	143.6%	142640	25020	111.2%	56.0%
0	0	-1650	-210	30	8490	3800	12	41.7	3280	-1133	2	5400	157.2%	143.6%	20320	9740	39.6%	56.0%
-7638	-5950	488	0	3725	-15188	29650	15	26.7	5731	-3469	8	9300	-163.3%	143.6%	14438	29650	16.3%	56.0%
0	0	2888	0	4363	11013	1813	6	66.7	3531	-1561	1	9000	122.4%	143.6%	17000	26475	19.9%	56.0%
0	1240	-670	90	-3380	13510	8230	20	40.0	3386	-1132	6	9600	140.7%	140.7%	19270	9870	20.1%	20.1%
0	0	0	0	-2580	13390	9790	5	40.0	11590	-3263	3	9600	139.5%	139.5%	10810	15120	9.7%	9.7%
-100	6300	32850	-7225	-12575	114950	36975	73	65.8	4658	-4358	5	84375	136.2%	136.2%	97525	68500	63.0%	63.0%
0	0	675	0	3725	6850	17500	6	66.7	6088	-8766	2	9300	73.7%	135.3%	11450	17500	13.2%	28.3%
0	0	0	0	0	10075	2375	4	75.0	4150	-2375	1	9000	111.9%	135.3%	10050	21263	12.0%	28.3%
0	0	900	0	250	2150	525	4	75.0	892	-526	1	2250	95.6%	135.3%	2150	11225	10.2%	28.3%
0	0	2513	0	4913	18938	29663	6	66.7	12150	-14858	2	10500	180.4%	135.3%	65413	29663	66.7%	28.3%
0	0	731	-1144	0	21475	4194	6	66.7	6703	-2678	1	6000	357.9%	135.3%	33138	16344	58.7%	28.3%
0	0	-3360	-510	0	3620	5100	5	40.0	5110	-2200	2	9600	37.7%	135.3%	1050	17260	1.2%	28.3%
3725	8700	-4700	3200	-2875	56475	14475	102	52.9	2262	-1365	5	42188	133.9%	133.9%	284575	51400	31.5%	31.5%
2850	-7890	0	0	1260	27930	7890	6	83.3	7164	-7860	1	13500	206.9%	131.5%	118940	19720	121.5%	50.6%
0	0	1760	-4950	-6340	23130	17380	8	50.0	11893	-6111	2	13500	171.3%	131.5%	104960	41450	107.2%	50.6%
0	0	1600	0	1980	5480	7250	7	57.1	3183	-2412	3	3600	152.2%	131.5%	18320	7250	70.2%	50.6%
0	-2488	0	0	1300	-5438	15650	6	50.0	4233	-6046	2	9300	-58.5%	131.5%	-4950	17238	-7.3%	50.6%
0	0	2513	0	4913	27113	7938	5	80.0	8763	-7939	1	10500	258.2%	131.5%	55788	11813	73.3%	50.6%
0	-4238	-3225	0	1588	11863	8625	7	57.1	5122	-2867	3	9000	131.8%	131.5%	-913	20875	-1.4%	50.6%
0	-115	0	0	-5	1655	1010	6	33.3	1333	-252	4	3000	55.2%	131.5%	-2350	4780	-10.8%	50.6%
0	-500	0	0	160	9390	500	5	80.0	2473	-502	1	5400	173.9%	131.5%	3460	8340	8.8%	50.6%
-675	0	-5288	0	-1050	-3619	10988	6	16.7	7369	-2201	5	7200	-50.3%	131.5%	-8625	25613	-16.5%	50.6%
0	0	900	0	250	4050	250	5	80.0	1075	-250	1	2250	180.0%	131.5%	-1100	5450	-6.7%	50.6%
0	-1830	0	0	-940	1380	2860	5	40.0	2120	-953	3	5400	25.6%	129.7%	8970	23680	10.3%	26.6%
0	0	731	-406	-2794	24363	3200	7	57.1	7560	-1949	2	6000	406.1%	129.7%	13013	20650	13.4%	26.6%
0	0	2513	0	4913	22650	12400	5	80.0	8763	-12402	1	10500	215.7%	129.7%	61600	23575	52.9%	26.6%
0	0	675	0	3725	325	18663	6	66.7	4747	-9346	2	9300	3.5%	129.7%	2163	25025	1.4%	26.6%
10390	-8200	0	0	-1130	29470	9330	6	50.0	13900	-4077	2	13500	218.3%	129.7%	144840	30930	66.4%	26.6%
-3450	0	0	-1500	2410	1735	6045	5	40.0	3890	-2015	3	6000	28.9%	129.7%	30285	18755	31.2%	26.6%
-3206	0	0	0	-3150	-4838	11138	5	20.0	6300	-2785	4	7200	-67.2%	129.7%	-12038	82538	-10.3%	26.6%
0	0	0	0	-1231	5825	4695	5	40.0	5925	-2008	2	5400	107.9%	128.4%	-3333	11041	-15.4%	45.5%
0	0	0	0	7025	10765	765	4	75.0	3845	-770	1	5400	199.4%	128.4%	11961	6927	55.4%	45.5%
-3075	0	0	0	-6150	4910	18450	8	12.5	26435	-3075	6	13500	36.4%	128.4%	11840	32820	21.9%	45.5%
-3075	0	0	0	3213	4125	9225	5	40.0	6675	-3075	3	9000	45.8%	128.4%	-2888	23075	-8.0%	45.5%
0	7888	0	-3075	0	31275	6863	6	33.3	22144	-3241	2	13500	231.7%	128.4%	88750	17375	164.4%	45.5%
0	0	0	0	15788	18025	9225	5	40.0	13625	-3075	3	10500	171.7%	128.4%	20513	10175	48.8%	45.5%
0	-160	0	0	2250	6380	4095	5	40.0	5238	-1365	3	6000	106.3%	128.4%	-11750	21135	-49.0%	45.5%
100	2175	1675	2025	-675	53375	15200	114	50.0	2428	-1492	9	42188	126.5%	126.5%	247763	43450	46.1%	46.1%
0	0	0	0	3600	14462	0	3	100.0	4821	0	0	9600	150.6%	124.3%	23912	4888	49.0%	46.7%
0	675	0	0	0	5100	0	2	100.0	2550	0	0	3750	136.0%	124.3%	6995	9305	36.7%	46.7%
-1875	0	0	0	-1450	1500	5563	4	25.0	7063	-1854	3	3600	41.7%	124.3%	9313	5563	50.9%	46.7%
-700	0	970	1070	1625	-3180	6845	8	37.5	1222	-1369	5	5250	-60.6%	123.0%	18370	6845	155.5	

Rank by % Chng Col. 17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
		#	Day Trd.			2004	2005	2006	2007	2008							
		(3)	(4)														
	Trend Weaver	604		\$ Index	8/07	n/a	n/a	n/a	5410	3625	5455	0	0	-760	-825	-1115	0
	Trend Weaver	604		Crude	8/07	n/a	n/a	n/a	15995	-4880	0	0	48535	3295	0	0	-2035
	Trend Weaver	604		T Note	8/07	n/a	n/a	n/a	3022	2247	0	0	10685	0	-1635	45	0
38	JJ	334		Euro \$	1/01	-1170	308	-1083	-918	645	938	475	-563	0	363	230	0
39	CTA4 SW	622		B Pound	1/08	n/a	n/a	n/a	n/a	-26600	-2169	-144	5544	1900	-5563	2088	6900
40	Abalone	409		Coffee	9/02	4050	9789	2175	-11795	-3825	10388	0	506	-1838	-2231	0	0
	Abalone	409		Corn	9/02	5638	-1502	-13	-2287	18824	10225	-2713	0	-2200	-1600	-1650	-413
	Abalone	409		Cotton	9/02	4885	-7630	2210	-4655	10730	5370	1550	0	-965	0	-915	0
	Abalone	409		Heat Oil	9/02	-3983	1370	-5371	22204	105021	51013	0	9656	0	-302	-5170	5918
	Abalone	409		Crude	9/02	13990	-4980	-2320	9730	94840	0	25450	3000	-320	-1900	-4010	0
	Abalone	409		T Note	9/02	3790	-1570	720	2870	-850	-580	0	3320	1790	-1820	-2920	2010
	Abalone	409		Jap Yen	9/02	-10800	3526	-2701	-2126	21265	15063	3063	0	5725	0	500	-1888
	Abalone	409		Euro C	9/02	13262	-4938	-77	-7300	20537	23725	-8325	-14300	1263	-12263	-5925	9763
41	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	56	-3131	26738	0	24825	0	0	0	-1838	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	-1210	-6360	7250	0	9025	0	0	0	0	0
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	31650	-15313	-16513	0	0	35050	0	0	0	0
	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	375	1813	14150	15000	-5825	0	0	0	0	0
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	690	-3755	14850	0	0	17465	0	0	0	10985
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	-4100	-3375	52450	0	64100	0	0	-16725	0	0
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	-1604	-1663	4978	T Note	0	7706	0	0	-716	0
	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	-1025	500	2963	0	0	14575	-8975	0	0	0
42	Amos' Root	307		Euro C	5/00	2113	8400	-6738	11388	21550	0	28900	0	0	0	0	0
	Amos' Root	307		Jap Yen	5/00	-11288	2463	6088	-2263	1988	0	0	0	-3625	0	0	6225
43	1-2-3-4 System	198		\$ Index	12/93	9180	1810	900	-1170	870	8680	-2320	-1930	1220	-3390	0	5930
	1-2-3-4 System	198		S Franc	12/93	5575	-1088	-9114	-4952	-1602	6075	-4263	-513	-175	-6613	0	8513
	1-2-3-4 System	198		Jap Yen	12/93	-3826	-76	-9777	7764	16675	13700	0	0	13438	0	-1588	-2838
	1-2-3-4 System	198		Euro C	12/98	16875	5261	2461	2912	29537	23238	-2988	-450	2375	-4738	0	13275
	1-2-3-4 System	198		B Pound	12/93	8600	-3468	-3926	-12021	17100	16438	-5950	-13238	-13719	-1281	0	10019
44	Swing Index System	84		Live Hogs	1/87	3100	-12132	-11348	-5880	-7192	-100	-128	320	-2640	-48	-80	1036
	Swing Index System	84		Bonds	1/87	-13570	-5570	-4210	-5150	-250	9140	6850	3860	-10790	0	1910	-2330
	Swing Index System	84		Cotton	1/87	-16285	-2035	255	-550	-15265	965	-2905	0	-1445	-3240	3600	570
	Swing Index System	84		\$ Index	1/87	-3780	-8250	-6020	-2080	4150	1950	-2640	-1570	-20	-2370	-1140	6780
	Swing Index System	84		Euro \$	1/87	-7575	-8875	-4350	-8850	-5375	275	-100	1150	-1250	-1500	0	600
	Swing Index System	84		Euro C	1/87	-7612	-4465	-7377	-5125	1249	23213	-21450	4925	-6563	-5850	1300	10338
	Swing Index System	84		Nat Gas	1/87	47920	51360	-10450	-18480	97820	0	15150	0	15020	2530	-4820	-2320
	Swing Index System	84		Jap Yen	1/87	-13364	-13250	-3200	-8562	26712	15113	-688	-4925	7700	5713	-5475	-1013
	Swing Index System	84		Copper	1/87	-11063	6938	2661	50238	10948	37425	-788	225	-2700	-3775	5475	-4700
	Swing Index System	84		Coffee	1/87	-8405	-15174	-10388	-9848	-132	469	-1185	-5475	-255	-360	-851	2333
45	Trend One	299		S Franc	4/99	8925	-17338	1638	-9752	10949	10250	-5650	338	-2088	-11025	-688	6713
	Trend One	299		Euro C	4/99	6299	5550	1763	-3650	15775	20588	0	7650	7563	-2338	725	10350
	Trend One	299		Bonds	4/99	9260	7020	-380	670	2070	10790	0	860	7840	-5360	-13080	6460
	Trend One	299		Jap Yen	4/99	362	5125	-14902	463	12074	13500	0	0	11763	0	0	275
	Trend One	299		Coffee	4/99	6057	-7238	11005	-6431	-4969	4013	-1406	-4500	2869	-525	-2044	0
46	Aberration Plus	300		B Pound	3/99	6468	-4164	3907	-8126	17001	15613	463	0	0	0	0	6400
	Aberration Plus	300		Euro C	3/99	5162	2762	-6026	-5113	25339	23238	-6188	0	0	0	0	4388
	Aberration Plus	300		T Note	3/99	-2890	-8670	880	2350	2640	3830	0	0	1460	0	0	-100
	Aberration Plus	300		Bonds	3/99	-1630	-5050	3100	-2420	-1820	5170	0	3930	0	0	0	1560
	Aberration Plus	300		Coffee	3/99	-5400	11194	-2720	-7069	-3863	6300	0	-638	0	-3563	0	0
	Aberration Plus	300		S Franc	3/99	5187	-1187	-9952	-3976	3625	10250	-9950	-8713	0	0	0	4338
	Aberration Plus	300		Jap Yen	3/99	-4288	4311	-7163	-13226	12713	10788	0	3338	0	0	0	-5000
47	Anomaly 1	380		Coffee	3/02	-10069	6375	-8044	-7069	10808	0	0	-2250	0	-2250	-2250	0
	Anomaly 1	380		Live Hogs	3/02	-677	1250	-6900	-2175	6050	0	0	0	0	0	0	0
	Anomaly 1	380		Cotton	3/02	7685	-9480	-2175	975	385	0	0	13155	0	0	-2250	-2250
	Anomaly 1	380		Soymeal	3/02	2830	-975	-2450	-4700	-2260	0	0	2745	-2585	0	0	-2255
	Anomaly 1	380		Silver	3/02	760	-960	3240	-5180	30645	0	24400	-5650	0	0	0	0
	Anomaly 1	380		Euro C	3/02	2975	9563	-12050	-2688	41813	0	16613	0	-4500	-2250	0	0
	Anomaly 1	380		Nat Gas	3/02	-5020	5260	8250	-10300	14805	18970	0	0	0	0	0	0
	Anomaly 1	380		Bonds	3/02	850	-2363	63	-313	-5719	0	0	0	-4728	0	0	0
48	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	645	5218	9000	575	5000	-813	-1163	425	-3588	670
49	RC Beginner	643	*	S&P	6/08	n/a	n/a	n/a	n/a	88700	11125	7200	9100	4575	18250	-4725	-1275
	RC Beginner	643	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	18713	2513	1400	1813	288	3550	-538	-363
50	CTB3 SW	623		Euro C	1/08	n/a	n/a	n/a	n/a	12263	1950	3863	-6913	-2638	-1500	-2250	6600
51	Axiom Index	469		Mini S&P	10/07	n/a	n/a	n/a	4925	2514	5513	64	1775	1000	-1175	88	-1500
52	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	17720	47960	7290	17670	2230	1110	2530	-7360	8460	-360	1230
53	Cyclone	250	*	S&P	7/96	4500	-29650	-30200	12275	131175	15300	21075	2125	-6525	11150	-13400	1225
54	Hong Kong imoney	649	*	Mini S&P	10/08	n/a	n/a	n/a	n/a	5500	2225	2150	1088	675	3275	-1288	738
55	STAT Const	345		Euro C	1/01	3948	2962	-8851	1887	11063	23238	-17175	0	0	0	0	7038
	STAT Const	345		T Note	5/01	2190	-6320	3210	2970	710	5000	0	0	1300	0	0	720
	STAT Const	345		S Franc	5/01	1301	-8113	-10539	-6613	5237	10250	-16213	-5075	0	0	0	4338
	STAT Const	345		\$ Index	5/01	1740	-2060	-4500	-1060	3150	8690	-6050	0	0	-6180	0	4300
	STAT Const	345		Crude	5/01	7310	-11520	90	21970	93290	0	25460	0	5850	-5510	-7500	0
	STAT Const	345		Jap Yen	5/01	-4125	10613	-14501	-6639	13938	13925	0	0	1625	0	0	-2538
	STAT Const	345		Rough Rice	5/01	-226	6	-5390	-1236	2616</							

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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)
-2015	0	235	0	1485	2460	5260	8	50.0	1930	-1315	4	3600	68.3%	123.0%	6040	5260	74.6%	117.3%
0	-275	0	-5620	-615	43285	8545	7	28.6	25915	-1720	5	13500	320.6%	123.0%	54400	26000	179.1%	117.3%
0	-44	0	255	-445	8861	1824	6	50.0	3662	-708	1	5400	164.1%	123.0%	14130	1824	116.3%	117.3%
700	0	13	425	106	2686	563	11	72.7	433	-259	2	2250	119.4%	119.4%	2964	4473	14.6%	14.6%
1431	-1513	-1638	-1263	1425	7000	6575	112	42.0	1451	-943	6	6000	116.7%	116.7%	-17288	24481	-157.2%	-157.2%
281	-1950	375	-5681	-75	-225	11119	11	54.5	2006	-2448	2	7200	-3.1%	113.2%	-20513	29888	-39.3%	41.0%
2225	0	413	-2413	1113	2988	9038	16	31.3	3115	-1147	5	3600	83.0%	113.2%	11250	9038	43.1%	41.0%
315	-95	-1725	-3500	2410	2445	6885	12	50.0	1987	-1580	4	6000	40.8%	113.2%	-5770	17715	-13.3%	41.0%
0	-6111	0	-12209	-5069	37724	27665	11	27.3	23769	-4208	5	15000	251.5%	113.2%	101821	30446	93.6%	41.0%
12300	-7900	-3220	-2340	3030	24090	13580	13	46.2	7728	-3192	4	13500	178.4%	113.2%	114480	24100	117.0%	41.0%
0	10	-2120	0	1310	1000	5580	12	58.3	1973	-2559	2	5400	18.5%	113.2%	1430	10450	3.7%	41.0%
-1888	0	-9650	0	1513	12438	13700	13	61.5	3425	-2986	4	9000	138.2%	113.2%	-4638	23625	-7.1%	41.0%
0	-2850	3000	0	4913	-1000	39550	10	50.0	8533	-8733	2	10500	-9.5%	113.2%	10388	39550	13.6%	41.0%
0	0	-3881	0	-5419	13688	11138	4	25.0	24825	-3713	3	7200	190.1%	112.5%	12525	11138	47.4%	29.1%
0	0	0	0	0	9025	0	1	100.0	9025	0	0	2400	376.0%	112.5%	-320	11795	-3.6%	29.1%
0	0	0	0	-6175	28875	6175	2	50.0	35050	-6175	1	13500	213.9%	112.5%	28700	38300	58.0%	29.1%
0	0	-10188	0	0	-1013	16013	3	33.3	15000	-7995	2	9000	-11.3%	112.5%	6150	16013	18.6%	29.1%
0	0	0	3325	0	31775	0	3	100.0	10592	0	0	13500	235.4%	112.5%	43560	17715	86.0%	29.1%
0	0	0	0	-6600	40775	23325	3	33.3	64100	-11625	2	52500	77.7%	112.5%	21650	23325	11.0%	29.1%
0	-3169	0	0	0	3821	3885	3	33.3	7706	-1937	2	5400	70.8%	112.5%	5532	3885	27.3%	29.1%
0	0	-5975	0	0	-375	14950	3	33.3	14575	-7464	2	9000	-4.2%	112.5%	2063	14950	6.1%	29.1%
0	0	0	0	0	28900	0	1	100.0	28900	0	0	10500	275.2%	111.4%	58775	8013	57.9%	28.9%
0	-4988	-4788	0	0	-7175	9775	5	20.0	6225	-3350	3	9000	-79.7%	111.4%	-4225	17088	-4.9%	28.9%
0	0	1600	0	1980	11770	6420	8	62.5	3882	-2547	2	3600	326.9%	109.3%	50660	12740	87.0%	31.8%
0	-6125	-2875	0	3725	-2250	12238	14	28.6	4625	-2078	6	9300	-24.2%	109.3%	9088	28113	6.0%	31.8%
0	0	-3113	0	-1763	17838	9300	11	54.5	5002	-2427	2	9000	198.2%	109.3%	86413	28275	59.4%	31.8%
0	0	2513	0	4913	38138	5800	8	62.5	9263	-2726	2	10500	363.2%	109.3%	101163	14713	86.9%	31.8%
0	-4100	-1831	-6194	-3650	-23506	39944	18	16.7	8825	-3337	8	6000	-391.8%	109.3%	-50013	50013	-51.6%	31.8%
3028	2504	1840	-68	-220	5444	4676	65	41.5	770	-403	7	3150	172.8%	106.9%	-85316	94556	-117.3%	-8.7%
-2700	5730	-2430	-2640	900	7500	16910	116	44.8	1257	-903	7	9600	78.1%	106.9%	-78800	101660	-35.6%	-8.7%
-395	1670	-3570	-3045	1565	-6230	9055	50	26.0	982	-513	11	6000	-103.8%	106.9%	-65275	86995	-47.1%	-8.7%
-5170	110	2000	-580	-2030	-4680	10340	67	37.3	960	-683	8	3600	-130.0%	106.9%	-69950	96580	-84.2%	-8.7%
-725	-175	675	0	-75	-1125	3650	51	27.5	366	-169	8	2250	-50.0%	106.9%	-118400	120100	-228.0%	-8.7%
-11913	-1400	2975	2850	3438	1863	30613	66	34.8	3192	-1660	10	10500	17.7%	106.9%	-37213	65800	-15.4%	-8.7%
11530	2000	8870	-9210	-2420	36330	16980	68	44.1	2860	-1301	11	13500	269.1%	106.9%	284490	47720	91.3%	-8.7%
-5613	3600	550	-1100	-2438	11425	19725	79	41.8	1928	-1136	6	9000	126.9%	106.9%	18325	83538	8.8%	-8.7%
2925	-5438	6300	-7425	-8213	19313	24463	67	38.8	3175	-1542	7	13500	143.1%	106.9%	18763	61775	6.0%	-8.7%
8959	311	4226	-2003	7669	13838	10418	53	47.2	1526	-870	6	7200	192.2%	106.9%	-23348	119423	-14.0%	-8.7%
0	0	675	0	3725	2250	19113	14	42.9	3621	-2439	7	9300	24.2%	106.5%	3200	28888	3.2%	14.2%
-7750	-438	-9250	-5063	-4225	17813	27275	21	33.3	7368	-2407	9	10500	169.6%	106.5%	46638	27275	41.3%	14.2%
440	-2320	-6090	-3410	90	-3780	23400	22	31.8	4797	-2489	6	9600	-39.4%	106.5%	25760	23400	25.0%	14.2%
-5825	0	-313	0	4363	23763	8350	11	54.5	5615	-1978	4	9000	264.0%	106.5%	20850	25713	21.6%	14.2%
10200	-675	3469	-3169	281	8513	10950	24	45.8	2533	-1486	4	7200	118.2%	106.5%	-27000	48225	-34.9%	14.2%
0	0	1931	0	-2794	21613	4375	6	66.7	7195	-3594	1	6000	360.2%	105.7%	20650	16819	31.8%	0.9%
0	0	2513	0	4913	28863	6188	5	80.0	8763	-6189	1	10500	274.9%	105.7%	57338	16738	50.4%	0.9%
0	-1250	0	0	-500	3440	1850	5	40.0	2645	-617	3	5400	63.7%	105.7%	-5250	22680	-9.0%	0.9%
0	-2750	0	0	-5150	2760	7900	5	60.0	3553	-3950	2	9600	28.8%	105.7%	-17570	24080	-16.9%	0.9%
-2213	0	0	0	-3150	-3263	9563	5	20.0	6300	-2391	4	7200	-45.3%	105.7%	-48244	48244	-61.9%	0.9%
0	0	675	0	3725	325	18663	6	66.7	4747	-9346	2	9300	3.5%	105.7%	-2388	23438	-2.4%	0.9%
0	0	-6100	0	3488	6513	11100	5	60.0	5871	-5550	2	9000	72.4%	105.7%	763	24825	0.8%	0.9%
-2250	-2250	0	-2250	0	-13500	13500	6	0.0	3450	-2250	6	7200	-187.5%	104.8%	-33255	33255	-59.6%	12.6%
0	0	0	0	10715	10715	0	1	100.0	10715	0	0	3150	340.2%	104.8%	12796	15102	52.4%	12.6%
-2250	-2250	0	0	0	4155	11085	6	16.7	15240	-2224	5	6000	69.3%	104.8%	-3895	13830	-8.4%	12.6%
0	2815	0	4445	0	5165	4840	5	60.0	3335	-2420	2	6000	86.1%	104.8%	-2650	14305	-5.7%	12.6%
0	4755	0	-2250	-2250	19005	6750	7	28.6	15703	-2487	3	12000	158.4%	104.8%	18890	13050	20.3%	12.6%
0	0	0	0	0	9863	6750	4	25.0	16613	-2250	6	10500	93.9%	104.8%	51450	22525	63.2%	12.6%
23685	0	0	0	4725	47380	2255	4	75.0	16545	-2255	1	13500	351.0%	104.8%	44840	23840	42.9%	12.6%
0	0	0	-4525	-2294	-11547	11547	5	0.0	3519	-2309	5	9600	-120.3%	104.8%	-21884	29678	-29.4%	12.6%
510	-438	-118	28	2328	3418	6483	137	43.8	462	-316	6	3375	101.3%	101.3%	12705	6483	96.1%	96.1%
3075	-4175	-5650	-3275	7050	41275	18125	93	51.6	2341	-1579	7	42188	97.8%	100.6%	111650	18125	186.8%	193.9%
638	-863	-1200	-688	1400	7950	3563	92	51.1	482	-327	7	6750	117.8%	100.6%	22750	3563	237.9%	193.9%
4950	4400	-3175	500	4400	10188	17725	120	85.0	588	-2766	3	10500	97.0%	97.0%	16638	17725	86.4%	86.4%
2150	1875	1100	550	1538	12976	3738	76	61.8	668	-634	3	13500	96.1%	96.1%	14839	5338	52.8%	52.8%
7250	-1490	-1600	310	430	12740	10880	90	51.1	1745.0	-1534.0	4	13500	94.4%	94.4%	100040	25750	171.0%	171.0%
-1600	4225	-175	4650	1725	39775	22650	247	37.2	2296	-1104	11	42188	94.3%	94.3%	269275	86675	47.3%	47.3%
-1350	-838	-1175	-563	1400	6338	5000	118	55.9	308	-269	9	6750	93.9%	93.9%	7463	5000	102.1%	102.1%
0	0	2513	0	4913	20525	17175	5	80.0	9425	-17175	1	10500	195.5%	93.4%	46700	17850	49.4%	25.0%
0	0	-650	0	1010	7380	650	5	80.0	2008	-652	1	5400	136.7%	93.4%	7070	11210	15.3%	25.0%
0	0	675	0	3725	-2300	21288	6	66.7	4747	-10659	2	9300	-24.7%	93.4%	-17225	35650	-21.6%	25.0%
0	0	1610	0	1970	4340	12230	6	66.7	4143	-6126	2	3600	120.6%	93.4%	17090	12490	55.3%	25.0%
12300	-9390	-3220	-1710	-8790	7490	23820	10	30.0	14537	-5160	5	13500	55.5%	93.4%	84390	36660	72.8%	25.0%
0	0																	

Rank by % Chng Col. 17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
						2004	2005	2006	2007	2008							
56	Dual Thrust	562		Gold	8/07	n/a	n/a	0	10590	30380	5320	-13440	7560	3710	450	-4120	3410
	Dual Thrust	562		Silver	8/07	n/a	n/a	0	-5175	75855	9365	3555	-15995	-5840	-6650	-5170	4175
	Dual Thrust	562		SP Midcap	8/07	n/a	n/a	0	-5770	12405	685	6660	4055	6395	-8070	330	-2880
	Dual Thrust	562		Unleaded	8/06	n/a	n/a	-6967	53461	52047	-11046	4339	14259	-5754	13801	-9026	19799
	Dual Thrust	562		Mini Russell	8/06	n/a	n/a	-2915	-3545	-21485	-2965	-7660	4075	-5855	-1610	3525	-5290
	Dual Thrust	562		Crude	8/06	n/a	n/a	-3260	21600	40340	-17010	-5330	1010	5740	-10820	3600	-1620
	Dual Thrust	562		Nat Gas	8/06	n/a	n/a	24600	96310	117680	1400	10470	13140	9450	8670	-5360	590
	Dual Thrust	562		Euro C	8/06	n/a	n/a	1837	10050	41376	23238	16088	0	12825	0	0	17938
	Dual Thrust	562		S&P	8/06	n/a	n/a	1450	27200	23375	-9950	0	-29225	-15575	6675	0	53450
57	USOne	308		T Note	3/02	2225	-4506	-1003	-744	4475	0	0	6175	0	0	0	0
	USOne	308		Bonds	5/00	-2788	-3525	-550	-1806	6819	0	0	11659	0	0	0	0
58	Tuition-LT	387		Crude	5/02	12480	-11600	-600	22890	89040	0	25450	0	5860	-5850	0	0
	Tuition-LT	387		Corn	5/02	6451	-2539	-1964	-4837	19688	11625	0	0	738	-2050	0	0
	Tuition-LT	387		Lumber	5/02	4268	3575	2893	-275	15015	0	3146	0	4411	0	-3036	0
	Tuition-LT	387		Euro \$	5/02	-1050	200	275	-2100	2225	1125	0	0	1525	0	0	1525
	Tuition-LT	387		S Franc	5/02	-3513	-2912	-8251	-7501	9824	10250	-10038	-9775	0	0	0	5375
	Tuition-LT	387		Jap Yen	5/02	-2424	10426	-8375	-3151	8149	5325	0	0	450	0	0	-3038
	Tuition-LT	387		T Note	5/02	1430	-5080	2630	140	-1110	2450	0	0	730	810	0	-1100
	Tuition-LT	387		Bonds	5/02	3310	-2600	6030	-2310	-3300	2900	0	0	-2320	0	0	5650
59	Balance Point	386	*	S&P	5/02	-525	-8025	-24425	-5300	63700	7525	15800	-4600	2150	12325	9800	7275
60	%C DayBreaker	405	*	S&P	10/02	11550	-10675	21375	-8600	37350	9600	3175	2250	-1250	-3275	2925	5150
61	DynamicTrendTrading	467		Bonds	4/04	-4810	-3300	-340	1140	8510	4850	4750	1910	0	0	0	0
	DynamicTrendTrading	467		Nat Gas	4/04	-8830	4220	-12510	-1550	11290	0	15170	0	15050	0	10290	0
	DynamicTrendTrading	467		Lumber	4/04	2244	-4609	6446	1914	16863	0	3146	0	4411	0	-506	-2244
	DynamicTrendTrading	467		Jap Yen	4/04	-1812	2688	-7038	-1925	-837	0	988	-2038	0	0	0	0
	DynamicTrendTrading	467		Euro C	4/04	2137	13100	-5151	8725	17188	23238	-18925	0	0	-2000	0	4863
	DynamicTrendTrading	467		Crude	4/04	-4590	-5010	10320	6700	-7340	-1020	990	0	-1600	0	0	-390
	DynamicTrendTrading	467		Cotton	4/04	-355	-3240	-1545	-1135	-3995	1215	0	-1160	390	-870	2995	0
	DynamicTrendTrading	467		Coffee	4/04	506	-4218	1069	-6076	6545	4463	0	-1763	0	0	0	0
62	Catscan III	421		Crude	5/03	5130	-2170	-2420	7870	112550	0	25460	-10930	260	-8090	-5160	-1450
	Catscan III	421		Euro \$	5/03	-200	-2375	-3000	-3150	-1900	1200	-600	1550	-75	-475	-75	875
	Catscan III	421		F Note	5/03	-410	425	-2360	1450	3535	2905	0	740	-20	0	0	-255
	Catscan III	421		Jap Yen	5/03	-5451	7563	4915	5901	12101	15138	0	-3213	10338	-4600	325	-2350
	Catscan III	421		\$ Index	5/03	-710	5650	-2060	3060	9370	8680	-810	2440	-4700	-2060	-3560	6190
	Catscan III	421		Euro C	5/03	148	824	3374	10838	27014	19963	-2900	3638	6375	-2750	-3075	10550
	Catscan III	421		Nat Gas	5/03	30470	-1190	-10650	-12720	92780	0	15170	0	15050	-8200	5000	-6320
63	Ready-Set-Go	340		Coffee	5/01	-11569	12131	-5269	-5194	14438	0	0	0	-2250	0	0	0
	Ready-Set-Go	340		Live Hogs	5/01	-5925	1375	2550	-4575	-2410	1335	-2255	0	0	0	0	0
	Ready-Set-Go	340		Cotton	5/01	5580	170	1885	-1205	9155	15050	0	0	-865	0	1345	185
	Ready-Set-Go	340		Soymeal	5/01	2485	2925	-2400	-5710	12210	0	-2255	0	0	0	0	0
	Ready-Set-Go	340		Silver	5/01	13980	-6750	28770	-6525	38110	28600	0	0	0	8400	0	0
	Ready-Set-Go	340		Euro C	5/01	13038	12100	-5850	12113	-9050	12488	0	7075	-4500	-2250	0	0
	Ready-Set-Go	340		Nat Gas	5/01	-10985	28725	0	-2175	46250	-2255	0	0	0	0	0	
	Ready-Set-Go	340		Bonds	5/01	-1969	-5050	-1781	894	4736	0	0	0	0	0	0	
64	Directional Movement	82		Live Hogs	1/87	-1156	2036	448	-7368	196	0	3196	-1628	-476	0	-728	-1264
	Directional Movement	82		Bonds	1/87	5000	1920	-430	640	-12190	9280	0	-1810	-6890	-11590	-2470	6770
	Directional Movement	82		Cotton	1/87	-7965	-4820	-5305	3235	3780	5895	-5445	-2000	595	0	1270	65
	Directional Movement	82		\$ Index	1/87	-1910	-4170	-2670	3820	9890	8380	-280	1770	2850	-1620	-300	5990
	Directional Movement	82		Euro \$	1/87	-1000	-825	-2450	-3150	4400	1500	0	1925	325	-250	0	1350
	Directional Movement	82		Euro C	1/87	6949	662	-3214	7937	17049	18238	-4325	4563	6375	-2625	1938	7525
	Directional Movement	82		Nat Gas	1/87	-26400	-10560	-5770	-62540	70860	-9700	14650	-10040	13530	-5570	7100	-7040
	Directional Movement	82		Jap Yen	1/87	-7638	-4162	-5414	1750	-6800	9538	0	-4075	6263	-4263	-7575	4913
	Directional Movement	82		Copper	1/87	1175	-88	-17701	34477	49338	44013	0	2813	-8125	0	5875	-638
	Directional Movement	82		Coffee	1/87	-1818	-13761	2418	-9751	-4465	10031	-1031	-1369	-1838	-94	-3413	-2194
65	Fujiko.N	524	*	Mini S&P	12/05	n/a	-1250	-4325	675	5413	838	2113	1000	-525	4125	913	1550
66	Athena	271		Soybeans	7/96	7730	680	-265	9960	5050	0	-1150	0	0	0	385	0
	Athena	271		Cotton	7/96	6680	-2490	-990	-4930	4420	5370	0	-480	0	0	0	0
	Athena	271		Nat Gas	7/96	-19600	15940	13150	2670	60740	0	15180	0	15040	0	10300	-10650
	Athena	271		Coffee	7/96	-6976	5250	-7069	-7988	8625	6056	0	-1106	0	0	0	0
	Athena	271		S Franc	7/96	11413	-1062	-14613	-6226	2687	10250	-10713	0	0	0	0	0
	Athena	271		Jap Yen	7/96	-3038	5450	-11476	2388	-887	3763	0	0	-1275	0	0	0
	Athena	271		Bonds	7/96	-14860	3820	1360	-3040	-1700	9570	0	0	-2700	0	0	3010
67	Anomaly 2	381		Coffee	3/02	-9150	7181	-8044	-7181	7178	0	0	-2250	0	-2250	-2250	0
	Anomaly 2	381		Live Hogs	3/02	-2127	-275	-1825	-225	2930	485	0	0	0	0	0	0
	Anomaly 2	381		Cotton	3/02	5590	-8850	1180	-2585	14485	16355	-2250	-2250	0	0	-1245	-2250
	Anomaly 2	381		Soymeal	3/02	5580	-1660	-1725	-5585	11380	0	6115	0	-2585	0	0	-2255
	Anomaly 2	381		Silver	3/02	3900	-920	8240	-5180	27065	22200	-4175	-5650	0	1170	0	0
	Anomaly 2	381		Euro C	3/02	8288	13775	-11025	138	42838	19288	-2250	0	-4500	-2250	0	0
	Anomaly 2	381		Nat Gas	3/02	-5020	5260	6075	-12475	-5040	-1250	2850	0	8735	1205	0	1375
	Anomaly 2	381		Bonds	3/02	500	-8438	763	-313	-6868	0	-2263	2225	0	0	0	0
68	Grand Cayman System	177		Jap Yen	8/92	-14025	-4863	-2576	-1201	1687	5325	0	0	-1438	0	-1500	-75
	Grand Cayman System	177		B Pound	8/92	-1795	-7144	-1469	-3119	11638	16438	0	0	6669	0	-3588	7713
	Grand Cayman System	177		Euro \$	8/92	-850	-725	-575	-1775	-2300							

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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)
-10280	-2950	-2890	3800	2190	-7240	18750	43	37.2	2585	-1799	6	9999	-72.4%	92.8%	41850	18750	186.0%	278.0%
-2915	8025	18135	17480	7410	31575	37605	97	52.6	2209	-1765	6	12000	263.1%	92.8%	89335	39190	330.9%	278.0%
5180	3770	1775	-2040	4405	20265	15305	179	53.1	1110	-1015	4	22500	90.1%	92.8%	19555	37315	38.6%	278.0%
-920	14788	2369	-7346	6930	42193	18841	55	45.5	4612	-2443	5	15000	281.3%	92.8%	147441	24276	302.4%	278.0%
-6095	3550	1555	-1080	1105	-16745	24225	51	35.3	1874	-1530	6	22500	-74.4%	92.8%	-34065	43210	-46.6%	278.0%
-190	7700	8790	-3920	9380	-2670	35070	55	47.3	3187	-2953	5	13500	-19.8%	92.8%	78350	35070	178.6%	278.0%
5880	90	8030	-6830	-10	45520	10390	151	45.7	1920	-1061	5	13500	337.2%	92.8%	272240	16030	620.5%	278.0%
-2600	0	-7213	0	8388	68663	9813	11	54.5	13527	-2484	3	10500	653.9%	92.8%	82600	15775	236.0%	278.0%
-17000	-1150	35225	-6475	-8275	7700	59200	20	45.0	12953	-9898	4	84375	9.1%	92.8%	69675	59200	24.8%	278.0%
0	-2466	0	0	738	4447	2466	3	66.7	3456	-2471	1	5400	82.3%	91.5%	8238	10397	19.7%	19.0%
0	0	0	0	-2388	9272	2388	2	50.0	11659	-2387	1	9600	96.6%	91.5%	13841	15081	14.9%	19.0%
9490	0	-1730	-5250	-1370	26600	8350	7	42.9	13600	-3563	3	13500	197.0%	91.4%	105130	34830	102.7%	28.9%
-1363	0	1525	0	-3175	7300	5063	7	42.9	4629	-1651	2	3600	202.8%	91.4%	6250	9338	22.9%	28.9%
-2222	-2288	858	0	-869	0	7557	7	42.9	2805	-2107	3	3300	0.0%	91.4%	13662	15961	54.6%	28.9%
0	0	900	0	250	5325	0	5	100.0	1065	0	0	2250	236.7%	91.4%	6125	2925	35.9%	28.9%
0	0	675	0	3725	213	19813	6	66.7	5066	-9920	2	9300	2.3%	91.4%	-15913	38800	-22.6%	28.9%
0	0	-1313	0	4363	5788	4350	5	60.0	3379	-2175	2	9000	64.3%	91.4%	1750	17525	2.6%	28.9%
0	0	-890	0	1280	3280	1990	6	66.7	1318	-988	2	5400	60.7%	91.4%	3350	14480	8.2%	28.9%
0	0	-2190	0	-1420	2620	3610	5	40.0	4275	-1977	2	9600	27.3%	91.4%	2450	13450	3.4%	28.9%
-11675	-10350	-6450	7125	8975	37900	30375	133	54.1	2198	-1970	12	42188	89.8%	89.8%	105275	65775	32.9%	32.9%
9750	1150	1800	175	6350	37800	8275	120	71.7	1056	-1562	3	42188	89.6%	89.6%	120850	28400	40.0%	40.0%
-380	0	0	-1960	640	9810	2340	10	60.0	2080	-668	3	9600	102.2%	87.7%	1410	9460	2.6%	13.7%
-1980	0	12150	-5690	30	45020	5920	10	60.0	8820	-1975	3	13500	333.5%	87.7%	22470	48700	29.4%	13.7%
-264	-869	-803	0	385	3256	4741	9	44.4	1999	-946	5	3300	98.7%	87.7%	22968	8822	122.8%	13.7%
0	0	0	-1075	875	-1250	4038	5	40.0	1394	-1346	3	9000	-13.9%	87.7%	-11163	13525	-21.9%	13.7%
-3525	0	-1075	863	-1075	2363	20925	8	37.5	9654	-5320	2	10500	22.5%	87.7%	34050	20925	57.2%	13.7%
8310	0	0	0	1540	7830	2020	13	53.8	1861	-863	3	13500	58.0%	87.7%	7940	20100	10.4%	13.7%
-3280	-1315	-1075	-1700	1145	-3655	7370	13	30.8	1705	-1165	6	6000	-60.9%	87.7%	-15140	24810	-44.5%	13.7%
19	0	0	0	-2400	319	4144	5	40.0	2241	-1388	2	7200	4.4%	87.7%	-6319	18563	-15.5%	13.7%
12070	-15820	-10580	0	-120	-14360	42240	20	20.0	10053	-3411	7	13500	-106.4%	87.6%	81710	42240	91.9%	75.0%
-1075	0	725	-450	-200	1400	1075	19	36.8	693	-287	3	2250	62.2%	87.6%	-11175	12575	-75.4%	75.0%
0	-530	-690	-160	-1010	980	2665	17	17.6	1305	-209	11	3000	32.7%	87.6%	-370	7640	-1.9%	75.0%
2025	2138	3000	-2588	2750	22963	8550	22	54.5	3699	-2137	3	9000	255.1%	87.6%	29925	14850	50.5%	75.0%
0	-830	-2030	0	2420	5740	11440	19	42.1	2646	-1402	7	3600	159.4%	87.6%	22270	11770	94.0%	75.0%
0	-5700	-1738	0	4913	29275	8488	16	37.5	8156	-1966	4	10500	278.8%	87.6%	65600	22950	94.9%	75.0%
-7680	-7900	1400	-5260	1210	2470	32050	20	30.0	7832	-3180	6	13500	18.3%	87.6%	85380	69070	96.1%	75.0%
281	0	0	0	-2250	-4219	4219	3	33.3	281	-2249	1	7200	-58.6%	86.3%	-16800	34856	-26.9%	33.5%
0	0	0	0	1345	425	2255	3	66.7	1340	-2259	1	3150	13.5%	86.3%	-16473	19233	-60.3%	33.5%
0	0	-2250	0	1005	14470	2250	6	66.7	4396	-1563	1	6000	241.2%	86.3%	11585	11115	22.3%	33.5%
0	6515	0	0	-1155	3105	2255	3	33.3	6515	-1701	1	6000	51.8%	86.3%	12940	8110	24.9%	33.5%
-2250	0	0	0	1950	36700	2250	4	75.0	12983	-2249	1	12000	305.8%	86.3%	77530	10875	74.5%	33.5%
0	0	-2250	0	4038	14600	9000	7	42.9	7867	-2258	4	10500	139.0%	86.3%	52613	21538	57.8%	33.5%
-2255	0	-1895	0	-4510	-10915	10915	5	0.0	51555	-2183	5	13500	-80.9%	86.3%	64810	25670	55.4%	33.5%
0	0	0	0	4508	4508	2261	2	50.0	6769	-2262	1	9600	47.0%	86.3%	11056	13050	13.3%	33.5%
3260	0	1972	0	1440	5772	4096	17	52.9	1343	-788	3	3150	183.2%	85.7%	-24152	37728	-33.2%	6.6%
290	-570	2240	-6980	-1850	-13580	27500	25	28.0	4191	-2384	6	9600	-141.5%	85.7%	-41190	47480	-18.6%	6.6%
-1995	155	-3785	-1710	40	-6915	15050	23	34.8	1804	-1424	6	6000	-115.3%	85.7%	-1405	30240	-1.0%	6.6%
0	0	1610	0	360	18760	1920	12	58.3	3289	-849	2	3600	521.1%	85.7%	61640	31080	74.2%	6.6%
-300	-500	700	-350	50	4450	800	11	54.5	975	-279	2	2250	197.8%	85.7%	7775	9825	14.9%	6.6%
0	0	2513	0	4913	39113	6863	12	58.3	7366	-2482	3	10500	372.5%	85.7%	62288	22125	25.6%	6.6%
-12120	-10060	-2980	-3030	-2820	-28080	40890	26	23.1	8103	-3838	11	13500	-208.0%	85.7%	26340	146350	8.4%	6.6%
-2350	0	488	0	688	3625	11838	17	52.9	3253	-3201	3	9000	40.3%	85.7%	22488	54288	10.8%	6.6%
4713	-6388	10000	-1738	-9925	40600	11663	17	29.4	14173	-2519	5	13500	300.7%	85.7%	39575	56025	12.7%	6.6%
8006	-938	-1256	-2663	75	3319	9938	26	38.5	2520	-1370	5	7200	46.1%	85.7%	-34706	76913	-20.8%	6.6%
-2050	-250	-1100	-1175	88	5525	5688	203	42.4	340	-203	10	6750	81.9%	81.9%	3088	11013	11.4%	11.4%
8525	825	0	0	0	8585	1150	4	75.0	3245	-1150	1	9000	95.4%	81.6%	38045	23725	31.3%	14.9%
-3295	0	-2285	0	0	-690	6060	4	25.0	5370	-2020	3	6000	-11.5%	81.6%	900	18575	1.1%	14.9%
0	0	0	0	0	29870	10650	4	75.0	13507	-10651	1	13500	221.3%	81.6%	124850	51900	68.5%	14.9%
-3581	0	0	0	0	1369	4688	3	33.3	6056	-2339	2	7200	19.0%	81.6%	8119	43800	8.4%	14.9%
0	0	-313	0	3725	2950	11025	4	50.0	6988	-5513	2	9300	31.7%	81.6%	-23338	40813	-18.6%	14.9%
0	0	0	0	1250	3738	1275	3	66.7	2507	-1280	1	9000	41.5%	81.6%	-4388	32075	-3.6%	14.9%
0	0	-3350	0	-460	6070	3810	5	40.0	6290	-2170	2	9600	63.2%	81.6%	-16450	43540	-12.7%	14.9%
-2250	-2250	0	-2250	0	-13500	13500	6	0.0	1725	-2250	6	7200	-187.5%	77.8%	-34748	34748	-62.3%	13.1%
0	0	12805	0	-3555	9735	3555	5	40.0	6645	-1185	3	3150	309.0%	77.8%	9236	14252	37.8%	13.1%
-1790	-2250	0	0	0	4320	12035	7	14.3	16355	-2009	6	6000	72.0%	77.8%	-5295	15035	-11.4%	13.1%
0	2815	0	0	3705	7795	4840	5	60.0	4212	-2421	2	6000	129.9%	77.8%	12685	8970	27.3%	13.1%
-2265	-2250	0	-2250	-1500	5280	18995	10	20.0	12723	-2521	4	12000	44.0%	77.8%	17135	18995	18.4%	13.1%
0	0	0	0	14138	24425	9000	6	33.3	16713	-2241	4	10500	232.6%	77.8%	78088	19975	96.0%	13.1%
1495	0	1715	5545	0	21670	2255	10	80.0	3273	-2257	1	13500	160.5%	77.8%	10130	27665	9.7%	13.1%
0	0	0	-4525	-2293	-6856	9081	6	16.7	4488	-2271	4	9600	-71.4%	77.8%	-18024	24774	-24.2%	13.1%
0	0	-75	0	0	2238	3088	6	33.3	3238	-1057	3	9000	24.9%	77.2%	72975	42400	46.3%	18.1%
0	0	731	0	-5444	22519	5444	7	57.1										

#5-2009 ISSUE

Rank by % Chng Col. 17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year											
		# (3)	Day Trd.			(6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
						2004	2005	2006	2007	2008							
	Grand Cayman System	177		Bonds	8/92	3050	-2960	4720	-4770	-9310	-7420	0	0	-2360	0	0	4530
	Grand Cayman System	177		Live Cattle	8/92	-7580	1888	-3752	-4328	8416	5128	0	2184	0	448	0	76
	Grand Cayman System	177		Cotton	8/92	11010	-3480	2840	-1510	11000	5370	0	0	2815	0	-1420	0
	Grand Cayman System	177		Sugar	8/92	-223	1625	4323	-1870	-3875	0	0	773	437	0	-1456	0
69	Golden SX Const.	254		Live Cattle	7/96	-5872	756	3852	-4996	10664	5124	0	-412	0	0	0	0
	Golden SX Const.	254		T Note	7/96	2700	-1810	-1020	-830	6250	3070	0	2180	-1570	0	0	550
	Golden SX Const.	254		Crude	7/96	10840	710	2290	20580	26880	0	25450	0	5860	-5520	0	-1570
	Golden SX Const.	254		Cotton	7/96	430	-11135	-2920	-5390	2765	5370	-75	0	0	-1760	-35	0
	Golden SX Const.	254		Coffee	7/96	-1633	6245	-637	767	-2739	5625	0	-450	0	0	-1575	0
	Golden SX Const.	254		Jap Yen	7/96	-525	3151	-3602	-1464	2549	11675	0	0	3038	-4263	-1575	1325
70	GK-Currency Trader	294		Euro C	12/98	12000	-588	-3738	9525	15163	23238	-15775	0	0	0	0	3000
	GK-Currency Trader	294		Jap Yen	7/98	-21263	11838	-10400	-8788	10751	6938	0	0	2588	0	0	-5488
	GK-Currency Trader	294		S Franc	7/98	-1924	551	-7613	-4050	6312	10250	-13238	0	-11775	0	0	3950
	GK-Currency Trader	294		\$ Index	7/98	5260	-530	-4730	1720	4740	8680	-5750	0	0	-5530	0	3290
71	HiProb	491		Mini Midcap	1/05	n/a	2380	8360	1110	20145	595	7305	1075	4890	-2945	0	-1075
	HiProb	491		Mini Russell	1/05	n/a	3635	8485	8040	21325	2555	7455	1105	1525	-3055	0	-875
	HiProb	491		Mini S&P	1/05	n/a	-2413	2963	3663	9613	375	4938	150	3663	-300	0	-600
	HiProb	491		Mini Nasdaq	1/05	n/a	-565	3260	1700	1685	715	2565	610	2215	-1415	-155	-960
72	The Big Blue	242	*	S&P	8/96	300	-10125	-3075	14625	21450	-2400	11925	-2525	175	1175	3575	3300
73	AlfaMAXX	432	*	S&P	5/03	-14100	-12225	15400	45526	71975	17225	1700	-375	1400	5200	800	8725
74	Scooter	105		Coffee	12/89	12413	-17193	-15226	12057	2232	4650	-2006	-3900	-19	-825	-19	-1669
	Scooter	105		Crude	12/89	2800	-28200	2990	14930	58780	0	25460	-18210	-15150	-840	-12160	-2130
	Scooter	105		Copper	12/89	4849	-5063	-1412	34939	30150	32775	7313	-1325	-5725	0	7925	-8338
	Scooter	105		Jap Yen	12/89	12313	3374	-13327	536	30139	15138	6288	-2450	10300	-4188	-525	-8763
	Scooter	105		Bonds	12/89	-4850	2940	4490	11580	7950	9300	11630	0	7390	-4000	-580	2940
75	24 Fujiko	548	*	Mini S&P	3/06	n/a	n/a	-1138	-50	1213	750	1688	513	-938	2513	475	1475
76	CatsCan IV	563		T Note	11/06	n/a	n/a	-1710	9000	6500	7430	0	450	-4370	0	1660	4470
	CatsCan IV	563		Euro \$	11/06	n/a	n/a	-1075	-5125	1150	2300	-625	1475	-625	-675	50	1000
	CatsCan IV	563		\$ Index	11/06	n/a	n/a	2030	4210	7040	5690	0	2330	-1780	0	-680	3390
	CatsCan IV	563		Coffee	11/06	n/a	n/a	2531	-8643	188	10294	2081	-2344	3825	-1613	-1031	-1181
	CatsCan IV	563		Euro C	11/06	n/a	n/a	2513	8390	28438	19025	0	10638	10550	-625	-2625	9575
	CatsCan IV	563		Nat Gas	11/06	n/a	n/a	17560	-23790	64320	-20790	7390	-8240	7230	5370	-610	-5890
77	William Tell Bonds	262		Bonds	9/97	8660	-6440	1760	-4750	9080	1200	320	-3100	-970	8280	540	-590
78	R-Breaker	187	*	S&P	7/93	-13200	-20475	-7100	42425	8350	-3450	15375	1650	-575	9275	-6950	4250
79	Auto Core Duo	603		Soybeans	4/08	n/a	n/a	n/a	n/a	26913	-1550	-838	5350	-1425	2213	-825	-4500
	Auto Core Duo	603		Euro C	4/08	n/a	n/a	n/a	n/a	-14888	938	-1388	-788	-925	1463	2200	-2525
	Auto Core Duo	603		Gold	8/07	n/a	n/a	n/a	-2195	22775	2835	5440	1995	1910	4395	1725	-555
	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	n/a	2843	22663	-2013	-3350	463	-700	2163	1200	625
	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	n/a	-825	6145	325	-150	1088	-2788	413	-3638	3150
80	Jen Jamer	656	*	Mini Midcap	1/09	n/a	n/a	n/a	n/a	11770	2280	4135	215	235	1470	50	955
81	Profit Quest	231		\$ Index	9/95	-3430	-7130	-60	-340	5430	-280	0	240	140	-2960	0	5050
82	Murlantic Cattle Method	34		Live Cattle	6/82	-2580	-5816	1144	-7272	-3756	1068	-916	1024	2896	-1068	-448	1204
83	Mesa T-Notes	435		T Note	1/03	3226	-2350	-2575	5408	-11679	-3364	434	8075	-1434	1666	-2869	-2575
84	RC Trend	598		S&P	8/07	n/a	n/a	n/a	20850	-19850	1200	-4400	600	2175	21700	-1325	7525
	RC Trend	598		Mini S&P	8/07	n/a	n/a	n/a	4925	-10813	-950	-1188	-400	375	3150	-263	1513
85	Golden SX	253		Live Cattle	7/96	-8208	-888	-472	-4596	9120	-408	1336	0	0	648	0	80
	Golden SX	253		T Note	7/96	9680	4560	2940	2420	3270	3060	0	2190	1590	-3240	0	550
	Golden SX	253		Crude	7/96	900	1770	1030	7550	40150	0	25450	-9540	-1630	0	0	-1580
	Golden SX	253		Cotton	7/96	-2290	-2820	1035	-1575	6545	5370	0	-1725	0	0	0	0
	Golden SX	253		Coffee	7/96	-1463	2043	-3976	2869	-1350	0	-1575	0	0	0	0	0
	Golden SX	253		Jap Yen	7/96	-7726	8450	-6401	-4800	7511	11625	0	0	-1275	-1575	0	0
86	Delphi Universal	509		Mini Midcap	9/05	n/a	4545	3155	11380	13395	14025	-9300	3205	3470	-685	-2700	590
87	Spectrum	438	*	Nasdaq	8/03	3550	-4550	400	-1300	20175	15125	-875	-5150	-7400	0	-750	400
	Spectrum	438	*	SP Midcap	8/03	3000	-6625	2500	-23375	25375	25300	-14100	-5500	-12850	18500	350	5350
	Spectrum	438	*	Russell 2K	8/03	650	-3475	-750	-10850	5950	3835	-110	-1255	-470	1825	2110	-80
	Spectrum	438	*	S&P	8/03	2475	-1175	5500	8125	69975	33275	1900	-3125	-12900	10675	-450	7775
88	SPMD 500	413	*	S&P	4/05	n/a	-6000	1825	9075	-4925	-9800	3825	2550	-6925	10450	6250	4325
89	R-Levels	186	*	S&P	7/93	-325	-5700	-14100	4725	-2750	14100	5975	-275	-2425	425	-3275	2525
90	Basis	269		Cotton	1/98	1890	-3700	-1255	-2515	-8080	4570	0	0	-290	0	-2050	0
	Basis	269		Heat Oil	1/98	8785	0	0	-2285	54003	0	0	0	0	0	0	0
	Basis	269		T Note	1/98	6620	-950	-1100	2260	-1070	-1560	0	0	0	0	730	3160
	Basis	269		Bonds	1/98	7350	-9440	8640	-6530	530	0	0	0	0	0	0	0
	Basis	269		\$ Index	1/98	6170	-30	-930	-520	-10	4380	0	0	-2050	-1170	0	8130
1	Basis	269		S Franc	1/98	4288	8013	-1525	-6013	888	0	0	-3275	0	-4163	0	8400
	Basis	269		B Pound	1/98	9499	-281	-1776	-5619	19025	16438	2925	0	0	0	0	10025
91	Millenium 2000	280		Cotton	5/98	-4525	-3235	255	6580	9345	8585	0	0	2960	0	540	550
	Millenium 2000	280		Unleaded	3/98	0	-5145	0	2113	-5	0	0	0	0	0	0	0
	Millenium 2000	280		Live Cattle	3/98	-3372	1296	-2152	1044	-4284	0	0	0	0	0	0	-1524
	Millenium 2000	280		Coffee	3/98	10745	-15188	-10651	-1594	10913	6263	-2175	-6938	2213	-75	731	-1669
	Millenium 2000	280		Euro C	12/98	-2713	-8739	-7937	-6888	16838	23238	-19250	0	0	-2075	0	338
	Millenium 2000	280		Jap Yen	3/98	13313	4712	-11538	5838	17688	15138	6288	-6225	9925	0	800	-6450
92	STAT	344		Euro C	5/01	10587	900	-3689	-5350	5400	14100	-2625	-3025	1588</			

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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	-3360	-110	-1880	-10600	10600	8	25.0	3370	-2890	4	9600	-110.4%	77.2%	44540	23350	26.5%	18.1%
-1612	216	-1484	312	-460	4808	3028	9	66.7	1394	-1188	1	3000	160.3%	77.2%	-4640	22104	-8.8%	18.1%
-1910	0	0	-5910	2410	1355	9240	9	44.4	3083	-2191	4	6000	22.6%	77.2%	39140	19935	37.3%	18.1%
2554	0	0	6541	-2912	5936	2912	7	71.4	2085	-2240	1	5400	109.9%	77.2%	4917	8120	5.2%	18.1%
-1576	-392	-1256	-108	-1328	52	5072	8	12.5	5124	-725	7	3000	1.7%	75.3%	-5964	17528	-14.7%	19.8%
0	430	-1580	0	870	3950	2170	7	71.4	1420	-1572	1	5400	73.1%	75.3%	21930	10680	30.1%	19.8%
10210	-9570	3200	-4850	-190	23020	11410	9	44.4	11180	-4328	2	13500	170.5%	75.3%	81690	24530	44.8%	19.8%
-145	-3930	-1575	0	3120	970	7520	9	22.2	4245	-1073	7	6000	16.2%	75.3%	-11290	42675	-13.9%	19.8%
-1744	-1575	0	-1575	-1575	-2869	8494	7	14.3	5625	-1417	6	7200	-39.8%	75.3%	1575	42750	1.6%	19.8%
-2975	-1575	0	0	2438	8088	9063	9	55.6	3695	-2603	2	9000	89.9%	75.3%	29950	18800	24.7%	19.8%
0	0	2513	0	4913	17888	15775	5	80.0	8416	-15776	1	10500	170.4%	74.3%	73250	15775	62.9%	23.1%
0	0	-88	0	4363	8313	5575	5	60.0	4629	-2787	2	9000	92.4%	74.3%	-13650	36988	-13.2%	23.1%
0	0	675	0	3725	-6413	25013	6	66.7	4650	-12524	2	9300	-69.0%	74.3%	-2975	26888	-2.8%	23.1%
0	0	1600	0	1980	4270	11280	6	66.7	3888	-5651	2	3600	118.6%	74.3%	26220	11280	63.3%	23.1%
-5	815	0	3440	0	14095	4025	13	76.9	1812	-1339	3	22500	62.6%	73.9%	38190	4025	34.5%	38.3%
205	635	2455	1975	-275	13705	3930	13	76.9	1791	-1398	2	12000	114.2%	73.9%	45180	3930	76.6%	38.3%
-63	875	0	1275	175	10488	1613	13	76.9	1276	-755	2	13500	77.7%	73.9%	19000	4525	28.6%	38.3%
-215	615	0	975	0	4950	2745	13	61.5	962	-548	5	10500	47.1%	73.9%	7750	2745	15.0%	38.3%
250	7350	-1300	5500	4000	31025	7100	104	44.2	1918	-985	7	42188	73.5%	73.5%	84163	50725	14.9%	14.9%
-5950	-1925	-6750	4475	6450	30975	15275	132	41.7	2257	-1212	8	42188	73.4%	73.4%	111126	44400	40.0%	40.0%
9019	-750	2344	-394	-4069	2363	13200	24	45.8	2218	-1693	2	7200	32.8%	72.9%	125813	54581	86.6%	27.6%
13890	3400	-6200	-6480	2900	-15520	48490	26	26.9	7321	-3511	8	13500	-115.0%	72.9%	12130	48490	4.5%	27.6%
-288	-13150	-213	-1738	-400	16838	28775	23	30.4	9200	-2967	4	13500	124.7%	72.9%	19663	40250	7.2%	27.6%
450	-4088	1775	0	4138	18075	17538	21	38.1	4861	-1801	7	9000	200.8%	72.9%	86350	24013	47.6%	27.6%
1120	-360	-6030	-4940	260	16730	15200	20	50.0	4165	-2492	3	9600	174.3%	72.9%	50070	27420	25.9%	27.6%
-1675	675	-275	-1600	1313	4913	4025	236	44.1	362	-248	7	6750	72.8%	72.8%	2500	10750	9.9%	9.9%
1130	-1110	-4390	0	-90	5180	7270	17	35.3	3115	-1229	4	5400	95.9%	71.8%	11540	7270	71.2%	87.3%
-325	-625	75	-375	-375	1275	1875	23	30.4	775	-259	4	2250	56.7%	71.8%	-5450	6725	-80.7%	87.3%
0	0	1610	0	1970	12530	2710	10	60.0	2883	-1192	2	3600	348.1%	71.8%	20120	4000	186.3%	87.3%
5531	-3806	-3094	-2269	2869	9263	9169	20	50.0	2603	-1677	4	7200	128.7%	71.8%	-9038	27694	-41.8%	87.3%
-3988	-2325	-3200	0	1150	38175	9513	17	35.3	9454	-1687	6	10500	363.6%	71.8%	58488	9513	185.7%	87.3%
-11750	-4740	9040	-3660	-9310	-35960	35960	29	24.1	4737	-3138	9	13500	-266.4%	71.8%	35530	35960	85.4%	87.3%
-2520	790	2880	-1760	1770	6840	6450	39	74.4	1026	-2297	2	9600	71.3%	71.3%	26020	14170	22.0%	22.0%
1025	5925	-4550	7550	525	30050	10700	162	39.5	1938	-959	7	42188	71.2%	71.2%	290125	44950	41.5%	41.5%
-3988	3413	-325	-200	1375	-1300	14525	129	36.4	1077	-632	10	9000	-14.4%	68.5%	28000	14525	196.5%	163.8%
-1875	2475	2550	-638	1688	3175	7700	148	43.2	786	-560	7	3600	88.2%	68.5%	-11263	23550	-197.6%	163.8%
-2495	2265	1530	-3570	80	15555	6805	77	44.2	1322	-685	7	9999	155.6%	68.5%	27860	7620	123.8%	163.8%
-690	2900	4438	1388	-50	6373	8225	150	37.3	760	-384	10	6750	94.4%	68.5%	37240	8225	245.2%	163.8%
-225	1388	-1005	-835	1138	-1140	6725	114	37.7	510	-325	10	3750	-30.4%	68.5%	4005	7088	47.5%	163.8%
-895	-105	-930	-115	300	7595	2735	61	59.0	401	-273	8	11250	67.5%	67.5%	12950	2735	115.1%	115.1%
-1500	0	850	0	850	2390	2960	8	62.5	1426	-1580	1	3600	66.4%	66.4%	-3410	23360	-6.6%	-6.6%
640	-912	-856	-428	-236	1968	2932	41	17.1	1358	-222	13	3000	65.6%	65.6%	-41356	45492	-59.5%	-59.5%
-738	394	2490	2235	-779	3535	9222	27	44.4	2076	-1422	5	5400	65.5%	65.5%	6304	18689	16.9%	16.9%
-7750	-75	-2850	4325	8425	29550	11325	133	61.7	1327	-1558	6	42188	70.0%	65.2%	33750	38575	35.6%	29.4%
-1625	-13	-650	800	1613	2363	2850	133	39.1	368	-207	9	6750	35.0%	65.2%	-1388	12188	-9.1%	29.4%
-448	796	0	-1784	-1192	-972	2976	10	40.0	715	-639	4	3000	-32.4%	64.0%	-15652	25144	-38.6%	23.6%
0	-1140	0	0	860	3870	3830	7	71.4	1650	-2186	1	5400	71.7%	64.0%	47110	6190	64.6%	23.6%
10220	-5560	0	0	-180	17180	12750	8	25.0	17835	-3082	4	13500	127.3%	64.0%	63190	17030	34.7%	23.6%
0	0	0	0	0	3645	1725	2	50.0	5370	-1725	1	6000	60.8%	64.0%	11245	19580	13.9%	23.6%
3881	-1575	-1575	-1575	-281	-2700	5006	6	16.7	3881	-1318	4	7200	-37.5%	64.0%	18225	39788	18.8%	23.6%
0	0	0	-1575	0	7200	4425	4	25.0	11625	-1475	3	9000	80.0%	64.0%	16100	20763	13.3%	23.6%
1010	5080	-1910	-1325	2710	14170	10995	102	35.3	1666	-694	10	22500	63.0%	63.0%	41920	10995	43.8%	43.8%
1250	300	0	2100	-1050	3950	17550	48	45.8	1647	-1240	6	26250	15.0%	61.5%	6625	17550	4.0%	15.6%
-1075	-1050	0	1860	5	16790	33200	46	50.0	3292	-2562	5	24000	70.0%	61.5%	9865	63550	6.5%	15.6%
380	1435	0	1410	-35	9045	3885	45	64.4	675	-656	2	22500	40.2%	61.5%	5320	29675	3.7%	15.6%
600	1225	0	2625	-750	40850	16500	46	58.7	3202	-2401	5	42188	96.8%	61.5%	92000	18400	34.4%	15.6%
4325	1975	-2600	10025	1375	25775	12675	179	49.7	1675	-1369	7	42188	61.1%	61.1%	31725	29825	16.1%	16.1%
2350	-225	775	8050	-2800	25200	13625	85	41.2	2207	-1042	8	42188	59.7%	59.7%	121438	51175	17.4%	17.4%
-2925	-1260	-1850	-4345	145	-8005	16280	14	28.6	2865	-1948	6	6000	-133.4%	59.6%	-18275	33205	-25.4%	26.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	59.6%	96944	10487	53.9%	26.8%
0	0	-1660	-1800	560	-570	3460	8	37.5	1483	-1004	4	5400	-10.6%	59.6%	9440	12470	14.6%	26.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	9600	0.0%	59.6%	8730	16600	7.6%	26.8%
0	0	1610	-1320	1800	11380	3640	10	50.0	3502	-1226	2	3600	316.1%	59.6%	24160	11230	55.9%	26.8%
0	0	675	0	3725	5363	7438	6	50.0	4267	-2479	3	9300	57.7%	59.6%	25788	16388	23.1%	26.8%
0	0	1206	-4763	-1281	24550	7200	9	66.7	5292	-2408	3	6000	409.2%	59.6%	29538	17519	41.0%	26.8%
1515	-280	-4080	-515	-1740	7535	8130	17	58.8	1844	-1556	3	6000	125.6%	58.9%	27270	11515	39.0%	1.5%
0	0	-2776	0	0	-2776	2776	1	0.0	0	-2776	1	15000	-18.5%	58.9%	31840	26859	18.1%	1.5%
0	1076	0	-1912	-256	-2616	2616	4	25.0	1076	-1231	2	3000	-87.2%	58.9%	4684	11444	13.3%	1.5%
9019	-469	7875	-356	-3806	10613	13856	26	42.3	2983	-1479	4	7200	147.4%	58.9%	-38231	66713	-44.9%	1.5%
-2488	-2075	0	0	1963	-350	25550	8	37.5	8513	-5178	3	10500	-3.3%	58.9%	6813	42338	5.9%	1.5%
-2075	1100	1775	-1350	-1488	17438	8525	18	38.9	5145	-1690	4	9000	193.8%	58.9%	-23363	66013	-21.9%	1.5%
0	-1800	1213</																

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
						2004	2005	2006	2007	2008							
Col. 17 (1)	(2)	(3)	(4)	(5)													
	STAT	344		S Franc	5/01	2724	-5450	-5664	-8513	2475	10250	-16213	-6150	0	0	0	7375
	STAT	344		\$ Index	5/01	7990	-820	-1360	-1970	130	6050	-2970	-1690	1680	-4140	0	4100
	STAT	344		Crude	5/01	13030	-8540	5670	21270	86540	0	25460	0	5850	-5110	0	0
	STAT	344		Jap Yen	5/01	-6025	11951	-7889	-3838	7225	7188	0	0	838	0	0	-3813
	STAT	344		Rough Rice	5/01	-3750	-1130	-5014	-1446	7380	0	-796	0	2586	0	-1530	-1196
93	RUMI	618		Mini Russell	2/08	n/a	n/a	n/a	n/a	-14345	2215	-3775	5560	-1305	-310	-1715	335
	RUMI	618		Mini Midcap	2/08	n/a	n/a	n/a	n/a	-18925	1515	-1765	4225	-1650	755	-1530	1130
94	CatsCan IV Const	564		T Note	11/06	n/a	n/a	-3000	9060	10160	7430	0	-2020	-5070	0	1660	4470
	CatsCan IV Const	564		Euro \$	11/06	n/a	n/a	-1075	-4700	1200	2300	-625	1475	-625	-625	50	1000
	CatsCan IV Const	564		\$ Index	11/06	n/a	n/a	2030	3590	7700	6240	0	3170	-1230	0	0	6500
	CatsCan IV Const	564		Coffee	11/06	n/a	n/a	2531	-8643	188	10294	2081	-2344	3825	-1613	-1031	-1181
	CatsCan IV Const	564		Euro C	11/06	n/a	n/a	2513	15625	6264	12363	0	8863	8775	-625	-5150	9575
	CatsCan IV Const	564		Nat Gas	11/06	n/a	n/a	17560	-23790	64320	-20790	7390	-8240	7230	5370	-610	-5890
95	Magnet	266		S&P	11/97	32675	-150	26875	62875	-23525	27950	0	4125	-3200	-2975	-9625	9175
96	Propero	640	*	Mini Midcap	4/08	n/a	n/a	n/a	n/a	3625	-1375	3040	-1205	1440	2855	-1275	2120
	Propero	640	*	Mini Russell	4/08	n/a	n/a	n/a	n/a	3035	-2960	3850	-1855	720	2105	-1045	2310
97	Natural Gas Offense	526		Nat Gas	8/05	n/a	39340	46900	2720	55640	-2210	820	370	-5340	7430	300	-940
98	Natural Gas Trader- GA	505		Nat Gas	8/05	n/a	9510	58010	6180	32950	-2210	810	370	-5340	7440	290	-930
99	Belly Trader	234		Pork Bellies	12/95	-10492	-3132	-112	3988	-8808	2092	0	1784	1780	0	1984	-820
100	RC Countertrend	642	*	S&P	6/08	n/a	n/a	n/a	n/a	-14250	3425	-6975	-2050	18000	13525	-4850	2775
	RC Countertrend	642	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	-1038	-350	1838	313	3650	1750	-575	388
101	Samurai_35	283		Bonds	5/98	5360	8630	-90	1940	-5110	14420	-2090	6350	-2150	-280	-3530	1190
102	T-Bonds Day_Trade	139	*	Bonds	1/84	-3410	-960	-2230	-3360	4330	-470	1770	3360	-110	2760	-1470	2450
103	RC Book 2	566	*	S&P	10/06	n/a	n/a	-4425	10175	34725	9550	8375	2660	6400	1275	-9425	14825
	RC Book 2	566	*	Mini S&P	10/06	n/a	n/a	-963	2638	1938	1575	-588	75	1175	163	-1875	2550
104	Big Blue 2	664	*	S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	5825	10325
105	Mechwarrior	480		S&P	12/04	-2425	16225	39000	2100	132225	15925	8200	-2200	6250	-7450	6475	9300
106	Samurai_7	281		Heat Oil	5/98	1827	-5267	3549	33801	69498	3696	19975	-3045	-105	-9521	-2604	3595
	Samurai_7	281		Bonds	5/98	8160	340	8830	-3690	14570	8490	5260	2890	-1300	-2220	2720	60
	Samurai_7	281		Cotton	5/98	15760	1010	-3105	-8550	8225	1655	-2075	2825	150	-2040	25	-2135
	Samurai_7	281		Nat Gas	5/98	34910	18620	14290	30590	61640	5020	1620	1510	-100	2790	7270	-10710
	Samurai_7	281		S Franc	5/98	-6000	-488	-17113	6364	14775	2125	-2425	6300	-2988	438	-1088	0
107	Tzar	426		D. Jones	3/03	-12330	2510	-11990	10940	30080	21900	1020	2350	-4800	-1080	1300	-4500
	Tzar	426		Russell 2K	3/03	40700	23675	11125	120000	-97685	-3960	-8485	-5445	1310	0	-4225	0
	Tzar	426		Nasdaq	3/03	34800	-8350	21625	-32075	49200	34450	-5300	5400	-9800	-7525	-6700	0
	Tzar	426		S&P	3/03	4400	-1250	63300	93475	43975	3050	0	-12650	23450	-13475	19100	-13850
108	FT S&P DayTrade	171	*	S&P	6/92	-4025	-1825	-23475	15675	33350	5525	3725	-1750	2475	-1300	-3350	-2400
109	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	-770	-1645	688	-2100	375	38	113	-1625	0
110	Keystone	538	*	Mini Russell	4/06	n/a	n/a	13495	7430	-13075	4995	-7870	-4360	690	860	4960	4675
	Keystone	538	*	S&P	4/06	n/a	n/a	26175	27300	4025	19500	4500	-325	20625	-2575	-825	6225
	Keystone	538	*	Mini S&P	4/06	n/a	n/a	4213	7100	288	3375	600	-863	4763	-550	-488	1450
111	RC Intermediate	610	*	S&P	12/07	n/a	n/a	n/a	8550	10150	12350	225	6500	200	3300	-5425	8625
	RC Intermediate	610	*	Mini S&P	12/07	n/a	n/a	n/a	688	-1750	2713	-1513	-200	-38	600	-1088	1313
112	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	0	7180	8185	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
	GK Universal Trader II	551		Gold	3/06	n/a	n/a	0	10025	0	0	0	0	-16595	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		Unleaded	3/06	n/a	n/a	0	10421	34933	34508	0	0	0	0	0	0
	GK Universal Trader II	551		Nikkei	3/06	n/a	n/a	0	0	14900	0	0	0	0	0	0	0
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	-3606	-10681	16928	11409	0	0	0	0	0	0
	GK Universal Trader II	551		Euro C	3/06	n/a	n/a	-6850	14388	12988	0	0	0	0	0	0	0
113	SAGA	472		Jap Yen	4/04	-1575	11900	-16791	576	16989	10788	0	0	1950	0	0	-4250
	SAGA	472		Euro C	4/04	3974	-6188	-7164	5799	5688	0	0	0	0	0	0	0
	SAGA	472		Crude	4/04	9110	-11610	4690	19430	0	0	0	0	0	0	0	0
	SAGA	472		T Note	4/04	-8120	-2270	3580	7290	11140	5480	7040	0	-2810	0	-3270	1300
114	Dynamic MovAvgCross	303		Nat Gas	8/99	10830	-32540	-41760	-10560	53920	0	15170	0	15050	0	10290	0
	Dynamic MovAvgCross	303		Crude	8/99	21610	830	-10040	6860	90770	0	25450	0	5860	-7970	-4590	630
	Dynamic MovAvgCross	303		Cotton	8/99	-4590	1980	1265	-1525	11160	5370	540	0	-2350	-595	120	0
	Dynamic MovAvgCross	303		S Franc	8/99	5749	-6188	1512	-4738	-10126	10250	-13663	-7325	2413	-2763	-2013	-350
	Dynamic MovAvgCross	303		Jap Yen	8/99	-16140	-225	-10713	-11351	9250	11288	0	0	7638	0	0	6375
	Dynamic MovAvgCross	303		T Note	8/99	9090	-8400	1040	-1480	-1800	-260	0	0	4000	4840	-2040	2990
	Dynamic MovAvgCross	303		Bonds	8/99	7750	-4430	7420	-6650	-19880	-8870	0	9370	6090	-6230	-4120	6330
115	Universal 2.0	468		Silver	11/03	4795	-2070	-2715	-10250	43355	4905	-2670	-3540	-1885	-3325	2325	-3490
	Universal 2.0	468		Crude	11/03	5390	-2530	7990	26130	97510	4780	17870	6180	-2670	-3080	-2960	-1860
	Universal 2.0	468		Nat Gas	11/03	16440	1770	18180	17650	66620	3360	9480	4570	-2170	7470	-2450	-2010
	Universal 2.0	468		Soybeans	11/03	4215	3500	-3200	8925	11030	1970	-1660	-1540	-1175	-2255	2000	4510
	Universal 2.0	468		Euro C	11/03	-5061	-4037	-10415	-4674	14776	-1050	-675	2550	-2875	-8113	-638	-888
	Universal 2.0	468		T Note	11/03	4810	-1140	-1210	-4820	-7120	2110	-1280	-780	-580	-2970	-1050	2620
116	Dynamo	265	*	S&P	6/97	-10375	10425	-2575	-1150	17425	8575	2975	1475	-5300	9775	-700	5750
117	EVE T Bond	288		Bonds	3/98	13840	1050	-990	2570	4720	4130	5090	-2340	-7040	2280	0	0
118	Naka89	525	*	Mini S&P	12/05	n/a	750	-6613	5238	-4313	2625	1425	1363	-838	-1425	250	113
119	Mechwarrior-ES	485															

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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	675	0	3725	-338	22363	6	66.7	5506	-11198	2	9300	-3.6%	58.3%	-9725	31525	-12.2%	27.8%
0	0	1600	0	1980	6610	7120	8	62.5	3082	-2933	2	3600	183.6%	58.3%	26030	9460	84.2%	27.8%
9790	-9310	-3230	-2500	-8630	12320	23670	9	33.3	13700	-4787	5	13500	91.3%	58.3%	101280	26500	87.4%	27.8%
0	0	-2113	0	4363	6463	7113	7	71.4	2715	-3550	2	9000	71.8%	58.3%	-1975	23338	-2.6%	27.8%
-2670	-334	1044	-1754	-2076	-6726	8516	11	18.2	1815	-1151	6	3750	-179.4%	58.3%	-9560	17216	-29.4%	27.8%
1105	2430	600	3755	-1215	7680	6275	52	36.5	1927	-875	7	12000	64.0%	57.8%	-5105	16765	-24.3%	-19.1%
970	4145	535	4925	-990	12265	6000	51	41.2	2105	-1066	4	22500	54.5%	57.8%	-6410	23165	-16.3%	-19.1%
0	-1340	-5280	0	1030	880	10910	17	47.1	2278	-1930	4	5400	16.3%	55.1%	9670	10910	59.7%	77.1%
-775	0	625	-375	-375	2050	1250	21	28.6	958	-247	4	2250	91.1%	55.1%	-4200	6250	-62.2%	77.1%
0	0	1600	0	1980	18260	2320	9	66.7	3773	-1465	2	3600	507.2%	55.1%	25340	4170	234.6%	77.1%
5531	-3806	-3094	-2269	2869	9263	9169	20	50.0	2603	-1677	4	7200	128.7%	55.1%	-9038	27694	-41.8%	77.1%
-8888	-2325	1400	0	4913	28900	11213	15	46.7	7073	-2582	4	10500	275.2%	55.1%	40938	14263	130.0%	77.1%
-11750	-4740	9040	-3660	-9310	-35960	35960	29	24.1	4737	-3138	9	13500	-266.4%	55.1%	35530	35960	87.7%	77.1%
1925	0	39400	-9775	-10525	46475	20300	17	35.3	15450	-4204	5	84375	55.1%	55.1%	218275	61275	21.3%	21.3%
-705	155	560	45	550	6205	2420	75	60.0	432	-441	4	11250	55.2%	54.9%	8165	3535	45.8%	49.7%
-365	275	190	65	-30	3260	2960	78	57.7	427	-484	3	6000	54.3%	54.9%	5405	3465	56.9%	49.7%
7250	-1400	-4290	-1010	6390	7370	11590	75	50.7	1673.0	-1521.2	4	13500	54.6%	54.6%	153360	22410	262.2%	262.2%
7250	-1410	-4280	-1010	6380	7360	11600	75	50.7	1675.0	-1523.5	4	13500	54.5%	54.5%	115410	22280	197.3%	197.3%
-3788	2548	32	0	-3668	1944	8124	14	64.3	1579	-2455	2	3600	54.0%	54.0%	-8124	42760	-16.0%	-16.0%
-5700	3175	-7275	1875	3475	19400	19825	162	51.9	1831	-1727	5	42188	46.0%	53.9%	8700	49425	14.6%	19.0%
-1200	1063	-1163	413	863	6988	2863	163	44.8	460	-296	5	6750	103.5%	53.9%	4463	7550	46.7%	19.0%
2860	-4430	4120	-10410	-1000	5050	15230	68	39.7	2273	-1373	10	9600	52.6%	52.6%	46070	27170	41.1%	41.1%
-1170	-1040	-1030	-1600	-950	2500	6400	52	44.2	838	-578	5	4800	52.1%	52.1%	-30660	40840	-27.6%	-27.6%
-14650	-4450	-1025	4050	7500	25025	23150	164	62.8	1240	-1683	8	42188	59.3%	51.0%	47575	23150	35.6%	32.3%
-2900	-888	-688	25	1300	-75	6263	165	64.2	205	-369	7	6750	-1.1%	51.0%	2550	6263	11.9%	32.3%
2500	-1500	-7775	11550	-1775	19150	11175	78	47.4	1732	-1094	5	42188	45.4%	45.4%	19150	11175	45.4%	45.4%
10350	-5575	-4275	7050	-6000	38050	16475	114	55.3	3136	-3133	6	84375	45.1%	45.1%	201050	35175	47.7%	47.7%
-1474	5300	-29	-7871	6779	14696	18514	36	41.7	4116	-2244	4	15000	98.0%	44.2%	127646	19908	72.9%	59.3%
710	2370	-300	-150	1810	20340	4340	37	40.5	2498	-776	4	9600	211.9%	44.2%	50150	18750	44.8%	59.3%
-1700	1030	140	-3205	-495	-5825	9050	42	33.3	861	-638	8	6000	-97.1%	44.2%	14120	19325	20.2%	59.3%
-2820	-4440	0	-7110	1860	-5110	25080	36	33.3	2748	-1585	8	13500	-37.9%	44.2%	212690	37030	135.0%	59.3%
-2463	-2963	2013	-1200	1763	-488	10225	38	44.7	1133	-939	7	9300	-5.2%	44.2%	-35363	61313	-32.6%	59.3%
4210	4680	4370	910	-6050	24310	13330	27	55.6	3975	-2950	3	31200	77.9%	43.6%	31020	30680	14.7%	37.9%
4245	755	1595	2795	1665	-9750	26500	20	50.0	3386	-4361	3	45000	-21.7%	43.6%	130660	126820	43.0%	37.9%
3875	10450	0	200	-5700	19350	42175	24	37.5	11644	-5696	3	52500	36.9%	43.6%	100950	47975	28.5%	37.9%
16600	22550	19275	12425	-17550	58925	46275	28	57.1	11688	-10651	2	84375	69.8%	43.6%	282200	46325	49.5%	37.9%
4050	5100	-600	5775	1025	18275	16125	163	33.7	2148	-923	10	42188	43.3%	43.3%	143875	59550	19.3%	19.3%
-100	1083	988	1638	513	1608	3875	37	51.4	560	-503	4	3750	42.9%	42.9%	605	6773	6.7%	6.7%
-3005	225	-2275	-715	3795	1975	13385	165	50.3	620	-603	11	6000	32.9%	42.5%	12700	21860	59.1%	38.2%
-16225	-2275	-12600	-1325	4125	18825	35000	174	52.3	2082	-2056	10	42188	44.6%	42.5%	52325	41150	34.6%	38.2%
-3350	-663	-2225	-350	825	2525	7288	170	51.2	430	-421	10	6750	37.4%	42.5%	10150	9875	42.0%	38.2%
-4300	-4775	-400	-1075	5175	20400	17450	150	65	1093	-1618	5	42188	48.4%	42.1%	26525	26500	32.8%	26.1%
-863	-988	-363	-1038	1675	213	5063	152	65.8	178	-338	4	6750	3.1%	42.1%	-2050	6050	-15.8%	26.1%
0	0	0	0	0	0	0	1	0.0	8965	0	1	6000	0.0%	40.7%	15365	9625	69.8%	30.4%
0	0	0	0	0	0	0	1	0.0	705	0	1	3150	0.0%	40.7%	-5072	12017	-43.9%	30.4%
0	0	0	0	0	-16595	1	0	0.0	5150	0	1	9999	-166.0%	40.7%	-6570	16870	-17.9%	30.4%
0	0	0	0	405	405	0	1	100.0	405	0	0	3750	10.8%	40.7%	-5760	8480	-41.9%	30.4%
0	0	0	0	0	34508	0	1	100.0	34508	0	0	15000	230.1%	40.7%	45353	0	82.5%	30.4%
0	0	0	0	0	0	0	1	0.0	4225	0	1	15000	0.0%	40.7%	14900	750	27.1%	30.4%
0	0	0	0	0	11409	0	1	100.0	11409	0	0	9600	118.8%	40.7%	2640	14288	7.5%	30.4%
0	0	0	0	0	0	0	1	0.0	12988	0	1	10500	0.0%	40.7%	20525	6850	53.3%	30.4%
0	0	0	0	1325	9813	4250	4	75.0	4688	-4251	1	9000	109.0%	40.4%	10125	17113	19.9%	17.8%
0	0	0	0	788	788	0	1	100.0	788	0	0	10500	7.5%	40.4%	2900	21188	4.9%	17.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	40.4%	21620	28940	28.3%	17.8%
0	-1260	-2880	0	1330	4930	8920	8	50.0	3788	-2556	2	5400	91.3%	40.4%	4030	10710	13.2%	17.8%
-11250	-5970	7660	0	-11740	19210	21300	13	30.8	12043	-3225	7	13500	142.3%	40.3%	42670	116390	30.3%	7.2%
9480	-4150	-8300	1630	-11760	6280	25030	15	40.0	7712	-4444	3	13500	46.5%	40.3%	84690	25740	60.2%	7.2%
-1085	-2035	0	-2620	2410	-245	8565	13	30.8	2771	-1261	6	6000	-4.1%	40.3%	-16850	27030	-27.0%	7.2%
0	-3113	713	0	3725	-12125	28038	12	41.7	4288	-4800	3	9300	-130.4%	40.3%	-22063	37975	-22.8%	7.2%
-4163	0	-6725	75	4513	19000	10888	11	63.6	4270	-2716	4	9000	211.1%	40.3%	-12575	55300	-13.4%	7.2%
0	-550	-6860	0	1300	3420	8180	18	44.4	2548	-1693	5	5400	63.3%	40.3%	-990	16910	-1.8%	7.2%
0	-3230	-8470	0	300	-8830	16120	14	57.1	3174	-5695	3	9600	-92.0%	40.3%	-25230	30700	-25.2%	7.2%
-2245	-1245	3110	9565	4035	5540	20100	39	46.2	2526	-1905	4	12000	46.2%	40.3%	36230	40145	49.6%	72.2%
6130	3090	2260	1930	-9210	22460	13650	37	45.9	3407	-1769	5	13500	166.4%	40.3%	137740	13560	167.7%	72.2%
-220	-2120	2040	-1080	720	17590	7800	38	44.7	2369	-1078	5	13500	130.3%	40.3%	116360	40950	141.7%	72.2%
2275	-5140	-2525	-1610	-1290	-6440	10620	43	41.9	1092	-1045	10	9000	-71.6%	40.3%	17110	10620	31.3%	72.2%
-1175	-2563	300	2838	2125	-10163	16650	44	47.7	1066	-1414	3	10500	-96.8%	40.3%	-12913	31750	-20.2%	72.2%
-50	-50	-470	-460	-300	-3260	7080	37	32.4	713	-472	7	5400	-60.4%	40.3%	-13800	21250	-42.0%	72.2%
-2500	450	-7100	4500	-1300	16600	10050	50	30.0	3257	-922	10	42188	39.3%	39.3%	52475	43475	9.9%	9.9%
0	0	0	0	1620	3740	9410	9	55.6	2630	-2357	4	9600	39.0%	39.0%	10300	19650	9.1%	9.1%
-1000	-1450	-700	238	2013	2613	6500	169	28.4	498	-176	11	6750	38.7%	38.7%	-6375	10875	-23.6%	-23.6%
525	-1263	-825																

#5-2009 ISSUE

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
						2004	2005	2006	2007	2008							
Col. 17 (1)	(2)	(3)	(4)	(5)													
121	VC Daytrader	437	*	S&P	8/03	-19700	-11900	525	32900	110775	15425	9700	7075	2200	675	2800	-3000
122	Pegasus	440		Coffee	9/03	1687	-900	3113	-4126	10444	8513	0	1538	0	-300	0	0
	Pegasus	440		Corn	9/03	5076	-2651	2599	-2262	7087	0	0	0	0	-2000	0	0
	Pegasus	440		Cotton	9/03	-715	-3990	1835	1370	10090	5370	1550	0	125	0	-915	1125
	Pegasus	440		Heat Oil	9/03	1339	0	14494	0	0	0	0	0	0	0	0	0
	Pegasus	440		Crude	9/03	3430	0	12740	0	0	0	0	0	0	0	0	0
	Pegasus	440		T Note	9/03	720	-60	650	2890	2910	5000	0	2940	0	0	0	720
	Pegasus	440		Jap Yen	9/03	-7725	8575	-2450	-1113	16076	10788	3063	0	0	0	0	0
	Pegasus	440		Euro C	9/03	10063	10375	-10175	3113	13574	0	0	0	0	0	0	0
123	Hi-Lo Swing	346		Bonds	1/01	-1660	-610	5580	-2670	-1270	6550	0	0	-660	0	0	3620
	Hi-Lo Swing	346		Corn	1/01	6589	-2864	798	-5025	17837	11625	0	-1613	0	0	0	0
	Hi-Lo Swing	346		Lumber	1/01	2233	5093	1859	847	16027	0	3135	0	4422	0	-2992	0
	Hi-Lo Swing	346		Jap Yen	1/01	-5989	8650	-7438	-12300	3138	5838	0	0	-3350	0	0	-3338
	Hi-Lo Swing	346		Euro C	1/01	8887	2962	-11387	-3114	18976	23238	-15238	0	0	0	0	4050
	Hi-Lo Swing	346		Cotton	1/01	5245	-5490	-400	-2000	15140	5370	0	275	0	0	45	0
	Hi-Lo Swing	346		Coffee	1/01	-13237	14382	262	-2925	-6093	7163	0	-2494	0	0	-3338	0
124	Auto NRangeR	633		Mini S&P	4/08	n/a	n/a	n/a	n/a	-9925	-1350	0	0	1063	-263	1625	88
	Auto NRangeR	633		S&P	4/08	n/a	n/a	n/a	n/a	-53175	-6600	0	0	5475	-1450	3150	225
125	Longrifle	451		Mini S&P	1/04	-2500	-1763	-1775	-2925	6975	-363	1888	-900	1075	1538	263	2250
126	Capcon1	296		Copper	1/99	-9039	-12588	-5175	-12587	45338	44013	0	0	3088	0	-12850	0
	Capcon1	296		Crude	1/99	-1040	-16130	14800	-22120	91350	0	25460	0	5850	0	-3200	0
	Capcon1	296		Cotton	1/99	11710	-530	3620	390	13220	5370	0	0	2815	0	-4965	0
	Capcon1	296		S Franc	1/99	-7450	1863	-5913	-5562	-6725	0	-2075	0	3838	0	0	-5988
	Capcon1	296		Euro C	1/99	-2313	7600	-15226	-5812	34713	23238	0	0	-163	0	0	-18088
	Capcon1	296		B Pound	1/99	-6500	9331	-12557	-6938	27163	16438	0	0	6669	0	0	-11375
127	Parabolic Stop	65		Live Hogs	1/87	-6352	-64	-1056	-5868	8888	-44	1152	-1308	-604	-800	-8	-2308
	Parabolic Stop	65		Bonds	1/87	-4670	5670	-12510	7390	-3280	6670	4220	-4170	3310	-7970	0	-1460
	Parabolic Stop	65		Cotton	1/87	880	635	-4515	8120	7070	4875	-5550	-2660	1430	-1380	1290	1945
	Parabolic Stop	65		\$ Index	1/87	6050	-6820	-3550	-1330	4890	-3610	4980	3250	40	2290	-720	3010
	Parabolic Stop	65		Euro \$	1/87	-1050	-1825	-1975	-2325	2550	1325	0	2325	300	-425	0	1225
	Parabolic Stop	65		Euro C	1/87	11800	-13376	-12189	10388	28789	-8288	14475	6138	1575	7888	513	10538
	Parabolic Stop	65		Nat Gas	1/87	13370	41220	-14050	-28360	24040	-2860	1210	10070	-6470	-5140	5810	4730
	Parabolic Stop	65		Jap Yen	1/87	1464	-875	-11214	-4940	18714	-1188	7388	700	10175	-9700	750	-4925
	Parabolic Stop	65		Copper	1/87	-8099	-19289	8313	3999	10474	-4688	-700	-6850	-6288	5400	-1025	-11975
	Parabolic Stop	65		Coffee	1/87	5286	4463	-3600	-8681	22858	-2456	638	-5269	-919	1388	656	0
128	Weaver MT	319		Bonds	7/00	9050	3330	11760	7840	3640	9210	0	4020	-920	-2130	-2150	1630
	Weaver MT	319		S Franc	7/00	-826	2838	-6438	5663	812	-1075	-1100	0	-2275	-4613	-2138	3350
	Weaver MT	319		Jap Yen	7/00	-7077	-3500	-8939	-939	14988	15138	0	5288	6688	-4238	-2150	2388
	Weaver MT	319		B Pound	7/00	7963	8794	-8562	-12094	12050	8963	0	0	6669	-2638	-4394	-1075
129	LPR Quantitative P2	646	*	Mini S&P	5/08	n/a	n/a	n/a	n/a	2513	500	1150	663	-750	263	150	13
130	Trendchannel	292		T Note	6/98	1020	-3590	1730	4930	-2090	5000	0	0	740	0	-3380	730
	Trendchannel	292		Euro C	12/98	5762	-5339	-11501	-4239	16537	23238	-9913	-8588	2713	-12263	-7825	7038
	Trendchannel	292		Jap Yen	6/98	-1375	8087	-13252	438	10075	10075	0	0	5025	0	0	-2163
131	PULSAR Volatility	102b		S&P	1/89	5550	-16200	16175	41800	37625	-4775	7375	-4675	-3425	6550	-775	100
	PULSAR Volatility	102b		Bonds	1/89	-4025	-8775	-11675	7350	32250	3575	3575	4850	1125	8625	-1925	-6400
132	Maxim	552		Mini S&P	4/06	n/a	n/a	5613	13573	16160	4375	2013	-2413	-3200	238	2400	313
	Maxim	552		Mini Russell	4/06	n/a	n/a	11720	21245	25345	8630	2980	-2515	355	2375	3585	925
133	Impetus SP	589	*	S&P	12/06	n/a	n/a	-2650	35825	76025	3450	17050	8750	-7900	250	275	-2350
134	QUAD	42		S&P	12/87	-32700	-12075	2725	-13075	63150	-9400	14825	7375	7175	-5925	4225	-4700
	QUAD	42		Bonds	12/87	8440	-5190	-11950	-1840	1720	4740	430	2430	1260	1200	-1550	4190
135	Market Direction	384		Crude	3/02	14250	-11505	11580	19780	41630	4810	5330	-1325	-980	0	0	0
	Market Direction	384		Corn	3/02	1725	3113	-2313	-3600	21638	0	6850	-1325	0	-1050	-400	-1325
	Market Direction	384		Gold	3/02	-5645	-3655	4845	-4950	14615	0	0	0	5155	0	0	-2650
	Market Direction	384		S Franc	3/02	-825	-650	1488	-2900	1425	0	1688	0	0	-3250	-1325	0
	Market Direction	384		Jap Yen	3/02	-5413	4575	700	213	3350	0	1525	-1325	-2638	3613	-1325	0
	Market Direction	384		T Note	3/02	-6219	-2306	2325	1438	4247	0	0	8988	0	0	-1325	0
	Market Direction	384		Coffee	3/02	-3713	3563	-3375	1594	12863	6563	0	1219	0	-150	-2231	0
	Market Direction	384		Euro C	3/02	1338	7400	-8163	6150	21750	0	0	-938	-2650	-4563	0	0
136	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	-2285	-2870	345	0	5405	355	2195	-705	0	1415
	HI%Mid	572		Mini Russell	5/06	n/a	n/a	4365	10590	12700	2485	5425	302	1995	-925	0	0
	HI%Mid	572		Mini S&P	5/06	n/a	n/a	1863	-488	-1063	0	3950	988	1875	-800	0	-300
	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	300	4420	-5040	0	795	245	840	-1220	0	535
137	LPR Quantitative S2	637	*	Mini S&P	3/08	n/a	n/a	n/a	n/a	8650	-800	1410	-1160	1445	1520	445	410
138	R-Mesa 5	411	*	S&P	3/02	11375	-10650	-27625	20300	3950	-1600	-5850	100	925	5950	4425	7000
139	STO-X	347		Bonds	1/01	3300	-3870	5380	-3010	-860	7270	0	0	230	0	-6610	7850
	STO-X	347		S Franc	1/01	-3476	-6888	-6975	-2827	4262	10250	-9950	-7238	1338	0	-4163	7625
	STO-X	347		Jap Yen	1/01	-8813	14275	-9553	-5274	20963	10713	0	0	4650	0	0	-1238
	STO-X	347		Euro C	1/01	3225	-2102	-9189	-6764	14700	23238	-17175	-5513	5300	-12263	-6800	10425
	STO-X	347		Cotton	1/01	5030	-3435	-90	-1320	7690	5370	0	-2965	-1995	0	2620	0
	STO-X	347		Coffee	1/01	-3131	2213	-5513	-6133	6824	11794	0	-413	-1781	-5306	-4406	0
	STO-X	347		B Pound	1/01	4162	-10832	-4696	-7914	8143	16438	0	0	2869	-2675	-2838	7475
140	Auto NRangeR Sh Term	641		Mini S&P	4/08	n/a	n/a	n/a	n/a								

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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)
-9925	2675	-10125	-2300	375	15575	34600	181	48.6	2039	-1761	5	42188	36.9%	36.9%	103850	57675	38.9%	38.9%
-1500	0	0	-2606	-619	5025	5025	6	33.3	5025	-1253	4	7200	69.8%	36.6%	2606	7219	5.8%	20.8%
113	0	100	0	-2238	-4025	4025	6	33.3	388	-1199	2	3600	-111.8%	36.6%	2725	8313	12.1%	20.8%
-170	0	-1670	-1095	2410	6730	2935	10	60.0	1913	-1187	3	6000	112.2%	36.6%	14895	8905	39.7%	20.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	36.6%	5489	11852	5.9%	20.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	36.6%	14870	3250	17.6%	20.8%
0	20	-2160	0	620	7140	2160	6	83.3	1860	-2152	1	5400	132.2%	36.6%	6410	3540	19.0%	20.8%
0	0	-3013	0	0	10838	3013	3	66.7	6925	-3022	1	9000	120.4%	36.6%	17375	10038	30.9%	20.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	10500	0.0%	36.6%	26950	16325	41.1%	20.8%
0	80	0	0	-1100	8490	1100	5	60.0	3417	-881	1	9600	88.4%	34.8%	-16720	25210	-19.5%	2.2%
-3088	0	925	0	-4463	3388	8238	6	33.3	6275	-2286	2	3600	94.1%	34.8%	7525	8600	23.4%	2.2%
-836	-3179	209	0	-880	-121	7678	7	42.9	2589	-1975	3	3300	-3.7%	34.8%	18711	15565	63.6%	2.2%
0	0	-988	0	4363	2525	7675	5	40.0	5100	-2558	3	9000	28.1%	34.8%	-19388	27250	-24.2%	2.2%
0	0	2513	0	4913	19475	15238	5	80.0	8678	-15237	1	10500	185.5%	34.8%	42400	20975	45.3%	2.2%
-2055	-3405	-4165	0	900	-3035	9625	7	57.1	1648	-3204	3	6000	-50.6%	34.8%	8900	12275	16.6%	2.2%
-3450	0	-8794	0	-2681	-13594	20756	6	16.7	7163	-4156	5	7200	-188.8%	34.8%	-31894	40406	-49.7%	2.2%
1413	900	1513	-88	1738	6638	1513	24	79.2	573	-852	2	13500	49.2%	34.7%	-1938	12888	-9.1%	-13.7%
7225	4275	7225	-625	8425	27325	7225	23	78.3	2683	-4206	2	84375	32.4%	34.7%	-19250	68600	-14.4%	-13.7%
463	-425	-500	1163	-1825	4625	1838	65	33.8	595	-196	9	13500	34.3%	34.3%	1113	9188	1.4%	1.4%
-5425	0	-13513	0	-3263	12050	35050	6	33.3	23550	-8746	4	13500	89.3%	33.4%	-29163	50538	-19.6%	-4.3%
-16490	0	1580	0	-5780	7420	23890	6	50.0	10963	-8490	2	13500	55.0%	33.4%	19920	57430	13.4%	-4.3%
890	0	0	-2070	-2560	-520	8705	6	50.0	3025	-3198	2	6000	-8.7%	33.4%	35420	9990	53.7%	-4.3%
-2100	0	0	0	0	-6325	8088	4	25.0	3838	-3388	2	9300	-68.0%	33.4%	-33538	55388	-32.8%	-4.3%
0	0	-2663	0	-5063	-2738	25975	5	20.0	23238	-6494	4	10500	-26.1%	33.4%	-14513	62688	-12.6%	-4.3%
0	0	-881	0	-1069	9781	13325	5	40.0	11553	-4442	3	6000	163.0%	33.4%	-6156	35650	-9.3%	-4.3%
480	604	784	3160	-240	912	5380	26	50.0	1058	-988	3	3150	29.0%	32.2%	-11152	26292	-15.3%	21.3%
3200	6740	-1970	-2960	800	6410	12250	25	56.0	2792	-2971	2	9600	66.8%	32.2%	-35460	52490	-47.8%	21.3%
-210	560	-3005	725	485	-1495	9510	27	44.4	1472	-1275	5	6000	-24.9%	32.2%	-830	38305	-1.8%	21.3%
-1870	-120	-2560	1370	240	6300	4550	24	41.7	1938	-936	4	3600	175.0%	32.2%	6900	22660	24.8%	21.3%
-825	0	500	-525	175	4075	1225	19	36.8	1111	-308	4	2250	181.1%	32.2%	-16100	22500	-92.7%	21.3%
-750	-7663	-11400	3988	2500	19513	19813	24	37.5	5758	-2154	9	10500	185.8%	32.2%	61050	42200	25.1%	21.3%
-14070	640	-820	1600	-5960	-11260	23050	35	34.3	4763	-2976	4	13500	-83.4%	32.2%	122630	53160	39.2%	21.3%
975	1725	4013	-2413	425	7925	13875	24	54.2	2139	-1810	4	9000	88.1%	32.2%	76800	34513	36.8%	21.3%
-1400	-2650	-6388	-975	4188	-33350	37538	28	28.6	3417	-3037	7	13500	-247.0%	32.2%	-20013	59350	-6.4%	21.3%
14925	488	11419	3338	1988	26194	9844	23	60.9	2942	-1670	2	7200	363.8%	32.2%	201863	48900	121.0%	21.3%
40	0	-3230	-1070	-2100	3300	12220	18	33.3	3043	-1244	7	9600	34.4%	32.1%	48530	12220	53.7%	7.5%
-2138	-4713	-300	2688	-2150	-14463	15775	28	21.4	1631	-1101	8	9300	-155.5%	32.1%	-7788	19875	-8.9%	7.5%
-2400	-888	2675	0	3738	26238	7913	21	42.9	4564	-1241	6	9000	291.5%	32.1%	1263	38675	1.5%	7.5%
-4781	-1706	-2594	-3056	419	-4194	20981	21	14.3	5596	-1167	18	6000	-69.9%	32.1%	-18069	31431	-32.0%	7.5%
-475	0	0	213	400	2125	1475	66	60.6	236	-281	3	6750	31.5%	31.5%	2988	4125	29.5%	29.5%
0	-1260	-2880	0	-540	-1590	7330	7	42.9	2157	-2018	3	5400	-29.4%	30.9%	12610	14110	20.2%	24.6%
0	0	2513	0	4913	1825	35875	9	55.6	8083	-9665	2	10500	17.4%	30.9%	36025	35875	31.0%	24.6%
0	0	-6100	0	625	7463	8263	6	66.7	3931	-4139	2	9000	82.9%	30.9%	22263	20100	21.4%	24.6%
-550	9200	-6875	6850	4625	13625	15175	93	43.0	2327	-1498	5	84375	46.9%	30.5%	235638	38725	13.2%	11.4%
6325	1100	-3200	-6075	3500	15075	11475	43	37.2	3347	-1424	7	9600	46.9%	30.5%	-8675	79138	-4.3%	11.4%
-1150	88	213	363	-838	2400	7838	70	65.7	548	-950	3	13500	17.8%	30.3%	31358	7838	63.3%	89.2%
-4475	-2425	-115	-85	-3910	5325	11385	71	59.2	938	-1177	4	12000	44.4%	30.3%	52025	11385	118.2%	89.2%
-6450	-875	-1500	250	1800	12750	21650	143	51.7	1128	-1023	4	42188	30.2%	30.2%	101450	21650	80.2%	80.2%
-9750	6175	-6025	12900	-75	16800	29025	97	48.5	2946	-2438	8	84375	19.9%	29.1%	160713	85975	8.6%	6.6%
-800	-1640	2400	-1310	-790	10560	3790	98	56.1	708	-659	4	9600	110.0%	29.1%	-23660	70490	-11.1%	6.6%
11655	0	-2160	-1325	2585	18590	3485	12	50.0	4568	-1470	3	13500	137.7%	27.5%	85570	17100	81.8%	34.2%
-325	0	3313	-2250	0	3488	4425	9	22.2	5081	-952	5	3600	96.9%	27.5%	16056	7800	57.5%	34.2%
1005	-1325	-1475	-1325	0	-615	5770	7	28.6	3080	-1357	3	9999	-6.2%	27.5%	2990	14760	3.9%	34.2%
3250	-4313	-3975	0	0	-7925	9613	9	22.2	2469	-1836	4	9300	-85.2%	27.5%	7263	17763	10.1%	34.2%
0	0	0	0	3063	2913	5288	7	42.9	3175	-1657	3	9000	32.4%	27.5%	-4263	18000	-6.1%	34.2%
0	1553	-2853	0	284	6647	4319	7	42.9	4097	-1415	3	5400	123.1%	27.5%	17403	16847	41.6%	34.2%
2213	0	0	-2663	-2663	2288	5494	10	30.0	3331	-1101	4	7200	31.8%	27.5%	12038	6656	21.6%	34.2%
4238	-1325	-1325	0	0	-6563	8150	8	12.5	4238	-1543	5	10500	-62.5%	27.5%	44300	13288	54.4%	34.2%
565	1315	-6255	0	1765	6055	6255	9	77.8	1859	-3484	1	22500	26.9%	27.4%	-4160	15010	-5.2%	9.9%
75	0	-4565	0	1455	6250	5415	8	75.0	1957	-2746	1	12000	52.1%	27.4%	25995	5415	60.5%	9.9%
925	1375	-3313	-1100	0	3600	4413	9	55.6	1823	-1382	2	13500	26.7%	27.4%	-38	8225	-0.1%	9.9%
-470	0	-2105	830	655	105	3260	9	66.7	650	-1267	2	10500	1.0%	27.4%	-1010	7550	-2.7%	9.9%
-430	-475	-590	65	-25	1815	2825	143	61.5	210	-302	3	6750	26.9%	26.9%	9855	2825	87.6%	87.6%
-1175	3450	-2550	725	-250	11150	16300	141	39.0	2009	-1155	7	42188	26.4%	26.4%	68025	44350	20.8%	20.8%
0	-2760	-3220	0	-1550	1210	7750	12	41.7	3994	-2684	3	9600	12.6%	25.0%	-31380	35500	-36.7%	-15.6%
0	0	675	0	3725	2263	20013	9	55.6	4723	-5348	2	9300	24.3%	25.0%	-9350	34238	-11.3%	-15.6%
-7063	0	-4750	0	4363	6675	15088	10	60.0	3844	-4097	3	9000	74.2%	25.0%	12175	23075	15.2%	-15.6%
0	0	2513	0	4913	4638	36450	10	50.0	9278	-8350	3	10500	44.2%	25.0%	9225	36450	9.9%	-15.6%
-1985	-2750	-4765	-1280	1555	-6195	13905	15	26.7	2650	-1529	7	6000	-103.3%	25.0%	-590	17375	-1.1%	-15.6%
2869	0	-4163	-4894	-4575	-10875	22669	13	23.1	5575	-2763	6	7200	-151.0%	25.0%	-40219	46969	-62.6%	-15.6%
0	0	1538	-2163	-3963	16681	6125	10	50.0	5664	-2328	3	6000	278.0%	25.0%	-20038	39288	-37.5%	-15.6%
-1238	88	1275	188	-938	3338	3400	66	65.2	367	-542	5	13500	24.7%	24.7%	6763</			

Rank by % Chng Col. 17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (5)	Sys. Rel. Date (6)	Net \$Profit/Loss Per Year					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009	
						(6)												
						2004	2005	2006	2007	2008								
142	CTT	657	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-313	2388	-888	-488	438
143	Challenger	350		S Franc	3/01	2725	6963	-15038	-3538	1887	10250	-13600	0	-38	0	0	0	-8850
	Challenger	350		Jap Yen	3/01	2212	8725	-9563	5687	-2500	6550	0	0	-3813	-1038	0	0	-4463
	Challenger	350		Cotton	3/01	7055	-12445	805	-4560	9005	5370	0	-1735	-4625	-710	-1610	0	0
	Challenger	350		Euro C	3/01	8524	9075	-15813	8587	8038	23238	-19550	0	2713	0	0	0	-12563
	Challenger	350		B Pound	3/01	-4470	-8894	8044	1482	11012	16438	0	0	6669	0	0	0	350
	Challenger	350		Bonds	3/01	5220	780	9950	4340	-5790	2520	0	0	1650	0	0	0	4210
144	Advent	365		O. Juice	1/02	2701	-3009	6998	-3104	2483	0	1665	0	-315	0	0	-2310	0
	Advent	365		Coffee	1/02	2419	13370	-13200	-11625	675	6975	0	-2963	-3075	0	0	0	0
	Advent	365		Crude	1/02	-850	-10360	-4240	30500	102010	0	25450	0	5860	0	-3210	-7140	0
	Advent	365		Nat Gas	1/02	-21910	-5640	34210	-43300	112980	0	15180	0	15040	0	10300	-12930	0
	Advent	365		Cotton	1/02	-5850	-4935	-1345	3430	12245	5370	760	0	1075	0	0	1270	0
	Advent	365		S Franc	1/02	1173	-939	-7989	-4450	-4364	10250	-22463	-3575	0	0	0	-3575	5813
	Advent	365		Jap Yen	1/02	-11901	7249	-10626	-8526	-12825	-3575	0	0	3313	0	0	0	-2850
	Advent	365		T Note	1/02	5300	-15390	-6660	3010	-1750	3830	0	0	280	-3880	0	0	-100
145	Auto ExtremeR	601		Mini Nat Gas	8/07	n/a	n/a	n/a	-1400	-1105	0	525	0	1400	-100	238	-325	0
	Auto ExtremeR	601		Mini Nasdaq	8/07	n/a	n/a	n/a	-1970	6965	675	-660	1875	-115	-310	-855	825	0
	Auto ExtremeR	601		Mini Russell	8/07	n/a	n/a	n/a	-3015	-1085	-1025	0	-2025	1545	-1075	240	1345	0
146	Delta Threshold	136	*	S&P	10/90	15050	-5625	-6650	-23000	-8575	3950	5700	-4900	-1050	5475	2400	-1800	0
147	DCB Lean Hogs	542		Live Hogs	12/05	n/a	0	1255	245	-780	0	-825	325	355	-580	190	0	0
148	LPR HYL-6	662	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	400	-263	0
149	CoatTails	343		Coffee	5/01	-4350	3525	0	0	-56	0	0	0	0	-975	0	0	0
	CoatTails	343		Live Hogs	5/01	0	0	-2175	0	-3550	0	-2255	0	0	0	0	0	0
	CoatTails	343		Cotton	5/01	0	0	0	-3530	-2175	0	0	0	-2250	0	0	0	0
	CoatTails	343		Soymeal	5/01	7380	1015	0	725	-1570	0	0	0	695	0	0	0	0
	CoatTails	343		Silver	5/01	830	-2175	-1975	0	227	0	0	0	-2250	0	0	0	0
	CoatTails	343		Euro C	5/01	-2175	838	738	-1713	-4425	0	0	5863	0	0	0	0	0
	CoatTails	343		Nat Gas	5/01	-4350	-6525	0	0	-4580	0	0	0	0	0	0	0	0
	CoatTails	343		Bonds	5/01	0	4506	0	-2200	-4447	0	0	0	3175	0	0	0	0
150	I-Master	366		Mini Russell	11/01	81625	5750	-52650	69625	215610	8015	3140	1995	2785	-1645	5420	-1695	0
	I-Master	366		Nasdaq	11/01	-19400	-52550	-9125	-22850	36325	12350	7950	11350	-1551	-14100	6075	6375	0
	I-Master	366		S&P	11/01	-32525	-67625	-8000	62750	162000	38075	-2825	13375	15000	-24825	22775	-9875	0
151	CTS Crash Control	511		S&P	10/05	n/a	-25975	21725	-4300	55225	-14625	-9650	-13875	0	17325	0	0	0
	CTS Crash Control	511		SP Midcap	10/05	n/a	19875	24500	-38375	51950	10075	0	-9350	0	20950	0	-4850	0
	CTS Crash Control	511		Russell 2K	10/05	n/a	8200	43425	-49975	53180	9840	0	-1435	0	2480	0	-1925	0
	CTS Crash Control	511		Nasdaq	10/05	n/a	4000	-7755	-6925	14560	0	-5225	-5825	0	-3850	0	-6150	0
152	RC Proof+	631	*	S&P	4/08	n/a	n/a	n/a	n/a	13650	-1575	2200	-2225	7850	11850	-2700	3475	0
	RC Proof+	631	*	Mini S&P	4/08	n/a	n/a	n/a	n/a	2363	-388	1225	-488	1900	1738	-588	563	0
153	Market Mapping	203		Bonds	1/94	8350	-1070	-1270	-11390	-8730	-1170	-770	-4690	-390	6300	-2100	2140	0
	Market Mapping	203		S&P	1/94	-8350	-7700	-6800	-11400	22825	-11675	22925	-6050	-6175	-1700	10875	6400	0
154	Catscan II	226		Bonds	8/95	5760	-20630	8380	-1670	-27600	-6360	0	4030	-2630	-3000	-2630	2620	0
	Catscan II	226		T Note	8/95	8700	-2230	-11460	9950	280	2500	0	1230	1680	-1990	-490	2000	0
	Catscan II	226		S Franc	8/95	10838	-8702	9613	-4801	1050	6650	-4138	-5238	850	-4750	-2813	2750	0
	Catscan II	226		Crude	8/95	370	4930	-1870	-14240	111510	0	25450	3410	-8930	-2770	-4100	0	0
	Catscan II	226		Euro C	12/98	8387	2199	1349	-14015	20388	23238	-563	-3200	-2250	-4625	0	4388	0
	Catscan II	226		Coffee	8/95	7725	6300	-1930	-1407	-10050	-1369	394	0	-2981	731	1031	-1050	0
	Catscan II	226		Jap Yen	8/95	-10739	5588	2950	1126	6800	11600	1375	-7950	-175	0	0	5800	0
155	Early Bird III	431	*	MiniRussel	3/03	-1260	1970	90	9225	25458	2905	5160	-40	-110	-1925	1525	1780	0
	Early Bird III	431	*	Mini S&P	3/03	-575	688	625	613	23225	538	2350	1263	-3025	1488	-1563	525	0
156	Miracle Trading Mthd.	31		Soybeans	6/86	3055	-4725	1345	-8800	-19155	2200	-1885	0	-4870	2065	-6135	-4065	0
	Miracle Trading Mthd.	31		Pork Bellies	6/86	9772	-8796	6516	3604	8672	2748	3820	-1712	-1952	-48	-3352	0	0
	Miracle Trading Mthd.	31		S&P	6/86	15000	9025	-17525	21400	-106563	8975	-30925	16250	12925	22975	-22650	-3550	0
	Miracle Trading Mthd.	31		Bonds	6/86	-5150	2250	-2600	14030	16590	7020	-9090	2830	-2460	5770	5930	-5100	0
157	EuroMax	569		Euro C	10/06	n/a	n/a	-13	775	12700	14963	0	0	-2275	0	0	0	0
158	LPR ML-88	671	*	Mini S&P	7/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
159	Andromeda	364		Coffee	12/01	-7875	10500	2962	-8851	18825	7369	3375	0	0	-3713	0	0	0
	Andromeda	364		Corn	12/01	5839	-2614	774	-1712	12900	11188	0	0	0	-2150	0	0	0
	Andromeda	364		Cotton	12/01	-2650	-4290	2365	-3765	-7420	0	0	0	0	0	-1535	0	0
	Andromeda	364		Heat Oil	12/01	2007	0	0	0	0	0	0	0	0	0	0	0	0
	Andromeda	364		Crude	12/01	2760	-3730	5950	-1850	0	0	0	0	0	0	0	0	0
	Andromeda	364		T Note	12/01	220	-4460	1610	1600	-4390	0	0	0	0	0	0	0	1300
	Andromeda	364		Jap Yen	12/01	-2176	7149	-7813	-2451	2225	0	0	0	0	0	0	0	0
	Andromeda	364		Euro C	12/01	5637	12875	-10089	2361	0	0	0	0	0	0	0	0	0
160	RC Magic	659	*	S&P	4/09	n/a	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	1650	3350	0
	RC Magic	659	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	275	625	0
161	LPR Atrillion	663	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	388	-650	0
162	PULSAR Imp. Pattern	102a		S&P	1/89	3780	-10540	-9210	-130	1140	5000	-2040	-540	4290	-1630	-1100	1420	0
	PULSAR Imp. Pattern	102a		Bonds	1/89	-30	-330	-1210	-3840	-7320	970	-2080	3480	-2080	3290	1680	1100	0
163	DCB Crude Oil	541		Crude	12/05	n/a	0	-2980	6605	15805	0	3575	0	0	-1955	0	445	0
164	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	2687	7800	-3626	7725	-7626	0	0	0	-1925	0	-975	2450	0
	Bond & Yen Trdng. Sys.	225		Bonds	8/													

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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)
175	2575	-1625	800	-1525	1538	3038	163	61.3	229	-338	4	6750	22.8%	22.8%	1538	3038	22.8%	22.8%
0	0	675	0	3725	-7838	22950	7	57.1	3778	-7639	3	9300	-84.3%	22.0%	-4775	26575	-5.9%	6.2%
0	-2500	463	0	4363	-438	11813	7	42.9	3792	-2959	4	9000	-4.9%	22.0%	-16900	25325	-21.5%	6.2%
-1040	0	0	1920	2410	-20	10845	9	44.4	2966	-2373	4	6000	-0.3%	22.0%	-14905	34460	-28.4%	6.2%
0	0	2513	0	4913	1263	32125	7	71.4	7220	-17394	1	10500	12.0%	22.0%	40850	32125	44.5%	6.2%
0	0	731	0	-5456	18731	5475	7	57.1	7416	-3633	2	6000	312.2%	22.0%	12806	27569	24.2%	6.2%
0	0	-3360	0	-5650	-630	9010	7	42.9	3020	-2427	3	9600	-6.6%	22.0%	10050	16280	11.9%	6.2%
-1395	0	0	0	0	-2355	4020	5	20.0	1665	-1005	4	2700	-87.2%	21.1%	6840	7643	32.0%	13.8%
-3075	0	0	0	0	-2138	9113	4	25.0	6975	-3038	3	7200	-29.7%	21.1%	-34575	34575	-60.7%	13.8%
9260	0	-1720	-5310	-6650	16540	15890	9	44.4	10423	-5018	3	13500	122.5%	21.1%	94760	48910	88.7%	13.8%
0	-5080	6660	-6310	-1250	21610	20280	10	50.0	9710	-5388	3	13500	160.1%	21.1%	99630	79120	93.2%	13.8%
-385	-2705	-2245	-4255	2410	1295	9590	13	46.2	2246	-1744	4	6000	21.6%	21.1%	-11345	23760	-23.9%	13.8%
0	-2663	-3938	0	3725	-16425	30400	10	30.0	6596	-5173	4	9300	-176.6%	21.1%	-18663	35275	-25.3%	13.8%
-3938	0	250	0	4363	-2438	7050	8	50.0	2544	-3154	2	9000	-27.1%	21.1%	-50875	58013	-71.4%	13.8%
0	0	-1650	-960	430	-2050	6860	8	37.5	1603	-1372	5	5400	-38.0%	21.1%	-13030	27170	-30.5%	13.8%
500	838	0	0	1125	4200	700	13	84.6	467	-468	1	3750	112.0%	20.5%	1170	6305	13.9%	7.2%
-1810	-330	1595	25	-290	625	3340	34	41.2	784	-518	5	10500	6.0%	20.5%	5605	3885	23.7%	7.2%
250	0	540	1230	-465	560	5165	16	43.8	1586	-1174	3	12000	4.7%	20.5%	-2515	8795	-9.3%	7.2%
-800	3275	-2375	-900	-800	8175	8600	125	27.2	1900	-620	11	42188	19.4%	19.4%	-145350	171863	-17.8%	-17.8%
0	0	370	0	755	590	890	10	70.0	329	-571	2	3150	18.7%	18.7%	2135	2475	16.9%	16.9%
25	338	138	-163	763	1238	588	38	71.1	132	-212	3	6750	18.3%	18.3%	1238	588	18.3%	18.3%
6206	0	0	0	0	5231	975	2	50.0	6206	-975	1	7200	72.7%	17.9%	2175	6525	3.5%	-4.3%
0	0	0	0	0	-2255	2255	1	0.0	0	-2255	1	3150	-71.6%	17.9%	-5725	5725	-21.2%	-4.3%
1875	0	0	0	0	-375	2250	2	50.0	1875	-2250	1	6000	-6.3%	17.9%	-17000	18875	-33.0%	-4.3%
0	3495	0	0	0	4190	0	2	100.0	2095	0	0	6000	69.8%	17.9%	12490	2695	24.3%	-4.3%
-885	0	0	-2600	0	-5735	5735	3	0.0	2402	-1912	3	12000	-47.8%	17.9%	-8828	9658	-8.6%	-4.3%
0	0	0	0	4363	10225	0	2	100.0	5113	0	0	10500	97.4%	17.9%	12925	7575	14.3%	-4.3%
0	0	0	0	0	0	0	1	0.0	0	0	1	13500	0.0%	17.9%	-15425	15455	-13.3%	-4.3%
0	-2263	0	0	0	913	2263	2	50.0	3175	-2263	1	9600	9.5%	17.9%	-5628	8972	-6.8%	-4.3%
5935	-5020	-4230	-1785	-10160	2755	21195	87	54.0	1247	-1395	5	45000	6.1%	17.5%	480034	87500	132.0%	48.9%
16450	-30350	3375	3625	-15725	5824	39075	72	54.2	2971	-3339	4	52500	11.1%	17.5%	28574	127775	6.7%	48.9%
3625	-30300	3525	6025	-11400	23175	42350	83	54.2	4610	-4846	4	84375	27.5%	17.5%	210350	168375	30.8%	48.9%
0	4250	0	15725	11675	10825	38150	9	55.6	10430	-10352	3	84375	12.8%	16.3%	81775	47225	23.3%	22.0%
-4625	-1350	0	5075	2365	18290	39875	10	40.0	17679	-8738	4	48000	38.1%	16.3%	66165	95350	33.1%	22.0%
0	-745	0	4930	2325	15470	5155	10	60.0	3677	-1648	3	45000	34.4%	16.3%	60460	83475	32.2%	22.0%
0	-3200	0	11675	5350	-7225	24250	7	28.6	8513	-4856	5	52500	-13.8%	16.3%	1880	65325	0.9%	22.0%
-5325	-975	-5800	-150	-700	5925	18875	113	59.3	1080	-1445	5	42188	14.0%	15.1%	18950	30050	28.4%	28.3%
-1075	-175	-1288	38	13	1475	3825	116	35.3	365	-179	8	6750	21.9%	15.1%	3000	5863	28.1%	28.3%
560	1060	3580	700	-3520	1700	8230	57	63.2	818	-1324	4	9600	17.7%	14.5%	-29170	45070	-18.9%	-1.0%
-1975	4550	-875	-3750	-650	11900	24150	78	46.2	2640	-1983	6	84375	14.1%	14.5%	13675	53525	1.0%	-1.0%
0	-2160	-4120	0	-2900	-17150	17150	14	28.6	2570	-2745	5	9600	-178.6%	12.1%	-30990	54440	-22.3%	23.8%
0	-120	-1170	0	1310	4950	2480	13	46.2	2103	-1098	3	5400	91.7%	12.1%	25900	15960	33.1%	23.8%
-3213	-1350	-2888	-1663	3138	-12663	22450	21	28.6	2698	-1925	8	9300	-136.2%	12.1%	-1338	22913	-1.0%	23.8%
16340	-15300	-2470	-3050	-1730	6850	23810	16	31.3	9370	-3646	7	13500	50.7%	12.1%	97500	30290	49.8%	23.8%
0	-5275	1213	0	4913	17838	11875	14	50.0	5682	-3134	2	10500	169.9%	12.1%	55888	29900	48.0%	23.8%
9431	-19	-413	3019	19	8794	4163	22	45.5	1781	-753	4	7200	122.1%	12.1%	61594	49650	59.0%	23.8%
-1763	-6638	-5725	-888	3550	-813	18813	18	33.3	4796	-2462	6	9000	-9.0%	12.1%	14200	32163	10.9%	23.8%
-3635	-1830	-1170	35	-345	2350	7865	202	48.5	441	-393	11	11250	20.9%	11.9%	32713	7865	43.1%	43.8%
-638	-513	-975	-25	363	-213	5263	163	51.5	289	-310	6	6750	-3.1%	11.9%	20500	5263	45.0%	43.8%
-275	585	9050	900	3690	1260	16690	17	64.7	1962	-3386	3	9000	14.0%	10.6%	-52765	85600	-25.3%	-3.5%
-7108	1640	0	4288	2908	1232	14172	16	43.8	2341	-1687	7	3600	34.2%	10.6%	43840	24932	52.6%	-3.5%
2650	5350	-14000	-6875	8750	-125	44750	33	33.3	11748	-5871	5	84375	-0.1%	10.6%	-87475	199700	-4.5%	-3.5%
3870	2620	1510	0	-3940	8960	11080	15	46.7	5414	-3623	3	9600	93.3%	10.6%	11040	52480	5.0%	-3.5%
0	-2625	-5150	-2338	-1575	1000	13963	10	20.0	7788	-1822	7	10500	9.5%	9.5%	-500	13963	-1.5%	-1.5%
n/a	375	263	-50	38	625	513	14	78.6	136	-291	2	6750	9.3%	9.3%	625	513	9.3%	9.3%
-2494	0	0	0	0	4538	6206	4	50.0	5372	-3103	2	7200	63.0%	9.2%	-3038	20363	-5.3%	1.0%
-1038	0	1400	0	-3613	5788	5400	7	42.9	4388	-1849	2	3600	160.8%	9.2%	5813	6863	20.2%	1.0%
-2055	0	-2020	0	145	-5465	5610	5	40.0	470	-2135	2	6000	-91.1%	9.2%	-32870	33015	-68.5%	1.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	9.2%	-2407	13012	-2.0%	1.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	9.2%	2940	14780	2.7%	1.0%
0	0	-120	0	410	1590	120	3	66.7	855	-121	1	5400	29.4%	9.2%	-340	9850	-0.8%	1.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	9000	0.0%	9.2%	-175	14125	-0.2%	1.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	10500	0.0%	9.2%	35963	18800	42.8%	1.0%
-4975	-1600	2425	-1350	4325	3825	10725	58	53.4	962	-961	4	42188	9.1%	8.0%	3825	10725	9.1%	8.0%
-988	-488	138	-250	788	100	2463	56	46.4	216	-184	7	6750	1.5%	8.0%	100	2463	1.5%	8.0%
150	850	-300	-200	300	538	1088	57	64.9	131	-215	3	6750	8.0%	8.0%	538	1088	8.0%	8.0%
80	-3460	-730	-1160	-550	-420	9130	80	53.8	624	-738	6	84375	-0.5%	7.5%	-6810	29260	-0.4%	-2.2%
1440	1650	-1120	-2980	2150	7500	4130	38	55.3	931	-710	4	9600	78.1%	7.5%	-36190	44830	-17.8%	-2.2%
0	1905	-2990	25	0	1005	3115	7	71.4	1215	-2531	1	13500	7.4%	7.4%	16860	10125	31.2%	31.2%
-1525	0	2025	0	-5738	-5688	5738	8	25.0	2238	-1694	3	9000	-63.2%	6.3%	45825	14600	35.1%	8.4%
3280	0	1620	0	-3350	6860	13260	10	60.0	4577	-5151	2	9600	71.5%	6.3%	-23110	51080	-16.6%	8.4%
0	-3450	-4340	0	1310	480	8260	14	42.9	1992	-1437	5	5400	8.9%	5.8%	-3060	17720	-3.7%	6.0%
-513	-2550	-6488	0	4388	5000	21350	25	44.0	3294	-2231	5	9000	55.6%	5.8%	21738	38225	15.8%	6.0%

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
						2004	2005	2006	2007	2008							
Col. 17 (1)	(2)	(3)	(4)	(5)													
	CatScan	212		\$ Index	10/94	5860	-1450	-3060	3520	-4340	5740	-2320	-4080	3100	-4140	0	4740
	CatScan	212		Cotton	10/94	-1040	-5555	-11565	2445	-2115	5040	845	-240	1250	-1255	2160	550
	CatScan	212		Bonds	10/94	11110	2490	-300	-1420	-12920	5290	0	5570	8580	-5710	-4130	3850
	CatScan	212		S Franc	10/94	6524	3401	-5902	-7437	6263	4838	-2163	-1138	-1863	-4500	-4900	4300
166	Arcs Plus	302	*	S&P	8/99	-31875	-2200	-19500	8200	68425	14475	9725	-10200	-2750	6325	-5100	2300
167	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	285	-9270	-3640	8600	0	-1325	0	0	0	0	-1625
168	Tumbleweed	651		Mini S&P	11/09	n/a	n/a	n/a	n/a	11700	4875	-537	-700	-675	13	-688	1063
169	DCB Natural Gas	545		Nat Gas	12/05	n/a	0	6785	-3450	5995	425	0	0	765	0	0	0
170	Countdown	338		Coffee	5/01	-2175	2081	0	-2175	-3660	0	0	0	0	0	0	0
	Countdown	338		Live Hogs	5/01	0	5465	-3550	-2175	-2100	0	0	0	0	0	0	0
	Countdown	338		Cotton	5/01	0	-2175	-2175	-2770	1788	0	0	0	0	0	0	0
	Countdown	338		Soymeal	5/01	-490	-2175	-1715	2115	395	0	0	0	-2255	0	0	0
	Countdown	338		Silver	5/01	-1720	-2175	12200	-4350	-4350	0	0	0	5625	0	0	0
	Countdown	338		Euro C	5/01	3588	3950	-4350	-2738	-4350	0	0	0	0	0	0	0
216	Countdown	338		Nat Gas	5/01	-2175	-2175	0	-2175	745	0	0	-2255	0	0	0	0
	Countdown	338		Bonds	5/01	-1650	-806	1694	394	456	0	0	5644	0	0	0	0
171	LPR HYL-23	672	*	Mini S&P	7/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
172	RC Constant	644	*	S&P	6/08	n/a	n/a	n/a	n/a	7600	4450	-11350	4150	-5125	11025	875	875
	RC Constant	644	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	-750	350	-2350	825	-1013	1113	313	100
173	LPR Accentive	653	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	100	750	-175	-163	213
174	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	11905	10220	2775	-3800	-1730	-960	230	-995	1510
175	Early Bird	327	*	S&P	1/01	-1400	1325	-2325	12425	111800	10275	5250	4625	-5775	-3600	-4300	3875
176	Zeeport	367	*	Nasdaq	12/01	-32250	-25880	-17225	275	-13850	11975	725	-2525	200	-250	-1850	-575
	Zeeport	367	*	S&P	12/01	-9525	-17375	15600	27175	67700	9175	3950	-4450	-2150	5625	-2150	6675
177	Andromeda-2	441		Coffee	10/03	-6994	10500	2962	-5476	18825	7369	3375	0	0	-3713	0	0
	Andromeda-2	441		Corn	10/03	5839	-2614	949	-1712	5325	0	0	0	0	-2150	0	0
	Andromeda-2	441		Cotton	10/03	-2650	-3690	2365	-2485	-1970	0	0	0	0	0	-1535	0
	Andromeda-2	441		Heat Oil	10/03	2007	0	0	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Crude	10/03	2760	-3720	5950	-1410	0	0	0	0	0	0	0	0
	Andromeda-2	441		T Note	10/03	2300	-2900	1610	2450	-2990	0	0	0	0	0	0	1300
	Andromeda-2	441		Jap Yen	10/03	-3801	8249	-6688	-2451	2225	0	0	0	0	0	0	0
	Andromeda-2	441		Euro C	10/03	5637	12875	-12239	7224	0	0	0	0	0	0	0	0
178	Serendipity	297		Bonds	1/99	-1920	470	-80	-4950	-2670	-2060	0	-1300	1300	0	290	1390
179	Time	496		S&P	4/05	n/a	14550	2900	2125	-18575	-2000	0	2875	-3350	-11050	8800	11700
	Time	496		Nasdaq	4/05	n/a	13000	1450	6075	-26400	-3975	0	2600	700	-3225	7350	3525
	Time	496		Nikkei	4/05	n/a	6075	1150	-1500	-5625	1025	0	-375	-175	0	2975	2750
180	Pendulum	304		S&P	1/00	-3675	-5675	-15175	42075	9800	-1125	-2850	-4375	300	-2100	-5500	-4000
181	Volatility	85		Live Hogs	1/87	2920	6324	-2988	3712	-6016	2388	-3304	-2264	0	1088	0	-756
	Volatility	85		Bonds	1/87	-11240	-14100	5080	-5900	-20260	1130	0	7830	10840	0	0	4210
	Volatility	85		Cotton	1/87	470	-9400	-180	4035	-1445	5295	-7240	0	130	0	350	905
	Volatility	85		\$ Index	1/87	-8500	-6560	-3460	-310	-80	7280	-2740	-2360	1180	-3830	0	5470
	Volatility	85		Euro \$	1/87	475	-2275	-2275	-1725	650	75	0	0	1525	-1550	0	1225
	Volatility	85		Euro C	1/87	-31001	-5275	-3551	8401	6712	17875	-7500	0	-7413	0	0	17938
	Volatility	85		Nat Gas	1/87	-15500	32630	28740	-21990	82210	0	15170	0	15050	610	-950	-7920
	Volatility	85		Jap Yen	1/87	-1564	-8389	-7689	11263	3824	4288	-2938	-8788	-1563	-4513	0	-1088
	Volatility	85		Copper	1/87	-11015	11150	-4126	30064	23762	-11688	-4738	200	-3825	-3875	2000	-3500
	Volatility	85		Coffee	1/87	1688	-31856	-15077	-13295	-7424	4444	0	0	2175	-1669	-2850	-3600
182	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	6050	4850	-1175	1800	6050	-1775	2550	-3450	-1675
	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	-2913	-2475	-800	225	1150	-388	513	-675	-413
183	Lil' Dipper	274		Bonds	6/98	7670	170	-70	-5730	8870	0	1350	0	0	0	-3070	0
184	SledgeHammer	581		S&P	1/06	n/a	n/a	3450	40275	106750	21300	10150	-3975	-20125	-5075	-450	-6725
185	SP \ U	232		S&P	9/95	-5825	-18350	-1775	-3575	2150	5125	-7275	-3675	-5400	5550	6450	-5675
186	Night & Day Daytrading	26	*	S&P	1/87	6100	-11625	-5950	4950	-2200	0	0	0	0	0	0	0
187	Dennis RSI	4		S&P	6/86	-6000	-11650	21150	42200	51000	22450	13925	-8700	-7675	-9875	-9500	3700
188	RC Super	632	*	S&P	4/08	n/a	n/a	n/a	n/a	27150	-8425	875	6875	2600	6700	-1625	650
	RC Super	632	*	Mini S&P	4/08	n/a	n/a	n/a	n/a	5700	-1963	225	1338	388	1350	175	175
189	US60Min	616		Bonds	2/08	n/a	n/a	n/a	n/a	4105	5952	-1462	-2094	2425	-1206	-682	2218
190	Basis II	270		Nat Gas	1/98	0	0	0	0	-4330	0	0	0	0	0	0	0
	Basis II	270		Crude	1/98	2260	0	-1130	18500	1050	0	0	0	0	0	0	0
	Basis II	270		Cotton	1/98	-14145	-590	-5620	-4315	-4850	5345	-3175	0	-290	0	-2050	0
	Basis II	270		T Note	1/98	4990	-5510	-2140	6280	-1320	-910	0	0	0	0	-550	3590
	Basis II	270		Bonds	1/98	4670	-2520	-1110	-1410	-1040	0	0	0	0	0	0	0
	Basis II	270		Jap Yen	1/98	-4401	14387	-5975	2187	7125	2425	0	0	0	0	0	0
	Basis II	270		S Franc	1/98	15014	11213	-3450	-8938	2587	0	0	0	-363	-6375	0	5263
191	AxSym	425	*	Mini S&P	3/03	-17388	1775	-8150	-9088	1738	425	50	-2125	-825	2950	750	1588
192	Watch and Wait	126		Pork Bellies	5/91	1364	-2052	1084	868	5236	0	0	-3396	-1924	1316	428	0
	Watch and Wait	126		Coffee	5/91	2758	6771	2402	2909	2120	38	0	0	38	544	356	0
	Watch and Wait	126		Gold	5/91	1320	430	3090	1670	9300	4560	0	40	30	0	0	1180
	Watch and Wait	126		Jap Yen	5/91	413	-13038	502	602	-7450	-6238	-2388	0	438	0	0	0
	Watch and Wait	126		Bonds	5/91	-7370	2370	-2050	2160	-2080	0	1130	0	780	0	240	0
193	1-2-3 System	106		Sugar	12/89	-3069	-414	4333	-1780	6797	-2666	-1310	-874	728	-2643	594	0
	1-2-3 System	106		Coffee	12/89	4314	5288	4574	6656	-4050	3038	-4425	-2719	2569	38	-994	-1050
	1-2-3 System	106		S Franc	12/89	-8063	1337	-13202	-2638	862	4925	-2663	6563	250	-5263	-2575	7063

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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	1600	-2770	840	2710	7440	14	42.9	2782	-1751	3	3600	75.3%	5.8%	27550	11909	49.9%	6.0%
-1530	-4500	-370	-2125	2205	2030	8525	18	44.4	1766	-1207	5	6000	33.8%	5.8%	-36110	59175	-39.3%	6.0%
0	-2160	-7360	0	-2590	1340	18100	15	33.3	4658	-2192	8	9600	14.0%	5.8%	18670	25730	12.7%	6.0%
-3025	-5700	1950	2075	1050	-9075	20050	26	30.8	2541	-1635	10	9300	-97.6%	5.8%	10913	29750	7.7%	6.0%
3200	-4875	-6225	-5875	850	1850	35050	295	36.6	1904	-1089	8	42188	4.4%	4.4%	65825	137800	15.0%	15.0%
2200	1500	1350	-25	0	2075	2950	8	62.5	1010	-992	2	52500	4.0%	4.0%	-625	18785	-0.3%	-0.3%
-125	-1200	-1875	225	63	438	5863	755	45	218	-174	10	13500	3.2%	3.2%	7800	5863	57.8%	57.8%
0	0	0	-870	0	320	3565	4	75.0	1295	-3565	1	13500	2.4%	2.4%	9225	5785	17.1%	17.1%
-2250	0	0	0	-2250	-4500	4500	2	0.0	690	-2250	2	7200	-62.5%	1.5%	-14779	14779	-23.9%	-3.5%
0	-2255	0	0	570	-1685	2390	3	33.3	705	-1194	2	3150	-53.5%	1.5%	-5690	10215	-21.0%	-3.5%
1235	-2250	0	0	0	-1015	2250	2	50.0	1235	-2250	1	6000	-16.9%	1.5%	-8522	9295	-16.5%	-3.5%
0	5945	0	0	0	3690	2255	2	50.0	5945	-2255	1	6000	61.5%	1.5%	9430	6065	18.3%	-3.5%
0	0	0	-2250	0	3375	2250	2	50.0	5625	-2250	1	12000	28.1%	1.5%	3385	8700	3.3%	-3.5%
-2250	0	0	0	0	-2250	2250	1	0.0	1900	-2250	1	10500	-21.4%	1.5%	3500	13688	3.9%	-3.5%
0	0	0	0	0	-2255	2255	1	0.0	745	-2255	1	13500	-16.7%	1.5%	-11740	12385	-10.1%	-3.5%
0	0	0	0	0	5644	0	1	100.0	5644	0	0	9600	58.8%	1.5%	4169	6856	5.0%	-3.5%
n/a	275	38	-200	-25	88	350	14	64.3	79	-125	3	6750	1.3%	1.3%	88	350	1.3%	1.3%
-6300	-1525	-1675	2350	4025	1775	15550	85	57.6	1236	-1630	5	42188	4.2%	1.1%	16275	16375	27.2%	23.5%
-1213	-300	-300	475	763	-1238	3650	86	39.5	304	-222	5	6750	-18.3%	1.1%	13	3800	0.1%	23.5%
50	-563	-450	-75	375	63	1963	111	67.6	135	-280	3	6750	0.9%	0.9%	63	1963	0.9%	0.9%
-75	290	250	275	2240	10	8335	92	47.8	508	-465	5	22500	0.0%	0.0%	23160	8335	42.6%	42.6%
-5450	-8925	-2025	825	4375	-850	29650	120	40.8	1909	-1328	6	42188	-2.0%	-2.0%	157025	29650	41.4%	41.4%
-6075	-7475	-6600	-8025	-2850	-23325	40550	134	39.6	1350	-1173	8	26250	-88.9%	-2.3%	-131905	160505	-62.8%	-0.8%
-1250	2750	-2825	4200	2200	21750	12675	152	36.8	1942	-904	9	42188	51.6%	-2.3%	127750	48900	37.9%	-0.8%
-675	0	0	0	0	6356	4388	4	50.0	5372	-2194	2	7200	88.3%	-2.7%	11906	10519	26.8%	4.7%
50	0	1400	0	-3613	-4313	4313	6	33.3	988	-1571	2	3600	-119.8%	-2.7%	1263	7250	5.7%	4.7%
-975	0	-2020	0	145	-4385	4530	5	40.0	470	-1775	2	6000	-73.1%	-2.7%	-12815	14425	-34.6%	4.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-2.7%	-4187	6195	-4.5%	4.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	-2.7%	2370	9650	2.8%	4.7%
0	-1260	0	0	410	450	1260	3	66.7	855	-1262	1	5400	8.3%	-2.7%	920	4600	2.8%	4.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	9000	0.0%	-2.7%	-2463	9838	-4.4%	4.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	10500	0.0%	-2.7%	23463	16088	36.2%	4.7%
-390	220	290	1960	-2070	-370	3570	20	45.0	1484	-1248	2	9600	-3.9%	-3.9%	3090	18050	2.9%	2.9%
0	-2950	2450	-3475	-9000	-6000	14400	11	36.4	6456	-4553	3	84375	-7.1%	-4.0%	-3000	32900	-0.8%	-0.8%
0	-7600	675	975	-4350	-3325	10300	10	60.0	2638	-4788	1	52500	-6.3%	-4.0%	-5225	28425	-2.1%	-0.8%
0	-1075	650	-950	-1575	3250	2950	11	45.5	1605	-798	3	15000	21.7%	-4.0%	2325	8775	3.3%	-0.8%
1725	-3625	-4575	10775	11000	-4350	37825	35	31.4	4452	-2219	5	84375	-5.2%	-5.2%	53275	65125	6.3%	6.3%
-1244	-1128	0	1456	972	-2792	8748	16	50.0	1221	-1570	4	3150	-88.6%	-5.2%	-13540	21480	-18.6%	8.6%
0	0	-3360	0	-8360	12290	11720	9	44.4	7355	-3417	4	9600	128.0%	-5.2%	690	83870	0.3%	8.6%
1870	-2160	-3775	-845	-685	-6155	12425	19	36.8	1952	-1649	5	6000	-102.6%	-5.2%	21565	29150	15.5%	8.6%
0	0	1610	0	1970	8580	7750	8	62.5	3502	-2977	2	3600	238.3%	-5.2%	-22980	56240	-27.6%	8.6%
-625	-1100	425	0	250	225	2050	11	45.5	955	-760	2	2250	10.0%	-5.2%	11575	8475	22.2%	8.6%
0	0	2513	0	4913	28325	14913	6	66.7	10810	-7476	2	10500	269.8%	-5.2%	5500	59750	2.3%	8.6%
-10710	-2130	10090	-1240	1030	19000	21710	14	42.9	7720	-3423	5	13500	140.7%	-5.2%	207860	43460	66.5%	8.6%
-8538	0	-6950	0	-2138	-32225	41975	16	25.0	4453	-4170	6	9000	-358.1%	-5.2%	-17863	60575	-8.6%	8.6%
-4575	-3050	10388	0	3113	-19550	33050	14	28.6	4797	-3877	5	13500	-144.8%	-5.2%	34563	56538	11.1%	8.6%
6450	0	-6544	-5794	-4369	-11756	18375	15	33.3	3026	-2686	4	7200	-163.3%	-5.2%	-70744	183994	-42.6%	8.6%
-2050	2050	-450	-3775	300	-1600	15425	108	61.1	877	-1416	4	42188	-3.8%	-5.5%	8675	26125	7.5%	2.1%
-375	400	-138	-650	50	-1100	3088	107	31.8	305	-157	7	6750	-16.3%	-5.5%	-5913	7813	-31.9%	2.1%
0	0	2080	2120	-3080	-600	3080	6	66.7	1388	-3080	1	9600	-6.3%	-6.3%	23950	6560	21.5%	21.5%
1325	-6450	6050	350	-1950	-5575	48850	77	64.9	1804	-3542	4	84375	-6.6%	-6.6%	113450	48850	34.3%	34.3%
-1000	-2000	3625	-2350	1000	-5625	19625	48	50.0	2523	-2757	4	84375	-6.7%	-6.7%	111738	59125	9.2%	9.2%
0	0	0	-2200	-625	-2825	5250	9	33.3	917	-928	3	42188	-6.7%	-6.7%	-29325	46500	-3.0%	-3.0%
-950	-5525	2700	-3100	-3100	-5650	42025	31	41.9	4727	-3723	5	84375	-6.7%	-6.7%	128925	42025	6.6%	6.6%
-4150	-4850	-6600	50	3850	-4050	20400	116	50.9	1777	-1913	5	42188	-9.6%	-9.7%	30650	20400	45.9%	48.3%
-825	-1013	-1338	13	800	-675	3738	116	41.4	426	-311	8	6750	-10.0%	-9.7%	6763	3738	63.3%	48.3%
-3640	-356	200	-1369	-1081	-1095	7275	115	34.8	784	-433	8	9600	-11.4%	-11.4%	-1480	7275	-8.8%	-8.8%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	-13.9%	45050	13540	27.8%	15.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	-13.9%	32010	17400	19.8%	15.0%
725	-3310	-1850	-4345	145	-8805	14345	14	35.7	1914	-2041	4	6000	-146.8%	-13.9%	-26580	41055	-36.9%	15.0%
0	0	-1650	-1590	790	-320	3240	8	25.0	2190	-783	4	5400	-5.9%	-13.9%	8260	16510	12.7%	15.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	9600	0.0%	-13.9%	4760	17120	4.1%	15.0%
0	0	0	0	150	2575	0	2	100.0	1288	0	0	9000	28.6%	-13.9%	34113	21463	31.6%	15.0%
0	-5413	488	0	3725	-2675	6888	9	33.3	3158	-2022	4	9300	-28.8%	-13.9%	21813	16688	19.5%	15.0%
-4300	-1125	-175	-1613	3375	-1025	7875	436	45.0	329	-273	8	6750	-15.2%	-15.2%	-18125	41113	-69.8%	-69.8%
0	0	0	0	0	-3576	5320	4	50.0	872	-2660	2	3600	-99.3%	-15.8%	7968	12024	11.8%	8.4%
38	0	1556	769	394	3731	0	11	100.0	339	0	0	7200	51.8%	-15.8%	55013	7219	40.8%	8.4%
0	-430	480	40	0	5900	430	8	87.5	904	-428	1	9999	59.0%	-15.8%	16240	5560	8.7%	8.4%
0	0	-400	738	0	-7850	9000	7	57.1	388	-3130	2	9000	-87.2%	-15.8%	-18138	31213	-10.7%	8.4%
0	610	-5960	-1220	0	-4420	7210	11	81.8	310	-3601	2	9600	-46.0%	-15.8%	890	13220	0.5%	8.4%
-56	0	0	1781	-3640	-8086	8680	38	23.7	1192	-649	8	5400	-149.7%	-15.8%	-11693	21235	-10.7%	11.4%
10200	-338	3113	-825	94	8700	15206	38	36.8	2409	-1040	8	7200	120.8%	-15.8%	106988	37181	73.7%	11.4%
-10700	-3650	-975	-2900	-4650	-14575	27913	43	23.3	2600	-1232	11	9300	-156.7%	-15.8%	-47138	73575	-25.1%	11.4%

Rank by % Chng	System Name	System		Commodity	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			(6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	Apr 2009	May 2009
						2004	2005	2006	2007	2008							
Col. 17 (1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)		
	1-2-3 System	106		Euro \$	12/89	-1425	-250	-4225	-3550	-2825	1500	-1075	1625	425	-50	75	925
	1-2-3 System	106		Bonds	12/89	2930	4430	5330	2360	-1070	10310	0	10040	320	-8590	1240	1960
194	Early Bird II	397	*	Mini Russell	8/02	-1125	-610	750	7360	23855	2400	4440	-1505	-350	-1980	450	1630
	Early Bird II	397	*	Mini S&P	8/02	-425	450	-275	3738	15488	425	638	1775	-2663	1150	-3013	175
195	DCB Wheat	540		Wheat	12/05	n/a	0	175	513	-100	0	0	0	-2450	488	0	0
196	Arcs	279	*	S&P	3/98	-27850	6975	-63500	-46775	64700	11250	50	-14600	-11700	11225	-3075	-3600
	Arcs	279		Unleaded	3/98	18536	0	0	11483	722	0	0	0	0	0	0	0
	Arcs	279		Nat Gas	3/98	-3240	-4000	0	-9670	32010	0	0	0	0	0	0	0
	Arcs	279		Cotton	3/98	11200	110	2680	-8615	1145	5370	0	-845	-1920	-1575	3090	0
	Arcs	279		Corn	3/98	4576	-1364	1563	-7913	18863	11625	-1513	0	-2150	-1538	0	0
	Arcs	279		Aussie \$	3/98	-5390	-2280	-2720	9190	-4750	0	0	-4630	0	-2670	0	9200
	Arcs	279		Jap Yen	3/98	-5176	5462	-7051	-4749	16838	13663	0	0	450	-4300	0	1325
197	S&P Day	436		S&P	6/03	12875	-31375	-8050	2650	-22300	-3100	0	6350	-13825	0	0	-3275
198	FGCM Emerald	404	*	S&P	10/02	-11275	-1450	-18000	-1425	17150	-6650	5450	-5575	-4500	8950	-3325	-4250
199	Dual Cross System	125		Pork Bellies	5/91	-464	-1020	4720	2008	6392	2944	4160	-904	-768	212	-648	1448
	Dual Cross System	125		Euro C	12/98	1687	-2900	-774	3801	-4239	-4463	10675	2088	-2350	0	3075	-6338
	Dual Cross System	125		Soybeans	5/91	-7525	-1740	-3340	655	-15900	-500	-1615	-5460	4035	-1410	-4960	-1450
	Dual Cross System	125		Bonds	5/91	-1920	2740	1100	1410	-8820	590	-9900	9350	-1000	-2820	-1810	-2070
200	Ultimate Trading Dev. I	323		Jap Yen	8/00	-5926	2174	-12063	-2463	7239	9538	0	0	1188	0	0	-3500
	Ultimate Trading Dev. I	323		Euro C	8/00	6725	-5001	9901	14750	25788	23238	-14875	0	-16300	0	-4763	288
201	Checkmate	342		Jap Yen	4/01	5425	2838	-338	-3763	7613	10413	0	0	0	0	0	0
	Checkmate	342		Bonds	4/01	13025	-2931	7819	450	8588	0	14175	0	0	0	-5388	0
	Checkmate	342		Nikkei	4/01	-3150	4275	2675	11375	-4225	0	0	0	0	0	0	0
201	Checkmate	342		\$ Index	4/01	3085	3945	2545	2970	4800	0	0	-3595	0	0	0	0
	Checkmate	342		Nat Gas	4/01	-1275	-15440	-24650	-8725	-3395	0	0	-5145	0	0	0	0
	Checkmate	342		Crude	4/01	3310	-3580	-8965	10720	15505	0	0	0	0	0	0	0
	Checkmate	342		Euro C	4/01	9950	2150	3888	6538	19813	0	0	-5863	0	-6013	0	0
	Checkmate	342		S Franc	4/01	2425	-1788	-25	-1238	2700	-2538	0	-2650	0	0	0	0
202	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	1734	1506	1003	2209	0	-3669	847	1349
	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	-1791	2441	0	-1653	0	725	-1057	331
	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	719	0	0	-2994	0	-2915	-447	-2462
203	RC Strength	661	*	S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1525	1525
	RC Strength	661	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	100	288
204	Impetus	415	*	Mini Russell	1/03	4075	-625	3225	5635	17280	855	5790	-640	-1790	620	-1725	-665
205	Auto 2 Way	599		Mini S&P	8/07	n/a	n/a	n/a	-1550	-3175	0	-150	-1100	-275	-1650	1363	-1100
	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	-2200	-2725	0	-150	-1100	-275	-1650	1088	-888
206	Black Crusader UD	578		S&P	1/07	n/a	n/a	n/a	-11800	114525	1750	575	-6150	-1200	-15500	1875	-7825
207	Strategic	335		S Franc	10/99	-4727	-6688	8488	-9489	-75	0	0	3638	-538	-2488	-7150	4338
208	RC Pro	660	*	S&P	4/09	n/a	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	-7750	3400
209	RC Pro	660	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1638	1513
210	LPR Calibre	654	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-425	-700	-675	-913	-163
211	GK-Interest Trader	348		T Note	2/01	-6380	-6910	3200	-100	-540	3250	0	0	740	0	0	30
	GK-Interest Trader	348		Bonds	2/01	-8200	-30	1170	-3250	-13810	7560	0	0	-3090	0	-1000	3290
212	MESA Bonds	321		Bonds	7/00	-3778	4653	-144	-906	34400	1575	-3716	8200	-3575	0	-3575	-3975
213	DCB Coffee	543		Coffee	12/05	n/a	0	-4106	-1481	2306	0	-38	-38	-3169	-2569	881	0
214	DCS II	111		Sugar	1/90	-1725	1366	9599	-2263	-2161	0	0	1378	560	0	-1445	0
	DCS II	111		Coffee	1/90	-4706	6226	-13182	-2718	-1558	11794	0	-1106	-3881	-1388	-2306	-2775
	DCS II	111		Pork Bellies	1/90	-652	8152	-9856	-2000	-20524	-1604	0	-412	1776	-2052	-4076	0
	DCS II	111		S Franc	1/90	5150	-4826	-6326	-3576	9276	6588	-3400	0	-6338	-4138	0	4725
	DCS II	111		Jap Yen	1/90	-14064	2325	-11852	-4450	14475	9538	0	1088	-7550	0	0	-2388
215	Kilo SW	627		Mini Midcap	1/08	n/a	n/a	n/a	n/a	14245	-1160	-2300	835	-2290	-1775	-2705	-3440
216	Genesis B	332		Jap Yen	1/01	-10513	12463	-5350	713	2338	0	0	0	-3625	0	7050	0
217	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	-6865	40980	2990	1100	-2815	400	-3360	-710	-1605
	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	-1145	14115	1830	560	-1530	110	-475	-375	-160
	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	-2300	19788	250	38	-1163	-325	-1488	288	-1663
218	Oscar SW	629		Mini Midcap	1/08	n/a	n/a	n/a	n/a	-18695	-4295	1425	-1845	-4405	2760	990	685
219	Universal	133		Soybeans	10/91	9895	-200	-2925	15415	14520	1050	3905	-390	2180	-3180	3140	420
	Universal	133		Coffee	10/91	3676	768	-18770	-15673	-9301	-5831	2419	-1031	3188	-3581	150	1706
	Universal	133		Jap Yen	10/91	-6074	-13676	-10526	10563	2300	-338	-2125	-7125	-11338	-4325	-3950	6350
	Universal	133		B Pound	10/91	8088	10657	13332	943	12912	-1863	38	-350	6869	300	-3300	6200
	Universal	133		Euro \$	10/91	250	-2325	-1125	-75	-1750	925	-1525	-275	-200	-275	0	1325
	Universal	133		Bonds	10/91	10560	-8850	-570	1720	-7290	7800	1610	-1510	-3520	-630	-5560	1750
220	RC Coach	648	*	S&P	8/08	n/a	n/a	n/a	n/a	17175	6850	3050	-1350	3325	1775	-10025	100
	RC Coach	648	*	Mini S&P	8/08	n/a	n/a	n/a	n/a	3813	1300	1113	-225	363	-1000	-2925	-25
221	Axiom Long Term	471		Cotton	4/04	5835	-3270	-2105	5550	6185	0	0	0	0	0	-3075	0
	Axiom Long Term	471		Corn	4/04	-2563	2375	-4575	-6200	22025	0	0	0	0	0	0	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	0	-3075	0	175	-3075	0
	Axiom Long Term	471		T Note	4/04	-4681	-688	1013	-2988	11019	0	10144	0	0	0	175	0
222	RC Level	658	*	S&P	4/09	n/a	n/a	n/a	n/a	na/	n/a	n/a	n/a	n/a	n/a	-15775	-3100
	RC Level	658	*	Mini S&P	4/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-3438	-725
223	Top Ten System	228		Jap Yen	1/94	-8113	4838	-15588	2663	16163	1425	6638	-2888	7588	-2188	-313	4425
	Top Ten System	228		Coffee	1/94	4371	-2419	-1256	2269	-3656	-1013	1144	1575	-2138			

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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)
-1200	0	950	-450	150	2875	1375	20	35.0	889	-258	5	2250	127.8%	-15.8%	-5700	15250	-12.6%	11.4%
-2040	820	-1270	-8040	990	5740	21160	41	29.3	3786	-1371	8	9600	59.8%	-15.8%	35130	22140	18.1%	11.4%
-3150	-1545	-985	45	-5	-555	8315	179	45.8	476	-408	9	11250	-4.9%	-16.1%	28080	8315	34.0%	32.8%
-563	-600	-538	150	713	-2350	6363	140	47.9	297	-305	4	6750	-34.8%	-16.1%	15213	6363	30.7%	32.8%
0	0	0	375	0	-1588	2450	3	66.7	431	-2452	1	9600	-16.5%	-16.5%	-1000	2869	-2.6%	-2.6%
1775	-1575	-18375	-14875	7075	-36425	68000	414	37.9	2082	-1412	9	42188	-86.3%	-17.0%	-76550	269875	-15.3%	7.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-17.0%	34940	17556	19.7%	7.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	13500	0.0%	-17.0%	107220	27600	67.1%	7.5%
-1040	0	-530	-1215	-460	875	4935	11	27.3	2967	-1005	4	6000	14.6%	-17.0%	7035	17640	9.9%	7.5%
-1575	0	700	0	825	6375	6775	9	33.3	4563	-1216	5	3600	177.1%	-17.0%	-1038	16763	-2.4%	7.5%
0	0	4850	0	6020	12770	7300	5	60.0	6690	-3650	2	7500	170.3%	-17.0%	7150	21590	8.1%	7.5%
-4188	-3625	-3763	0	413	-25	14550	9	44.4	4438	-3549	3	9000	-0.3%	-17.0%	7663	25650	7.2%	7.5%
-6650	0	6850	-700	-700	-15050	23750	13	15.4	8450	-2907	7	84375	-17.8%	-17.8%	-68450	81350	-12.5%	-12.5%
-4575	2825	-2575	-675	7350	-7550	17425	70	41.5	2059	-1642	6	42188	-17.9%	-17.9%	-375	44325	-0.1%	-0.1%
-4508	-2156	-296	408	404	296	7620	37	48.6	822	-762	7	3600	8.2%	-19.7%	-64524	76380	-95.6%	-30.8%
-2075	2450	-513	1338	625	4513	10050	24	54.2	1928	-1871	3	10500	43.0%	-19.7%	-37663	46638	-32.4%	-30.8%
0	-1790	3975	-1445	2000	-8620	16175	38	50.0	1023	-1477	6	9000	-95.8%	-19.7%	-56410	71110	-33.4%	-30.8%
2110	3720	-970	160	0	-2640	10110	26	42.3	1743	-1454	5	9600	-27.5%	-19.7%	-30000	40070	-16.7%	-30.8%
0	0	-3038	-3188	0	1000	9725	6	33.3	6000	-2746	3	9000	11.1%	-20.5%	-7100	23413	-8.4%	21.5%
0	0	2513	0	4913	-4988	35938	7	57.1	7738	-11960	3	10500	-47.5%	-20.5%	46488	35938	47.0%	21.5%
-2938	-3325	0	0	1025	5175	6263	4	50.0	5719	-3132	2	9000	57.5%	-21.7%	10238	7275	13.1%	10.6%
-2356	0	0	0	-2513	3919	10256	4	25.0	14175	-3419	3	9600	40.8%	-21.7%	21325	10256	25.6%	10.6%
0	-2075	0	0	-1950	-4025	4025	2	0.0	3275	-2013	2	15000	-26.8%	-21.7%	12875	11525	9.9%	10.6%
0	3555	0	0	0	-40	3595	2	50.0	3555	-3595	1	3600	-1.1%	-21.7%	22230	3595	71.3%	10.6%
0	0	0	-3025	0	-8170	8170	2	0.0	21795	-4085	2	13500	-60.5%	-21.7%	-46085	81195	-39.4%	10.6%
0	-1995	0	0	-3255	-5250	5250	2	0.0	15505	-2625	2	13500	-38.9%	-21.7%	14055	20350	12.0%	10.6%
0	0	0	10725	0	-1150	11875	3	33.3	10725	-5929	2	10500	-11.0%	-21.7%	45625	11875	50.1%	10.6%
-1513	0	0	0	-1988	-8688	8688	4	0.0	463	-2172	4	9300	-93.4%	-21.7%	-2750	8688	-3.4%	10.6%
-955	-1193	-1675	-256	1256	422	5909	30	40.0	1240	-803	5	9600	4.4%	-22.5%	-353	5909	-2.1%	-21.4%
0	1700	2019	2550	-1944	5112	1985	21	42.9	1378	-609	3	9600	53.2%	-22.5%	880	4400	5.2%	-21.4%
1378	-731	-2069	-1075	-713	-12027	12027	16	18.8	696	-1087	5	9600	-125.3%	-22.5%	-11309	13146	-67.3%	-21.4%
-5450	1675	-3975	-6150	4025	-9875	18125	48	35.4	1397	-1084	6	42188	-23.4%	-23.1%	-9875	18125	-23.4%	-23.1%
-1213	338	-463	-1225	763	-1413	3175	44	40.9	263	-236	6	6750	-20.9%	-23.1%	-1413	3175	-20.9%	-23.1%
-2895	-990	-500	-20	570	-1390	9240	156	47.4	321	-306	9	6000	-23.2%	-23.2%	23490	9240	56.6%	56.6%
-988	75	-588	1075	25	-3313	5338	93	33.3	404	-255	13	13500	-24.5%	-23.6%	-7888	10788	-26.0%	-31.0%
-1700	1138	-688	1638	1125	-1463	5075	91	34.1	497	-282	13	6750	-21.7%	-23.6%	-6238	10138	-41.1%	-31.0%
-1150	-2300	7650	1700	-2600	-23175	40100	49	38.8	2646	-2450	6	84375	-27.5%	-27.5%	77225	40100	32.3%	32.3%
-2463	0	0	0	1988	-2675	10175	8	37.5	3321	-2528	4	9300	-28.8%	-28.8%	-14125	31075	-14.8%	-14.8%
-4925	-4650	-6525	-1525	7675	-14300	24325	70	41.4	1325	-1285	6	42188	-33.9%	-33.8%	-14300	24325	-33.9%	-33.8%
-1038	-975	-1400	-313	1588	-2263	4188	71	43.7	263	-261	6	6750	-33.5%	-33.8%	-2263	4188	-33.5%	-33.8%
175	313	113	-63	50	-2288	3138	58	65.5	96	-297	3	6750	-33.9%	-33.9%	-2288	3138	-33.9%	-33.9%
0	0	-1660	0	-2990	-630	4650	8	37.5	2857	-1840	3	5400	-11.7%	-36.1%	-9430	24860	-19.8%	-39.0%
0	0	-3360	0	-8180	-4780	12340	9	22.2	6985	-2676	4	9600	-49.8%	-36.1%	-42280	45120	-49.9%	-39.0%
-7150	2425	3015	3128	137	-3511	21850	24	50.0	2825	-3118	4	9600	-36.6%	-36.6%	42627	23888	46.7%	46.7%
0	638	0	394	1238	-2663	5906	13	61.5	469	-1281	3	7200	-37.0%	-37.0%	-5906	9150	-20.5%	-20.5%
2542	0	0	6552	-3371	6216	3371	7	71.4	2236	-2477	1	5400	115.1%	-38.0%	9262	10394	8.5%	2.9%
-2175	-694	-8025	0	-1894	-12450	24244	10	10.0	11794	-2694	9	7200	-172.9%	-38.0%	-5813	107794	-4.0%	2.9%
7568	-4064	0	-2084	436	-4512	6368	9	33.3	3260	-2379	2	3600	-125.3%	-38.0%	-49312	70500	-68.2%	2.9%
0	0	675	1838	-888	-938	13875	8	50.0	3456	-3691	3	9300	-10.1%	-38.0%	14438	29113	7.7%	2.9%
0	0	-4763	0	2663	-1413	14700	7	57.1	4369	-6286	2	9000	-15.7%	-38.0%	51300	47375	28.4%	2.9%
-1055	6080	20	985	-2060	-8865	16425	65	44.6	983	-1038	5	22500	-39.4%	-39.4%	8840	16895	21.4%	21.4%
0	-4988	-4788	0	2788	-3563	9775	6	33.3	4919	-3346	3	9000	-39.6%	-39.6%	-1113	22125	-1.4%	-1.4%
-225	375	15	-470	-1450	-5755	9975	47	46.8	589	-748	4	12000	-48.0%	-40.5%	24270	13095	71.4%	42.4%
-655	-275	-770	10	-445	-2175	4895	41	36.6	393	-311	4	10500	-20.7%	-40.5%	8405	5320	28.3%	42.4%
-825	-550	-738	88	-550	-6638	8913	45	35.6	477	-493	5	13500	-49.2%	-40.5%	10563	8913	27.6%	42.4%
-2505	130	-2055	85	-190	-9220	10875	232	33.6	430	-277	11	22500	-41.0%	-41.0%	-25045	26005	-60.7%	-60.7%
5670	-2035	2250	270	3900	17180	8995	79	44.3	1795	-1037	6	9000	190.9%	-41.0%	66985	28780	40.6%	20.0%
-2794	-6731	1200	450	3750	-7106	13538	78	37.2	1516	-1043	7	7200	-98.7%	-41.0%	64106	66431	48.6%	20.0%
1000	-2250	-913	863	-850	-25000	34163	42	42.9	1578	-2228	6	9000	-277.8%	-41.0%	-7750	62688	-4.7%	20.0%
3975	-7888	2544	-4669	1238	3094	12738	69	46.4	1654	-1348	6	6000	51.6%	-41.0%	40731	51600	37.0%	20.0%
-525	0	-1500	0	-400	-2450	3750	16	37.5	525	-560	3	2250	-108.9%	-41.0%	-9100	19300	-22.1%	20.0%
1450	3720	1700	-6850	-3340	-3380	19990	82	45.1	1542	-1342	4	9600	-35.2%	-41.0%	3060	54280	1.7%	20.0%
-6375	-9575	-9125	-675	6975	-15050	40800	152	54.6	1227	-1694	6	42188	-35.7%	-41.8%	-7775	40800	-14.7%	-19.3%
-1338	-2000	-1925	-150	1400	-5413	10563	154	33.1	384	-243	10	6750	-80.2%	-41.8%	-4013	10563	-47.6%	-19.3%
175	0	-2480	-3075	0	-8455	8455	4	25.0	175	-2877	2	6000	-140.9%	-47.2%	3740	11180	11.0%	8.0%
-6088	0	0	0	1050	-5038	6088	3	33.3	1050	-3042	2	3600	-139.9%	-47.2%	6025	12025	29.5%	8.0%
0	0	1425	-4000	0	-2575	4000	3	33.3	1425	-1998	2	13500	-19.1%	-47.2%	8220	6100	10.7%	8.0%
0	0	0	0	0	-5975	5975	3	33.3	175	-3073	1	3600	-166.0%	-47.2%	-3945	8840	-19.3%	8.0%
0	-1572	-2028	0	175	6894	3775	6	66.7	2667	-1892	2	5400	127.7%	-47.2%	425	9050	1.4%	8.0%
-2250	-4600	-1700	2000	5425	-20000	27425	46	41.3	1105	-1518	7	42188	-47.4%	-50.0%	-20000	27425	-47.4%	-50.0%
-463	-913	-425	413	1075	-4475	5963	49	36.7	235	-281	8	6750	-66.3%	-50.0%	-4475	5963	-66.3%	-50.0%
-5550	2450	2875	725	1700	16888	6775	38	42.1	2295	-901	6	9000	187.6%	-54.0%	58113	33288	40.1%	-6.5%

Rank by % Chng Col. 17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year											
		# (3)	Day Trd.			(6)					Nov 2008	Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	May 2009
						2004	2005	2006	2007	2008							
	Top Ten System	228		B Pound	1/94	-12731	-7258	-6570	-14507	11751	719	1900	-3931	-8069	-3931	1250	9550
	Top Ten System	228		S Franc	1/94	-3177	-12638	-6000	-2712	3938	7300	-6100	-4375	-625	-3938	-7750	6800
	Top Ten System	228		Sugar	1/94	-6686	1311	4390	-2620	-2444	-1165	-605	-1310	1310	-795	392	1266
	Top Ten System	228		Cotton	1/94	520	-1310	80	-2320	-3450	3270	-2275	-75	-1585	-125	-885	1130
	Top Ten System	228		T Note	1/94	9200	-400	-380	5310	-100	4710	4260	-4160	-520	-2300	-1400	2370
224	Alpha DT	619	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	-7380	-615	-3285	-830	-575	4055	-1800	870
225	RC Advance ++	570	*	S&P	12/06	n/a	n/a	125	-10025	-12225	2725	-775	-800	-2375	-6600	-1800	3825
	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	125	-4550	-7238	550	288	-225	0	-1313	-738	38
226	CTB4 SW	624		B Pound	1/08	n/a	n/a	n/a	n/a	-26581	-3356	-2469	1825	-2150	-1219	500	3950
227	Dr. Jenkins System	62		Gold	6/88	260	1320	-1030	-250	19880	2370	0	3610	0	-4990	-7080	6880
	Dr. Jenkins System	62		Jap Yen	6/88	-8813	2876	-3939	-9376	9424	-613	6550	-1250	4538	-5938	438	-3300
	Dr. Jenkins System	62		B Pound	6/88	805	5658	-5770	-13958	13162	14888	-7913	-3138	-6556	600	2013	5313
228	RC Edge	567	*	S&P	10/06	n/a	n/a	4925	12350	-19475	-7500	-3550	6725	-5625	9600	-6325	-4200
	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	963	-2313	-8213	-1450	-2813	1200	-725	1588	-838	-850
229	Delta DT	625	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	450	-80	-2260	-625	-1100	395	-65	115
230	Moving Avg. Reversal	322		Jap Yen	6/00	-11688	12825	-7188	3100	3424	8700	0	0	-3813	-1938	0	-5363
	Moving Avg. Reversal	322		Gold	6/00	-1810	-3670	10990	-9930	-23990	-3150	-4500	6130	0	-570	0	5300
	Moving Avg. Reversal	322		Cotton	6/00	11710	-11220	-5020	-7770	16520	5370	0	0	2815	0	-4965	-1730
	Moving Avg. Reversal	322		Crude	6/00	7410	-6580	-1380	16660	112040	0	25460	0	5850	0	-3200	-13560
	Moving Avg. Reversal	322		Coffee	6/00	-12207	12432	-12262	919	9938	11794	0	0	2175	0	-994	-8231
	Moving Avg. Reversal	322		Euro C	6/00	-3051	2649	-15450	7899	17288	23238	-15425	-13300	1963	-12263	0	5750
	Moving Avg. Reversal	322		Bonds	6/00	940	-5220	4590	-3260	-11880	6590	0	1260	4270	-8800	-7770	5250
231	Cross Bow	331		S Franc	10/99	-3261	-201	4050	-5338	1076	5688	-5875	-5663	-313	1025	-2125	-2575
232	Trader's Profit Motive	93		S&P	9/89	29375	14325	27450	6725	-151175	-97325	0	0	-40050	0	0	46675
233	Lima SW	628		Mini Russell	1/08	n/a	n/a	n/a	n/a	-9335	135	-785	-1550	155	755	-3325	-3220
234	Echo DT	626	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2360	-990	1700	20	340	485	-2835	235
235	EuroDynamics LT	445		Euro C	9/03	6338	988	2263	9250	17588	0	0	0	0	-5288	0	0
226	GK Energy Trader II	487		Unleaded	11/04	-2322	27212	-19227	42585	72808	0	39632	0	0	2132	-4477	-13439
	GK Energy Trader II	487		Heat Oil	11/04	719	3923	11283	10061	-32848	4612	-18353	16124	0	-11599	0	-7517
	GK Energy Trader II	487		Crude	11/04	-2685	13525	10140	15335	-6940	0	0	39295	-11765	-4335	0	2500
	GK Energy Trader II	487		Nat Gas	11/04	-15075	74335	-36585	-3030	60680	165	-16415	-3115	0	-15390	-7745	-6075
237	Sidewinder	298		Bonds	1/99	1860	-10150	1330	-6680	-2490	0	0	-60	-970	0	0	0
238	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	-810	1345	-230	-4995	-1185	150	585	-2035	410
239	Zulu SW	630		Mini Russell	1/08	n/a	n/a	n/a	n/a	-12765	-2145	1510	-2235	-3900	1885	-225	2890
240	Support/Resistance	140	*	S&P	1/84	14375	5000	-25725	-16775	112700	-150	-2550	5025	5575	-9900	-950	-12800
241	Beta DT	620	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2645	190	675	-565	-275	915	-2375	30
242	Natural Gas Trader -MA	504		Nat Gas	8/05	n/a	31080	45810	8760	45060	3660	-1500	1770	-8080	-1350	-460	-1530
243	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	n/a	-8590	-12195	-430	-4460	5150	-7505	-2015	-450	160
	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	n/a	-2528	163	-135	-2100	2950	-3138	-63	325	158
244	DCB Lumber	544		Lumber	12/05	n/a	0	61	1092	-243	-1626	486	0	-745	0	382	0
245	Feeder Trader	235		Feeder Cattle	12/95	8640	-9815	4340	-1730	5765	1515	-1985	-125	-2060	340	2120	1340
246	NCR	204		Bonds	12/93	1920	-3300	-3780	-7350	-5850	-1550	-2180	-1880	510	-960	-2000	3820
247	Lil Gapper	247		S Franc	1/91	-237	-15589	-10052	-13478	-3514	-1025	1125	-225	-263	588	-2163	-3225
	Lil Gapper	247		Jap Yen	1/91	-8977	-9188	-9864	-10513	-6777	75	-1413	-4088	3763	-1063	1938	-575
	Lil Gapper	247		B Pound	1/91	-16352	-14714	-1731	-7994	-15002	-2250	-813	1675	-2819	-825	-881	-4050
235	Trender	17		Bonds	1/87	1090	9530	-9590	2650	6600	6340	11210	-3390	-9550	-11200	-7560	5490
	Trender	17		S&P	1/87	12525	10875	1500	-5450	-107150	-13725	-38550	-11450	9650	5650	-23775	-26750
	Trender	17		S Franc	1/87	-2462	-14901	-21714	-5352	5824	-2613	225	7938	3113	-4575	1163	7163
249	Black or White	124		Cotton	12/92	-6100	-11620	-315	-11575	17875	5305	0	0	-1250	0	-2970	0
	Black or White	124		Live Cattle	5/90	-4468	1892	-3748	-1032	4908	844	0	-76	0	0	0	240
	Black or White	124		Heat Oil	5/90	1029	22580	4763	15250	82488	22403	0	-7174	0	-6334	-3692	-11256
	Black or White	124		Euro C	12/98	7400	-3062	-1549	4362	1074	0	0	-3888	7175	-1600	-1075	-1150
	Black or White	124		B Pound	5/90	4906	-7332	7019	-9406	-11231	-2575	0	-2575	0	-2738	0	5688
	Black or White	124		Euro \$	5/90	400	450	-550	-2775	-825	975	0	-225	25	-750	0	1175
250	Mike Culler System	104		Jap Yen	7/89	-7263	-16552	3001	163	1163	-1450	4438	3113	-850	-4538	1675	-1188
	Mike Culler System	104		S Franc	7/89	-20527	-3065	-5588	3525	-10788	2313	50	-2550	-3075	-2025	-7250	-1750
251	AutoScalper2	650	*	Mini S&P	10/08	n/a	n/a	n/a	n/a	-1338	-1350	-138	150	-1100	-650	-300	-900
252	XS Bonds	267		Bonds	11/97	13550	-3360	5650	-4580	-17020	-4080	0	-12740	3540	-3770	-3580	3410
253	BondPat	121	*	Bonds	3/91	7280	-13080	-5620	-7310	-15460	-2070	-1390	-4160	3420	600	-2560	1320
254	CrudeSpyder	615		Crude	2/08	n/a	n/a	n/a	n/a	-3870	-9150	-7165	6000	-1015	-5615	-3220	1970
255	Reverse Trend Entry	123		Live Cattle	8/89	-404	-4312	312	-3172	-3032	-2148	0	-1640	1024	-1104	0	-560

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

June 2009	July 2009	Aug 2009	Sept. 2009	Oct 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)
1919	-2156	1306	-4275	69	-5650	16544	39	30.8	1913	-1061	4	6000	-94.2%	-54.0%	-66206	76431	-68.6%	-6.5%
-2400	75	-6688	1825	838	-15038	25000	25	36.0	2147	-2148	5	9300	-161.7%	-54.0%	-41113	60038	-27.5%	-6.5%
-762	-974	4805	3058	-6451	-1232	7101	27	40.7	1170	-880	6	5400	-22.8%	-54.0%	-12443	16072	-14.3%	-6.5%
-2395	35	-2060	-210	1840	-3335	11245	24	29.2	1729	-909	5	6000	-55.6%	-54.0%	-7740	37075	-8.0%	-6.5%
720	-1320	-700	-700	-470	490	8480	28	42.9	1538	-1125	5	5400	9.1%	-54.0%	-5010	17320	-5.8%	-6.5%
-1440	-340	-810	-830	-510	-6110	7385	158	33.5	436	-278	9	11250	-54.3%	-54.3%	-9590	10385	-46.5%	-46.5%
-325	-8725	375	-5725	-3100	-23300	31400	108	59.3	802	-1699	5	42188	-55.2%	-59.9%	-47375	54300	-38.5%	-46.2%
-650	-1738	-488	-1300	-463	-6038	8088	111	26.1	352	-198	9	6750	-89.4%	-59.9%	-18538	19400	-91.5%	-46.2%
3006	1431	-4263	-2938	1825	-3856	9456	124	75.0	400	-1324	3	6000	-64.3%	-64.3%	-24613	31669	-223.8%	-223.8%
-2920	2090	-4320	2510	-880	-2730	12220	23	39.1	3691	-2565	5	9999	-27.3%	-64.4%	6280	24780	2.9%	6.7%
2225	-1550	2938	-2063	2625	4600	8838	29	48.3	2074	-1631	4	9000	51.1%	-64.4%	39175	32600	20.1%	6.7%
-13438	-3863	-1294	-3494	-1100	-17981	34075	34	23.5	3508	-1769	11	6000	-299.7%	-64.4%	-9244	56350	-7.1%	6.7%
-2875	-2050	-4650	-5300	375	-25375	31225	139	54.7	657	-1196	7	42188	-60.1%	-66.8%	-16525	46725	-12.4%	-18.8%
-588	-250	-1300	-1113	-188	-7325	8238	140	20.0	313	-144	18	6750	-108.5%	-66.8%	-12625	15400	-59.1%	-18.8%
-1065	-125	-1220	-595	-1135	-7760	7945	78	28.2	376	-286	12	11250	-69.0%	-69.0%	-4970	9725	-24.1%	-24.1%
0	-3463	-500	0	4363	-2013	15075	7	28.6	6532	-3019	5	9000	-22.4%	-69.1%	-30588	37225	-35.8%	-5.7%
0	-2670	0	5200	2960	8730	7650	8	50.0	4905	-2723	2	9999	87.3%	-69.1%	-23950	40330	-25.2%	-5.7%
-4510	-4065	-4640	-2660	-2550	-16935	26090	15	20.0	3052	-2174	12	6000	-282.3%	-69.1%	-15210	31990	-26.5%	-5.7%
2860	-18140	-1140	-2960	-2280	-7110	41580	11	36.4	9333	-6358	5	13500	-52.7%	-69.1%	74760	41580	57.8%	-5.7%
-2381	0	-6881	-5794	-3694	-14006	27975	13	30.8	4397	-3514	4	7200	-194.5%	-69.1%	-26156	39206	-37.9%	-5.7%
0	0	2513	0	4913	-2613	39025	8	62.5	7675	-13663	2	10500	-24.9%	-69.1%	20075	39025	20.0%	-5.7%
0	-9890	-2710	0	300	-11500	25360	12	50.0	3593	-5510	3	9600	-119.8%	-69.1%	-34380	45560	-37.4%	-5.7%
0	-138	575	2075	738	-6588	15663	21	52.4	1166	-1943	5	9300	-70.8%	-70.8%	-1575	25150	-1.7%	-1.7%
0	0	26425	0	4350	-9925	137375	5	60.0	25817	-68688	2	84375	-71.0%	-71.0%	47925	248800	2.8%	2.8%
-900	5815	-2775	-500	-3910	-10105	11700	43	25.6	1486	-827	6	12000	-84.2%	-84.2%	-18790	19150	-85.4%	-85.4%
-1455	-370	-2235	-840	750	-5195	7545	75	41.3	392	-394	7	6000	-86.6%	-86.6%	-8265	9120	-75.1%	-75.1%
-200	0	-3050	963	-1525	-9100	9100	5	20.0	963	-2516	3	10500	-86.7%	-86.7%	25563	9788	39.0%	39.0%
0	9707	-5468	-5724	-11885	10477	37853	11	36.4	14596	-6856	3	15000	124.7%	-89.2%	91901	39682	120.5%	56.4%
0	8703	-4640	-6539	-8084	-27293	31906	11	27.3	9813	-7098	4	15000	124.7%	-89.2%	-20414	63067	-26.8%	56.4%
0	11475	5495	1225	-9035	34855	16100	9	55.6	12973	-7523	2	13500	124.7%	-89.2%	64230	34725	93.6%	56.4%
0	-11435	-9910	1035	0	-68885	70085	11	27.3	508	-8805	5	13500	124.7%	-89.2%	27690	77935	40.3%	56.4%
-2570	-2580	0	0	-2570	-8750	11260	9	44.4	1030	-2571	4	9600	-91.1%	-91.1%	-750	34490	-0.7%	-0.7%
295	190	1205	275	-250	-5585	9510	97	41.2	478	-433	6	6000	-93.1%	-93.1%	175	9855	1.2%	1.2%
-3950	-105	-3095	-2235	290	-11315	14725	217	41.5	531	-466	11	12000	-94.3%	-94.3%	-23445	24475	-106.6%	-106.6%
-7775	-13375	-1900	-10400	8800	-40400	64125	245	33.5	2788	-1852	11	42188	-95.8%	-95.8%	54250	106975	5.6%	5.6%
-1920	-150	-2505	-965	850	-6095	8670	151	32.5	473	-288	9	6000	-101.6%	-101.6%	-9605	10810	-87.3%	-87.3%
3110	-2150	-5860	2300	-4500	-14590	23800	82	47.6	1613.0	-1804.8	4	13500	-108.1%	-108.1%	113960	32600	194.8%	194.8%
90	65	-4295	4655	1055	-7980	17370	178	30.3	1153	-566	11	6750	-118.2%	-110.3%	-23875	32960	-157.2%	-119.4%
-860	425	-1978	1580	-350	-3185	6613	178	29.8	572	-268	12	3375	-94.4%	-110.3%	-3315	9808	-43.7%	-119.4%
-1032	-1496	154	113	0	-3765	4032	11	45.5	293	-873	2	3300	-114.1%	-114.1%	-1715	4085	-13.0%	-13.0%
0	-705	350	0	-3575	-2785	4370	19	42.1	807	-840	4	2400	-116.0%	-116.0%	7485	16210	22.1%	22.1%
-390	-200	-5110	-1700	-80	-11720	11720	95	50.5	251	-505	5	9600	-122.1%	-122.1%	-64720	67270	-41.7%	-41.7%
325	-950	538	-3950	-1525	-10750	12850	134	25.4	700	-346	12	9300	-115.6%	-122.5%	-207925	208675	-117.2%	-121.6%
-2063	-3188	2388	-1438	-25	-5688	7775	117	23.1	792	-301	20	9000	-63.2%	-122.5%	-151288	158675	-88.1%	-121.6%
-238	1025	-2250	-431	-1481	-13338	14894	107	26.2	449	-328	11	6000	-22.3%	-122.5%	-204906	207581	-179.0%	-121.6%
2420	-630	1870	-6430	-1360	-12790	33650	32	31.3	3957	-2385	7	9600	-133.2%	-122.6%	-70940	72300	-31.9%	-11.1%
-2000	6950	-20525	0	7750	-106775	114525	20	25.0	9200	-10185	6	84375	-126.5%	-122.6%	-80800	201025	-4.1%	-11.1%
-7763	-4425	-8113	2300	-1500	-7088	20725	24	37.5	3129	-2350	8	9300	-76.2%	-122.6%	-113663	124625	-52.8%	-11.1%
-2425	0	-3165	-5540	0	-10045	15350	9	33.3	2383	-2853	4	6000	-167.4%	-138.4%	41055	30110	39.9%	8.8%
-576	848	0	1104	-764	1620	1484	8	50.0	1027	-622	2	3000	54.0%	-138.4%	-5700	18244	-9.6%	8.8%
0	-23411	0	-5473	-2444	-37380	59783	12	8.3	22403	-5425	11	15000	-249.2%	-138.4%	31664	60274	10.7%	8.8%
0	-2875	-1075	0	-2150	-6638	9925	11	9.1	7175	-1382	9	10500	-63.2%	-138.4%	20738	11750	17.8%	8.8%
0	-2575	-1294	0	-2575	-8644	8644	8	25.0	3485	-2602	3	6000	-144.1%	-138.4%	-31788	53375	-26.8%	8.8%
0	0	450	0	250	1900	950	7	71.4	575	-486	1	2250	84.4%	-138.4%	8300	6025	18.7%	8.8%
-3500	0	38	-1275	3688	150	10913	29	44.8	1613	-1300	4	9000	1.7%	-144.5%	21525	41325	11.6%	-6.7%
-3313	-3638	-4550	-1513	700	-26600	31713	36	19.4	1389	-1251	8	9300	-286.0%	-144.5%	-46850	76850	-24.4%	-6.7%
613	-725	-563	-1338	-3750	-10050	10750	109	58.7	350	-721	6	6750	-148.9%	-148.9%	-9900	11200	-135.4%	-135.4%
0	-1610	1680	0	2420	-14730	20630	12	41.7	2210	-3686	3	9600	-153.4%	-153.4%	-17510	39670	-15.0%	-15.0%
1550	700	260	-2940	-2220	-7490	9880	161	41.6	660	-550	7	4800	-156.0%	-156.0%	-102650	110740	-113.1%	-113.1%
-4815	5435	-2075	-1845	-1745	-23240	23625	222	45.0	649	-721	6	13500	-172.1%	-172.1%	-10795	28495	-45.7%	-45.7%
0	-80	0	-28	-2808	-7344	7344	19	26.3	699	-774	5	3000	-244.8%	-244.8%	-39372	42592	-63.8%	-63.8%

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

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by George Pruitt

Picking a Portfolio Using the Portfolio Selector TS Add-On



In this installment of George's Corner I am going to review a piece of software that will help a TradeStation™ user select a set portfolio of markets from a list of twelve options. I have been asked many times how one can select three or four different markets out of a list that will create the most efficient use of capital. With the limited tools that are available with TS this is an almost impossible task. If TS could merge the equity streams of various markets then you could try trial and error to create a robust portfolio. Unfortunately it doesn't even do this.

The software that Mike Chalek and I wrote, with the help of Excel or any spreadsheet software can read the TS performance reports and merge the equity streams together. It also runs all of the different permutations and combinations to help determine the most robust portfolio set. Yes there is a conflict of interest here, since Futures Truth sells the Portfolio Selector software. However, I think it is such a fascinating tool I have to elaborate on how it works and how its use can save so much time, effort and possibly capital. This software is a very simple tool that simply combines equity streams and is very easy to use.

To demonstrate how the software works lets assume we have \$40K of risk capital and a good system. We know we can't trade twelve markets on \$40K but we think we can trade five. The next logical question is how we choose the five from the list of twelve. Like most traders, we would try to pick five markets from different market sectors in an attempt to diversify. We might pick a currency, an interest rate, an energy, a grain and maybe a stock index. This sounds like a very plausible plan but how do you pick one market from each sector to create the most robust portfolio. The only way to get the definitive answer is to examine all of the different combinations of markets and pick the one with the best reward/risk ratio.

Mike Chalek described the process of doing this in an article that he wrote last year for Futures Truth. He showed the following equation that can be used to calculate the different number of possible combinations that exist in a given set of "N" elements taken "R" elements at a time.

$$nCr = n! / (n - r)! * r!$$

Using this equation and substituting our parameters we get the following:

$$\begin{aligned} n &= 12 \text{ (total markets)} \\ r &= 5 \text{ (the size of our portfolio)} \\ nCr &= 12! / (12 - 5)! * 5! \\ nCr &= 4.79 * 10^8 / 5040 * 120 \\ nCr &= 792 \end{aligned}$$

That's a lot of different combinations if we had to do this by hand. Fortunately, the Portfolio Selector software can handle this in a relatively short time span. Right now the current version of the software runs all of the different combinations:

PortfolioSize	Combinations
1	12
2	66
3	220
4	495
5	792
6	924
7	792
8	495
9	220
10	66
11	12
12	1

This is a total of 4095 iterations. This took my typical PC about forty minutes to run. In future versions we will have the program only run the needed combinations. The software created 5007 individual files. The 4095 files represent the individual combinations of equity streams and the additional twelve shows the combined results of the twelve different portfolio sizes. If you look in your directory you will see twelve Combo files and 4095 files labeled in the following manner:

B1.PRN
B2.PRN

These files contain the daily equity streams for the different combinations of markets.

Here is what the Combo2 file looks like.

The different combinations sampled two at a time and their associated performance metrics are shown.

FileName	Mkt1	Mkt2	Total Equity	Draw Down	Profit /DD Ratio	Flat Time
B1.PRN	C.tot	CL.tot	\$62,390	\$26,108	2.39	312
B2.PRN	C.tot	CT.tot	\$46,840	\$7,595	6.17	174
B3.PRN	C.tot	EC.tot	\$28,275	\$36,863	0.77	516
B4.PRN	C.tot	JY.tot	\$58,463	\$16,663	3.51	199
B5.PRN	C.tot	KC.tot	\$75,744	\$13,725	5.52	417
B6.PRN	C.tot	NG.tot	\$145,980	\$61,318	2.38	642
B7.PRN	C.tot	S.tot	\$66,575	\$22,663	2.94	192
B8.PRN	C.tot	SP.tot	\$278,725	\$62,738	4.44	591
B9.PRN	C.tot	TF.tot	\$37,530	\$20,425	1.84	430
B10.PRN	C.tot	TY.tot	\$48,075	\$10,863	4.43	175

In B1.PRN you can see how the corn and crude work together to produce \$62K in profit and \$26K in draw down. The corn and cotton combination produced a very respectable \$46K profit with a very small \$7.5K draw down.

Here are the results of the entire twelve market portfolio.

As you can see the system did fairly well on most markets. At this stage the Portfolio Selector hasn't done anything special other than put the results in a convenient table. This is where most traders start when trying to pick their portfolios. Many will fall into the "cherry picking" mode and pick the best performers. Based on this portfolio we would probably pick the S&P,

FileName	Mkt1	Total Equity	Draw Down	Profit /DD Ratio	Flat Time
A1.PRN	C.tot	\$42,200	\$6,500	6.49	200
A2.PRN	CL.tot	\$20,190	\$34,140	0.59	373
A3.PRN	CT.tot	\$4,640	\$12,985	0.36	451
A4.PRN	EC.tot	-\$13,925	\$39,188	-0.36	630
A5.PRN	JY.tot	\$16,263	\$29,000	0.56	425
A6.PRN	KC.tot	\$33,544	\$23,288	1.44	808
A7.PRN	NG.tot	\$103,780	\$63,730	1.63	659
A8.PRN	S.tot	\$24,375	\$25,950	0.94	454
A9.PRN	SP.tot	\$236,525	\$66,675	3.55	599
A10.PRN	TF.tot	-\$4,670	\$26,840	-0.17	968
A11.PRN	TY.tot	\$5,875	\$17,063	0.34	327
A12.PRN	US.tot	-\$11,250	\$24,156	-0.47	1157

PICKING A PORTFOLIO

(continued)

Corn, Natural Gas, Coffee and Soybeans. Let's now look at the Portfolio 5 file that was created by the Portfolio Selector and see how close we were. Here is what the file looks like after we sort for the best performing combinations. Only the best combinations are shown.

FileName	Mkt1	Mkt2	Mkt3	Mkt4	Mkt5	Total Equity	Draw Down	Profit /DD Ratio	Flat Time
D181.PRN	C.tot	CT.tot	KC.tot	SP.tot	US.tot	\$305,659	\$45,305	6.75	267
D276.PRN	C.tot	JY.tot	NG.tot	S.tot	SP.tot	\$423,143	\$62,890	6.73	415
D101.PRN	C.tot	CL.tot	NG.tot	S.tot	SP.tot	\$427,070	\$64,388	6.63	417
D175.PRN	C.tot	CT.tot	KC.tot	S.tot	SP.tot	\$341,284	\$51,705	6.60	212
D151.PRN	C.tot	CT.tot	JY.tot	KC.tot	SP.tot	\$333,171	\$50,680	6.57	320
D296.PRN	C.tot	KC.tot	NG.tot	S.tot	SP.tot	\$440,424	\$68,300	6.45	481
D185.PRN	C.tot	CT.tot	NG.tot	S.tot	SP.tot	\$411,520	\$64,683	6.36	415
D262.PRN	C.tot	JY.tot	KC.tot	NG.tot	SP.tot	\$432,311	\$68,580	6.30	482
D72.PRN	C.tot	CL.tot	JY.tot	NG.tot	SP.tot	\$418,958	\$66,480	6.30	466
D308.PRN	C.tot	KC.tot	S.tot	SP.tot	US.tot	\$325,394	\$51,775	6.28	274
D272.PRN	C.tot	JY.tot	KC.tot	SP.tot	US.tot	\$317,281	\$50,750	6.25	264
D318.PRN	C.tot	NG.tot	S.tot	SP.tot	US.tot	\$395,630	\$63,359	6.24	467
D156.PRN	C.tot	CT.tot	JY.tot	NG.tot	SP.tot	\$403,408	\$64,620	6.24	415
D87.PRN	C.tot	CL.tot	KC.tot	NG.tot	SP.tot	\$436,239	\$70,150	6.22	480
D23.PRN	C.tot	CL.tot	CT.tot	NG.tot	SP.tot	\$407,335	\$65,593	6.21	468
D266.PRN	C.tot	JY.tot	KC.tot	S.tot	SP.tot	\$352,906	\$57,150	6.18	261
D282.PRN	C.tot	JY.tot	NG.tot	SP.tot	US.tot	\$387,518	\$63,296	6.12	467
D107.PRN	C.tot	CL.tot	NG.tot	SP.tot	US.tot	\$391,445	\$64,825	6.04	469
D171.PRN	C.tot	CT.tot	KC.tot	NG.tot	SP.tot	\$420,689	\$69,770	6.03	493
D301.PRN	C.tot	KC.tot	NG.tot	SP.tot	TY.tot	\$421,924	\$70,149	6.01	498
D190.PRN	C.tot	CT.tot	NG.tot	SP.tot	TY.tot	\$393,020	\$65,764	5.98	429
D612.PRN	CT.tot	JY.tot	NG.tot	S.tot	SP.tot	\$385,583	\$64,883	5.94	457

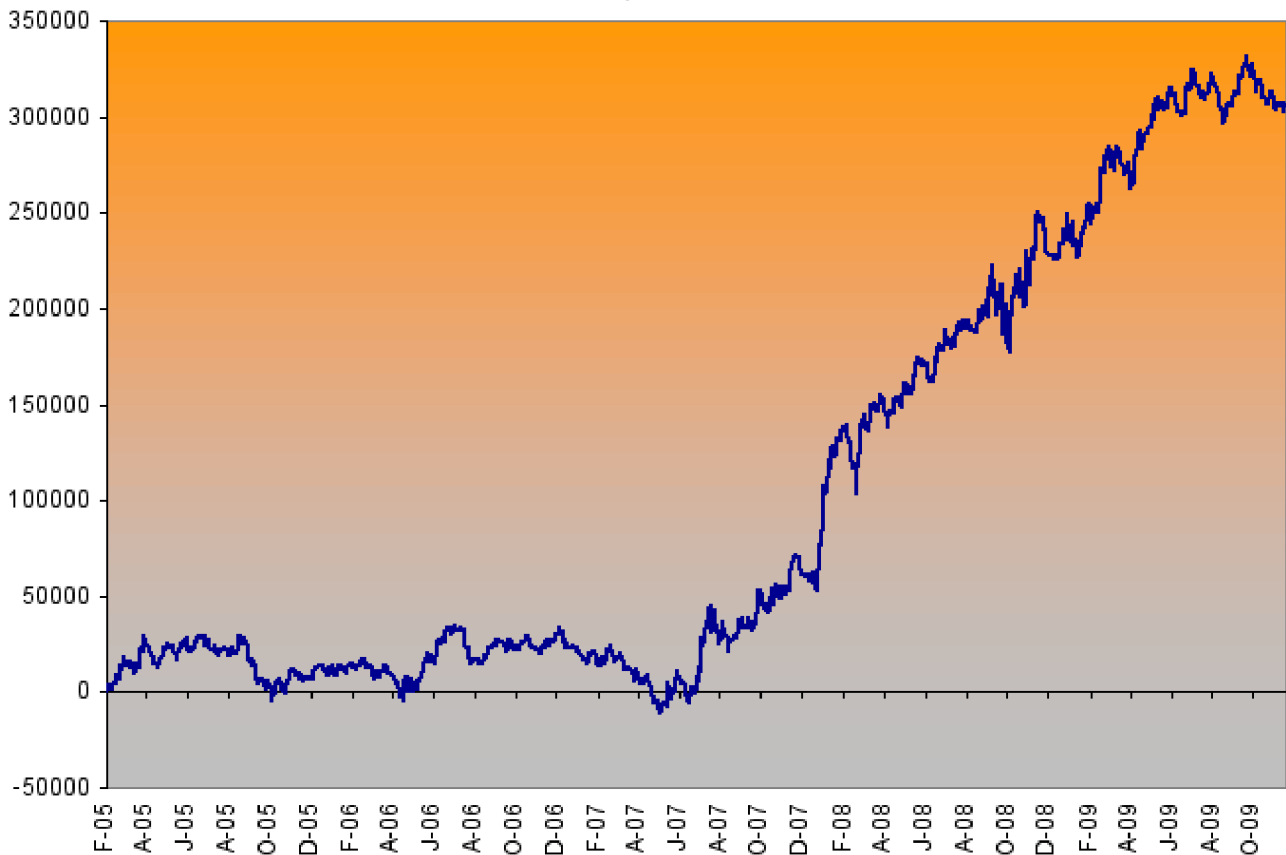
Well we got pretty lucky. We picked three out of the five best markets that made up the most robust portfolio. The portfolio that we initially picked actually ended up in the 14th slot. If we were risk averse then this "cherry picked" portfolio is not the one that should be utilized. The best combined equity stream is located in the file named D181.PRN. This file's contents look like this:

```
C.tot CT.tot KC.tot SP.tot US.tot 305658.75 45305 6.74668911 267
20050223,0
20050224,1281.25
20050225,2508.75
20050228,3641.25
20050301,1835
20050302,1526.25
20050303,1916.25
20050304,1475
20050307,4113.75
20050308,5582.5
```

20050309,4503.75
 20050310,7303.75
 20050311,8385

The first line of the file gives the portfolio and its performance metrics. The following lines are the daily equity values of the portfolio. You can import this into Excel and create a nice looking equity curve.

Equity Growth



All of the different Combo files are included in the directory and you can choose whichever combo you like and then graph whatever combination that fits your risk/reward needs.

The Portfolio Selector is a very powerful tool and one that is especially needed when developing a multi-market or multi-system portfolio. It doesn't care if the daily equity streams come from different markets or different systems. You can use the software to combine different systems on different markets to achieve an even higher level of diversification.

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IS THE STOCK MARKET OVERBOUGHT?

The 200 Day Moving Average as an Overbought Indicator

By: **Lundy Stafford Hill**
email: **lundish@aol.com**

Numerous websites and talking heads on the cable channels mention the use of the 200 day moving average as a long term indicator for stocks and stock indices. Some even allude that big university endowment funds use this strategy. The strategy is to get long when the instrument is above the 200 day moving average and flat when below the 200 day moving average. We are going to look at variations of this strategy on the S&P 500 contract.

What should your position be when the S&P 500 is five, ten or even fifteen percent above the 200 day moving average? Is this a good time to enter the market long? Or, is this the time to take money off the table.

% Above 200 Day MA	Total Profit	Max Drawdown	Number of Trades	Percent Winners	% Time in Market	Average Days in Trade
0	\$90,738	\$118,850	147	42.2	67	27.6
5	\$98,838	\$100,200	78	55.1	51	44.6
10	\$82,888	\$38,000	39	66.7	31	53.1
15	\$26,000	\$58,725	13	46.2	9	47.6

Table 1. Hypothetical performance results tested from 1983 to October 31, 2009. Buying a certain percent above the 200 day moving average on the S&P 500 contract. \$100 deducted for each trade for commission and slippage.

Table one shows the hypothetical results of buying the S&P 500 futures contract a certain percentage above the 200 day moving average and liquidating (go flat) at the 200 day moving average.

The first row is buying the S&P above the moving average. The entry is to buy on today's open if yesterday closed above the 200 day moving average. This loses more money than it makes on the 147 times that this occurred since 1983. It is in the market 67% with 42.2% winners.

Five, Ten and fifteen percent figures are also shown. This strategy involves buying today's open if yesterday closed a certain percentage above the 200 day moving average. The percentages are of the 200 day moving average itself.

The optimal strategy shown is to buy when the S&Ps close 10% above it's 200 day moving average. This strategy wins two-thirds of the times it enters. It has an average tested win of \$6,405 and an average loss of \$6,434. The fact that its average win is LESS THAN it's average loss does not matter here since the

percent wins is so high. It still yields and average hypothetical trade of \$2,125.

But, we are not looking for a 200 day moving average strategy in this article. Our goal here is to see the risk in entering the market at such extended levels.

As of December 23, 2009, the S&P cash index is 14.88% above it's 200 day moving average. The cash index crossed the 200 day moving average on July 13. The index reached the 200 day moving average plus 15% on August 3. The index even reached as high as 20% above it's 200 moving average on September 16.

Since surpassing the 15% level, 100 days have passed. This is more than twice as long as the historical average time above the 200 day moving average without falling back to the average since 1983.

The stock market could continue to rally, but the odds favor a return to the 200 day moving average.

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

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email: lundish@aol.com

Hidden Cost of Trading

Designing a trading system is hard work. What might look promising on a few days or months of charts on the trading screen can turn disastrous when put through the cold, objective eye of a computer back testing platform. The computer looks at all trades. No “cherry picking.” It will see trades the system designer does not. One overlooked trade of system testing is the “rollover.”

The rollover is the switch from one contract month to the next contract month. This happens around expiration for the nearest contract month. Rollover dates vary for each commodity. Check a traders calendar for the specific dates of the rollover for each market you are tracking.

Systems which are in the market 100% or which trade frequently will be especially susceptible to the misleading results generated by backtesting.

Some testing platforms solve the rollover by testing on a continuous contract. This is unrealistic as there is no such thing as a continuous contract. Hence, your hypothetical, computer generated performance will be WRONG. But, how wrong?

I have known some money managers who will test and optimize the rollover date. The logic being that in a defined uptrend for example, most rollovers will involve traders selling the near month and buying the next contract month. This creates a skew in the supply and demand situation. Forcing you to buy the instrument the majority is buying and sell the futures contract the majority is selling - a recipe for failure. I have seen dramatic differences in the equity curve of systems which use a different rollover date than the majority of traders.

**You Don't Wait to Buy Gold.
You Buy Gold and Wait!**

Mike Chalek wrote an interesting article on optimization of rollover dates in a previous issue of Futures Truth.



Chart One. This shows a straight buy and hold and roll strategy. Buying one futures contract at \$183.30 on March 3, 1975. Covering on June 30 at \$927.10 an ounce.

Chart One shows the equity curve of buying gold on March 3, 1975 at a price of \$183.30 and ounce. The position was covered on last day for which I have data, June 30, 2009 at a price of 927.10 an ounce.

In our test period, gold is up almost \$750 and ounce. On the 100 ounce contract, this would equal close to \$75,000. Yet, the buy and hold one futures contract LOST \$5,280. This is due to rollover costs.

Rollover costs depend on two factors: Volatility and the Interest Rate.

The steep decline from the 1980 high occurred when interest rates were high and volatility was high. Gold prices fell from \$873 an ounce to temporary lows around \$300 an ounce. This is still above the long entry price and our position should be in a profit. Yet, the buy and hold strategy lost close to \$70,000 per contract and went negative.

Date	Sell	Buy	Spread
1/31/80	681.5	704.0	\$22.5
3/31/80	501.5	519.0	\$17.5
5/30/80	545.2	555.0	\$9.8
7/31/80	619.7	629.5	\$9.8
9/30/80	671.5	688.5	\$17.0
11/28/80	624.6	644.5	\$19.9

Table One. Rollover actions for Buy and Hold Gold trade for one year in the 1980 upmove.

Table One shows the rollovers for the year of the 1980's peak in gold. The average rollover cost was \$16.10. On the 100 ounce contract, this is \$1,610 per contract. This equates to \$9,660 per year for rollover cost. As a percent of the average price of the contract size, it represents 6.5%.

Average Buy Price in 1980: \$623.42
\$9,660 / (\$623.42 x 100 ounces) = 15.5%

In 1980 the average Fed Funds rates was 13.762%. So the rollover cost in 1980 was 89% due to the current interest. This is \$8,597.40 per year. The remainder of the rollover cost, 11%, was due to volatility. This cost was \$10,962.60 per year.

HIDDEN COST OF TRADING

(continued)

Table Two shows the rollover prices for our latest gold data. The average rollover cost was only \$3.05 compared to \$16.10 in 1980. This is \$305 since one futures contract is 100 ounces of the yellow stuff. Six rollovers per year equates to a total yearly rollover cost of \$1,830.



Date	Sell	Buy	Spread
7/31/08	913.9	918.0	\$22.5
9/30/09	874.2	881.3	\$17.5
11/28/08	819.0	821.5	\$9.8
1/30/09	927.7	928.8	\$9.8
3/31/09	923.3	925.5	\$17.0
5/29/09	978.7	980.0	\$19.9

Table Two. Rollover actions for Buy and Hold Gold trade for one year in the recent action.

What does this tell us? First, rollover cost are highly sensitive to the current interest rates. Second, a buy and hold strategy does not work in a high interest rate environment. The use of a trading system should be considered. And finally, don't blindly rollover your positions. Short term systems traders could consider NOT rolling over. Instead, cover the expiring contract and wait for the next signal to enter a position in the next contract month.

The most recent 12 month period's average price of gold is \$909.18 an ounce. Our rollover cost for the most recent year is 2.0% of the average price of the contract. This is much lower than the rollover cost of 1980.

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

The average fed funds rate is only 0.25% for the past year. This represents one-quarter of the rollover cost. Volatility accounts for three-quarters. This is more than a complete reversal of the ratio of the 1980's high interest rate rollover cost.

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Retail Accounts		
Trading Volume (R/T per Month)	CME/CBOT (Per side/Per Contract)	EUREX (Per side/Per Contract)
0 - 9,999	\$0.45	0,45 €
10,000 - 14,999	\$0.35	0,35 €
15,000 - 19,999	\$0.30	0,30 €
20,000 - 49,999	\$0.20	0,20 €
50,000 - 99,999	\$0.10	0,10 €
100,000 +	\$0.05	0,05 €

Institutional Accounts		
Trading Volume (R/T per Month)	CME/CBOT (Per side/Per Contract)	EUREX (Per side/Per Contract)
No Monthly Quota	\$0.24	0,24 €

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CTA RESOURCE REVIEW

Top 25 New CTAs - YTD Rankings

For Traders Reporting Results as of Jan. 17, 2010

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

Who commenced trading January 2004 or later

Manager	Ytd	Current	Assets	Program
	Return	Drawdown	Under Mgt	Start Date
1 EuroCapital Management - Eurofin (C)	108.76%	0.00%	\$3,113,394	Apr-08
2 The House CTA	70.77%	-1.65%	\$360,000	Jun-09
3 CKP Finance Associates - Masters Program	67.56%	0.00%	\$1,000,000	Nov-08
4 Randolph Read Trading Group, LLC - Flexible Option Strategy 1	65.53%	0.00%	\$132,422	Aug-09
5 Barbashop L.L.C., The - Institutional Prg	63.43%	-24.67%	\$925,680	May-08
6 White River Group - Diversified Option Writing Strategy	56.68%	0.00%	\$4,564,993	Nov-08
7 Taylor Growth Co - Treasure Accounts	42.73%	0.00%	\$254,253	Aug-09
8 Ascendant Asset Advisors - JLD Managed Futures Prg	41.04%	-2.68%	\$1,257,062	Jun-08
9 Excel Capital Management - FX Program	40.98%	0.00%	\$1,625,000	Jul-09
10 GLOBIVEST, LLC - Alpha Program	38.93%	0.00%	\$13,000	Apr-09
11 Ascendant Asset Advisors - Short Term Trading	34.80%	0.00%	\$625,480	May-09
12 Vergho Asset Mgt - Kinematics	26.33%	0.00%	\$1,150,000	Nov-08
13 Diamond Capital Mgt - Enhanced S&P Program	25.25%	0.00%	\$933,758	Jul-09
14 White Indian Trading Co Ltd - STAIRS (C)	25.22%	-5.50%	\$1,600,000	Oct-08
15 Reynoso Asset Mgt LLC - Small Accounts Prg	24.67%	0.00%	\$300,000	Jan-09
16 Taylor Growth Co - Harvest+	21.91%	-12.05%	\$156,269	Jan-09
17 White River Group - Stock Index Option Writing Strategy	19.97%	0.00%	\$94,021	Nov-08
18 Quant Trading - FX Quant 11	17.03%	0.00%	\$4,244,000	Nov-08
19 Roe Capital Management - Jefferson Index Prg	16.32%	0.00%	\$1,329,120	Nov-08
20 Ascendant Asset Advisors - Aggressive Options Prg	15.59%	-41.05%	\$381,168	Mar-09
21 Roe Capital Mgt, Inc. - Monticello Equity Spreads	15.50%	0.00%	\$1,241,588	Jun-08
22 Vaca Capital Mgt - Global Diversified 2X	15.09%	-0.77%	\$1,200,000	Jan-08
23 Integrated Managed Futures - Global Concentrated Prg	13.76%	-5.78%	\$1,100,000	Apr-09
24 Capricorn fxG10 Euro Segregated Portfolio	12.73%	0.00%	\$1,000,000	May-09
25 Taylor Growth Co - Harvest	12.58%	-11.40%	\$58,874	Jan-09

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.



Enforcement Press Releases From the CFTC

October 2009

WWW.TRADING-SOFTWARE-COLLECTION.COM

CFTC Sanctions Citigroup Private Bank GP, Inc. for Failure to File Annual Reports on Time for the Commodity Pools it Operates, 5727-09, October 1, 2009.

Pennsylvania Resident Joseph Forte Admits to Operating a Multi-Million Dollar Ponzi Scheme in CFTC Enforcement Action, 5731-09, October 8, 2009.

CFTC Suspends the Registration of Criminally Indicted Chicago Floor Broker David G. Sklena, 5732-09, October 8, 2009.

CFTC Charges Florida Resident and His Panamanian Corporation with Fraud and Misappropriation, 5733-09, October 15, 2009.

Federal Appeals Court Affirms CFTC's Finding of Manipulation by Anthony J. DiPlacido and Modifies Civil Monetary Penalty, 5740-09, October 21, 2009.

Federal Court Freezes Assets of Moroccan Resident Richmond Hamilton, Jr., and the Chicago Commodity Pool He Manages in a \$1 Million Pool Anti-Fraud Case Brought by the CFTC, 5744-09, October 30, 2009.

November 2009

New York Court Imposes \$500,000 Fine and Other Sanctions Against David P. Lee, Former Natural Gas Trader for Bank of Montreal, 5745-09, November 6, 2009.

Federal Court Orders Canadian Trio to Pay More than Equivalent \$2.2 Million in Restitution, Disgorgement and Penalties in CFTC Commodity Pool Anti-Fraud Action, 5747-09, November 9, 2009.

Federal Court Freezes Assets of Florida Resident David A. Owen, Charged by the CFTC with a Multi-Million Dollar Commodity Pool Fraud , 5748-09, November 10, 2009.

New York Resident Michael Kourmolis Permanently Banned From Futures Industry For Fraudulent Solicitation In CFTC Anti-Fraud Action, 5749-09, November 12, 2009.

CFTC Sanctions Hedge Fund EMF Financial Products, LLC \$4 Million to Settle CFTC Charges that EMF Made False Statements Concerning Its Market Positions to the Chicago Board of Trade , 5751-09, November 13, 2009.

Louisiana Federal Court Freezes Assets of William Guidry of Florida, Matthew Pizzolato of Louisiana and Louisiana Company Capital Funding Consultants, Charged by the CFTC with Operating a \$2 Million Commodity Pool Fraud, 5755-09, November 24, 2009.

Federal Court Freezes Assets of Minnesota Residents Trevor Cook and Patrick Kiley and their Oxford and Universal Companies, Charged by the CFTC with Defrauding Investors of Tens of Millions of Dollars in Foreign Currency Scheme , 5756-09, November 24, 2009.

New Jersey Federal Court Orders Robert J. Sucarato to Pay \$2 Million in Restitution and Penalties in CFTC Hedge Fund Anti-Fraud Action, 5757-09, November 25, 2009.

Oklahoma City Chinese Community Targeted In Multi-Million Dollar Commodity Futures Ponzi Scheme Operated by South Carolina Resident Kenneth Lee and Oklahoma Resident Simon Yang and their Companies, 5758-09, November 25, 2009.

December 2009

Federal Court Orders New York Resident Dawn Musorofiti to Pay \$82,600 in Fines and other Sanctions in CFTC Anti-Fraud Action, 5761-09, December 9, 2009.

Federal Court in Georgia Imposes More than \$6.75 Million in Fines and Other Sanctions in CFTC Action Charging Commodity Options Fraud, 5762-09, December 16, 2009.

CFTC Sanctions MF Global Inc. \$10 Million for Significant Supervision Violations between 2003 and 2008, 5763-09, December 17, 2009.

Federal Court in Florida Imposes More than \$5.4 Million in Restitution and Fines in CFTC Action Charging Commodity Options Fraud, 5764-09, December 23, 2009.

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ATS-6400

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Advanced Trading Systems Inc.

Forex/Futures trading is risky. It is not suitable for everyone.
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Send CV to favre@sgfc.ch

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- *Impetus* released January 2003
- Record performance in 2008
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- Low drawdowns
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Commodity trading bears a high degree of risk. People can & do lose money. Past performance does not guarantee future results.

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	242	Black Box
505	Natural Gas Trader GA	?	?	Aug-05	98	Black Box
506	Natural Gas Trader LA	?	?	Aug-05	52	Black Box
526	Natural Gas Trader LA	?	?	Aug-05	97	Black Box

Advanced Trading Systems

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

361	ATS-3200	\$2,750	?	Jan-01	17	Black Box. Download a 30 day demo at www.ats3200.com.
362	ATS-6400	\$1,950	?	Jan-02	18	

Allen, R.C.

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	156	
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Antrobus, Beverly

antbevca@yahoo.ca

575	PowerTrader	See vendor	???	Oct-06	N/A	Temporarily not tracked. Look for the system in the next issue.
611	Four Ducks	See vendor	???	Feb-08	N/A	

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	205	
601	Auto ExtremeR	See vendor	???	Aug-07	145	
603	Auto Core Duo	See vendor	???	Aug-07	79	
633	Auto NRangeR	See vendor	???	Apr-08	124	
641	Auto NRangeR Short Term	See vendor	???	Apr-08	140	

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

668	TSL_CEL_NG_1.1	Contact Vendor	???	Jan-08	3	System derived utilizing Mike Barna's TSL Software	
669	TSL-SP_1.0Z	Contact Vendor	???	Jan-08	14		System derived utilizing Mike Barna's TSL Software
670	TSL-CEL_SP1	Contact Vendor	???	Jan-08	29		System derived utilizing Mike Barna's TSL Software
664	Big Blue 2	Contact Vendor	<5	Apr-09	104		Updated version of the original Big Blue
266	Magnet	\$2,000	<5	Nov-97	95		Black Box systems have constant parameters.
269	Basis	\$2,500	<5	Jan-98	90		Cost includes Software only on all systems
270	Basis II	\$2,500	<5	Jan-98	190		by Alfaranda CTA.
278	Compass	\$2,500	<5	Mar-98	*NLT		
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	*NLT		Arcs can also be utilized to day trade
302	ArcsPlus	\$3,750	<5	Aug-99	166		the S&P500 using intraday data.
318	Weaver	\$2,500	<5	Jul-00	26		
319	Weaver-MT	\$2,500	<5	Jul-00	128		
367	Zeeport	\$2,900	<5	Dec-02	176		
395	Brix	\$3,500	<5	May-02	16		
426	Tzar	\$2,900	<5	Mar-03	107		
432	Alfa-MAXX	\$2,900	<5	May-03	73		

Been, Erik

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	77	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	186	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	134	Optimized 12/1/87

Brown, Kevin

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

296	Capcon1	\$249	>5	Jan-99	126	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	144	Long Term Multi-Mkt TrendFollowing System
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Chalek, Mike						
Universal Technical Systems, Inc. P.O. Box 1665 • Estes Park, CO 80517 Voice: (970) 590 5236 • wetradeall@aol.com • www.tradefutures.com						
562	Dual Thrust	See vendor	4	Aug-06	56	Four optimizable parameters; also ranked in Forex MPT. CT and KC
651	Tumbleweed	See vendor	5+	Nov-08	168	
Chan So Han						
chansohan@gmail.com						
534	CrudeExtreme	\$1,995	????	Jan-06	48	
606	Crude Day Trader	\$1,995	????	Aug-07	243	
Cheung, Rickey						
www.rc3200.com						
461	RC Success	????	????	Apr-04	NLT*	Not tracked at this time.
519	RC Success 3	????	????	Nov-05	NLT*	Not tracked at this time.
565	RC Chance	????	????	Oct-06	NLT*	Not tracked at this time.
566	RC Book 2	????	????	Oct-06	103	
567	RC Edge	????	????	Oct-06	228	
570	RC Advance ++	????	????	Dec-06	225	
576	RC Shine	????	????	Feb-07	182	
592	RC Courage	????	????	Jun-07	NLT*	Not tracked at this time.
597	RC Chance+	????	????	Aug-07	NLT*	Not tracked at this time.
598	RC Trend	????	????	Aug-07	84	
610	RC Intermediate	????	????	Dec-07	111	
631	RC Proof+	????	????	Apr-08	152	
632	RC Super	????	????	Apr-08	188	
642	RC Countertrend	????	????	Jun-08	100	
643	RC Beginner	????	????	Jun-08	49	
644	RC Constant	????	????	Jun-08	172	
648	RC Coach	????	????	Aug-08	220	
658	RC Level	????	????	Apr-09	222	
659	RC Magic	????	????	Apr-09	160	
660	RC Pro	????	????	Apr-09	208	
661	RC Strength	????	????	Apr-09	203	
Clayburg, John Dr.						
29568 Hwy. 141 • Coon Rapids, Iowa (712) 684-5239						
234	Belly Trader	?	<5	Dec-95	99	Simple system to trade the pork bellies.
250	Cyclone	\$2,900	>10	Jul-96	53	S&P daytrade system for Trade Station
Creative Breakthrough, Inc. CTA						
Jack F. Cahn, CMT 7500 West Lake Mead Blvd., Suite 9-151 • Las Vegas, NV 89128 One Poinsettia Ct., Unit #25 • Emerald Springs - Mooloolaba • QLD Australia 4557 Toll-free from US (800) 618-3820 • in Australia 61-7-5444-5762 jfc@traderassist.com • www.traderassist.com						
405	% C Daybreaker	See vendor	?	Oct-02	60	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	109	
Creative Trading Systems						
Fanus Sevenster P.O. Box 631429 • Irving, TX 75063 info@CreativeTradingSystems.com • www.CreativeTradingSystems.com						
511	CTS Crash Control	?	<5	Oct-05	151	
Culler, Mike						
c/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791 (828) 697-0273						
104	Mike Culler System	\$400	4	Jul-89	250	Not Optimized
Day Trading Institute						
1501 Brazos Trail, Suite A • Plano, TX 75075 (214) 424-9122						
136	Delta Threshold	\$975	<5	Oct. 90	146	System to daytrade the S&P 500
Daytrading Educators						
7909 Morningdew Dr., Suite 1216 • Plano, TX 75025 (972) 567-9350 • www.daytradingeducators.com						
386	Balance Point	See vendor	<5	May-02	59	System to daytrade the S&P 500
Dennis, Robert Jr.						
P.O. Box 534 • E. Bridgewater, MA 02333 (508) 378-7385						
4	Dennis Relative Strength	?	<5	Jun-86	187	Not Optimized
105	Scooter	\$365	2	Dec-89	74	Not Optimized

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

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

436	S&P Day	\$2,000	?	Jun-03	197	
445	EuroDynamics LT	\$950	?	Sep-03	235	

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.
268	R-MESA 3	Call Vendor	?	Jan-97	NLT*	R-Mesa is a synthesis of Mesa and R-Breaker
321	MESA Bonds	Call Vendor	?	Jul-00	212	
411	R-MESA 5	Call Vendor	?	Mar-02	138	R-Mesa is a synthesis of Mesa and R-Breaker
412	Mesa Max	Call Vendor	?	Mar-02	NLT*	
435	Mesa T-Notes	Call Vendor	?	Jan-03	83	

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	NLT	
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Financial Facilitators

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

232	SPU	\$1250 software \$495 Annual	>10	Sep-95	185	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	198	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	58	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	33	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	46	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	150	By Keith Fitschen and Murray Ruggiero.

Ford, Joseph

www.daytraderfutures.com • spartan@daytraderfutures.com

535	Spartan	See vendor	?	Feb-06	NLT*	Not tracked at this time.
640	Propero	See vendor	?	Apr-08	96	

Founder Trading

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	110	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	132	Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
553	ArchHelix	See vendor	????	Apr-06	NLT*	

Fox, Dave

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

236	Dollar Trader for Currencies	\$1,500	10	Jan-96	22	Software Package, also available in TradeStation format
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Futures Truth Co.

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

240	Dynamic Breakout	\$300	>5	Mar-96	23	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	9	Russel Sands is the primary source of Turtle teaching along with its many facets. 1361
281	Samurai 7	\$300/month	>5	May-98	106	
282	Samurai 31	\$300/month	>5	May-98	NLT*	S. Federal Highway, Boca Raton, FL 33432.
283	Samurai 35	\$300/month	>5	May-98	101	Monthly lease basis only
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	114	System logic revealed in TradeStation code.

Gettes, Lee

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

59	VOLPAT	\$1,500	>5	Oct-88	31	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	253	Simple rules to Day Trade Bonds.
203	Market Mapping M	\$2,900	>10	Jan-94	153	Rules to short term trade many commodities.

Vendor Directory

#5-2009

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

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

480	Mechwarrior	Lease or purchase	?	Dec-04	105	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	119	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	206	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	217	Lease through Attain Capital or contact vendor for purchase information.

Graney, Tom

www.siftrading.com

657	CTT	Lease \$50 per ct.	?	Jan-09	142	
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Grimes, Adam

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	125	
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Hughes, Chuck

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

265	Dynamo	\$3,500	>10	Jun-97	116	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	254	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
616	US60Min	See vendor	????	Feb-08	189	
617	CTP	See vendor	????	Feb-08	202	
618	RUMI	See vendor	????	Feb-08	93	

Jaekle, Urban

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

496	Time	See vendor	????	Apr-05	179	
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Jewell, Greg

g_jewell_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	184	
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Knees, Hans Guenther

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

294	GK - Currency Trader	\$2,950	<5	Aug-98	70	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	211	
349	GK - Energy Trader	\$2,950	????	Feb-02	2	
487	GK - Energy Trader II	\$2,950	????	Nov-04	226	
488	GK - Meat Trader I	\$2,950	????	Nov-04	NLT*	
489	GK - Energy Trader	\$2,950	????	Nov-04	36	
550	GK - Universal Trader I	See vendor	????	Mar-06	41	
551	GK - Universal Trader II	See vendor	????	Mar-06	112	

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	42	Trend following systems.
308	US One	\$75/month	>5	May-00	57	
332	Genesis B	\$75/month	>5	Jan-01	216	
333	Black Gold	\$75/month	>5	Jan-01	8	
334	JJ	\$75/month	>5	Jan-01	38	
384	Market Direction	\$75/month	>5	Mar-02	135	
413	SPMD 500	\$200/month	????	Apr-05	88	Developed with Dave Wresinski

L'eau Prosper Research

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

637	LPR Quantitative S2	See Vendor.	???	Mar-08	137	All Black Boxes
639	LPR Quantitative M3	See Vendor.	???	Apr-08	NLT*	
645	LPR Quantitative A2	See Vendor.	???	May-08	NLT*	
646	LPR Quantitative P2	See Vendor.	???	May-08	129	
652	LPR Quantitative P5	See Vendor.	???	May-08	NLT*	
653	LPR Accentive	See Vendor.	???	May-09	173	
654	LPR Quantitative P2	See Vendor.	???	May-09	210	
655	LPR Quantitative P2	See Vendor.	???	May-09	NLT*	
662	LPR Hyl-6	See Vendor.	???	Apr-09	148	
663	LPR Atrillion	See Vendor.	???	Jun-09	161	
671	LPR ML-88	See Vendor.	???	Jul-09	158	
672	LPR HYL-23	See Vendor.	???	Jul-09	171	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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	19	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	183	
275	25 X 25	\$250	<5	Oct-97	28	
297	Serendipity	\$250	<5	Jan-99	178	
298	Sidewinder	\$250	<5	Jan-99	237	
331	Crossbow	\$250	<5	Oct-99	231	
335	Strategic	\$250	<5	Oct-99	207	
Lok Tsz Chun						
b201lok@yahoo.com.hk						
649	Hong Kong--iMoney	\$500/qtr	?	Oct-08	54	Black Box \$500 per quarter
longtermtrading.com						
2736 Brentwood Pl. • Davis, CA 95616 (530) 758-6969 • Fax: (530) 758-5173 • info@longtermtrading.com						
338	Countdown	\$695	<5	May-01	170	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	5	
340	Ready-Set-Go	\$995	<5	May-01	63	
343	CoatTails	\$695	<5	May-01	149	
380	Anomaly 1	\$995	<5	Mar-02	47	
381	Anomaly 2	Both \$1295	<5	Mar-02	67	
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	12	Black box system available for lease only. Trade the first 60 days free.
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	139	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	123	
Mermer, Michael						
Traders Software Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net						
650	Auto Scalper 2	\$2,500		Oct-08	251	TradeStation compatible trading systems.
Nakayama, Kazuhiko						
www.swingwaver.com						
525	Naka89	See Vendor.	????	Dec-05	118	
Nishimura, Takaiku						
1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016 Voice: +81-3-5856-4601 www.wvitrading.jp/index2.html						
524	FUJIKO.N	Lease Only.	?	Dec-05	65	
548	24.Fujiko	Lease Only.	?	Mar-06	75	
Orhan, Nihat						
+41-79-590 91 79 • isvip@bluewin.ch						
470	EGE 6%	\$2,500	???	Apr-04	6	Not tracked at this time.
473	EGE 7 HighLow	\$2,750	???	Aug-04	NLT*	
Panagakis, George						
555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com						
221	Euro\$Indicator	\$475	1	Mar-95	13	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	164	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	200	
324	The Ultimate Trading Device II		<5	Aug-00	30	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	230	
350	Challenger	????	<5	Mar-01	143	
Petros Development Corp.						
Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com						
364	Andromeda	\$995 Disclosed	????	Dec-01	159	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	40	
440	Pegasus	\$1,495	<5	Sep-03	122	
441	Andromeda 2	See vendor	<5	Oct-03	177	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Poxon, Dave						
Turning Point Research www.turningpointresearch.com Voice: (416) 907-2990 • Fax: (416) 907-9653						
568	Qtech S&P	\$1,299	????	Sep-06	20	
Profit Quest						
Route 4 Box 2100 • Montpelier, VT 05602 (802) 223-9705						
231	ProfitQuest	\$495	3	Dec-95	81	Simple system; Software included.
PWA Futures						
2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901						
111	DCS II	\$995	4	Jan-90	214	Optimizable. Software.
196	Mystery System	\$95	2	Nov-93	25	Simple rules.
299	Trend One	\$125	3	Apr-99	45	
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	61	Fully disclosed
Reppas, David						
dreppas@sbcglobal.net						
656	Jen Jammer	TBD	???	Jan-09	80	
Robertson, Emily						
1525 200th St., Langley, BC CANADA V2Z 1W5 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading						
442	Vixen	\$799	???	Feb-05	NLT*	Mini Russell & mini Midcap daytrade system for TradeStation
Ruggiero, Murray						
1-866-550-0550 www.tradersstudio.com						
515	Trend Harmony	\$999	???	Dec-05	34	Available with TradersStudio for \$1,499.
561	Super Turtle Trader	\$799	4	Dec-05	7	Price includes TradersStudio
571	Simple Harmony	See vendor	???	Dec-05	4	Price includes TradersStudio
Saidenberg, Rick						
35 Tamarack Way • Pleasantville, NY 10570 rbreaker@spitfire.net						
186	R-Levels	\$2,000	9	Jul-93	89	Simple rules; Trade Station code included.
187	R-Breaker	\$3,000	11	Jul-93	78	Trade Station code and R-Levels included.
Schmidt, John						
16 Augusta Drive, # 5 • Vernon, NJ 07462 (973) 209-0105 • jonpau@earthlink.net						
106	1-2-3 System	\$300	5	Dec-89	193	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	43	
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	198	
491	HiProb	See vendor	???	Jan-05	71	
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	219	
171	FT S&P Daytrade	\$650	6	Jun-92	108	
199	Universal LT	inc. in Univ.	5	Apr-93	24	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	35	S&P Daytrade system designed for today's volatility
304	Pendulum	\$495	>5	Jan-00	180	
468	Universal 2.0	see vendor	5+	Nov-03	115	
Staman, Troy						
P.O. Box 145 • Melbeta, NE 69355 trader@actcom.net						
123	Reverse Trend Entry	\$350	12	Aug-89	255	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	249	Not optimized. Simple rules.

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Stowell, Joseph

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

204	NCR	\$1,000	10+	Dec-93	246	Not optimized. Rules.
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Strategic Trading Systems, Inc.

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

342	Checkmate	\$1,695	??	Apr-01	201	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	15	
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	165	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	154	
253	Golden SX	\$1,475	5	Jul-96	85	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	69	Same as Golden SX with fixed parameters.
280	Millennium 2000	\$1,475	5	Mar-98	91	Simple system with 2 optimized parameters.
344	STAT	\$1,475	<5	May-01	92	STAT system with fixed parameters.
345	STAT Constant	with STAT	<5	May-01	55	
421	Catscan III		>5	May-03	62	
422	Catscan III CONST.		>5	May-03	21	
563	Catscan IV	\$1,450	?	Nov-06	76	Discount available when upgrading from earlier version.
564	Catscan IV CONST	\$1,450	?	Nov-06	94	

Studnicki, Walter

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

17	Trender	\$377	6	Jan-87	235	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	102	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	240	Not optimized. Trading rules.

TAURUS Corp.

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

177	Grand Cayman System	\$3,500	>5	Jun-92	68	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	120	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	37	
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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	130	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	232	Simple rules or software.
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The Trading Systems Broker

thetradingssystemsbroker@hotmail.com

619	Alpha DT	\$1,500	???	Jan-08	224	
620	Beta DT	\$1,500	???	Jan-08	241	
621	CTA3 SW	\$1,500	???	Jan-08	11	
622	CTA4 SW	\$1,500	???	Jan-08	39	
623	CTB3 SW	\$1,500	???	Jan-08	50	
624	CTB4 SW	\$1,500	???	Jan-08	226	
625	Delta DT	\$1,500	???	Jan-08	229	
626	Echo DT	\$1,500	???	Jan-08	234	
627	Kilo SW	\$1,500	???	Jan-08	215	
628	Lima SW	\$1,500	???	Jan-08	233	
629	Oscar SW	\$1,500	???	Jan-08	218	
630	Zulu SW	\$1,500	???	Jan-08	239	

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	175	Price includes all EarlyBird releases
397	EarlyBird II	\$2,995	>10	Aug-02	194	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	204	Price includes both Impetus releases
431	EarlyBird III	\$2,995	???	Mar-03	155	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	87	
469	Axiom Index	\$2,995	???	Apr-04	51	
471	Axiom Long Term	\$1,250	???	Apr-04	221	
509	Delphi Universal	\$2,995	???	Sep-05	86	Price includes all Delphi releases
589	Impetus SP	\$2,995	???	Dec-06	133	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	238	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	174	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	117	Trading Rules.
267	XS Bonds	\$1,500	>5	Nov-97	252	Compatible with Easy Language.

Veecee Corp.

Van Gothreaux

209 Lauren Drive • Scott, LA 70583

Voice: (337) 344-9939

437	VC Daytrader	\$200/month/SP	???	Aug-03	121	
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Vivienne, Chris

Voice: 207 746 7476

chrismartin@fairpoint.net

647	Chrisvivienne	\$50 per month	???	Aug-08	1	
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Waldock, Andy

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	27	
540	DCB Wheat	See Vendor	???	Dec-05	195	
541	DCB Crude	See Vendor	???	Dec-05	163	
542	DCB Lean Hogs	See Vendor	???	Dec-05	147	
543	DCB Coffee	See Vendor	???	Dec-05	213	
544	DCB Lumber	See Vendor	???	Dec-05	244	
545	DCB Natural Gas	See Vendor	???	Dec-05	169	
546	DCB Cotton	See Vendor	???	Dec-05	141	
547	DCB Swing	See Vendor	???	Dec-05	167	

Watson, Brian

558 Linville Rd • Kernersville, NC 27284

(336)785-0750

271	Athena	\$995	>5	Jun-96	66	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	127	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	64	
84	Swing Index System		7	Jan-87	44	
85	Volatility		5	Jan-87	181	

Wright, David

33 Fourwinds Road • London, Ontario • Canada N6K3L1

(519) 657-7402

125	Dual Cross	\$600	7	May-91	199	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	247	Simple rules.

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