

Futures Truth Magazine

#4-2007 Issue

Making Visual Basic For Excel Test Your Trading Ideas

by George Pruitt

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**What To Watch Out For When
Buying/Leasing a Trading System**
by Michael Levin

Before The Close - Daytrading Secrets
by Lundy S. Hill

**Chart Patterns - Classic Patterns
That Still Work**

New Systems In This Issue:

DualThrust2

by Mike Chalek

Aussie Trader, Cowbelle, Kannatta,

Maya Legacy, PUMP#1,

Silver Bullet & Red Copper

by eMarCoSoft y Cia Ltda

Sledge Hammer

by Greg Jewell

Impetus SP

by Trading Visions Systems, Inc.

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Futures Truth™

MAGAZINE

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

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

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

Issue # 4 • 2007



GEORGE'S CORNER

Making Visual Basic for Excel Test Your Trading System

Back testing & trading a system is easy with any of the available commercial applications. What do you do if you don't have access to those? In this second of a three part series, George goes through the evolution of a trading system order generator into a universal back tester using Microsoft's Excel and Visual Basic.

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WHAT TO WATCH OUT FOR WHEN BUYING/LEASING A SYSTEM?

Michael Levin, of Platinum Trading Solutions, takes a look at the real nuts and bolts of trading system selection. This article is a follow up to last month's email and gives a great selection of questions to ask when doing your due diligence into trading a new system.

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CTA RESOURCE REVIEW

Wondering how some of the top CTA's are performing?

Holliston Hurd takes a closer look at HiProb by Arthur Johannpeter and Carlos Chaves. You will also find the YTD rankings of the Top 25 New CTAs.

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BEFORE THE CLOSE - DAYTRADING SECRETS

In Daytrading Secrets, Lundy S. Hill goes back to Learn the Basics. You must walk before you can run. Sometimes we get so caught up following the latest indicator or pattern that we forget to watch the basics. Lundy explains the points that should be evaluated on a daily basis, no matter what you're trading.

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CHART PATTERNS

Late June and early July saw a minor Inverse Head and Shoulders pattern form in Gold and reach its objective. Don't miss this informative pattern discussion by Lundy Hill.

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** Credit allowed for Futures Truth™ system reports purchased.*

Past performance is not indicative of future results.

TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation IV	245.4%
2	Anticipation	239.8%
3	Samurai 35	214.1%
4	Anticipation III	187.7%
5	ATS-3200	176.8%
6	Qtech Bellies	158.4%
7	Crude Extreme	127.3%
8	R-Mesa 3	108.8%
9	Impetus	105.4%
10	Anticipation II	101.8%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Qtech Cattle	251.4%
2	ATS-6400	240.4%
3	Black Gold	203.2%
4	Mesa Bonds	199.8%
5	Kannatta	189.3%
6	Maxim	171.3%
7	OCTANE92	165.4%
8	Anticipation IV	165.3%
9	Crude Extreme	161.8%
10	PUMP#1	157.7%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation IV	245.4%
2	Anticipation	239.8%
3	Samurai 35	214.1%
4	Anticipation III	187.7%
5	ATS-3200	176.8%
6	Qtech Bellies	158.4%
7	Crude Extreme	127.3%
8	R-Mesa 3	108.8%
9	Impetus	105.4%
10	Anticipation II	101.8%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Super Turtle	94.8%
2	Dollar Trader for Currencies	87.7%
3	RC Success	81.7%
4	Simple Harmony	76.7%
5	Tzar	54.8%
6	GK Energy Trader II	52.3%
7	Benchmark	52.0%
8	Universal	47.9%
9	Trendchannel	46.0%
10	The Mystery System	44.0%

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

#4-2007

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	72	%C DayBreaker	Creative Breakthrough, Inc.	588	257	Cowbelle	eMarCoSoft y Cia Ltda
106	198	1-2-3 System	John Schmidt	331	152	Cross Bow	Charles Le Beau
198	188	1-2-3-4 System	John Schmidt	534	9	CrudeExtreme	Chan So Han
548	231	24.Fujiko	Takaiku Nishimura	512	94	CTS BrB System	Creative Trading Systems, LLC
275	85	25X25	Charles Le Beau	511	104	CTS Crash Control	Creative Trading Systems, LLC
409	44	Abalone	Petros Development Corp.	250	203	Cyclone	Dr. John Clayburg
207	168	Aberration	Keith Fitschen	543	156	DCB Coffee	Andy Waldo
300	240	Aberration Plus	Keith Fitschen	546	120	DCB Cotton	Andy Waldo
365	129	Advent	Scott Magnuson	541	233	DCB Crude Oil	Andy Waldo
484	195	AG Xtreme 2	Andrew Gibbs	542	71	DCB Lean Hogs	Andy Waldo
464	190	AG-Xtreme Tier 1	Andrew Gibbs	544	143	DCB Lumber	Andy Waldo
432	54	AlfaMAXX	Alfaranda CTA	547	163	DCB Nasdaq Swing	Andy Waldo
307	89	Amos' Root	Giles Korznecki	545	154	DCB Natural Gas	Andy Waldo
364	95	Andromeda	Petros Development Corp.	540	145	DCB Wheat	Andy Waldo
441	87	Andromeda 2	Petros Development Corp.	306	43	DCB-Bond	Andy Waldo
380	213	Anomaly 1	longtermtrading.com	111	239	DCS II	PWA Futures
381	221	Anomaly 2	longtermtrading.com	509	175	Delphi Universal	TradingVisions Systems, Inc.
224	248	Anticipation	Advanced Systems Inc.	136	180	Delta Threshold	Day Trading Inst.
295	226	Anticipation II	Advanced Systems Inc.	4	51	Dennis RSI	Robert Dennis, Jr.
573	21	Anticipation III	Advanced Systems Inc.	82	176	Directional Movement	Welles Wilder
574	8	Anticipation IV	Advanced Systems Inc.	400	67	DirerTrend	Steve Marshall
279	211	Arcs	Alfaranda	236	23	Dollar Trader for Curr.	Dave Fox
302	218	Arcs Plus	Alfaranda	62	249	Dr. Jenkins System	Dr. David Jenkins
271	217	Athena	Brian Watson	125	74	Dual Cross System	David Wright
361	11	ATS-3200	Advanced Trading Sys.	562	17	Dual Thrust	Mike Chalek
362	2	ATS-6400	Advanced Trading Sys.	590	100	DualThrust 2	Mike Chalek
583	122	Aussie Trader	eMarCoSoft y Cia Ltda	240	40	Dynamic Breakout Sys	George Pruitt/FTC
469	232	Axiom Index	TradingVisions Systems, Inc.	303	189	Dynamic MovAvgCross	George Pruitt/FTC
471	25	Axiom Long Term	TradingVisions Systems, Inc.	467	105	DynamicTrendTrading	Dave Reiter
425	208	AxSym	i8i.com	265	139	Dynamo	Chuck Hughes
386	200	Balance Point	Daytrading Educators	327	42	Early Bird	TradingVisions Systems, Inc.
341	32	Barramundi	New Beach Capital	397	35	Early Bird II	TradingVisions Systems, Inc.
269	222	Basis	Alfaranda	431	28	Early Bird III	TradingVisions Systems, Inc.
270	162	Basis II	Alfaranda	470	242	EGE 6%	Nihat Orhan
234	15	Belly Trader	Dr. John Clayburg	473	261	EGE7 High Low	Nihat Orhan
182	206	Benchmark	Curtis Arnold	521	24	Elsie	eMarCoSoft y Cia Ltda
273	66	Big Dipper	Charles Le Beau	257	103	ETS - Daily	Michael Mermer
578	150	Black Crusader UD	Andrew Gibbs & Allan Kerr	256	177	ETS - Interim	Michael Mermer
579	170	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	272	196	ETS Day Trade	Michael Mermer
333	3	Black Gold	Giles Korznecki	221	227	EuroDollar Indicator	George Panagakis
560	165	Black Gold - Petrol	eMarCoSoft y Cia Ltda	445	82	EuroDynamics LT	Hafidi Eliasson
124	92	Black or White	Troy Staman	569	114	EuroMax	Hafidi Eliasson
225	86	Bond & Yen Trdng. Sys.	George Panagakis	288	111	EVE T Bond	Emil Van Essen
397	254	Bond Blaster	Tom Stein	235	13	Feeder Trader	Dr. John Clayburg
121	262	BondPat	Lee Gettess	404	160	FGC Emerald	First Global Capital Mgmt.
450	93	Bounce 2	Trade Maid	507	144	FMS Advantage	Fast Market Systems
395	29	BRIX	Alfaranda	586	68	Franc Trader	eMarCoSoft y Cia Ltda
296	187	Capcon1	Kevin Brown	171	81	FT S&P DayTrade	Stafford Trading Co.
212	149	CatScan	Randy Stuckey	524	236	Fujiko.N	Takaiku Nishimura
226	172	Catscan II	Randy Stuckey	483	132	Fusion	Strategic Trading Sys.
421	133	Catscan III	Randy Stuckey	394	148	Futures 7 Weekly	Futures 7
422	215	Catscan III Const.	Randy Stuckey	370	91	GearedUp	Steffen Orben
563	41	CatsCan IV	Randy Stuckey	401	185	GearedUpMk1	Steffen Orben
564	39	CatsCan IV Const	Randy Stuckey	332	75	Genesis B	Giles Korznecki
350	125	Challenger	S. L. Pee	294	241	GK Currency Trader	H. G. Knees
342	194	Checkmate	Strategic Trading Sys.	349	19	GK Energy Trader	H. G. Knees
343	134	CoatTails	longtermtrading.com	487	22	GK-Energy Trader II	H. G. Knees
416	101	Cobalt	TradingVisions Index Sys.	489	155	GK-Grain Trader I	H. G. Knees
278	127	Compass	Ziad Chahal	348	259	GK-Interest Trader	H. G. Knees
338	126	Countdown	longtermtrading.com	488	252	GK-Meat Trader I	H. G. Knees

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

Systems Tracked In This Issue

#4-2007

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
550	108	GK Universal Trader I	H. G. Knees	568	112	Qtech S&P	Dave Poxon
551	161	GK Universal Trader II	H. G. Knees	493	73	Qtech Wheat	Dave Poxon
253	138	Golden SX	Randy Stuckey	42	181	QUAD	Joe Bristol
254	69	Golden SX Const.	Randy Stuckey	187	50	R-Breaker	Rich Saidenberg
555	201	GoldLingote	eMarCoSoft y Cia Ltda	570	193	RC Advance ++	Rickey Cheung
177	166	Grand Cayman System	Mike Chisolm	566	135	RC Book 2	Rickey Cheung
572	88	HI%Mid	Seival Systems	565	58	RC Chance	Rickey Cheung
346	223	Hi-Lo Swing	David McLarney	567	53	RC Edge	Rickey Cheung
491	49	HiProb	Seival Systems	576	80	RC Shine	Rickey Cheung
366	157	I-Master	Keith Fischen/Murray Ruggiero	461	14	RC Success	Rickey Cheung
415	79	Impetus	TradingVisions Systems, Inc.	519	235	RC Success 3	Rickey Cheung
589	59	Impetus SP	TradingVisions Systems, Inc.	340	158	Ready-Set-Go	longtermtrading.com
523	124	Intensity	Christian Smart, Ph.D.	582	30	Red Copper	eMarCoSoft y Cia Ltda
577	130	Intensity LT	Christian Smart, Ph.D.	123	212	Reverse Trend Entry	Troy Staman
334	202	JJ	Giles Korzenecki	186	99	R-Levels	Rich Saidenberg
584	5	Kannatta	eMarCoSoft y Cia Ltda	268	164	R-Mesa 3	John Ehlers/Mike Barna
538	18	Keystone	Founder Trading	411	63	R-Mesa 5	John Ehlers/Mike Barna
193	174	Kylie	Harvest Trading	436	65	S&P Day	Hafidi Eliasson
274	199	Lil' Dipper	Charles Le Beau	472	52	SAGA	Carlos Chaves
247	256	Lil Gapper	David Wright	417	84	Samba	Dance With the Markets
301	137	Little Big Horn	Randy Stuckey	283	246	Samurai_35	Futures Research
451	151	Longrifle	Adam Grimes	281	36	Samurai_7	Futures Research
557	56	Madera2X4	eMarCoSoft y Cia Ltda	105	110	Scooter	Robert Dennis Jr
266	64	Magnet	Lapis Trading Strategies	114	251	Second Income	Gila Brock
384	115	Market Direction	Giles Korzenecki	248	116	Sentive Yen System	Sentive Trading Co.
203	146	Market Mapping	Lee Gettess	297	229	Serendipity	Charles LeBeau
383	244	Market Rider	Parviz Hamedanian	430	250	Shockwave	Keener Capital Mgmt.
552	6	Maxim	Founder Trading	298	260	Sidewinder	Charles LeBeau
585	113	Maya Legacy	eMarCoSoft y Cia Ltda	255	45	Sierra Hotel	Mesa
480	47	Mechwarrior-SP	Andrew Gibbs	587	123	Silver Bullet	eMarCoSoft y Cia Ltda
485	76	Mechwarrior-ES	Andrew Gibbs	571	48	Simple Harmony	Murray Ruggiero
321	4	MESA Bonds	John Ehlers/Mike Barna	581	46	SledgeHammer	Greg Jewell
435	20	Mesa T-Notes	John Ehlers/Mike Barna	232	109	SP \ U	Financial Facilitators
412	57	MesaMAX	John Ehlers/Mike Barna	535	205	Spartan	Joseph Ford
104	234	Mike Culler System	Mike Culler	438	173	Spectrum	TradingVisions Systems, Inc.
280	179	Millenium 2000	Randy Stuckey	413	117	SPMD 500	Giles Korzenecki/Dave Wresinski
31	107	Miracle Trading Mthd.	R. C. Allen	344	169	STAT	Randy Stuckey
322	184	Moving Avg. Reversal	S. L. Pee & M. H. Pee	345	178	STAT Const	Randy Stuckey
34	253	Murlantic Cattle Method	Mrs. M. Sanderford	410	197	Statmirror	Piotr Michalak
525	159	Naka89	Kazuhiko Nakayama	258	207	STC S&P DayTrade	Stafford Trading
526	106	Natural Gas Offense	Advanced Systems Inc.	347	228	STO-X	David McLarney
505	77	Natural Gas Trader-GA	Advanced Systems Inc.	335	216	Strategic	Charles LeBeau
506	102	Natural Gas Trader-LA	Advanced Systems Inc.	561	37	Super Turtle	Murray Ruggiero
504	61	Natural Gas Trader-MA	Advanced Systems Inc.	140	183	Support/Resistance	Walter Studnicki
204	247	NCR	Joseph Stowell	84	219	Swing Index System	Welles Wilder
26	121	Night & Day Daytrading	Joe Bristol	374	142	Synergy	Strategic Trading Sys.
378	220	Octane	Keener Capital Mgmt.	251	263	TBond 2000	David Wright
559	7	OCTANE92	eMarCoSoft y Cia Ltda	139	237	T-Bonds Day_Trade	Walter Studnicki
65	238	Parabolic Stop	Welles Wilder	242	55	The Big Blue	Vilar Kelly
440	38	Pegasus	Petros Development Corp.	196	225	The Mystery System	Peter Aan
304	83	Pendulum	Stafford Trading Co.	309	62	Theta	Scott Lowry
575	78	PowerTrader	B. Antrobus	496	118	Time	Urban Jaekle
399	141	Prism Growth	Mark Keating	228	186	Top Ten System	Taruas Trading
231	224	Profit Quest	ProfitQuest Systems	93	34	Trader's Profit Motive	Traders Software
102a	171	PULSAR Imp. Pattern	Joe Duffy	515	26	Trend Harmony	Murray Ruggiero
102b	147	PULSAR Volatility	Joe Duffy	299	97	Trend One	PWA Futures
591	10	PUMP #1	eMarCoSoft y Cia Ltda	292	214	Trendchannel	John Tolan
492	255	Qtech Beans	Dave Poxon	17	90	Trender	Walter Studnicki
495	243	Qtech Bellies	Dave Poxon	387	140	Tuition-LT	Skyline Computers
494	1	Qtech Cattle	Dave Poxon	539	12	Turbo Trader Pro	Peter Zwag

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

Systems Tracked In This Issue

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Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
293	153	Turnkey	Chuck Hughes	85	191	Volatility	Welles Wilder
249	98	Turtle Trading System	Michael Dillon	59	131	VOLPAT	Lee Gettess
426	27	Tzar	Alfaranda, CTA	126	119	Watch and Wait	Ralph Vince
323	128	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee	339	136	Waverider	longtermtrading.com
324	209	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee	318	31	Weaver	Alfaranda
133	60	Universal	Stafford Trading Co.	319	70	Weaver MT	Alfaranda
468	192	Universal 2.0	Stafford Trading Co.	262	230	William Tell Bonds	Erik Been
199	167	Universal LT	Stafford Trading Co.	267	204	XS Bonds	Emil Van Essen
308	245	USOne	Giles Korzenecki	367	182	Zeeport	Alfaranda
437	210	VC Daytrader	Veecee Corp.	233	16	Zenith* 1000	Ron Thieme
291	96	Vega	Eric Maeder & Richard Best	558	33	ZumaFria	eMarCoSoft y Cia Ltda
442	258	Vixen	Emily Robertson				

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

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

FTC LIMITED PARTNERSHIP

NET PERFORMANCE AFTER ALL FEES

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

	2007	2006	2005	2004
Jan	0.17%	-2.06%	-10.68%	
Feb	6.80%	-5.82%	-0.50%	
Mar	-5.77%	1.60%	-2.32%	-2.08%
April	-0.72%	30.53%	0.57%	4.66%
May	-2.95%	-4.28%	-0.72%	5.45%
June	-2.54%	-14.89%	1.01%	-6.41%
July	0.13%	-6.34%	-4.33%	6.46%
Aug		-2.95%	2.87%	5.52%
Sep		-0.80%	-1.20%	1.22%
Oct		-0.25%	-3.63%	4.39%
Nov		11.8%	5.08%	0.49%
Dec		-9.02%	-7.28%	-0.42%
Total	-4.88%	-9.03%	-20.86%	20.13%

Composite Performance of The Pool for the MSS program

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

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

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

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MORE TIME THAN MONEY?



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MORE INFORMATION.

#4-2007

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 Weaver MT	319	237.0%	1 Keystone	538	171.0%	1 Keystone	538	356.9%
2 Samurai_35	283	214.1%	2 R-Mesa 3	268	108.8%	2 Turbo Trader Pro	539	233.0%
3 ATS-3200	361	176.8%	3 RC Success	461	83.5%	3 Keystone	538	171.0%
4 Trend One	299	176.8%	4 R-Breaker	187	72.2%	4 Keystone	538	133.9%
5 1-2-3 System	106	146.3%	5 RC Edge	567	63.2%	5 CrudeExtreme	534	127.3%
6 Grand Cayman System	177	123.6%	6 STC S&P DayTrade	258	61.3%	6 R-Mesa 3	268	108.8%
7 Samurai_7	281	122.1%	7 Tzar	426	55.9%	7 Impetus	415	105.4%
8 Checkmate	342	118.0%	8 RC Chance	565	53.7%	8 RC Success	461	83.5%
9 ETS - Daily	257	113.5%	9 Cyclone	250	53.1%	9 Bounce 2	450	80.8%
10 CatScan	212	108.7%	10 %C DayBreaker	405	52.9%	10 RC Success	461	72.9%
11 Scooter	105	94.4%	11 Mechwarrior	480	52.6%	11 R-Breaker	187	72.2%
12 Universal	133	74.8%	12 Impetus SP	589	47.8%	12 RC Edge	567	63.2%
13 Big Dipper	273	67.7%	13 SledgeHammer	581	41.6%	13 STC S&P DayTrade	258	61.3%
14 Challenger	350	67.5%	14 Early Bird	327	41.4%	14 Early Bird III	431	56.6%
15 Universal LT	199	55.8%	15 Magnet	266	39.4%	15 RC Chance	565	53.7%
16 Lil' Dipper	274	51.5%	16 RC Shine	576	36.8%	16 Cyclone	250	53.1%
17 DCB-Bond	306	49.7%	17 R-Levels	186	35.9%	17 %C DayBreaker	405	52.9%
18 Turtle Trading System	249	46.1%	18 R-Mesa 5	411	35.6%	18 Impetus SP	589	47.8%
19 Basis	269	46.0%	19 MesaMAX	412	34.0%	19 Early Bird	327	41.4%
20 MESA Bonds	321	45.9%	20 Trader's Profit Motive	93	31.7%	20 RC Shine	576	36.8%
21 William Tell Bonds	262	45.9%	21 Zeeport	367	31.5%	21 R-Levels	186	35.9%
22 XS Bonds	267	41.7%	22 Balance Point	386	31.4%	22 R-Mesa 5	411	35.6%
23 Serendipity	297	41.2%	23 FT S&P DayTrade	171	29.7%	23 Early Bird III	431	35.2%
24 Compass	278	34.4%	24 VOLPAT	59	29.0%	24 MesaMAX	412	34.0%
25 Basis II	270	31.1%	25 Early Bird II	580	27.2%	25 Zeeport	367	31.5%
26 Sidewinder	298	28.6%	26 Zenith* 1000	233	22.5%	26 Balance Point	386	31.4%
27 EVE T Bond	288	28.2%	27 CTS BrB System	512	22.1%	27 FT S&P DayTrade	171	29.7%
28 Watch and Wait	126	22.2%	28 ETS Day Trade	272	21.7%	28 VOLPAT	59	29.0%
29 Ready-Set-Go	340	21.1%	29 SP \ U	232	20.9%	29 Early Bird II	580	27.2%
30 Volatility	85	19.7%	30 Early Bird III	431	20.9%	30 RC Chance	565	27.2%
31 Catscan II	226	5.5%	31 AG-Xtreme Tier 1	464	20.0%	31 Early Bird II	580	22.8%
32 BRIX	395	4.3%	32 Time	496	19.6%	32 Early Bird II	580	21.9%
33 Tuition-LT	387	4.2%	33 PULSAR Volatility	102b	18.0%	33 ETS Day Trade	272	21.7%
34 Synergy	374	1.8%	34 Bounce 2	450	17.5%	34 Early Bird III	431	20.9%
35 CoatTails	343	0.6%	35 The Big Blue	242	14.8%	35 RC Edge	567	20.4%
36 Turnkey	293	0.4%	36 Dennis RSI	4	11.0%	36 AG-Xtreme Tier 1	464	20.0%
37 Countdown	338	-13.6%	37 Trender	17	10.8%	37 Bounce 2	450	17.5%
38 USOne	308	-14.8%	38 Dynamo	265	10.4%	38 The Big Blue	242	14.8%

Russell			Dollar Index			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 Dual Thrust	562	268.8%	1 Futures 7 Weekly	394	174.9%	1 GK Universal Trader II	551	158.9%
2 I-Master	366	107.5%	2 STAT	344	103.5%	2 Axiom Long Term	471	105.6%
3 Tzar	426	96.9%	3 1-2-3-4 System	198	95.1%	3 Black or White	124	105.5%
4 Bounce 2	450	80.8%	4 Catscan III	421	77.1%	4 Waverider	339	94.2%
5 Early Bird III	431	56.6%	5 CatsCan IV	563	74.8%	5 Capcon1	296	93.4%
6 CTS Crash Control	511	49.7%	6 Catscan III Const.	422	73.6%	6 Aberration	207	77.9%
7 Early Bird II	580	21.9%	7 Market Rider	383	72.8%	7 Grand Cayman System	177	74.4%
8 Spectrum	438	-11.5%	8 Checkmate	342	69.3%	8 Millenium 2000	280	66.0%
			9 CatScan	212	65.1%	9 Pegasus	440	61.0%
			10 DirecTrend	400	61.5%	10 Samurai_7	281	60.4%
			11 CatsCan IV Const	564	57.6%	11 Arcs	279	54.9%
			12 GK-Currency Trader	294	57.4%	12 Intensity	523	45.6%
			13 Directional Movement	82	56.2%	13 STO-X	347	41.5%
			14 STAT Const	345	54.5%	14 Volatility	85	40.5%
			15 Basis	269	39.7%	15 Hi-Lo Swing	346	27.1%
			16 Fusion	483	36.4%	16 Ready-Set-Go	340	23.1%

#4-2007

RANKING BY SPECIFIC COMMODITY

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

Euro Currency			Japanese Yen			Swiss Franc		
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 Dual Thrust	562	161.5%	1 Dollar Trader for Curr.	236	104.6%	1 The Mystery System	196	84.3%
2 CatsCan IV Const	564	142.5%	2 Dynamic Breakout Sys	240	87.0%	2 Market Direction	384	66.9%
3 Ready-Set-Go	340	135.2%	3 Grand Cayman System	177	83.5%	3 Fusion	483	63.5%
4 CatsCan IV	563	107.5%	4 Bond & Yen Trdng. Sys.	225	79.8%	4 Basis II	270	61.3%
5 Dollar Trader for Curr.	236	97.0%	5 1-2-3-4 System	198	75.7%	5 ETS - Daily	257	59.1%
6 1-2-3-4 System	198	95.6%	6 Turtle Trading System	249	59.6%	6 Basis	269	41.8%
7 Sierra Hotel	255	87.1%	7 The Mystery System	196	54.3%	7 Weaver	318	40.3%
8 Catscan II	226	76.8%	8 Scooter	105	52.8%	8 Franc Trader	586	36.3%
9 Andromeda	364	76.4%	9 Golden SX Const.	254	50.7%	9 CatScan	212	29.1%
10 Market Direction	384	73.4%	10 Basis II	270	48.7%	10 Dynamic Breakout Sys	240	26.5%
11 Amos' Root	307	71.2%	11 DCS II	111	47.9%	11 1-2-3-4 System	198	25.0%
12 Catscan III Const.	422	70.3%	12 Parabolic Stop	65	46.4%	12 Sierra Hotel	255	8.9%
13 GK-Currency Trader	294	66.3%	13 Weaver	318	41.1%	13 Cross Bow	331	7.6%
14 Anomaly 2	381	66.1%	14 Universal LT	199	40.9%	14 Weaver MT	319	6.7%
15 Trend One	299	61.6%	15 Catscan III Const.	422	40.1%	15 DCS II	111	4.4%
16 Andromeda-2	441	61.5%	16 Catscan III	421	39.9%	16 Checkmate	342	3.7%
17 Catscan III	421	59.8%	17 Top Ten System	228	39.4%	17 Synergy	374	1.8%
18 DirecTrend	400	59.6%	18 GK Universal Trader I	550	38.8%	18 Catscan II	226	0.5%
19 Challenger	350	58.9%	19 Sierra Hotel	255	38.8%	19 BRIX	395	-0.9%
20 ETS - Daily	257	58.8%	20 GearedUp	370	36.3%	20 Aberration	207	-4.0%
21 BRIX	395	58.4%	21 Catscan II	226	35.7%	21 Trend One	299	-8.7%
22 Samba	417	57.8%	22 Pegasus	440	35.5%	22 Ultimate Trading Dev. II	324	-13.1%
23 Market Rider	383	57.0%	23 CatScan	212	31.0%	23 Mike Culler System	104	-13.3%
24 Trendchannel	292	55.9%	24 Dr. Jenkins System	62	30.8%	24 Dynamic MovAvgCross	303	-15.0%
25 STAT	344	51.9%	25 Theta	309	29.9%	25 Aberration Plus	300	-20.3%
26 Ultimate Trading Dev. I	323	51.4%	26 Benchmark	182	29.9%	26 Strategic	335	-21.8%
27 Checkmate	342	47.8%	27 Compass	278	27.1%	27 GK-Currency Trader	294	-26.4%
28 The Mystery System	196	47.4%	28 Trendchannel	292	26.7%	28 Challenger	350	-28.1%
29 Aberration	207	46.6%	29 Directional Movement	82	25.7%	29 Capcon1	296	-40.3%
30 DynamicTrendTrading	467	42.1%	30 Golden SX	253	24.1%	30 Intensity LT	577	-40.5%
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Dual Thrust	562	254.9%	1 GK Energy Trader II	487	91.6%	1 Anticipation IV	574	245.4%
2 Natural Gas Offense	526	164.5%	2 Dual Thrust	562	74.1%	2 Anticipation	224	239.8%
3 Natural Gas Trader-MA	504	157.1%	3 Black Gold	560	64.2%	3 Anticipation III	573	187.7%
4 Super Turtle	561	133.2%	4 BRIX	395	47.2%	4 Benchmark	182	155.2%
5 Natural Gas Trader-GA	505	129.6%	5 Axiom Long Term	471	44.4%	5 Parabolic Stop	65	135.0%
6 Natural Gas Trader-LA	506	111.9%	6 Universal 2.0	468	40.4%	6 Scooter	105	117.2%
7 Simple Harmony	571	108.2%	7 Market Direction	384	38.2%	7 Universal	133	110.5%
8 CatsCan IV Const	564	70.4%	8 Golden SX Const.	254	34.2%	8 CatsCan IV Const	564	106.9%
9 CatsCan IV	563	70.4%	9 Pegasus	440	33.0%	9 CatsCan IV	563	106.9%
10 Samurai_7	281	49.0%	10 Black Gold	333	32.8%	10 Catscan II	226	105.3%
11 Samba	417	45.4%	11 Weaver	318	26.6%	11 Anticipation II	295	101.8%
12 GK Energy Trader II	487	42.4%	12 Aberration	207	25.7%	12 1-2-3 System	106	98.4%
13 GK-Energy Trader	349	40.3%	13 SAGA	472	24.9%	13 The Mystery System	196	94.4%
14 Waverider	339	38.0%	14 Andromeda-2	441	22.3%	14 Top Ten System	228	60.5%
15 DirecTrend	400	30.3%	15 Abalone	409	20.4%	15 Watch and Wait	126	53.6%
16 Arcs	279	29.0%	16 Golden SX	253	19.1%	16 DirecTrend	400	48.3%
17 GK Universal Trader I	550	28.8%	17 Dynamic MovAvgCross	303	18.6%	17 PowerTrader	575	36.1%
18 Swing Index System	84	28.1%	18 Andromeda	364	16.4%	18 Golden SX	253	30.1%
19 Trend Harmony	515	26.9%	19 Basis II	270	15.1%	19 Samba	417	23.0%
20 Universal 2.0	468	24.7%	20 STAT	344	15.1%	20 Golden SX Const.	254	20.0%
21 Parabolic Stop	65	20.0%	21 Turtle Trading System	249	13.8%	21 DCS II	111	20.0%
22 Volatility	85	19.7%	22 Universal LT	199	13.2%	22 Market Direction	384	19.9%
23 Catscan III	421	19.6%	23 DynamicTrendTrading	467	11.8%	23 GK Universal Trader I	550	16.2%
24 Basis II	270	17.0%	24 Catscan III	421	11.2%	24 Aberration	207	11.2%



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TESTING INFORMATION

BLACK BOX SYSTEMS !

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

ACCURACY ASSURED

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

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

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

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

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

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

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

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

TESTING

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

see actual trade-by-trade results after optimization.

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

DATA PROVIDERS

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

CALCULATIONS USED IN TABLES

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

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

Rank by % Chng Col.17	System Name (2)	System # (3)	Com Day Trd.	Com Sym. Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)											
						2002	2003	2004	2005	2006	Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007
1	Qtech Cattle	494		LC Live Cattle	4/05	n/a	n/a	n/a	380	-3295	-1565	425	1005	1020	-1000	575	-225
2	ATS-6400	362		TY T Note	1/01	-7421	-94	-416	-2985	6681	2425	0	209	800	0	0	-309
3	Black Gold	333		CL Crude	1/01	110	-4535	7730	-1830	12500	-2575	0	0	15075	0	0	2655
4	MESA Bonds	321		US Bonds	7/00	3331	-1435	-3778	4653	-144	0	0	0	7006	0	0	0
5	Kannatta	584		CD Can Dollar	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-915	0
6	Maxim	552		MR Mini Russell	4/06	n/a	n/a	n/a	n/a	11720	3730	-1800	-20	4095	1770	2390	585
	Maxim	552		ES Mini S&P	4/06	n/a	n/a	n/a	n/a	5613	1275	-850	-613	1713	1138	1188	338
7	OCTANE92	559		HU Unleaded	11/05	n/a	n/a	n/a	353	5874	0	16305	0	-3855	0	0	0
8	Anticipation IV	574		KC Coffee	1/06	n/a	n/a	n/a	n/a	20757	-244	-1163	2531	7013	563	3338	1106
9	CrudeExtreme	534	*	QM Mini Crude	1/06	n/a	n/a	n/a	n/a	645	-595	125	703	-693	60	970	160
10	PUMP #1	591		HU Unleaded	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
11	ATS-3200	361		US Bonds	1/01	-5419	14831	7500	-456	5637	4425	19	0	-3243	0	0	2818
12	Turbo Trader Pro	539	*	MR Mini Russell	3/06	n/a	n/a	n/a	n/a	9750	-1930	2050	1880	-230	100	110	1470
13	Feeder Trader	235		FC Feeder	12/95	4830	5715	8640	-9815	4340	1540	275	-340	3830	180	-3075	-3185
14	RC Success	461	*	SP S&P	4/04	n/a	n/a	36525	13925	-16100	-7350	-1825	6675	-75	1600	-2725	3100
	RC Success	461	*	ES Mini S&P	4/04	n/a	n/a	3113	3400	-450	-1200	-388	1275	300	588	313	638
15	Belly Trader	234		PB Bellies	12/95	10308	3084	-10492	-3132	-112	0	-1352	2204	0	1272	2308	972
16	Zenith* 1000	233		SP S&P	10/95	-11675	4400	19050	-19875	48875	7100	4775	0	7950	1750	2800	-1425
17	Dual Thrust	562		RL Russell 2K	8/06	n/a	n/a	n/a	n/a	43525	-5200	9700	16675	29150	-6800	-8025	2600
	Dual Thrust	562		NG Nat Gas	8/06	n/a	n/a	n/a	n/a	24600	90	13770	15610	-9010	4140	-3210	-3500
	Dual Thrust	562		EU Euro C	8/06	n/a	n/a	n/a	n/a	1837	-1375	0	-3513	7450	-725	0	1313
	Dual Thrust	562		HU Unleaded	8/06	n/a	n/a	n/a	n/a	-6967	-2969	-6724	-2201	4742	185	-2121	4473
	Dual Thrust	562		CL Crude	8/06	n/a	n/a	n/a	n/a	-3260	3370	-3880	-6090	-1160	4500	3280	790
	Dual Thrust	562		SP S&P	8/06	n/a	n/a	n/a	n/a	1450	-425	-1975	-825	5550	-875	1100	11150
	Dual Thrust	562		KC Coffee	8/06	n/a	n/a	n/a	n/a	-6938	-2119	-2588	-1688	1913	-2456	2363	1406
	Dual Thrust	562		CT Cotton	8/06	n/a	n/a	n/a	n/a	-5750	-720	-1540	-290	-2405	-795	-1175	1385
18	Keystone	538	*	MR Mini Russell	4/06	n/a	n/a	n/a	n/a	13495	-145	280	225	930	230	2260	360
	Keystone	538	*	SP S&P	4/06	n/a	n/a	n/a	n/a	26175	-2875	-6800	2675	4975	2675	-650	-1400
	Keystone	538	*	ES Mini S&P	4/06	n/a	n/a	n/a	n/a	4213	-1150	-988	50	1325	150	-1713	-688
19	GK-Energy Trader	349		NG Nat Gas	2/01	-5230	19830	-9660	7270	44820	0	0	15790	0	17510	-8740	0
	GK-Energy Trader	349		HU Unleaded	2/01	-7619	-8687	12513	6276	1277	-4830	12348	0	-1672	0	-533	-3520
	GK-Energy Trader	349		HO H Oil	2/01	-3109	-14646	12889	5565	-3562	0	10445	0	-122	0	9269	-399
	GK-Energy Trader	349		CL Crude	2/01	-460	-3320	10140	-7420	-3140	-3810	0	13500	0	-1430	0	-2070
20	Mesa T-Notes	435		TY T Note	1/03	n/a	7810	3226	-2350	-2575	0	0	0	0	0	0	0
21	Anticipation III	573		KC Coffee	1/06	n/a	n/a	n/a	n/a	16445	-900	-1481	1838	7200	19	3338	1669
22	GK Energy Trader II	487		CL Crude	11/04	n/a	n/a	-2685	13525	10140	2075	0	0	16745	0	-4785	-1335
	GK Energy Trader II	487		HU Unleaded	11/04	n/a	n/a	-2322	27212	-19227	-10184	0	0	20455	0	-4330	-2322
	GK Energy Trader II	487		NG Nat Gas	11/04	n/a	n/a	-15075	74335	-36585	0	-6405	14655	0	-7645	1495	0
	GK Energy Trader II	487		HO Heat Oil	11/04	n/a	n/a	719	3923	11283	-3178	0	17187	0	0	-9781	2403
23	Dollar Trader for Curr.	236		JY Jap Yen	1/96	10012	-5377	5401	7562	-4650	2175	0	1250	-1663	-925	0	4300
	Dollar Trader for Curr.	236		EU Euro C	1/99	10750	8700	4675	-4051	-5414	-5888	-2800	-500	5863	-1663	-263	2613
24	Elsie	521		LC Live Cattle	11/05	n/a	n/a	n/a	0	2923	0	1485	-115	0	0	0	0
25	Axiom Long Term	471		CT Cotton	4/04	n/a	n/a	5835	-3270	-2105	0	0	0	0	0	0	0
	Axiom Long Term	471		CL Crude	4/04	n/a	n/a	0	4825	6740	15	9925	0	0	0	0	0
	Axiom Long Term	471		DX \$ Index	4/04	n/a	n/a	-3075	2945	-4555	0	0	1295	-1485	0	175	-1385
	Axiom Long Term	471		CN Corn	4/04	n/a	n/a	-2563	2375	-4575	0	0	-850	0	0	0	0
	Axiom Long Term	471		TY T Note	4/04	n/a	n/a	-4681	-688	1013	1644	0	175	0	0	-778	-1372
26	Trend Harmony	515		SB Sugar	12/05	n/a	n/a	n/a	0	5778	0	0	0	3934	-1004	0	0
	Trend Harmony	515		CP Copper	12/05	n/a	n/a	n/a	0	10687	25138	-8125	-6175	0	0	0	13812
	Trend Harmony	515		EU Euro C	12/05	n/a	n/a	n/a	-3225	2125	0	3113	0	-1500	3012	2263	0
	Trend Harmony	515		NG Nat Gas	12/05	n/a	n/a	n/a	-9245	10415	-3085	0	0	0	0	25550	-6290
	Trend Harmony	515		TY T Note	12/05	n/a	n/a	n/a	0	47	0	0	178	0	190	0	-325
	Trend Harmony	515		JY Jap Yen	12/05	n/a	n/a	n/a	-3088	-19988	0	0	0	663	-2163	0	2837
	Trend Harmony	515		CT Cotton	12/05	n/a	n/a	n/a	80	-1250	-780	-920	0	0	2075	0	0
27	Tzar	426		RL Russell 2K	3/03	n/a	30150	40700	23675	11125	23200	12675	-16825	-10500	6775	29500	-11550
	Tzar	426		SP S&P	3/03	n/a	22425	4400	-1250	63300	10875	15375	-2625	6500	3075	2450	0
	Tzar	426		ND Nasdaq	3/03	n/a	45550	34800	-8350	21625	9500	8700	-6250	-1550	3275	-6300	-13000
	Tzar	426		DJ D. Jones	3/03	n/a	10420	-12330	2510	-11990	4000	1930	-2780	-2030	40	4120	-4290
28	Early Bird III	431	*	RL Russell 2K	3/03	n/a	21225	-8550	925	8225	-3200	-4025	-2400	0	-2000	2075	7325
	Early Bird III	431	*	MD SP Midcap	3/03	n/a	13400	-1450	-425	-1625	500	0	-1550	0	0	0	2750
	Early Bird III	431	*	SP S&P	3/03	n/a	-2850	-2125	3125	0	0	0	0	0	0	0	5350
29	BRIX	395		TY T Note	5/02	-2880	7280	8250	-2930	-2420	1370	0	-2040	-1220	0	0	-1240
	BRIX	395		EU Euro C	5/02	-575	10013	11800	6524	-7212	-4100	-1125	0	3363	0	-2475	3013
	BRIX	395		CL Crude	5/02	340	-5850	20070	1810	5110	3490	0	13490	-2540	10	0	1390
	BRIX	395		HO H Oil	5/02	635	-6355	12109	4142	-11830	0	17674	0	-122	0	9269	0
	BRIX	395		US Bonds	5/02	-8480	-1290	9380	-9150	11830	2530	0	0	3270	0	-3680	-1960
	BRIX	395		SF S Franc	5/02	-2014	-1076	6250	7500	-6537	-4675	0	0	2963	0	-4425	1125
	BRIX	395		JY Jap Yen	5/02	1750	-9375	-1137	14775	-9438	1775	0	0	938	-2075	0	2800
30	Red Copper	582		HG Copper	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-6050	0
31	Weaver	318		TY T Note	7/00	310	6270	5170	-1910	580	1360	0	-590	-1120	0	-2110	-1570
	Weaver	318		SD Beans	7/00	-1210	1440	13940	-555	-9595	1945	0	-4020	0	1885	-3735	3725
	Weaver	318		JY Jap Yen	7/00	15276	-4076	250	2624	-8501	1775	0	0	938	-2075	0	1775
	Weaver	318		SF S Franc	7/00	2799	5938	-2026	11199	-8701	-2175	0	0	-63	-2525	0	713
	Weaver	318		CL Crude	7/00	5830	-4520	20070	-5910	890	2970	0	13490	-2500	50	0	1390
	Weaver	318		HO H Oil	7/00	1642	-7735	3700	-640	-5899	0	17669	0	-118	0	9265	0

					All Statistics Based On Last 12 Months Performance										Combined			
Mar	Apr	May	Jun	Jul	12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
2007	2007	2007	2007	2007	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Cap.Since	Min.Req	Cap.Since		
					P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	Release	Release	Release		
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	
2595	725	400	1445	1010	6410	1700	46	54.3	522	-315	4	2550	251.4%	251.4%	3610	8135	60.7%	60.7%
-371	-1559	565	753	1815	4328	2240	10	70.0	938	-746	3	1800	240.4%	240.4%	1421	14400	11.8%	11.8%
0	0	0	-2295	9995	22855	2575	5	60.0	9242	-2436	1	11250	203.2%	203.2%	24615	5780	32.8%	32.8%
0	0	-3637	-1293	3319	5394	4930	6	66.7	2581	-2470	2	2700	199.8%	199.8%	8890	23888	45.9%	45.9%
0	0	5275	0	2455	6815	915	3	66.7	3865	-920	1	3600	189.3%	189.3%	6815	915	189.3%	189.3%
2065	1140	-35	4775	1640	20335	2365	51	82.4	618	-628	2	8100	251.0%	171.3%	24280	2365	224.8%	157.9%
638	988	325	2350	1238	9725	1488	51	82.4	308	-359	2	9450	102.9%	171.3%	12675	1488	100.6%	157.9%
19245	8300	0	-5027	-5191	29777	10217	6	50.0	14617	-4691	2	18000	165.4%	165.4%	23555	10217	74.8%	74.8%
-113	2606	-4069	-1631	-1013	8925	8175	93	40.9	930	-481	12	5400	165.3%	165.3%	20981	8175	245.4%	245.4%
-780	1483	1248	743	825	4248	2315	112	51.8	264	-205	9	2625	161.8%	161.8%	5293	2315	127.3%	127.3%
15142	12920	0	-4451	4781	28391	9049	6	50.0	12480	-3016	3	18000	157.7%	157.7%	28392	9049	157.7%	157.7%
0	-2700	1081	-1493	3300	4206	3538	11	63.6	1746	-2000	2	2700	155.8%	155.8%	31818	15319	176.8%	176.8%
2380	1160	-2800	110	1190	5490	3340	223	48.4	349	-280	7	4050	135.6%	135.6%	13370	3340	233.0%	233.0%
750	-105	250	260	4090	4470	7415	26	57.7	1216	-1252	2	3300	135.5%	135.5%	4750	16210	12.2%	12.2%
5575	1500	5375	-2025	20600	30425	10725	197	52.3	1330	-1134	7	23625	128.8%	128.4%	65750	33750	83.5%	81.7%
1213	613	675	-1975	3938	5988	2350	195	41.5	303	-162	7	4725	126.7%	128.4%	11475	4988	72.9%	81.7%
0	964	0	-756	-1064	4548	3660	14	57.1	1390	-1093	3	3600	126.3%	126.3%	-732	33484	-1.7%	-1.7%
1675	0	10150	525	24025	59325	8925	19	73.7	5580	-3765	2	47250	125.6%	125.6%	127500	46275	22.5%	22.5%
27925	2975	-7925	16175	27575	104825	21075	105	52.4	4546	-2907	5	39000	268.8%	124.1%	104825	21075	268.8%	124.1%
5290	8500	13120	12380	19290	76470	16030	143	61.5	2107	-1977	5	30000	254.9%	124.1%	76470	16030	254.9%	124.1%
0	0	1825	200	5000	10175	4888	12	58.3	2280	-1154	3	6300	161.5%	124.1%	10175	4888	161.5%	124.1%
2478	8333	21773	-5351	-3415	19202	15032	122	47.5	1857	-1380	6	18000	106.7%	124.1%	19202	15032	106.7%	124.1%
-1160	4730	-3160	3120	4000	8340	14300	97	47.4	1327	-1032	5	11250	74.1%	124.1%	8340	14300	74.1%	124.1%
-5575	7875	-16600	-11425	6225	-5800	42675	30	50.0	4067	-4454	3	47250	-12.3%	124.1%	-5800	42675	-12.3%	124.1%
-750	-694	-3919	-375	113	-8794	12938	125	38.4	753	-584	8	5400	-162.9%	124.1%	-8794	12938	-162.9%	124.1%
-455	-2580	-560	2250	1250	-5635	10895	100	39.0	418	-360	8	3000	-187.8%	124.1%	-5635	10895	-187.8%	124.1%
2725	3260	-2420	1145	-1550	7300	4130	172	54.7	428	-423	5	4050	180.2%	121.2%	19275	4130	356.9%	188.9%
5700	14825	1300	15075	-7150	28350	15775	177	53.1	1204	-1022	6	23625	120.0%	121.2%	53875	16250	171.0%	188.9%
963	2625	625	3725	-1313	3613	3275	175	52.0	241	-218	7	4725	76.5%	121.2%	8438	4150	133.9%	188.9%
0	0	-4680	7300	5940	33120	13420	6	66.7	11635	-6728	2	30000	110.4%	117.0%	79620	40520	40.3%	21.2%
9731	0	8820	0	-3121	17224	5725	9	44.4	7738	-2737	3	18000	95.7%	117.0%	21256	32348	17.9%	21.2%
1856	0	-168	0	8408	29291	399	7	57.1	7495	-222	1	15000	195.3%	117.0%	13419	21038	13.6%	21.2%
0	-2070	-2710	0	5840	7250	8280	8	25.0	9670	-2015	4	11250	64.4%	117.0%	-10450	31740	-14.1%	21.2%
0	0	0	0	2095	2095	388	2	50.0	2484	-389	1	1800	116.4%	116.4%	8216	7885	97.8%	97.8%
-113	2606	-4069	-1631	-2194	6281	8475	84	39.3	1013	-533	12	5400	116.3%	116.3%	16050	8475	187.7%	187.7%
0	1575	0	2735	9175	26185	6120	9	66.7	5722	-2724	2	11250	232.8%	114.8%	28345	9215	91.6%	52.3%
0	19447	-1986	8640	1266	30985	10184	10	40.0	13177	-3620	2	18000	172.1%	114.8%	26378	39682	53.3%	52.3%
-4295	-7055	900	145	21125	12920	17500	10	60.0	6387	-6351	2	30000	43.1%	114.8%	34990	46795	42.4%	52.3%
0	0	12139	-3690	78	15158	9781	14	50.0	5280	-3115	2	15000	101.1%	114.8%	17073	17226	41.4%	52.3%
525	0	4738	0	2200	12600	2588	11	81.8	1711	-1396	1	6000	210.0%	111.1%	73763	14513	104.6%	87.7%
0	0	3450	-200	450	1063	9188	16	37.5	2394	-1330	3	6300	16.9%	111.1%	52963	17300	97.0%	87.7%
4534	-635	-2215	0	-265	2789	3115	7	42.9	2006	-809	3	2550	109.4%	109.4%	4342	3115	97.3%	97.3%
0	0	9925	0	175	10100	0	2	100.0	5050	0	0	3000	336.7%	102.3%	10560	5375	105.6%	12.7%
0	0	175	-3075	8405	15445	3075	5	80.0	4630	-3075	1	11250	137.3%	102.3%	17070	6100	44.4%	12.7%
0	0	0	175	445	-780	2695	6	66.7	523	-1438	1	3300	-23.6%	102.3%	-5275	8840	-46.8%	12.7%
0	2750	0	-4500	513	-2088	4500	5	40.0	1631	-1783	2	1500	-139.2%	102.3%	-6000	7575	-120.0%	12.7%
0	-1013	0	0	-9	-1353	3172	7	42.9	665	-838	3	1800	-75.2%	102.3%	-7528	7528	-122.4%	12.7%
0	0	2344	-1897	641	4018	1897	6	50.0	2307	-968	2	1650	243.5%	100.7%	6867	1897	249.7%	41.3%
0	0	21038	-2700	4238	47225	17375	11	45.5	13703	-3563	5	21000	224.9%	100.7%	47075	17375	134.5%	41.3%
0	0	4088	0	-1400	9575	1825	7	71.0	2580	-1600	1	6300	152.0%	100.7%	3850	5725	36.7%	41.3%
-3495	0	-4145	0	640	9175	20090	9	22.2	16175	-3305	6	30000	30.6%	100.7%	13430	20090	26.9%	41.3%
0	0	0	-3075	1471	-1559	3909	6	50.0	847	-1367	2	1800	-86.6%	100.7%	-1881	3909	-62.7%	41.3%
1300	0	0	0	4975	7613	2163	6	83.3	1955	-2154	1	6000	126.9%	100.7%	-13963	23075	-139.6%	41.3%
0	-3075	0	-3075	0	-5775	6150	5	20.0	2075	-1963	2	3000	-192.5%	100.7%	-7320	7400	-146.4%	41.3%
-1450	-13100	6775	31475	22800	79775	34625	28	67.9	8786	-9709	4	39000	204.6%	97.5%	170100	45925	96.9%	54.8%
9000	-7375	0	18800	7100	63175	12900	23	73.9	5363	-4661	1	47250	133.7%	97.5%	118850	46325	55.9%	54.8%
-7700	-8000	0	1300	11525	-8500	39525	29	51.7	3457	-4307	5	45000	-18.9%	97.5%	71450	40275	35.3%	54.8%
-3020	0	0	5630	1690	5290	7960	25	60.0	1863	-2266	4	12000	44.1%	97.5%	-7260	30680	-13.4%	54.8%
5100	-2050	0	-5625	21025	16225	12150	43	46.5	2603	-1557	6	19500	83.2%	96.8%	49675	18550	56.6%	36.4%
11975	1275	0	0	6175	21125	2450	11	81.8	2650	-1358	1	20250	104.3%	96.8%	32075	7650	35.2%	36.4%
7325	0	0	5725	5625	24025	0	5	100.0	4805	0	0	23625	101.7%	96.8%	22175	14350	20.9%	36.4%
0	0	850	0	2000	-280	4500	8	50.0	1055	-1125	4	1800	-15.6%	95.5%	8910	6920	92.8%	25.1%
0	0	2100	-4363	788	-2800	6388	12	41.7	2085	-1892	4	6300	-44.4%	95.5%	19613	15675	58.4%	25.1%
-310	1420	-2460	320	6460	21270	4820	13	53.8	4486	-1682	2	11250	189.1%	95.5%	28300	13080	47.2%	25.1%
-34	0	-7085	0	8408	28111	7119	9	44.4	9874	-2267	3	15000	187.4%	95.5%	9257	38716	11.6%	25.1%
0	0	1020	0	2950	4130	5640	7	71.4	1954	-2815	2	2700	153.0%	95.5%	620	12590	4.3%	25.1%
0	0	-863	0	-163	-6038	6675	12	41.7	1098	-1648	3	4200	-143.8%	95.5%	-200	13988	-0.9%	25.1%
0	0	-913	0	-1813	713	2725	9	66.7	1194	-2154	1	6000	11.9%	95.5%	-3350	19788	-10.5%	

Rank by % Chng Col.17 (1)	System Name (2)	System # Day Trd. (3)	Com Sym. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year -----											
						(6)					Aug	Sep	Oct	Nov	Dec	Jan	Feb
						2002	2003	2004	2005	2006	2006	2006	2006	2006	2006	2007	2007
32	Weaver	318	SU	Sugar	7/00	-4256	-1736	-1187	2229	9386	0	6082	0	-560	-997	0	-34
	Barramundi	341	CP	Copper	4/01	-300	-2488	9850	663	54825	54825	0	0	0	0	0	0
	Barramundi	341	FV	5yrNotes	4/01	0	8366	-1444	-2228	553	97	0	0	0	0	81	0
	Barramundi	341	NK	Nikkei	4/01	-6175	11875	1950	-8850	9400	0	-7300	0	0	0	0	0
	Barramundi	341	EU	Euro C	4/01	3150	4150	-2863	19988	-12838	1363	0	0	-7788	0	0	0
	Barramundi	341	CL	Crude	4/01	4410	-3840	10765	-19425	-6920	2115	0	0	0	0	0	0
	Barramundi	341	JY	Jap Yen	4/01	4763	-10375	-838	313	400	0	0	0	0	0	0	0
	Barramundi	341	WD	Wheat	4/01	-838	-150	-300	1000	-6713	-1613	-2500	0	0	0	-950	0
33	ZumaFria	558	OJ	O. Juice	11/05	n/a	n/a	n/a	1538	2640	0	0	2843	0	0	-1508	0
34	Trader's Profit Motive	93	SP	S&P	9/89	-9050	-4900	28300	-3625	-57175	-15500	10225	-3750	-2675	-3150	-2950	6775
35	Early Bird II	580	* SP	S&P	8/02	3650	4075	-475	2250	0	0	0	0	0	0	0	5350
	Early Bird II	580	* MD	SP Midcap	8/02	-1375	15025	-6100	975	-3350	500	0	0	0	0	0	4300
	Early Bird II	580	* RL	Russell 2K	8/02	7075	9575	-15325	-1875	6225	-3800	-1550	-1750	0	-100	3200	6050
36	Samurai_7	281	US	Bonds	5/98	5300	8380	8070	230	8130	1320	2070	-830	1440	-1210	1530	1030
	Samurai_7	281	CT	Cotton	5/98	-6080	4420	15760	1010	-3105	-1675	820	-685	-10	585	-1120	-620
	Samurai_7	281	NG	Nat Gas	5/98	30480	-4720	34910	18620	14290	-4450	20360	-15430	2940	16150	-7050	-2990
	Samurai_7	281	HO	H Oil	5/98	520	10182	1827	-5267	3549	-3826	10387	454	-563	-773	9996	1940
	Samurai_7	281	SF	S Franc	5/98	-188	-13901	-6000	-488	-17113	-375	-438	-675	63	-3575	775	1188
37	Super Turtle	561	SB	Sugar	12/05	n/a	n/a	n/a	n/a	1544	0	0	0	0	0	0	0
	Super Turtle	561	CP	Copper	12/05	n/a	n/a	n/a	n/a	27363	35188	-3075	-4750	0	0	0	12725
	Super Turtle	561	NG	Nat Gas	12/05	n/a	n/a	n/a	n/a	58855	-15415	0	0	12865	0	0	0
	Super Turtle	561	TY	T Note	12/05	n/a	n/a	n/a	n/a	2056	0	0	0	0	363	0	-810
	Super Turtle	561	CT	Cotton	12/05	n/a	n/a	n/a	n/a	1645	-1350	0	0	0	1320	-1090	0
	Super Turtle	561	JY	Jap Yen	12/05	n/a	n/a	n/a	n/a	-7625	0	-1437	0	0	0	0	3625
	Super Turtle	561	EU	Euro C	12/05	n/a	n/a	n/a	n/a	-10238	-4325	0	0	-1638	0	-600	-1238
38	Pegasus	440	CT	Cotton	9/03	n/a	6495	-715	-3990	1835	-650	1420	635	-355	-75	0	-700
	Pegasus	440	EU	Euro C	9/03	n/a	0	10063	10375	-10175	-175	-1450	0	1325	-1075	-1350	0
	Pegasus	440	JY	Jap Yen	9/03	n/a	7025	-7725	8575	-2450	-2200	-613	0	2538	0	0	988
	Pegasus	440	CL	Crude	9/03	n/a	-1300	3430	0	12740	1170	0	13490	-1920	0	0	0
	Pegasus	440	CN	Corn	9/03	n/a	-3100	5076	-2651	2599	38	-63	0	5025	0	-1350	1338
	Pegasus	440	HO	H Oil	9/03	n/a	-10345	1339	0	14494	0	14855	0	-361	0	0	0
	Pegasus	440	KC	Coffee	9/03	n/a	-4125	1687	-900	3113	0	0	0	2719	0	-1688	0
	Pegasus	440	TY	T Note	9/03	n/a	-2840	720	-60	650	870	0	-20	890	-1690	0	-600
39	CatsCan IV Const	564	EU	Euro C	11/06	n/a	n/a	n/a	n/a	2513	n/a	n/a	n/a	2513	0	938	2075
	CatsCan IV Const	564	KC	Coffee	11/06	n/a	n/a	n/a	n/a	2531	n/a	n/a	n/a	2250	281	0	4594
	CatsCan IV Const	564	TY	T Note	11/06	n/a	n/a	n/a	n/a	-3000	n/a	n/a	n/a	-940	-2060	0	2190
	CatsCan IV Const	564	NG	Nat Gas	11/06	n/a	n/a	n/a	n/a	17560	n/a	n/a	n/a	-4070	21630	-1960	5000
	CatsCan IV Const	564	DX	\$ Index	11/06	n/a	n/a	n/a	n/a	2030	n/a	n/a	n/a	2030	0	-1220	860
	CatsCan IV Const	564	ED	Euro\$	11/06	n/a	n/a	n/a	n/a	-1075	n/a	n/a	n/a	-700	-375	-350	-525
40	Dynamic Breakout Sys	240	JY	Jap Yen	3/96	8437	-6714	-2713	10538	-6714	4863	0	0	-563	-1488	0	1688
	Dynamic Breakout Sys	240	LC	Cattle	3/96	1540	9940	6692	-1228	6808	0	-192	0	1584	-780	-336	0
	Dynamic Breakout Sys	240	SF	S Franc	3/96	-5714	1550	7114	-3688	-1325	338	0	0	4063	0	-4588	425
	Dynamic Breakout Sys	240	CP	Copper	03/96	-5387	-1000	7737	7662	23813	0	-4850	-3150	388	-2038	0	7200
	Dynamic Breakout Sys	240	CL	Crude	03/96	4460	6290	5600	-8170	3030	3610	0	13500	-6410	-1780	0	710
	Dynamic Breakout Sys	240	CT	Cotton	03/96	490	-5240	310	-470	-690	0	-505	0	700	-580	0	-2115
	Dynamic Breakout Sys	240	US	Bonds	03/96	-1310	6900	470	-2770	2150	2450	0	0	3280	-2340	0	1790
41	CatsCan IV	563	TY	T Note	11/06	n/a	n/a	n/a	n/a	-1710	n/a	n/a	n/a	0	-1710	0	2190
	CatsCan IV	563	EU	Euro C	11/06	n/a	n/a	n/a	n/a	2513	n/a	n/a	n/a	2513	0	938	2075
	CatsCan IV	563	KC	Coffee	11/06	n/a	n/a	n/a	n/a	2531	n/a	n/a	n/a	2250	281	0	4594
	CatsCan IV	563	DX	\$ Index	11/06	n/a	n/a	n/a	n/a	2030	n/a	n/a	n/a	2030	0	-200	850
	CatsCan IV	563	NG	Nat Gas	11/06	n/a	n/a	n/a	n/a	17560	n/a	n/a	n/a	-4070	21630	-1960	5000
	CatsCan IV	563	ED	Euro\$	11/06	n/a	n/a	n/a	n/a	-1075	n/a	n/a	n/a	-700	-375	-350	-525
42	Early Bird	327	* SP	S&P	1/01	47125	-6525	-1400	1325	-2325	725	0	0	0	0	0	4575
43	DCB-Bond	306	US	Bonds	1/00	-8950	2720	3020	3630	1940	-310	-690	0	1740	-1270	-570	1170
44	Abalone	409	EU	Euro C	9/02	-388	7476	13262	-4938	-77	-3400	-1450	0	4600	0	-3425	-1413
	Abalone	409	CL	Crude	9/02	1070	3850	13990	-4980	-2320	-770	0	13490	-4100	-2950	-4130	-480
	Abalone	409	HO	H Oil	9/02	-1147	-2340	-3983	1370	-5371	-1961	15376	0	-357	113	4775	-399
	Abalone	409	KC	Coffee	9/02	-1875	-13127	4050	9789	2175	-825	-956	-1538	4688	0	-1688	-338
	Abalone	409	CT	Cotton	9/02	-360	-5635	4885	-7630	2210	-1685	1965	0	145	-755	-5	-1175
	Abalone	409	CN	Corn	9/02	225	-4576	5638	-1502	-13	113	-63	0	5300	0	-1413	363
	Abalone	409	TY	T Note	9/02	-3000	-1900	3780	-1570	720	1870	0	-360	890	-1690	0	-510
	Abalone	409	JY	Jap Yen	9/02	-3875	-752	-10800	3526	-2701	1775	0	0	2050	-2638	0	988
45	Sierra Hotel	255	EU	Euro C	1/99	-750	30163	-1138	3400	-338	-75	-300	188	5875	0	-2700	2188
	Sierra Hotel	255	JY	Jap Yen	1/97	3100	-12963	-11625	6663	-6500	-1500	0	0	1063	-2638	0	1713
	Sierra Hotel	255	SF	S Franc	1/97	2525	10700	-16125	5913	-11938	-3713	-3125	100	638	-1463	0	3975
46	SledgeHammer	581	SP	S&P	1/06	n/a	n/a	n/a	n/a	6450	3550	-1025	5225	-2475	1175	7775	25
47	Mechwarrior	480	SP	S&P	12/04	n/a	n/a	-2425	16225	39000	1825	375	5250	6775	3200	-2900	350
48	Simple Harmony	571	SB	Sugar	12/05	n/a	n/a	n/a	0	6170	0	0	0	4136	-1015	0	0
	Simple Harmony	571	CP	Copper	12/05	n/a	n/a	n/a	0	4013	28212	-16575	-2965	-7588	0	0	13812
	Simple Harmony	571	NG	Nat Gas	12/05	n/a	n/a	n/a	0	57380	-5545	0	0	15525	-8395	0	-685
	Simple Harmony	571	EU	Euro C	12/05	n/a	n/a	n/a	0	-3463	-3075	-2638	0	-1500	3013	0	0
	Simple Harmony	571	JY	Jap Yen	12/05	n/a	n/a	n/a	0	-16125	0	0	0	0	0	0	5663
	Simple Harmony	571	TY	T Note	12/05	n/a	n/a	n/a	0	556	0	0	878	0	0	0	-1215
	Simple Harmony	571	CT	Cotton	12/05	n/a	n/a	n/a	0	-1250	-780	-920	0	0	2075	0	0
49	HiProb	491	MR	Mini Russell	1/05	n/a	n/a	n/a									

										All Statistics Based On Last 12 Months Performance										Combined	
Mar	Apr	May	Jun	Jul	12 Mos Net P/L	12 Mos Max DD	12 Mos Total Trds	% Wins	Avg. Win	Avg. Loss	Max Con.	Min. Req'd Cap. \$	%Chng Min.Req Cap.	Comb- ined %Chng.	Total Net P/L	Total Max DD	%Chng Min.Req Cap.Since Release	%Chng Min.Req Cap.Since Release			
2007	2007	2007	2007	2007	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)			
-2464	78	-291	-1378	67	504	6059	12	25.0	2214	-682	5	2400	21.0%	86.8%	-5163	14022	-30.0%	20.1%			
0	-4650	0	0	250	50425	4650	3	66.7	27538	-4683	1	21000	240.1%	84.3%	60475	4650	44.9%	14.9%			
0	0	-1372	0	-1434	-2628	2806	4	50.0	89	-1403	2	1200	-219.0%	84.3%	2263	7794	29.4%	14.9%			
0	0	3675	0	-5475	-9100	9100	3	33.3	3675	-6382	1	11400	-79.8%	84.3%	9100	9100	12.4%	14.9%			
-1375	0	0	0	1263	-6538	9163	4	50.0	1313	-4582	2	6300	-103.8%	84.3%	4188	14213	10.4%	14.9%			
0	13125	-2675	0	3735	16300	2675	4	75.0	6325	-2675	1	11250	144.9%	84.3%	-825	28460	-1.1%	14.9%			
0	0	8538	0	-1688	6850	1688	2	50.0	8538	-1688	1	6000	114.2%	84.3%	-10063	17625	-26.1%	14.9%			
0	0	-338	0	525	-4875	5400	5	20.0	525	-1350	4	2700	-180.6%	84.3%	-7788	11113	-44.9%	14.9%			
-413	0	0	2610	0	3533	1920	4	50.0	2726	-960	2	4200	84.1%	84.1%	4868	1920	66.2%	66.2%			
17175	-3950	-7825	11800	33250	39425	25850	126	46.0	2617	-1650	9	47250	83.4%	83.4%	272038	78400	31.7%	31.7%			
6525	0	0	5725	5625	23225	0	5	100.0	4645	0	0	23625	98.3%	80.2%	32725	9025	27.2%	24.2%			
10600	0	0	0	3375	18775	0	7	100.0	2682	0	0	20250	92.7%	80.2%	23450	12125	22.8%	24.2%			
6350	1650	0	-5875	4675	8850	7200	31	45.2	2534	-1569	4	19500	45.4%	80.2%	21725	20325	21.9%	24.2%			
-690	-340	-770	-190	-3510	-150	5640	42	38.1	748	-466	5	2700	-5.6%	78.9%	30760	17850	122.1%	35.9%			
65	15	-1045	675	-905	-3900	4245	40	40.0	327	-381	5	3000	-130.0%	78.9%	16915	10330	60.4%	35.9%			
-2660	7940	400	6340	4120	25670	15430	34	50.0	3805	-2295	4	30000	85.6%	78.9%	138310	37030	49.0%	35.9%			
7119	-147	-1365	0	4586	27808	4498	32	43.8	3318	-1040	5	15000	185.4%	78.9%	55453	19908	39.6%	35.9%			
-688	-1175	700	-1175	-738	-6113	6375	40	37.5	523	-558	5	4200	-145.5%	78.9%	-57425	61313	-145.2%	35.9%			
5088	0	0	720	163	5972	220	3	75.0	2064	1771	1	1650	361.9%	77.9%	7516	75	273.3%	94.8%			
0	0	13025	-8800	3563	47875	8800	8	50.0	16125	-4156	2	21000	228.0%	77.9%	47875	8800	136.8%	94.8%			
0	0	-8825	0	16565	5190	15415	6	33.3	14715	-6050	3	30000	17.3%	77.9%	66595	15415	133.2%	94.8%			
0	0	0	0	222	-225	809	3	66.7	292	-810	1	1800	-12.5%	77.9%	1468	809	48.9%	94.8%			
0	0	0	-890	1250	-760	2010	6	50.0	857	-1110	2	3000	-25.3%	77.9%	915	2010	18.3%	94.8%			
0	0	0	0	1288	3475	1438	3	66.7	2456	-1441	1	6000	57.9%	77.9%	-2712	7625	-27.1%	94.8%			
0	0	0	-388	1013	-7175	8188	8	25.0	1425	-1671	5	6300	-113.9%	77.9%	-11450	12600	-109.0%	94.8%			
-110	2825	-70	275	1320	4515	1305	17	52.9	856	-398	3	3000	150.5%	74.5%	7165	7910	61.0%	21.8%			
0	0	1425	0	-1250	-2550	2725	9	22.2	1738	-860	3	6300	-40.5%	74.5%	9088	14125	36.1%	21.8%			
0	0	2075	1350	-1325	2813	2813	10	50.0	1405	-842	2	6000	46.9%	74.5%	8513	10038	35.5%	21.8%			
0	0	0	0	0	12740	1920	3	66.7	7330	-1929	1	11250	113.2%	74.5%	14870	3250	33.0%	21.8%			
-1750	-250	-625	1500	638	4500	2638	11	45.5	1735	-698	3	1500	300.0%	74.5%	1425	5188	24.3%	21.8%			
0	0	0	0	0	14494	361	2	50.0	14855	-361	1	15000	96.6%	74.5%	5489	11852	9.1%	21.8%			
0	3694	-2231	0	-1613	881	3844	5	40.0	3207	-1844	2	5400	16.3%	74.5%	-2063	7219	-9.8%	21.8%			
0	-830	550	1580	-690	60	3120	9	44.4	973	-765	3	1800	3.3%	74.5%	-1520	3540	-21.1%	21.8%			
0	0	2075	-13	1388	8975	2063	12	50.0	2367	-871	2	6300	142.5%	73.6%	8975	2063	142.5%	73.6%			
-956	2925	-769	1013	-3563	5775	3619	14	50.0	1722	-897	4	5400	106.9%	73.6%	5775	3619	106.9%	73.6%			
-190	140	-210	0	2860	1790	3000	12	50.0	955	-657	4	1800	99.4%	73.6%	1790	3000	99.4%	73.6%			
-5220	-11180	0	10980	5950	21130	17720	13	38.5	8996	-2989	5	30000	70.4%	73.6%	21130	17720	70.4%	73.6%			
-1850	0	550	90	1440	1900	2210	11	63.6	817	-953	2	3300	57.6%	73.6%	1900	2210	57.6%	73.6%			
-300	0	-450	-425	-450	-3575	3625	31	3.2	50	-121	30	2100	-170.2%	73.6%	-3575	3625	-170.2%	73.6%			
0	-1600	2613	0	2463	7975	2050	10	60.0	1938	-913	3	6000	132.9%	72.5%	60438	19713	87.0%	21.5%			
1700	-928	564	0	780	2392	1116	10	50.0	1042	-564	2	2550	93.8%	72.5%	13556	15448	45.9%	21.5%			
0	0	-13	0	-188	38	5388	10	60.0	1161	-1732	2	4200	0.9%	72.5%	12875	15650	26.5%	21.5%			
-3075	14963	-2125	450	2175	9938	9650	15	40.0	4690	-2022	4	21000	47.3%	72.5%	37388	30400	15.4%	21.5%			
-3580	-1580	-1700	-1070	6470	8170	17750	16	37.5	4438	-1846	6	11250	72.6%	72.5%	14510	29730	11.1%	21.5%			
0	2205	0	2270	675	2650	3235	12	50.0	1472	-1030	3	3000	88.3%	72.5%	350	14305	1.0%	21.5%			
-1710	0	-530	0	2630	5570	4200	11	63.6	1651	-1494	3	2700	206.3%	72.5%	-12790	34680	-40.9%	21.5%			
-200	170	10	1050	1500	3010	1710	12	50.0	983	-481	3	1800	167.2%	72.0%	3010	1710	167.2%	72.0%			
-3350	0	1763	563	2275	6775	3350	14	50.0	2232	-1264	2	6300	107.5%	72.0%	6775	3350	107.5%	72.0%			
-956	2925	-769	1013	-3563	5775	3619	14	50.0	1722	-897	4	5400	106.9%	72.0%	5775	3619	106.9%	72.0%			
-1850	0	110	90	1440	2470	1850	11	63.6	859	-884	2	3300	74.8%	72.0%	2470	1850	74.8%	72.0%			
-5220	-11180	0	10980	5950	21130	17720	13	38.5	8996	-2989	5	30000	70.4%	72.0%	21130	17720	70.4%	72.0%			
0	-500	-650	-425	-450	-3975	4025	33	3.0	50	-126	32	2100	-189.3%	72.0%	-3975	4025	-189.3%	72.0%			
5875	0	0	0	5625	16800	775	6	83.3	3515	-766	1	23625	71.1%	71.1%	65250	15900	41.4%	41.4%			
-250	-360	10	2360	0	1830	1840	14	57.1	699	-626	2	2700	67.8%	67.8%	10290	9870	49.7%	49.7%			
0	0	2913	0	-5363	-7538	7538	11	18.2	4088	-1747	5	6300	-119.7%	67.0%	8050	12663	25.6%	0.0%			
0	1690	-5890	2190	6460	5510	15860	15	33.3	5078	-1984	6	11250	49.0%	67.0%	11450	19720	20.4%	0.0%			
6182	0	-1793	0	8404	30341	2969	10	60.0	6005	-1422	1	15000	202.3%	67.0%	5699	30446	7.6%	0.0%			
0	5681	-2231	-2981	-638	-825	5850	11	18.2	5185	-1245	4	5400	-15.3%	67.0%	-1181	16125	-4.4%	0.0%			
-310	2920	0	880	675	2655	2445	16	37.5	1355	-548	5	3000	88.5%	67.0%	-3545	11680	-23.6%	0.0%			
-1750	1450	-125	-1075	638	3438	4050	13	53.8	1418	-1079	1	1500	229.2%	67.0%	-2138	6925	-28.5%	0.0%			
0	-770	-910	0	750	-730	4420	9	44.4	1013	-955	4	1800	-40.6%	67.0%	-3410	7520	-37.9%	0.0%			
0	-2788	2075	0	-638	825	4438	11	63.6	984	-1513	2	6000	13.8%	67.0%	-14963	20138	-49.9%	0.0%			
0	0	1825	-638	1963	8325	2700	11	54.5	2035	-774	2	6300	132.1%	67.0%	47538	18325	87.1%	43.2%			
-525	0	3688	0	2438	4238	3															

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (3)	Com Sym. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)										Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007
							2002	2003	2004	2005	2006	2002	2003	2004	2005	2006							
50	HiProb	491	*	EM	Mini Midcap	1/05	n/a	n/a	n/a	2380	8360	1160	1740	2115	345	600	0	0					
	HiProb	491		NQ	Mini Nasdaq	1/05	n/a	n/a	n/a	-565	3260	280	560	265	335	0	235	435					
	HiProb	491		ES	Mini S&P	1/05	n/a	n/a	n/a	-2413	2963	38	850	0	788	475	1375	0					
	R-Breaker	187	*	SP	S&P	7/93	39000	34050	-13200	-20475	-7100	-600	-3600	-4400	850	-200	275	12625					
51	Dennis RSI	4		SP	S&P	6/86	9875	-1775	-6000	-11650	21150	-6200	5800	-6400	5800	-200	2900	8650					
52	SAGA	472		CL	Crude	4/04	n/a	n/a	9110	-11610	4690	-2310	0	13490	0	780	0	1980					
	SAGA	472		JY	Jap Yen	4/04	n/a	n/a	-1575	11900	-16791	-1325	0	0	-13	-2138	0	988					
	SAGA	472		EU	Euro C	4/04	n/a	n/a	3974	-6188	-7164	225	-1450	-2163	2050	500	-1763	1225					
	SAGA	472		TY	T Note	4/04	n/a	n/a	-8120	-2270	3580	870	0	0	1650	-1380	0	-600					
53	RC Edge	567	*	SP	S&P	10/06	n/a	n/a	n/a	n/a	4925	n/a	n/a	3325	-325	1925	-4100	9150					
	RC Edge	567	*	ES	Mini S&P	10/06	n/a	n/a	n/a	n/a	963	n/a	n/a	613	-125	475	-825	613					
54	AlfaMAXX	432	*	SP	S&P	5/03	n/a	-7500	-14100	-12225	15400	-6575	325	150	5575	-675	-25	-1200					
55	The Big Blue	242	*	SP	S&P	8/96	20100	8275	300	-10125	-3075	2300	-375	-525	-125	-1150	2900	12275					
56	Madera2X4	557		LB	Lumber	11/05	n/a	n/a	n/a	0	-2547	0	-1495	0	0	0	-1560	0					
57	MesaMAX	412	*	SP	S&P	3/02	13850	7575	-400	5350	1600	-2400	-1375	-4975	6325	-1375	3125	-775					
58	RC Chance	565	*	SP	S&P	10/06	n/a	n/a	n/a	n/a	-650	n/a	n/a	-2275	-1050	2675	2475	-950					
	RC Chance	565	*	ES	Mini S&P	10/06	n/a	n/a	n/a	n/a	-688	n/a	n/a	-475	-438	225	488	-413					
59	Impetus SP	589	*	SP	S&P	12/06	n/a	n/a	n/a	n/a	-2650	n/a	n/a	n/a	n/a	-2650	175	-825					
60	Universal	133		KC	Coffee	10/91	-18019	9675	3676	768	-18770	-3338	-6038	-1163	2813	-2588	3469	94					
	Universal	133		SD	Beans	10/91	-2715	890	9895	-200	-2925	305	-3295	3450	-815	975	-325	115					
	Universal	133		US	Bonds	10/91	-540	-21930	13160	-9610	810	250	1970	-100	-2190	140	1530	2390					
	Universal	133		BP	B Pound	10/91	-11287	-4532	8088	10657	13332	2563	3063	1538	6200	-250	538	-938					
	Universal	133		JY	Jap Yen	10/91	3561	10788	-6074	-13676	-10526	475	300	125	-363	-2913	2338	1500					
	Universal	133		ED	Euro\$	10/91	-6200	450	250	-2325	-1125	0	0	0	-100	0	0	-450					
61	Natural Gas Trader-MA	504		NG	Nat Gas	8/05	n/a	n/a	n/a	31080	45810	-140	2710	1650	-5430	-1990	-1370	-1380					
62	Theta	309		JY	Jap Yen	6/00	11088	-12338	1200	11488	-7725	0	0	0	3350	-1775	0	900					
	Theta	309		CL	Crude	6/00	4955	3235	9780	-15935	8350	0	0	0	0	17285	0	585					
	Theta	309		WD	K Wheat	6/00	4275	100	-7425	-9050	263	0	-13	0	0	-638	0	-1375					
	Theta	309		SF	S Franc	6/00	-3825	-900	3338	88	-6813	-2963	0	0	875	0	-475	-1113					
	Theta	309		KC	Coffee	6/00	-5606	-13519	-6038	-919	-4613	-1144	-1950	-1931	0	0	1969	0					
	Theta	309		US	Bonds	6/00	119	-7006	363	-200	-1300	0	0	1863	-1231	-1169	0	-388					
63	R-Mesa 5	411	*	SP	S&P	3/02	35950	18875	11375	-10650	-27625	-3450	-3375	-4575	1450	1250	2250	5725					
64	Magnet	266		SP	S&P	11/97	-13200	28425	32675	-15	26875	-5675	-4750	0	7500	-2700	2850	-10875					
65	S&P Day	436		SP	S&P	06/03	n/a	-10300	12875	-31375	-8050	-4625	9100	8775	-5050	1900	0	-2875					
66	Big Dipper	273		US	Bonds	6/98	9010	3800	-640	1880	1380	0	-330	1460	2550	-1200	0	1420					
67	DirecTrend	400		DX	\$ Index	9/02	-2250	8740	6720	-1730	-780	0	0	-1450	710	0	-1530	0					
	DirecTrend	400		EU	Euro C	9/02	-4064	7837	12287	4925	-1063	0	0	-2163	2050	0	-3425	0					
	DirecTrend	400		KC	Coffee	9/02	450	-3956	-2100	15357	3224	-1163	0	0	3000	0	-1688	0					
	DirecTrend	400		NG	Nat Gas	9/02	3520	9310	6920	-10280	29550	-10030	0	24370	-8100	7840	-8750	0					
	DirecTrend	400		CL	Crude	9/02	1230	-2860	4630	-1220	-810	-1720	0	13500	0	-2650	0	-2720					
	DirecTrend	400		JY	Jap Yen	9/02	300	-5214	-9989	4124	-863	-913	0	0	525	0	0	325					
	DirecTrend	400		ED	Euro\$	9/02	-200	-825	-975	-800	100	0	0	-250	0	-450	0	-25					
	DirecTrend	400		SF	S Franc	9/02	-6725	1975	10000	-9064	-3088	0	0	0	1588	-2213	0	-1275					
	DirecTrend	400		TY	T Note	9/02	0	-2640	-2990	-1780	290	870	0	-360	610	-1130	0	-600					
	DirecTrend	400		FV	F Note	9/02	0	-2480	-1220	-1780	-740	500	0	-300	-580	-630	0	-320					
68	Franc Trader	586		SF	S Franc	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0					
69	Golden SX Const.	254		TY	T Notes	7/96	8820	760	2700	-1810	-1020	1690	0	-530	-680	0	-2210	-1580					
	Golden SX Const.	254		JY	Jap Yen	7/96	7175	-188	-525	3151	-3602	-38	0	0	-338	0	0	950					
	Golden SX Const.	254		CL	Crude	7/96	5940	-2000	10840	710	2290	-610	0	13500	-2580	0	0	140					
	Golden SX Const.	254		KC	Coffee	7/96	-9564	-10707	-1633	6245	-637	-1444	-1575	0	1744	0	-1988	-563					
	Golden SX Const.	254		CT	Cotton	7/96	-9105	-6045	430	-11135	-2920	0	-890	0	700	-575	0	0					
	Golden SX Const.	254		LC	Cattle	7/96	-2620	9616	-5872	756	3852	0	128	0	156	0	-3380	0					
70	Weaver MT	319		US	Bonds	07/00	7030	10410	9050	3330	9490	3930	0	0	3270	-2260	0	2540					
	Weaver MT	319		SF	S Franc	07/00	1811	538	-826	2838	-6438	-763	575	-388	1700	0	-2750	2713					
	Weaver MT	319		BP	B Pound	07/00	-376	6625	7963	8794	-8562	788	-2150	-1075	1238	0	-3131	-250					
	Weaver MT	319		JY	Jap Yen	07/00	1801	-6739	-7077	-3500	-8939	-325	-888	200	1375	-2638	2663	-2600					
71	DCB Lean Hogs	542		LH	Live Hogs	12/05	n/a	n/a	n/a	0	1255	205	485	-35	0	470	0	0					
72	%C DayBreaker	405	*	SP	S&P	10/02	11325	33500	11550	-10675	21375	-600	1975	6550	3725	2375	-2050	6525					
73	Qtch Wheat	493		WD	Wheat	4/05	n/a	n/a	n/a	-4000	4450	125	75	525	2575	1800	575	-2288					
74	Dual Cross System	125		EU	Euro C	12/98	-4537	-2238	1687	-2900	-774	463	338	275	-3725	1588	3288	375					
	Dual Cross System	125		US	Bonds	5/91	-710	-9910	-1930	480	30	-410	-1020	1780	-230	0	-590	490					
	Dual Cross System	125		SD	Beans	5/91	-5085	-265	-7525	-1740	-3340	-1160	0	-225	-950	-15	1475	-1990					
	Dual Cross System	125		PB	Bellies	5/91	-8980	-5840	-464	-1020	4720	1716	-872	1380	576	0	1384	-100					
75	Genesis B	332		JY	Jap Yen	01/01	6950	-7738	-10513	12463	-5350	0	0	0	0	0	0	2088					
76	Mechwarrior-ES	485		ES	Mini S&P	12/04	n/a	n/a	n/a	-588	813	5138	0	-575	425	1088	438	-375	725				
77	Natural Gas Trader-GA	505		NG	Nat Gas	8/05	n/a	n/a	n/a	9510	58010	-220	6550	1670	-5430	-2780	-1370	-1380					
78	PowerTrader	575		HG	Copper	10/06	n/a	n/a	n/a	n/a	5000	n/a	n/a	-925	0	5925	0	13550					
	PowerTrader	575		KC	Coffee	10/06	n/a	n/a	n/a	n/a	-4200	n/a	n/a	38	-4238	0	338	0					
	PowerTrader	575		ND	Nasdaq	10/06	n/a	n/a	n/a	n/a	5596	n/a	n/a	0	0	5596	-3250	700					
	PowerTrader	575		CL	Crude	10/06	n/a	n/a	n/a	n/a	2665	n/a	n/a	0	5090	-2425	-4865	1825					
	PowerTrader	575		ED	Eurodollar	10/06	n/a	n/a	n/a	n/a	63	n/a	n/a	0	0	63	0	0					
	PowerTrader	575		SB	Sugar	10/06	n/a	n/a	n/a	n/a	-54	n/a	n/a	227	295	-576	0	474					
	PowerTrader	575		GC	Gold	10/06	n/a	n/a	n/a	n/a	305	n/a	n/a	2020	-660	-1055	-1740	-1540					
79	Impetus	415	*	MR	Mini Russell	1/05	n/a	1935	4075	-625	3225	-470	-1060	210	645	-500	-740	-215					
80	RC Shine	576	*	SP	S&P	2/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	8050					

					All Statistics Based On Last 12 Months Performance										Combined			
Mar	Apr	May	Jun	Jul	12 Mos Net P/L (8)	Max DD (9)	12 Mos 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)
95	655	0	325	-1600	5435	4175	13	84.6	874	-2087	1	6450	84.3%	61.0%	10215	4175	61.3%	37.4%
380	375	0	695	-1320	2240	1320	14	85.7	311	-745	1	9000	24.9%	61.0%	3495	1930	15.0%	37.4%
338	700	0	1238	-2513	3288	3338	12	83.3	698	-1841	1	9450	34.8%	61.0%	1688	4525	6.9%	37.4%
3500	-5350	4025	5025	1850	14000	11850	163	43.6	1175	-756	6	23625	59.3%	59.3%	243175	44950	72.2%	72.2%
-175	-200	8700	9475	-300	27850	9700	31	67.7	3018	-3544	3	47250	58.9%	58.9%	108350	27650	11.0%	11.0%
0	-2720	-2530	4210	6460	19360	5250	9	55.6	5384	-1897	2	11250	172.1%	57.8%	9590	28940	24.9%	-17.3%
-1313	0	2738	0	-1863	-2925	3800	8	37.5	1517	-1495	2	6000	-48.8%	57.8%	-5913	17113	-29.6%	-17.3%
-1738	0	1400	-1225	513	-2425	3613	11	54.5	986	-1666	2	6300	-38.5%	57.8%	-10963	17000	-52.2%	-17.3%
0	-1290	950	2400	-1960	640	3270	11	36.4	1468	-749	5	1800	35.6%	57.8%	-7310	10710	-118.9%	-17.3%
3000	4175	4575	-9750	2950	14925	12250	136	52.9	922	-803	7	23625	63.2%	56.0%	14925	12250	63.2%	56.0%
-525	763	850	-1700	825	963	2113	139	36.0	238	-123	11	4725	20.4%	56.0%	963	2113	20.4%	56.0%
1100	900	-2650	4226	12050	13201	7850	116	46.6	1270	-895	4	23625	55.9%	55.9%	-4024	44400	-3.9%	-3.9%
-325	800	-300	1700	-4500	12675	5500	96	47.9	1104	-762	5	23625	53.7%	53.7%	39138	50725	14.8%	14.8%
4116	684	0	0	0	1745	3055	4	50.0	2400	-1528	2	3300	52.9%	52.9%	693	4107	12.0%	12.0%
300	4075	3300	3500	2225	11950	8900	70	54.3	1063	-889	6	23625	50.6%	50.6%	44125	25375	34.0%	34.0%
-2125	100	5275	8925	-375	12675	7900	119	47.1	1334	-986	6	23625	53.7%	49.3%	12675	7900	53.7%	49.3%
-1000	-38	1275	1825	-163	1288	2200	120	41.7	287	-187	8	4725	27.2%	49.3%	1288	2200	27.2%	49.3%
3800	-300	1275	6475	3350	11300	3450	35	65.7	985	-945	4	23625	47.8%	47.8%	11300	3450	47.8%	47.8%
769	1800	-1556	-600	-788	-7125	12169	80	40.0	837	-706	5	5400	-131.9%	47.7%	95963	48731	110.5%	47.9%
1570	-580	-45	1170	2215	4740	3635	90	38.9	749	-391	9	2400	197.5%	47.7%	28945	28780	75.0%	47.9%
-2470	-310	-540	1860	150	2680	4580	75	40.0	810	-480	8	2700	99.3%	47.7%	32500	34820	74.8%	47.9%
-950	-4325	-1375	-269	4744	10538	8425	52	46.2	1077	-548	9	4200	250.9%	47.7%	19381	51600	28.7%	47.9%
913	-3225	2100	-1900	1663	1013	4275	37	35.1	1251	-634	6	6000	16.9%	47.7%	5313	46925	5.5%	47.9%
0	0	-500	0	75	-975	1050	5	20.0	75	-263	4	2100	-46.4%	47.7%	-6300	16575	-18.7%	47.9%
1380	1550	1790	4220	11150	14140	17400	63	50.8	2012	-1621	4	30000	47.1%	47.1%	94230	17400	157.1%	157.1%
0	-1725	0	0	3575	4325	2600	6	66.7	1956	-1753	1	6000	72.1%	41.8%	13025	12950	29.9%	-25.9%
-3395	-5070	0	-485	10645	19565	8950	7	42.9	9505	-2246	4	11250	173.9%	41.8%	6475	27935	7.9%	-25.9%
0	-2638	-1163	0	6163	338	5825	8	12.5	6163	-832	7	2700	12.5%	41.8%	-16588	25138	-84.7%	-25.9%
-1363	0	-875	0	388	-5525	5913	9	33.3	421	-1131	4	4200	-131.5%	41.8%	-15925	18650	-52.3%	-25.9%
0	0	3956	-2063	-1519	-2681	9263	9	33.3	3388	-2138	4	5400	-49.7%	41.8%	-27131	32044	-69.3%	-25.9%
-1700	0	-2119	0	2206	-2538	6606	8	25.0	2034	-1101	6	2700	-94.0%	41.8%	-20394	22600	-104.2%	-25.9%
1150	-2875	4775	5350	1925	9600	1200	151	41.1	1332	-822	4	23625	40.6%	40.6%	46225	44350	35.6%	35.6%
-5500	0	19175	-9200	27500	18325	20625	16	37.5	11342	-4973	3	47250	38.8%	38.8%	184400	61275	39.4%	39.4%
0	0	22100	-5450	-5650	18225	11100	10	40.0	10469	-3942	2	47250	38.6%	38.6%	-28725	59025	-14.3%	-14.3%
-820	0	-2080	0	0	1000	2900	7	42.9	1810	-1110	2	2700	37.0%	37.0%	17060	7050	67.7%	67.7%
0	0	520	0	450	-1300	2270	5	60.0	560	-1490	1	3300	-39.4%	36.6%	10140	4720	61.5%	15.0%
0	0	1488	0	788	-1263	3538	5	60.0	1442	-2795	1	6300	-20.0%	36.6%	18775	11813	59.6%	15.0%
0	4219	-2681	0	0	1688	2681	5	40.0	3610	-1844	1	5400	31.3%	36.6%	12825	10013	48.3%	15.0%
0	0	0	9300	5940	20570	10970	8	62.5	9678	-9273	1	30000	68.6%	36.6%	45510	41450	30.3%	15.0%
0	-4380	0	2510	6460	11000	9750	8	50.0	6005	-3255	3	11250	97.8%	36.6%	2840	19720	5.0%	15.0%
0	0	2475	0	-463	1950	1138	6	66.7	888	-803	1	6000	32.5%	36.6%	-9300	20875	-31.0%	15.0%
-450	0	25	0	-275	-1425	1425	6	16.7	25	-290	4	2100	-67.9%	36.6%	-3425	3575	-32.6%	15.0%
0	0	-125	0	-788	-2813	4400	6	33.3	794	-1099	4	4200	-67.0%	36.6%	-9088	14338	-43.3%	15.0%
0	-620	950	0	-440	-720	2350	10	40.0	615	-530	4	1800	-40.0%	36.6%	-7830	8340	-87.0%	15.0%
0	-770	670	0	-100	-1530	2600	10	30.0	483	-426	6	1200	-127.5%	36.6%	-6740	7310	-112.3%	15.0%
-500	0	0	-63	2088	1525	563	3	33.3	2087	-280	2	4200	36.3%	36.3%	1525	563	36.3%	36.3%
0	-1570	580	0	290	-4010	6570	9	44.4	863	-1491	3	1800	-222.8%	36.2%	11140	10680	55.0%	26.6%
0	0	975	0	-138	1413	375	5	40.0	963	-171	2	6000	23.6%	36.2%	34238	13750	50.7%	26.6%
-1580	-1570	-1580	4760	6460	16940	7170	9	44.4	6215	-1578	3	11250	150.6%	36.2%	43290	18680	34.2%	26.6%
0	5681	0	-3019	0	-1163	3825	7	28.6	3713	-1720	2	5400	-21.5%	36.2%	12150	40669	20.0%	26.6%
0	600	0	-90	675	420	2125	9	55.6	1070	-1235	2	3000	14.0%	36.2%	-1390	30135	-4.1%	26.6%
888	-916	-220	0	612	-2732	4004	9	44.4	540	-977	3	2550	-107.1%	36.2%	-9576	17528	-33.4%	26.6%
-2010	0	1600	1960	1070	10100	2430	14	57.1	2014	-999	3	2700	374.1%	36.2%	45850	7600	237.0%	11.1%
-688	238	1563	738	2175	5113	2750	18	55.6	1316	-1008	2	4200	121.7%	36.2%	2013	15700	6.7%	11.1%
-2538	0	975	-3194	2306	-7031	11200	25	28.0	1463	-960	4	4200	-167.4%	36.2%	-10700	25725	-35.5%	11.1%
-1888	-1013	2150	0	975	-1988	5500	22	50.0	1011	-1192	3	6000	-33.1%	36.2%	-23600	37188	-54.9%	11.1%
185	-990	45	185	425	975	990	11	72.7	250	-341	2	2700	36.1%	36.1%	1105	990	24.6%	24.6%
3475	1825	-2400	-300	-12675	8425	16600	128	57.8	867	-1032	6	23625	35.7%	35.7%	61475	16600	52.9%	52.9%
-325	3100	1575	-6775	0	963	6975	53	50.9	757	-748	4	2700	35.6%	35.6%	-3688	9025	-58.5%	-58.5%
-688	-2513	588	88	-25	50	5525	43	65.1	478	-888	3	6300	0.8%	35.2%	-33700	41813	-61.1%	-64.5%
1010	760	-980	0	1140	1950	1430	21	76.2	381	-830	2	2700	72.2%	35.2%	-28630	38370	-64.3%	-64.5%
0	-925	325	0	3010	-455	5205	26	42.3	689	-535	4	2400	-19.0%	35.2%	-32055	46360	-80.9%	-64.5%
-1648	-836	1832	-188	488	3732	2852	29	58.6	711	-696	2	3600	103.7%	35.2%	-65184	76380	-109.7%	-64.5%
0	0	0	0	0	2088	0	1	100.0	2088	0	0	6000	34.8%	34.8%	1488	22125	3.7%	3.7%
-300	-538	338	-475	2538	3288	1738	103	63.1	279	-391	3	9450	34.8%	34.8%	7275	2600	28.9%	28.9%
-1200	1260	-230	1810	11350	10030	19550	83	49.4	1865	-1582	5	30000	33.4%	33.4%	77760	19550	129.6%	129.6%
0	0	19663	0	-1900	36313	4575	9	55.6	8540	-1607	2	12000	302.6%	32.5%	36313	4575	302.6%	32.5%
4069	0	1800	0	-56	1950	4238	7	57.1	1561	-1428	1	5400	36.1%	32.5%	1950	4238	36.1%	32.5%
-4700	-5600	10850	-2550	1150	2196	17850	11	36.4	5824	-3019	4	45000	4.9%	32.5%	2196	17850	4.9%	32.5%
935	-2125	-3435	5090	0	90	10625	14	42.9	2542	-1899	3	11250	0.8%	32.5%	90	10625	0.8%	32.5%
0	0	-463	0	88	-313	463	3	66.7	75	-463	1	2100	-14.9%	32.5%	-313	463	-14.9%	32.5%
0	-713	519	-1192	0	-966	1488	9	44.4	379	-496	2	1650	-58.6%	32.5%	-966	1488	-58.6%	32.5%
-1425	-1330	-2950	-2865	1295	-10250	14360	36	44.4	652	-1033	3	12000	-85.					

Rank by % Chng Col.17	System Name (2)	System		Com Sym.	Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year					----->						
		#	Day Trd.				(6)					Aug	Sep	Oct	Nov	Dec	Jan	Feb
		(1)	(3)				2002	2003	2004	2005	2006	2006	2006	2006	2006	2006	2007	2007
	RC Shine	576	*	ES	Mini S&P	2/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	600	
81	FT S&P DayTrade	171	*	SP	S&P	06/92	19825	30275	-4025	-1825	-23475	-6050	-3150	-5025	-400	-450	2800	7175
82	EuroDynamics LT	445		EU	Euro C	9/03	n/a	-1763	6338	988	2263	0	0	-2063	0	1625	0	0
83	Pendulum	304		SP	S&P	1/00	16575	-8325	-3675	-5675	-15175	-4025	-2100	1125	2800	-2025	-4275	-750
84	Samba	417		TY	T Note	2/03	n/a	5731	-1297	5497	906	0	1472	-978	0	-122	0	909
	Samba	417		EU	Euro C	2/03	n/a	11525	-4113	11750	-11413	-4350	-1813	363	0	0	4338	-488
	Samba	417		NG	Nat Gas	2/03	n/a	-6390	3015	44285	21200	-720	5805	-2895	0	10655	6445	-8440
	Samba	417		KC	Coffee	2/03	n/a	-8400	1556	7556	2006	-488	-2325	-3356	0	4313	0	0
	Samba	417		ED	Euro\$	2/03	n/a	-2198	163	1746	1506	38	-100	-213	0	150	0	-13
	Samba	417		CL	Crude	2/03	n/a	1115	-4840	-3150	-6150	-1725	0	11965	-4950	155	-1170	0
	Samba	417		MR	Mini Russell	2/03	n/a	7225	-4615	9245	-3550	-2310	-2820	-2025	0	4205	-3480	1115
	Samba	417		JY	Jap Yen	2/03	n/a	-3788	-3638	-725	-14050	-1813	-2738	150	-1038	550	0	-975
85	25X25	275		US	Bonds	6/98	6730	-9600	1630	-20	-580	0	0	0	2020	-1200	0	1330
86	Bond & Yen Trdng. Sys.	225		JY	Jap Yen	8/95	6176	1163	2687	7800	-3626	-3138	0	-938	1100	-2463	0	3788
	Bond & Yen Trdng. Sys.	225		US	Bonds	8/95	-5520	-9430	10800	-8060	1260	3140	-510	0	-3150	0	0	590
87	Andromeda-2	441		EU	Euro C	10/03	n/a	9963	5637	12875	-12239	-175	-1450	0	-550	-2150	0	0
	Andromeda-2	441		CN	Corn	10/03	n/a	-2213	5839	-2614	949	-575	-950	0	5025	0	0	1663
	Andromeda-2	441		CL	Crude	10/03	n/a	-1210	2760	-3720	5950	0	0	10380	0	0	0	0
	Andromeda-2	441		KC	Coffee	10/03	n/a	-3525	-6994	10500	2962	-1163	0	0	2250	0	-2719	0
	Andromeda-2	441		HO	H Oil	10/03	n/a	-6195	2007	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		TY	T Note	10/03	n/a	0	2300	-2900	1610	860	0	0	1660	-1130	0	-240
	Andromeda-2	441		JY	Jap Yen	10/03	n/a	0	-3801	8249	-6688	925	0	0	563	0	0	300
	Andromeda-2	441		CT	Cotton	10/03	n/a	0	-2650	-3690	2365	0	475	0	700	-525	0	-875
88	HI%Mid	572		MR	Mini Russell	5/06	n/a	n/a	n/a	n/a	4365	1715	1635	0	1705	2195	2930	0
	HI%Mid	572		NQ	Mini Nasdaq	5/06	n/a	n/a	n/a	n/a	300	170	150	210	735	0	705	675
	HI%Mid	572		ES	Mini S&P	5/06	n/a	n/a	n/a	n/a	1863	875	700	0	263	1088	1325	0
	HI%Mid	572		MD	Mini Midcap	5/06	n/a	n/a	n/a	n/a	-2285	595	0	0	1485	0	780	0
89	Amos' Root	307		EU	Euro C	5/00	3950	14288	2113	8400	-6738	-2775	0	-225	-1275	0	0	0
	Amos' Root	307		JY	Jap Yen	5/00	4275	-2350	-11288	2463	6088	0	0	0	0	0	0	0
90	Trender	17		SP	S&P	1/87	-68750	48225	12525	10875	1500	7525	-3150	13825	-4625	0	-4125	17700
	Trender	17		US	Bonds	1/87	-13940	11210	1090	9530	-9590	-4140	0	0	-1240	0	-3640	-2270
	Trender	17		SF	S Franc	1/87	-10014	12288	-2462	-14901	-21714	-2488	-2963	0	950	0	0	-2638
91	GearedUp	370		JY	Jap Yen	3/02	5812	3488	14762	-14826	-4950	2113	200	-800	813	-925	138	1888
	GearedUp	370		SP	S&P	3/02	13975	26800	-12000	-62450	-31025	2575	-1675	-4225	-2850	-15375	2175	16575
	GearedUp	370		BP	B Pound	03/02	5821	-6044	-15182	3270	3799	669	1138	-644	4706	-619	3713	306
	GearedUp	370		TY	T Note	03/02	-730	-9200	10710	-5860	-4620	1050	-950	1140	-930	-1130	510	590
	GearedUp	370		AD	Aussie \$	03/02	-10000	-180	-5640	-3270	-3020	-390	970	-2700	2270	-910	740	90
	GearedUp	370		EU	Euro C	03/02	-937	375	-19577	-17463	-7039	3050	-2363	-4825	5838	-1038	1138	1213
	GearedUp	370		SF	S Franc	03/02	-9076	-12052	-27826	5350	-13389	63	-1350	-838	3850	-513	1825	825
	GearedUp	370		ED	Euro\$	03/02	-1800	-8425	-6375	-8950	-5800	-275	-900	-675	-900	-450	-825	-925
92	Black or White	124		CT	Cotton	12/92	2400	-415	-6100	-11620	-315	0	-1020	0	20	0	0	-1925
	Black or White	124		EU	Euro C	12/98	8463	8500	7400	-3062	-1549	313	-1075	-1075	0	-1075	-1450	1038
	Black or White	124		ED	Euro\$	05/90	1675	-700	400	450	-550	250	0	-175	-175	-575	0	0
	Black or White	124		HO	H Oil	05/90	-13398	-16081	1029	22580	4763	0	14784	0	0	0	-340	0
	Black or White	124		BP	B Pound	05/90	663	2963	4906	-7332	7019	2375	0	-2575	3950	0	-2656	0
	Black or White	124		LC	Cattle	05/90	-580	9540	-4468	1892	-3748	0	-1368	-1072	-1076	0	-1148	0
93	Bounce 2	450	*	RL	Russell 2K	1/04	n/a	n/a	16925	9050	25025	-100	4575	4050	-3200	1925	-2925	0
	Bounce 2	450	*	SP	S&P	1/04	n/a	n/a	6625	-3975	9850	-600	0	0	2625	0	125	425
	Bounce 2	450	*	DJ	D. Jones	1/04	n/a	n/a	80	-1825	2170	-360	0	0	550	0	0	-410
	Bounce 2	450	*	ND	Nasdaq	1/04	n/a	n/a	-1600	-14100	-2700	-1250	0	0	525	-3050	-1650	1575
94	CTS BrB System	512		SP	S&P	10/05	n/a	n/a	n/a	-3775	16450	0	0	0	0	7025	4500	5750
	CTS BrB System	512		ND	Nasdaq	10/05	n/a	n/a	n/a	3550	-2040	0	0	0	0	600	650	0
95	Andromeda	364		EU	Euro C	12/01	4474	20701	5637	12875	-10089	-175	-1450	0	-550	0	-4863	0
	Andromeda	364		CL	Crude	12/01	2130	-2320	2760	-3730	5950	0	0	10370	0	0	0	0
	Andromeda	364		CN	Corn	12/01	875	-4852	5839	-2614	774	-575	-950	0	5025	0	0	1663
	Andromeda	364		HO	H Oil	12/01	-2016	-2398	2007	0	0	0	0	0	0	0	0	0
	Andromeda	364		JY	Jap Yen	12/01	5388	-2501	-2176	7149	-7813	925	0	0	563	0	0	300
	Andromeda	364		TY	T Note	12/01	5170	-1680	220	-4460	1610	860	0	0	1660	-1130	0	-1090
	Andromeda	364		KC	Coffee	12/01	-3769	-8625	-7875	10500	2962	-1163	0	0	2250	0	-2719	0
	Andromeda	364		CT	Cotton	12/01	-5930	-5715	-2650	-4290	2365	0	475	0	700	-525	0	-875
96	Vega	291		SP	S&P	6/98	-21150	-4300	-12200	-6000	3300	-2125	75	-1275	-425	4925	-975	1575
97	Trend One	299		US	Bonds	4/99	7270	9210	8980	6840	-680	2780	-2400	30	2960	-1680	0	3500
	Trend One	299		EU	Euro C	4/99	-4150	20963	6299	5550	1763	263	-1275	63	6925	-2288	-4675	2850
	Trend One	299		JY	Jap Yen	4/99	6451	1162	362	5125	-14902	3975	0	0	1338	-1488	0	1738
	Trend One	299		SF	S Franc	4/99	-2788	3063	8925	-17338	1638	-2700	0	0	4388	0	-3238	100
	Trend One	299		KC	Coffee	4/99	-6263	-9150	6057	-7238	11005	2081	-788	-2156	5869	-1913	-1931	2231
98	Turtle Trading System	249		JY	Jap Yen	1/90	10612	-4087	1586	-775	-9526	75	-1425	388	0	-1550	0	2138
	Turtle Trading System	249		US	Bonds	1/90	890	670	-5800	220	1980	2200	0	910	-380	-1180	0	-70
	Turtle Trading System	249		BP	B Pound	1/90	3394	5113	8173	-1869	1110	-788	-713	-1838	2650	0	-3088	-1163
	Turtle Trading System	249		CL	Crude	1/90	-1030	1250	-90	2220	-1310	-590	0	13500	-2570	-2750	0	3680
	Turtle Trading System	249	</															

					All Statistics Based On Last 12 Months Performance										Combined			
Mar 2007	Apr 2007	May 2007	Jun 2007	Jul 2007	12 Mos Net P/L (8)	12 Mos Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. (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)
-613	-25	125	-325	225	-13	1538	66	28.8	305	-124	7	4725	-0.3%	30.6%	-13	1538	-0.3%	30.6%
1000	250	3200	2400	5450	7200	16625	176	43.8	1185	-851	6	23625	30.5%	30.5%	108100	59550	29.7%	29.7%
0	0	2150	0	200	1913	2063	4	75.0	1325	-2063	1	6300	30.4%	30.4%	10175	9788	40.4%	40.4%
-7875	6500	5475	11175	7925	13950	17125	41	46.3	2542	-1558	3	47250	29.5%	29.5%	19950	65125	5.5%	5.5%
1288	-634	-1272	2034	-22	2675	1906	16	37.5	1170	-435	5	1800	148.6%	29.2%	13141	7313	159.3%	23.2%
250	0	4675	-1600	1775	3150	6163	13	46.2	2013	-1278	4	6300	50.0%	29.2%	16700	19013	57.8%	23.2%
-1095	-4270	-4260	0	11995	13220	18065	14	35.7	7581	-2740	7	30000	44.1%	29.2%	62485	29440	45.4%	23.2%
4219	-1200	1463	-488	-1031	1106	6169	13	30.8	2892	-1164	5	5400	20.5%	29.2%	5681	9619	23.0%	23.2%
-325	0	-50	-113	-450	-1075	1113	15	20.0	75	-108	8	2100	-51.2%	29.2%	268	2548	2.8%	23.2%
2460	0	715	0	9965	17415	8850	13	53.8	4616	-2476	2	11250	154.8%	29.2%	-1055	28105	-2.0%	23.2%
-1835	-85	-2880	-4470	1715	-12870	18585	20	20.0	3233	-1613	8	8100	-158.9%	29.2%	-1615	20580	-4.4%	23.2%
1238	-88	0	1288	513	-2913	5863	19	31.6	1371	-857	6	6000	-48.5%	29.2%	-20225	23175	-73.5%	23.2%
-1420	0	0	0	0	730	1420	4	50.0	1675	-1310	1	2700	27.0%	27.0%	-6930	15520	-27.5%	-27.5%
0	0	1625	1538	-138	1375	5438	8	50.0	2013	-1669	2	6000	22.9%	26.7%	58225	13938	79.8%	30.0%
-1990	0	2020	0	850	950	5060	8	62.5	1320	-1883	2	2700	35.2%	26.7%	-26440	41630	-80.5%	30.0%
0	0	1400	-1363	-1100	-5388	5388	8	25.0	1725	-1473	3	6300	-85.5%	26.3%	15175	13300	61.5%	7.6%
-1125	-250	0	-775	638	3650	2825	9	44.4	2000	-868	3	1500	243.3%	26.3%	2113	6688	36.7%	7.6%
0	0	0	0	5840	16220	0	2	100.0	8110	0	0	11250	144.2%	26.3%	9620	9650	22.3%	7.6%
0	3356	0	-3863	0	-2138	3863	5	40.0	2803	-2581	1	5400	-39.6%	26.3%	-281	10519	-1.4%	7.6%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	26.3%	-4187	6195	-7.3%	7.6%
0	-620	540	0	-1490	-420	2940	8	37.5	1020	-696	4	1800	-23.3%	26.3%	-800	3400	-11.3%	7.6%
-1250	0	1500	0	-1863	175	1863	6	66.7	822	-1559	1	6000	2.9%	26.3%	-3550	9475	-15.1%	7.6%
0	2250	0	-1595	675	1105	2820	8	62.5	1065	-1407	2	3000	36.8%	26.3%	-3520	7830	-30.6%	7.6%
-785	1275	1335	1395	-2350	11050	3725	12	83.3	1556	-2247	1	8100	136.4%	25.8%	8165	3725	80.6%	9.6%
-245	510	0	320	-455	2775	1620	13	84.6	422	-932	1	9000	30.8%	25.8%	1810	1620	16.1%	9.6%
-2400	763	0	1763	-2550	1825	3050	12	83.3	728	-2721	1	9450	19.3%	25.8%	763	3050	6.5%	9.6%
-765	1065	0	0	-1500	1660	3885	8	62.5	1365	-1722	1	40500	4.1%	25.8%	-2705	4365	-5.3%	9.6%
0	0	6063	0	1013	2800	4275	6	33.3	3538	-1067	4	6300	44.4%	25.1%	32913	8013	71.2%	40.4%
288	0	0	0	0	288	0	1	100.0	288	0	0	6000	4.8%	25.1%	3513	17088	8.0%	40.4%
12600	0	-16700	2000	9450	34500	19675	16	56.3	7969	-5332	2	47250	73.0%	25.0%	107225	184088	10.8%	-5.2%
0	0	3710	0	3570	-4010	11290	8	50.0	2083	-3086	2	2700	-148.5%	25.0%	-48480	64070	-85.8%	-5.2%
-3663	0	-2225	-1238	-2675	-16938	16938	13	7.7	2350	-1608	6	4200	-403.3%	25.0%	-118138	118213	-134.5%	-5.2%
3275	1900	638	-850	688	9075	3238	46	56.5	806	-593	4	6000	151.3%	24.3%	11963	24063	36.3%	-47.7%
-1875	-2575	1850	8625	19175	22400	28575	66	48.5	3089	-2250	4	47250	47.4%	24.3%	-20750	120675	-8.0%	-47.7%
-2856	-513	-2456	-1444	2206	4206	7481	41	43.9	1104	-681	6	4200	100.1%	24.3%	-9381	32475	-40.6%	-47.7%
-1820	-840	900	980	1760	1260	5330	71	32.4	644	-282	8	1800	70.0%	24.3%	-7620	15340	-77.0%	-47.7%
-2430	0	1900	910	840	1290	4290	43	51.2	753	-729	4	3450	37.4%	24.3%	-20060	25040	-105.7%	-47.7%
-2925	-1900	-2300	1050	-1975	-5038	8713	56	41.1	949	-815	9	6300	-80.0%	24.3%	-50338	53938	-145.3%	-47.7%
-3513	-3538	-2288	-625	313	-5788	9963	57	28.1	890	-489	19	4200	-137.8%	24.3%	-63988	64838	-277.0%	-47.7%
-625	-750	-900	-775	-1125	-9125	9200	107	8.4	61	-99	27	2100	-434.5%	24.3%	-37275	37950	-322.7%	-47.7%
0	650	0	-1680	60	-3895	5670	10	50.0	874	-1653	3	3000	-129.8%	23.7%	47210	23205	105.5%	11.9%
-1400	0	2000	-2538	1713	-3550	5575	12	41.7	1013	-1232	4	6300	-56.3%	23.7%	21300	9675	36.7%	11.9%
0	0	0	0	-450	-1125	1375	9	11.1	250	-172	8	2100	-53.6%	23.7%	10525	6025	28.6%	11.9%
8005	0	-2440	0	2234	22243	2440	5	60.0	8341	-1390	1	15000	148.3%	23.7%	1168	60274	0.4%	11.9%
-2575	0	938	-2631	1663	-1513	6925	9	55.6	1785	-2614	2	4200	-36.0%	23.7%	-10344	40588	-14.1%	11.9%
1048	0	376	0	-1072	-4312	4664	9	22.2	712	-819	6	2550	-169.1%	23.7%	-11148	18244	-25.0%	11.9%
1050	0	4600	2750	0	12725	5825	24	58.3	2221	-1834	2	19500	65.3%	21.8%	56475	5825	80.8%	16.2%
2925	0	0	-1125	0	4375	3125	11	72.7	1184	-1696	1	23625	18.5%	21.8%	14850	13275	17.5%	16.2%
1600	0	0	-330	0	1060	945	12	66.7	415	-566	1	6000	17.7%	21.8%	1285	4200	6.0%	16.2%
-350	725	0	950	0	-2525	5425	15	53.3	666	-1121	3	22500	-11.2%	21.8%	-17150	20050	-21.3%	16.2%
1625	0	0	0	-5375	13525	12750	7	71.4	5255	-6363	2	47250	28.6%	19.2%	19175	12750	22.1%	14.4%
1800	0	0	3625	-2445	4230	2445	5	80.0	1669	-2446	1	45000	9.4%	19.2%	5140	11395	6.2%	14.4%
0	0	1400	-1363	-1100	-8100	8100	8	25.0	1725	-1925	3	6300	-128.6%	19.2%	27675	16013	76.4%	2.5%
0	0	0	0	5850	16220	0	2	100.0	8110	0	0	11250	144.2%	19.2%	10640	14780	16.4%	2.5%
-1125	-250	0	-775	638	3650	2825	9	44.4	2000	-868	3	1500	243.3%	19.2%	175	6863	2.0%	2.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	19.2%	-2407	13012	-2.8%	2.5%
-1250	0	1500	0	-1863	175	1863	6	66.7	822	-1559	1	6000	2.9%	19.2%	-1263	14125	-3.7%	2.5%
0	-620	540	0	-1490	-1270	3790	8	37.5	1020	-866	4	1800	-70.6%	19.2%	-1800	9720	-17.4%	2.5%
0	3356	0	-3863	0	-2138	3863	5	40.0	2803	-2581	1	5400	-39.6%	19.2%	-10031	20363	-32.3%	2.5%
0	2250	0	-1595	675	1105	2820	8	62.5	1065	-1407	2	3000	36.8%	19.2%	-15765	18610	-91.4%	2.5%
-4725	2850	-425	1725	7625	8825	8275	49	18.4	3861	-650	9	47250	18.7%	18.7%	39413	60000	8.9%	8.9%
-930	270	920	0	1100	6550	2400	17	52.9	1647	-1032	2	2700	242.6%	18.6%	40170	9540	176.8%	21.3%
-3238	0	5188	-5663	938	-913	7825	20	45.0	1957	-1684	3	6300	-14.5%	18.6%	32688	19888	61.6%	21.3%
-525	-1013	2325	0	988	7338	1763	12	58.3	1591	-758	2	6000	122.3%	18.6%	1563	25713	3.1%	21.3%
-1250	-2713	-125	0	-188	-5725	8075	16	31.3	1243	-1087	5	4200	-136.3%	18.6%	-3063	23775	-8.7%	21.3%
-3881	-150	-1125	1819	-2738	-2681	7781	25	32.0	1802	-1006	5	5400	-49.6%	18.6%	-27281	45581	-60.0%	21.3%
-2113	-75	1388	-338	-275	-1788	2638	11	36.4	997	-826	3	6000	-29.8%	17.3%	63788	15288	59.6%	18.7%
-1390	-70	790	0	900	-110	4000	10	40.0	1230	-838	4	2700	-4.1%	17.3%	22220	20250	46.1%	18.7%
-638	0	750	0	913	-3913	5575	12	25.0	1608	-971	4	4200	-93.2%	17.3%	19169	54169	25.6%	18.7%
0	-70	0	1520	6470	19190	5320	10	50.0	5034	-1196	3	11250	170.6%	17.3%	27670	17570	13.8%	18.7%
0	14888	-2113	0	0	2763	18313	8	37.5	7858	-4162	3	21000	13.2%	17.3%	30800	23700	8.2%	18.7%
-1275	206	-881	-2363	-506	-7406	7819	17	11.8	2991	-894	6	5400	-137.1%	17.3%	5231	69938	5.4%	18.7%
7125	-650	2650	-1025	-6375	4000	8375	95	47.4	10									

Rank by % Chng Col.17	System Name (2)	System # Day Trd.	Com Sym.	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year -----					Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007
						(6)											
						2002	2003	2004	2005	2006							
	DualThrust 2	590	MR	Mini Russell	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
	DualThrust 2	590	ES	Mini S&P	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
101	Cobalt	416	ND	Nasdaq	1/03	n/a	2750	-2350	50	625	-375	-1200	-800	-475	-775	750	4375
102	Natural Gas Trader-LA	506	NG	Nat Gas	8/05	n/a	n/a	n/a	17720	47960	2810	1300	4430	-10340	4610	-1450	-3380
103	ETS - Daily	257	US	Bonds	3/97	2950	2150	14206	7288	-1681	2769	0	-2544	-1525	-1825	2331	956
	ETS - Daily	257	SF	S Franc	3/97	-2300	9713	6013	-5750	325	-1313	1863	0	2475	0	2825	1113
	ETS - Daily	257	EU	Euro C	1/99	-6000	19213	-8163	-12375	38	25	-1125	-938	3575	0	0	638
	ETS - Daily	257	JY	Jap Yen	3/97	6838	-11000	-10113	788	-1600	-3550	0	0	625	-2563	0	2250
	ETS - Daily	257	SP	S&P	3/97	9875	-22200	-13450	-2800	-10925	0	15350	0	0	4150	-8125	-5225
	ETS - Daily	257	BP	B Pound	03/97	-1538	11400	-6163	-18738	3306	3069	-3194	0	2725	0	0	0
	ETS - Daily	257	SD	Beans	11/97	-6763	-3638	-4731	-2456	-7056	2319	0	1363	0	-706	0	3444
104	CTS Crash Control	511	RL	Russell 2K	10/05	n/a	n/a	n/a	8200	43425	10300	0	0	14325	0	0	11200
	CTS Crash Control	511	MD	SP Midcap	10/05	n/a	n/a	n/a	19875	24500	4550	0	0	14975	0	0	22400
	CTS Crash Control	511	SP	S&P	10/05	n/a	n/a	n/a	-25975	21725	5650	0	0	0	0	6275	0
	CTS Crash Control	511	ND	Nasdaq	10/05	n/a	n/a	n/a	4000	-7755	-3865	0	0	0	0	4255	0
105	DynamicTrendTrading	467	EU	Euro C	4/04	n/a	0	2137	13100	-5151	0	0	-1075	2050	-1188	0	0
	DynamicTrendTrading	467	CL	Crude	4/04	n/a	0	-4590	-5010	10320	-590	0	13500	0	770	0	1400
	DynamicTrendTrading	467	LB	Lumber	4/04	n/a	0	2244	-4609	6446	1639	0	4334	0	-286	-2585	220
	DynamicTrendTrading	467	NG	Nat Gas	4/04	n/a	0	-8830	4220	-12510	0	-1270	0	0	0	0	0
	DynamicTrendTrading	467	KC	Coffee	4/04	n/a	0	506	-4218	1069	0	0	0	2250	0	-2963	0
	DynamicTrendTrading	467	CT	Cotton	4/04	n/a	0	-355	-3240	-1545	-1150	1075	0	700	-575	0	-2175
	DynamicTrendTrading	467	JY	Jap Yen	4/04	n/a	0	-1812	2688	-7038	0	0	-925	0	0	0	-925
	DynamicTrendTrading	467	US	Bonds	4/04	n/a	0	-4810	-3300	-340	2210	0	-1000	-1170	-1740	0	-940
106	Natural Gas Offense	526	NG	Nat Gas	8/05	n/a	n/a	n/a	39340	46900	-1160	1450	-190	-10880	1390	-1370	-1380
107	Miracle Trading Mthd.	31	PB	Bellies	6/86	-11604	13268	9772	-8796	6516	-260	2632	1560	0	0	1252	-68
	Miracle Trading Mthd.	31	SP	S&P	6/86	-55025	7400	15000	9025	-17525	0	0	0	0	0	0	0
	Miracle Trading Mthd.	31	US	Bonds	6/86	9610	290	-5150	2250	-2600	-4600	0	0	-3450	0	0	1280
	Miracle Trading Mthd.	31	SD	Beans	6/86	-1070	-6920	3055	-4725	1345	-2475	0	-3190	0	1000	-865	-4990
108	GK Universal Trader I	550	HO	Copper	3/06	n/a	n/a	n/a	n/a	31650	0	0	0	0	0	0	6475
	GK Universal Trader I	550	SD	Soybeans	3/06	n/a	n/a	n/a	n/a	375	0	0	1600	0	-1125	0	0
	GK Universal Trader I	550	JY	Jap Yen	3/06	n/a	n/a	n/a	n/a	-1025	0	0	2713	0	0	0	1800
	GK Universal Trader I	550	NG	Nat Gas	3/06	n/a	n/a	n/a	n/a	690	0	0	6955	0	0	3365	0
	GK Universal Trader I	550	KC	Coffee	3/06	n/a	n/a	n/a	n/a	56	-3975	0	0	0	0	0	0
	GK Universal Trader I	550	ND	Nasdaq	3/06	n/a	n/a	n/a	n/a	-4100	900	0	0	0	-5000	0	-9100
	GK Universal Trader I	550	TY	T Note	3/06	n/a	n/a	n/a	n/a	-1604	0	0	0	0	0	0	-1091
109	GK Universal Trader I	550	FC	Feeder Cattle	3/06	n/a	n/a	n/a	n/a	-1210	0	-1800	0	0	-1860	0	-3560
	SP \ U	232	SP	S&P	9/95	-11400	9350	-5825	-18350	-1775	4700	3200	25	-1175	-4725	-4375	5975
110	Scooter	105	KC	Coffee	12/89	-1519	-11608	12413	-17193	-15226	150	-1444	-3056	-1125	-113	0	2813
	Scooter	105	US	Bonds	12/89	-2540	21680	-4850	2940	4490	3920	-2430	1620	3150	-1210	0	4540
	Scooter	105	JY	Jap Yen	12/89	4762	-5002	12313	3374	-13327	-625	-3000	1550	-688	-563	613	-1075
	Scooter	105	CP	Copper	12/89	-5528	-2715	4849	-5063	-1412	-12975	-13875	-13275	4138	-4263	0	15300
	Scooter	105	CL	Crude	12/89	12060	1150	2800	-28200	2990	320	0	13490	-7450	-2530	6680	-1930
111	EVE T Bond	288	US	Bonds	3/98	-4510	6750	13840	1050	-990	1840	1350	0	-480	-1260	0	-510
112	Qtech S&P	568	ES	Mini S&P	9/06	n/a	n/a	n/a	n/a	625	n/a	413	138	-388	463	763	788
113	Maya Legacy	585	MP	Mex Peso	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1175	488
114	EuroMax	569	EU	Euro C	10/06	n/a	n/a	n/a	n/a	-13	n/a	0	-13	0	0	-700	0
115	Market Direction	384	EU	Euro C	3/02	3375	19013	1338	7400	-8163	0	-2650	-1325	-1325	0	1688	0
	Market Direction	384	TY	T Note	3/02	10416	856	-6219	-2306	2325	0	0	-322	0	-1044	0	-575
	Market Direction	384	SF	S Franc	3/02	12600	5738	-825	-650	1488	-1163	1225	0	-513	925	0	-1438
	Market Direction	384	CL	Crude	3/02	1360	25	14250	-11505	11580	-1385	0	0	15035	0	5075	0
	Market Direction	384	CN	Corn	3/02	938	-2081	1725	3113	-2313	0	-238	0	0	0	2150	0
	Market Direction	384	KC	Coffee	3/02	4969	413	-3713	3563	-3375	0	-2663	-3994	0	0	2419	0
	Market Direction	384	GC	Gold	3/02	-1815	210	-5645	-3655	4845	0	-2650	0	0	-1510	0	0
	Market Direction	384	JY	Jap Yen	3/02	1438	-10513	-5413	4575	700	-2588	0	0	550	-1763	0	0
116	Sentive Yen System	248	JY	Jap Yen	1/96	3899	-4637	-10739	3061	-5989	925	-875	325	-188	-1488	0	13
117	SPMD 500	413	SP	S&P	4/05	n/a	n/a	n/a	-6000	1825	3100	-6050	-7900	4875	875	-575	4000
118	Time	496	NK	Nikkei	4/05	n/a	n/a	n/a	6075	1150	-900	525	1175	-625	0	0	475
	Time	496	SP	S&P	4/05	n/a	n/a	n/a	14550	2900	950	325	2650	-2425	-2500	0	2475
	Time	496	ND	Nasdaq	4/05	n/a	n/a	n/a	13225	1750	-400	-775	1825	-625	575	0	-25
119	Watch and Wait	126	KC	Coffee	05/91	-4406	-204	2758	6771	2402	0	656	0	938	38	38	0
	Watch and Wait	126	US	Bonds	05/91	1270	4640	-7370	2500	-1870	60	0	0	0	-2360	0	0
	Watch and Wait	126	PB	Bellies	05/91	-9716	2524	1364	-2052	1084	0	0	0	0	36	180	0
	Watch and Wait	126	GC	Gold	5/91	-2180	2050	1320	430	3090	0	0	0	280	-280	-340	300
	Watch and Wait	126	JY	Jap Yen	5/91	1652	1276	413	-13038	502	0	38	0	-1738	0	0	38
120	DCB Cotton	546	CT	Cotton	12/05	n/a	n/a	n/a	0	-770	0	0	0	0	0	0	85
121	Night & Day Daytrading	26	SP	S&P	1/87	7650	-15450	6100	-11625	-5950	-2025	-4825	-500	-1975	2375	5325	8925
122	Aussie Trader	583	AD	Aus Dollar	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-695	0
123	Silver Bullet	587	SV	Silver	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	150
124	Intensity	523	FV	F Note	12/05	n/a	n/a	n/a	0	744	0	550	0	0	-544	0	-716
	Intensity	523	CT	Cotton	12/05	n/a	n/a	n/a	0	2605	-1695	0	0	1050	0	-1255	0
	Intensity	523	HO	Heat Oil	12/05	n/a	n/a	n/a	0	7835	0	6855	5091	0	0	-1057	0
	Intensity	523	TY	T Note	12/05	n/a	n/a	n/a	0	434	-731	1441	-1434	0	0	0	-1106
	Intensity	523	NG	Nat Gas	12/05	n/a	n/a	n/a	0	-26675	0	0	-8925	0	0	-9455	0
	Intensity	523	EU	Euro C	12/05	n/a	n/a	n/a	0	-6025	0	0	-250	0	0	238	0
125	Challenger	350	US	Bonds	3/01	3380	5950	5220	780	9950	2830	0					

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos			Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng	
Mar	Apr	May	Jun	Jul	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	Min.Req
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
1905	840	3471	-3170	-4600	-1555	9100	35	45.7	1008	-930	4	8100	-19.2%	15.8%	-1555	9100	-19.2%	15.8%
-395	-610	40	-1285	-310	-2560	2560	11	18.2	157	-319	6	9450	-27.1%	15.8%	-2560	2560	-27.1%	15.8%
-925	0	0	1975	675	3225	5700	18	38.9	1754	-823	6	22500	14.3%	14.3%	7925	6200	7.5%	7.5%
1380	-1020	4150	-940	2740	4290	16650	48	50.0	1741	-1562	6	30000	14.3%	14.3%	67160	16650	111.9%	111.9%
-1450	0	-1244	1988	2300	1756	5894	12	50.0	1909	-1616	3	2700	65.0%	13.8%	32438	16556	113.5%	-12.9%
-1488	0	-463	0	363	5375	3250	11	72.7	1242	-1518	2	4200	128.0%	13.8%	26263	14588	59.1%	-12.9%
1613	0	-175	1413	1013	6038	2700	11	54.5	1525	-620	3	6300	95.8%	13.8%	32113	24975	58.8%	-12.9%
-1238	0	3163	0	2488	1175	5488	10	50.0	1738	-1503	2	6000	19.6%	13.8%	4063	32400	6.4%	-12.9%
-2500	-7575	17750	-7550	-17550	-11275	31575	14	35.7	7610	-5478	6	47250	-23.9%	13.8%	-160363	221275	-32.1%	-12.9%
-2763	0	413	-956	2213	1506	3775	10	50.0	1699	-1398	2	4200	35.9%	13.8%	-22238	29175	-50.0%	-12.9%
-1581	550	-2000	4350	-2200	5538	3031	10	50.0	2588	-1481	1	2400	230.7%	13.8%	-12231	28169	-51.4%	-12.9%
-6550	0	2800	0	-23550	8525	27300	8	62.5	7725	-10033	2	39000	21.9%	13.4%	35525	27300	49.7%	20.7%
-9325	0	0	-4400	-21675	6525	35400	9	44.4	12150	-8399	3	40500	16.1%	13.4%	31375	35400	42.3%	20.7%
-4700	0	0	5925	850	14000	7000	6	66.7	6425	-5862	1	47250	29.6%	13.4%	4100	25975	4.7%	20.7%
-3395	0	0	0	-3025	-6030	6420	4	25.0	4255	-3428	2	45000	-13.4%	13.4%	-5920	16750	-7.2%	20.7%
-1125	0	950	0	-1075	-1463	2438	6	33.3	1500	-1114	2	6300	-23.2%	11.8%	8838	8288	42.1%	-15.1%
-3170	-820	0	-150	6460	17400	4820	9	55.6	4562	-1358	3	11250	154.7%	11.8%	4440	13880	11.8%	-15.1%
0	1562	-1738	-858	-869	1419	4554	12	41.7	1604	-944	3	3300	43.0%	11.8%	-187	8822	-1.7%	-15.1%
0	0	0	0	-1930	-3200	3200	2	0.0	0	-1600	2	30000	-10.7%	11.8%	-19050	35890	-19.1%	-15.1%
0	94	-1369	0	0	-1988	4238	4	50.0	1172	-2166	1	5400	-36.8%	11.8%	-6881	16725	-38.2%	-15.1%
0	1000	0	1815	675	1365	3875	12	41.7	1530	-899	5	3000	45.5%	11.8%	-3825	14760	-38.3%	-15.1%
0	0	13	0	-1013	-2850	2850	4	25.0	13	-954	2	6000	-47.5%	11.8%	-8088	8963	-40.4%	-15.1%
0	0	190	0	-840	-2690	4900	9	33.3	1240	-1067	3	2700	-99.6%	11.8%	-9440	9440	-104.9%	-15.1%
-1670	1170	1800	2530	11350	3040	21320	71	47.9	1859	-1627	8	30000	10.1%	10.1%	98670	21320	164.5%	164.5%
120	292	200	-4080	-760	888	6576	17	58.8	945	-1222	3	3600	24.7%	10.0%	33856	24932	45.0%	-2.5%
-5100	15125	-5100	0	0	4925	10200	4	25.0	20225	-5100	2	47250	10.4%	10.0%	-19213	153038	-1.9%	-2.5%
0	0	3680	2470	4590	3970	8050	6	66.7	3005	-4032	2	2700	147.0%	10.0%	-18590	52480	-32.9%	-2.5%
1885	-1625	1650	1800	2625	-4185	10520	15	46.7	1479	-1819	2	2400	-174.4%	10.0%	-25275	53380	-50.3%	-2.5%
0	0	-6638	0	1825	1663	6638	3	66.7	4150	-6648	1	15000	11.1%	9.6%	33313	6638	156.8%	23.9%
1013	0	0	0	800	2288	1125	4	75.0	1138	-1127	1	2400	95.3%	9.6%	2188	1125	64.3%	23.9%
0	0	0	0	2525	7038	0	3	100.0	2346	0	0	6000	117.3%	9.6%	3300	3738	38.8%	23.9%
0	0	0	0	8195	18515	0	3	100.0	6172	0	0	30000	61.7%	9.6%	12250	13440	28.8%	23.9%
0	1931	-750	0	0	-2794	3975	3	33.3	1931	-2360	1	5400	-51.7%	9.6%	1238	3975	16.2%	23.9%
0	0	0	6625	-450	-7025	14100	5	40.0	3763	-4850	2	45000	-15.6%	9.6%	-7025	14100	-11.0%	23.9%
0	0	0	0	1253	162	1091	2	50.0	1253	-1091	1	1800	9.0%	9.6%	-1442	2695	-56.5%	23.9%
0	0	0	0	-2200	-9420	10820	5	20.0	1400	-2705	4	3300	-285.5%	9.6%	-6970	10820	-149.1%	23.9%
3275	-2625	-7425	7875	-250	4475	12175	45	60.0	1321	-1733	5	47250	9.5%	9.5%	119088	46625	20.9%	20.9%
-3750	2044	-694	2288	563	-2325	6675	21	38.1	1413	-1049	4	5400	-43.1%	9.4%	113344	54581	117.2%	24.5%
-630	920	1130	2030	2920	15960	2430	15	66.7	2077	-965	2	2700	591.1%	9.4%	45650	27420	94.4%	24.5%
-3800	-1188	2150	-1513	2600	-5538	8775	25	40.0	1246	-1200	3	6000	-92.3%	9.4%	56813	24013	52.8%	24.5%
0	17513	-8963	2188	-2025	-16238	40250	22	31.8	5959	-3861	9	21000	-77.3%	9.4%	-488	40250	-0.1%	24.5%
-3620	540	680	-120	6460	12520	10910	22	45.5	3967	-2268	4	11250	111.3%	9.4%	-11910	39390	-5.9%	24.5%
-150	0	-530	-310	300	250	4270	14	28.6	1135	-430	9	2700	9.3%	9.3%	7290	19650	28.2%	28.2%
-2325	2750	1888	-3900	288	875	5075	119	67.2	345	-684	3	9450	9.3%	9.3%	875	5075	9.3%	9.3%
0	0	963	1113	0	3738	0	4	100.0	934	0	1	40500	9.2%	9.2%	3738	0	9.2%	9.2%
1463	0	725	-913	0	563	913	6	50.0	917	-730	1	6300	8.9%	8.9%	563	913	8.9%	8.9%
0	0	0	825	-25	-2813	5300	7	28.6	1256	-1066	4	6300	-44.6%	8.5%	25450	11363	73.4%	23.1%
0	-91	0	0	2225	194	3034	7	42.9	1076	-760	4	1800	10.8%	8.5%	6631	16847	67.0%	23.1%
0	0	0	-1463	0	-2425	3300	8	50.0	781	-1387	2	4200	-57.7%	8.5%	15450	8413	66.9%	23.1%
-1325	-1325	-2650	-1325	9455	21555	6625	9	33.3	9855	-1329	5	11250	191.6%	8.5%	23615	17100	38.2%	23.1%
-1400	0	0	-525	713	700	3925	7	42.9	1888	-1243	2	1500	46.7%	8.5%	2319	4200	28.1%	23.1%
0	0	2963	0	-1331	-2606	6656	9	22.2	3356	-1330	5	5400	-48.3%	8.5%	5906	6656	19.9%	23.1%
-2815	0	-855	0	-1280	-9110	9110	10	10.0	45	-1017	8	12000	-75.9%	8.5%	-11010	14760	-16.7%	23.1%
-2275	0	0	0	4675	-1400	6175	9	44.4	1331	-1343	3	6000	-23.3%	8.5%	-6813	18000	-20.6%	23.1%
-700	-588	1938	-413	1550	500	3500	17	41.2	921	-595	3	6000	8.3%	8.3%	-11163	27025	-15.8%	-15.8%
2825	-5925	6850	1400	-1700	1775	14250	148	48.0	1016	-915	7	23625	7.5%	7.5%	2700	25750	4.9%	4.9%
-1650	-1425	1425	-300	1150	-150	3225	10	50.0	950	-980	2	11400	-1.3%	7.2%	6900	3225	25.9%	19.6%
-4175	-3350	6350	-1400	4250	3150	9975	11	54.5	2833	-2764	2	47250	6.7%	7.2%	21600	9975	19.6%	19.6%
-4300	3050	2850	-1900	4200	4475	4375	11	45.5	2500	-1341	2	45000	9.9%	7.2%	18850	8525	18.0%	19.6%
0	788	450	150	38	3094	0	11	100.0	281	0	0	5400	57.3%	3.1%	47756	7219	53.6%	11.3%
0	0	60	1250	250	-740	2430	7	85.7	282	-2429	1	2700	-27.4%	3.1%	9870	9540	22.2%	11.3%
264	-32	232	0	-776	-96	776	10	80.0	114	-504	1	3600	-2.7%	3.1%	5308	12024	8.9%	11.3%
90	40	0	0	110	200	620	9	77.8	117	-310	2	12000	1.7%	3.1%	4130	5560	2.1%	11.3%
0	0	0	0	113	-1550	2400	6	83.3	170	-2395	1	6000	-25.8%	3.1%	-11913	25350	-12.0%	11.3%
0	0	0	0	0	85	0	1	100.0	85	0	0	3000	2.8%	2.8%	-685	910	-13.7%	-13.7%
1075	-4225	-3250	-400	125	625	11475	63	39.7	1538	-996	9	23625	2.6%	2.6%	-21675	46500	-4.4%	-4.4%
0	0	0	-1245	1945	5	1940	3	33.3	1945	-969	2	3450	0.1%	0.1%	5	1940	0.1%	0.1%
-3500	0	0	3025	0	-325	6825	4	50.0	3250	-3413	2	18000	-1.8%	-1.8%	-325	6825	-1.8%	-1.8%
0	0	0	613	3019	2922	1259	5	60.0	1394	-630	2	1200	243.5%	-2.1%	3659	1259	183.0%	-24.8%
-1265	0	1200	0	995	-970	3165	8	37.5	1897	-1332	2	3000	-32.3%	-2.1%	2280	3165	45.6%	-24.8%
0	0	3222	0	0	14111	6274	5	80.0	5096	-6273	1	15000	94.1%	-2.1%	10000	6274	40.0%	-24.8%</

Rank by % Chng Col.17	System Name (2)	System # Day Trd.	Com Sym.	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	
						2002	2003	2004	2005	2006								
	Challenger	350	EU	Euro C	3/01	14525	13689	8524	9075	-15813	-1000	0	-1338	-2600	0	0	-988	
	Challenger	350	BP	B Pound	3/01	9850	-4163	-4470	-8894	8044	1950	0	0	3600	0	0	-275	
	Challenger	350	JY	Jap Yen	3/01	-176	-9826	2212	8725	-9563	3163	0	0	-188	0	0	3525	
	Challenger	350	SF	S Franc	3/01	6550	3763	2725	6963	-15038	-2075	-1225	0	-2213	0	-4425	-1700	
	Challenger	350	CT	Cotton	3/01	-4610	-10900	7055	-12445	805	0	1250	0	700	0	-1275	-3875	
126	Countdown	338	SM	Soymeal	5/01	0	7610	-490	-2175	-1715	0	0	0	0	0	0	0	
	Countdown	338	EU	Euro C	5/01	0	9050	3588	3950	-4350	0	0	0	0	-2175	0	0	
	Countdown	338	SV	Silver	5/01	405	0	-1720	-2175	12200	0	0	0	0	2055	0	0	
	Countdown	338	NG	Nat Gas	5/01	-1530	-2175	-2175	-2175	0	0	0	0	0	0	0	-2175	
	Countdown	338	LH	Live Hogs	5/01	0	-1650	0	5465	-3550	0	0	0	0	0	0	0	
	Countdown	338	KC	Coffee	5/01	-2175	-2175	-2175	2081	0	0	0	0	0	0	0	0	
	Countdown	338	US	Bonds	5/01	1487	-850	-1650	-806	1694	0	0	0	0	3894	0	0	
	Countdown	338	CT	Cotton	5/01	0	-2175	0	-2175	-2175	0	0	0	0	0	0	0	
127	Compass	278	TY	T Notes	3/98	2710	350	-2380	350	2800	2030	-930	0	1880	0	0	-1480	
	Compass	278	US	Bonds	3/98	12380	-13560	-9970	-480	9970	3690	-1460	0	3660	-1170	0	4870	
	Compass	278	DX	\$ Index	3/98	5590	1900	4430	-1340	-400	-920	-480	600	3030	-840	0	1270	
	Compass	278	JY	Jap Yen	3/98	11762	-5025	-6900	6138	-10302	438	-925	0	-1163	-2638	0	4888	
	Compass	278	CP	Copper	3/98	-950	-1877	4624	2938	15200	-2250	-17525	-14013	5200	-3050	0	9913	
	Compass	278	HO	H Oil	3/98	-3667	9997	-2468	18946	-35629	-4687	16951	-4242	-8060	-3881	5456	-2524	
	Compass	278	KC	Coffee	3/98	-2419	-4876	19	-1574	2137	-319	-5288	-5175	5325	-19	0	2531	
128	Ultimate Trading Dev. I	323	EU	Euro C	8/00	11813	8013	6725	-5001	9901	-1000	0	0	4563	0	0	-988	
	Ultimate Trading Dev. I	323	JY	Jap Yen	8/00	4238	4225	-5926	2174	-12063	0	0	0	0	0	0	-3038	
129	Advent	365	OJ	O Juice	1/02	-585	5378	2701	-3009	6998	2093	0	2580	0	413	-1823	-1575	
	Advent	365	NG	Nat Gas	1/02	16630	230	-21910	-5640	34210	-4330	0	11230	0	9560	-11140	-5080	
	Advent	365	CL	Crude	1/02	-4170	-9220	-850	-10360	-4240	-6760	0	13500	0	770	0	1400	
	Advent	365	SF	S Franc	1/02	1237	874	1173	-939	-7989	-1738	0	0	-63	0	-4525	0	
	Advent	365	KC	Coffee	1/02	-3976	-13125	2419	13370	-13200	-6075	0	0	2250	0	0	-2550	
	Advent	365	JY	Jap Yen	1/02	-4938	-10452	-11901	7249	-10626	2963	0	0	-563	-3425	0	-263	
	Advent	365	CT	Cotton	1/02	-4470	-5585	-5850	-4935	-1345	-1300	0	0	700	-525	-500	-1075	
	Advent	365	TY	T Note	1/02	4450	3890	5300	-15390	-6660	-2580	-930	0	790	0	-2320	-1700	
130	Intensity LT	577	HU	Unleaded	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	
	Intensity LT	577	LB	Lumber	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	
	Intensity LT	577	NG	Nat Gas	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	
	Intensity LT	577	CL	Crude	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	
	Intensity LT	577	SF	S Franc	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1700	0	
	Intensity LT	577	JY	Jap Yen	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	-1750	
	Intensity LT	577	EU	Euro C	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-525	0	
	Intensity LT	577	KC	Coffee	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0	0	
131	VOLPAT	59	SP	S&P	10/88	3000	15850	14000	-11575	500	-5750	3175	-8875	1775	-2800	-4925	-650	
132	Fusion	483	BP	B Pound	12/04	n/a	n/a	0	1450	4363	0	0	-2031	0	0	2988	-1775	
	Fusion	483	SF	S Franc	12/04	n/a	n/a	0	6925	2725	0	0	0	113	-2000	0	0	
	Fusion	483	DX	\$ Index	12/04	n/a	n/a	0	150	2460	0	-1285	-5	0	0	-1015	-685	
	Fusion	483	CL	Crude	12/04	n/a	n/a	0	0	0	0	0	0	0	0	0	0	
	Fusion	483	EU	Euro C	12/04	n/a	n/a	0	0	-950	0	0	-950	0	0	0	0	
	Fusion	483	JY	Jap Yen	12/04	n/a	n/a	0	2438	-4875	0	0	2825	0	-1975	0	0	
	Fusion	483	US	Bonds	12/04	n/a	n/a	-3294	1850	-1288	0	0	-2138	0	0	0	0	
	Fusion	483	TY	T Note	12/04	n/a	n/a	0	-3313	-1633	0	0	-1356	0	-1177	0	0	
133	Catscan III	421	DX	\$ Index	5/03	n/a	9090	-710	5650	-2060	-3090	-1280	420	2930	-1970	-1980	760	
	Catscan III	421	EU	Euro C	5/03	n/a	11187	148	824	3374	-4438	-1125	1238	6925	0	-2700	-413	
	Catscan III	421	JY	Jap Yen	5/03	n/a	-2925	-5451	7563	4915	763	-1813	1538	413	-1838	0	4513	
	Catscan III	421	NG	Nat Gas	5/03	n/a	-610	30470	-1190	-10650	-34550	0	11190	-4960	13940	-7950	150	
	Catscan III	421	CL	Crude	5/03	n/a	570	5130	-2170	-2420	-2170	0	13500	-9030	-3150	0	4990	
	Catscan III	421	FV	F Note	5/03	n/a	-1340	450	1830	-2170	-1120	0	-600	390	-340	0	1860	
	Catscan III	421	ED	Euro\$	5/03	n/a	-1350	-200	-2375	-3000	100	-400	-75	-425	-375	0	-225	
134	CoatTails	343	SM	Soymeal	5/01	0	-405	7380	1015	0	0	0	0	0	0	0	0	
	CoatTails	343	EU	Euro C	5/01	8750	3088	-2175	838	738	0	0	0	0	0	463	0	
	CoatTails	343	US	Bonds	5/01	-4400	0	0	4506	0	0	0	0	0	0	0	0	
	CoatTails	343	SV	Silver	5/01	0	0	830	-2175	-1975	0	0	0	0	-2175	0	0	
	CoatTails	343	NG	Nat Gas	5/01	-2175	2205	-4350	-6525	0	0	0	0	0	0	0	0	
	CoatTails	343	KC	Coffee	5/01	0	-2175	-4350	3525	0	0	0	0	0	0	0	0	
	CoatTails	343	LH	Live Hogs	5/01	0	0	0	0	-2175	0	0	0	0	0	0	0	
	CoatTails	343	CT	Cotton	5/01	-4350	-6570	0	0	0	0	0	0	0	0	0	-1355	
135	RC Book 2	566	SP	S&P	10/06	n/a	n/a	n/a	n/a	-4425	n/a	n/a	-4150	-1650	1375	-800	400	
	RC Book 2	566	ES	Mini S&P	10/06	n/a	n/a	n/a	n/a	-963	n/a	n/a	-850	-363	250	-38	-88	
136	Waverider	339	CT	Cotton	5/01	-7895	-840	13930	-1555	2785	0	0	0	0	6115	0	-1195	
	Waverider	339	NG	Nat Gas	5/01	15725	1455	-20285	16070	29855	-4350	-2175	0	0	0	0	0	
	Waverider	339	EU	Euro C	5/01	3488	12638	4388	2713	-12825	-2175	0	0	-2175	0	-588	0	
	Waverider	339	LH	Live Hogs	5/01	8635	-3067	-5470	5830	-2358	-2175	-2175	-2175	0	0	0	0	
	Waverider	339	KC	Coffee	5/01	-2100	150	-12450	7931	-8981	-2250	0	-2175	0	0	675	0	
	Waverider	339	SV	Silver	5/01	-3910	-8760	6695	-8925	4955	-4350	-4350	0	0	-2175	-2175	0	
	Waverider	339	SM	Soymeal	5/01	1330	-625	-5585	7775	-3185	0	0	0	-525	0	325	-1955	0
	Waverider	339	US	Bonds	5/01	5513	631	-9088	-5363	-2169	0	0	0	0	3113	0	0	
137	Little Big Horn	301	CP	Copper	09/99	-1788	0	3100	19388	31463	2775	0	0	-12550	0	-2075	0	
	Little Big Horn	301	JY	Jap Yen	09/99	4138	-6475	-2051	-1475	-6338	0	-1950	0	-488	0	0	-2125	
	Little Big Horn	301	GC	Gold	09/99	0	0	0	0	-5470	0	0	0	0	0	0	0	

Table with columns: Mar 2007, Apr 2007, May 2007, Jun 2007, Jul 2007, All Statistics Based On Last 12 Months Performance (Net P/L, Max DD, Total Trds, % Wins, Avg. Win, Avg. Loss, Max Con., Min. Req'd Cap. \$, %Chng Min. Req. Cap., Combined %Chng.), Total Net P/L, Total Max DD, %Chng Min. Req. Cap. Since Release, %Chng Min. Req. Cap. Since Release.

					All Statistics Based On Last 12 Months Performance										Combined			
Mar	Apr	May	Jun	Jul	12 Mos Net P/L	12 Mos Max DD	12 Mos Total Trds	% Wins	Avg. Win	Avg. Loss	Max Con.	Min. Req'd Cap. \$	%Chng Min.Req Cap.	Comb- ined %Chng.	Total Net P/L	Total Max DD	%Chng Min.Req Cap.Since Release	%Chng Min.Req Cap.Since Release
2007	2007	2007	2007	2007	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
-1100	3930	-3080	5820	5680	-6360	21760	34	47.1	2078	-2204	5	30000	-21.2%	-40.1%	28360	40950	24.7%	6.9%
-3145	-1315	265	655	-4545	-23280	23280	45	28.9	982	-1127	6	18000	-129.3%	-40.1%	-11180	31550	-16.6%	6.9%
-1570	-860	100	-1010	-890	-4190	6200	32	25.0	356	-293	10	1800	-232.8%	-40.1%	-2110	7990	-30.6%	6.9%
-50	513	-2100	-700	-825	-9738	9738	45	26.7	626	-523	10	6300	-154.6%	-40.1%	-20388	28650	-84.4%	6.9%
-2125	3375	-1825	-4875	4325	-8350	14925	54	50.0	770	-1079	5	23625	-35.3%	-40.8%	-8350	14925	-35.3%	-40.8%
-475	338	-425	-2288	850	-3213	4463	53	28.3	193	-161	11	4725	-68.0%	-40.8%	-3213	4463	-68.0%	-40.8%
-1450	0	613	n/a	n/a	1450	2713	4	50.0	2081	-1356	2	2700	53.7%	-40.9%	20443	6838	118.0%	3.8%
0	1195	0	n/a	n/a	-305	1500	3	33.3	1195	-749	2	3300	-9.2%	-40.9%	14670	3335	69.3%	3.8%
0	0	0	n/a	n/a	-1500	1500	2	0.0	0	-750	2	6300	-23.8%	-40.9%	19338	7688	47.8%	3.8%
-2100	0	0	n/a	n/a	-3375	3750	5	40.0	838	-1684	2	6000	-56.3%	-40.9%	8587	3750	22.3%	3.8%
0	0	0	n/a	n/a	11175	0	2	100.0	5588	0	0	11400	98.0%	-40.9%	15575	6225	21.3%	3.8%
0	0	0	n/a	n/a	300	3413	3	25.0	3713	-1104	3	4200	7.1%	-40.9%	988	7663	3.7%	3.8%
0	-2965	0	n/a	n/a	-2820	5635	2	25.0	7805	-4482	2	11250	-25.1%	-40.9%	-11910	20350	-16.5%	3.8%
0	0	0	n/a	n/a	-35690	35690	4	0.0	0	-8923	5	30000	-119.0%	-40.9%	-49310	84420	-25.6%	3.8%
-800	-3350	-6000	2150	-6050	-9700	21300	141	44.0	1082	-973	9	23625	-41.1%	-41.1%	-2850	24850	-4.5%	-4.5%
1575	1900	-7825	3274	-4102	-9829	16325	109	40.4	1390	-1094	7	23625	-41.6%	-41.6%	49969	55775	21.7%	21.7%
-8275	3025	6450	100	-7175	-3125	22425	91	52.7	1759	-2032	5	45000	-6.9%	-42.0%	-48525	72350	-22.3%	-27.7%
6725	3875	5850	-7550	-16025	-35575	35575	95	49.5	1826	-2531	6	47250	-75.3%	-42.0%	-75100	98175	-32.9%	-27.7%
-1630	1130	1920	1800	-660	8120	3330	26	42.3	1665	-679	4	2700	300.7%	-42.0%	70770	11130	146.3%	39.1%
-225	1725	-694	469	-2119	-4369	7181	38	31.6	1386	-808	5	5400	-80.9%	-42.0%	95250	37181	98.4%	39.1%
-225	0	200	-100	-300	-1750	1975	17	17.6	142	-155	11	2100	-83.3%	-42.0%	-2600	9325	-6.9%	39.1%
-34	594	-45	-302	-381	4301	2274	24	37.5	1018	-324	7	2400	179.2%	-42.0%	-11245	21235	-26.2%	39.1%
-4200	-3438	900	-1100	350	-13350	14200	41	19.5	1414	-747	11	4200	-317.9%	-42.0%	-34413	60800	-45.7%	39.1%
720	0	0	0	0	-1150	3070	6	66.7	775	-2128	1	2700	-42.6%	-42.6%	12970	6330	51.5%	51.5%
-525	1900	-3000	4375	3675	-10225	22425	133	44.4	1128	-1039	6	23625	-43.3%	-43.3%	39625	46825	31.4%	31.4%
3005	0	0	0	675	-5275	8955	5	40.0	1840	-2985	3	12000	-44.0%	-44.0%	-6529	10209	-31.1%	-31.1%
-313	0	-8	-238	-125	-930	930	12	16.7	214	-136	6	2100	-44.3%	-44.3%	1643	3108	11.7%	11.7%
8350	3875	-5700	-1825	3925	-10950	33500	329	31.0	1318	-640	13	23625	-46.3%	-46.3%	141100	72200	53.1%	53.1%
-1710	0	-1560	3030	-2770	-1290	5640	13	46.2	1232	-1242	5	2700	-47.8%	-47.8%	11160	17910	41.7%	41.7%
0	0	-1475	-1475	-975	-4563	6275	11	36.4	884	-1158	5	9450	-48.3%	-48.3%	-300	6275	-2.1%	-2.1%
0	5681	-2831	-1013	488	-1725	6563	11	45.5	2108	-2048	2	5400	-31.9%	-50.0%	121556	34725	155.2%	52.0%
-750	-2575	2313	0	-213	1050	6138	10	40.0	2210	-1298	3	6000	17.5%	-50.0%	26025	32950	29.9%	52.0%
0	375	0	3803	-1583	-4028	11115	13	38.5	2196	-1879	4	4200	-95.9%	-50.0%	9623	13193	15.8%	52.0%
0	0	350	0	-225	-475	725	7	42.9	158	-238	3	2100	-22.6%	-50.0%	3875	6850	12.7%	52.0%
0	-1915	0	480	675	-5175	8400	11	36.4	1153	-1400	3	3000	-172.5%	-50.0%	-5005	39330	-11.5%	52.0%
1650	-750	-175	-7950	-2450	-11925	15400	126	38.1	929	-725	10	23625	-50.5%	-50.5%	152088	30325	61.3%	61.3%
-888	0	500	2675	-2425	-12038	14063	406	35.0	229	-169	15	23625	-51.0%	-51.0%	-27375	30425	-25.7%	-25.7%
0	0	-1675	-894	-63	-5181	7131	7	28.6	1082	-1470	4	4200	-123.4%	-54.4%	16000	7131	53.8%	15.2%
-375	0	175	0	-125	-650	800	9	22.2	138	-132	6	2100	-31.0%	-54.4%	7900	2850	53.1%	15.2%
0	0	2100	0	2525	4975	988	4	75.0	1988	-989	1	6300	79.0%	-54.4%	18225	9988	40.8%	15.2%
0	0	-3450	0	-538	-5675	6275	5	40.0	400	-2158	2	6000	-94.6%	-54.4%	-3913	21263	-9.2%	15.2%
0	0	-1313	0	0	-3625	3950	3	33.3	325	-1974	2	4200	-86.3%	-54.4%	-3900	11600	-13.1%	15.2%
0	0	-2980	0	-520	-3710	3710	3	0.0	0	-1237	3	2700	-137.4%	-54.4%	-6890	17260	-36.0%	15.2%
-1925	-3150	-9600	9575	7275	-12950	39325	138	46.4	1165	-1184	8	23625	-54.8%	-54.8%	-29950	57675	-31.0%	-31.0%
0	-575	0	-590	675	-1415	6270	10	50.0	1181	-1464	4	3000	-47.2%	-55.7%	15635	14255	54.9%	6.9%
-3510	1450	0	-5660	5500	-2220	7720	4	50.0	3475	-4585	1	30000	-7.4%	-55.7%	82660	20270	29.0%	6.9%
0	0	10017	1562	0	11579	0	2	100.0	5790	0	0	18000	64.3%	-55.7%	34314	17556	20.1%	6.9%
-4288	0	1813	0	-1813	-3613	6775	9	33.3	1721	-1461	3	6000	-60.2%	-55.7%	5163	25000	9.1%	6.9%
-5900	-6800	-5050	1550	5500	-55725	67250	409	35.9	1230	-901	9	23625	-235.9%	-55.7%	-58900	221275	-26.0%	6.9%
-3350	0	2040	0	2830	5480	3380	7	57.1	2215	-1123	3	3450	158.8%	-55.7%	-8570	21590	-26.1%	6.9%
0	-4050	0	-3513	488	-1713	7563	10	40.0	2075	-1669	3	1500	-114.2%	-55.7%	-13663	14325	-95.9%	6.9%
1908	-1408	-596	0	-700	-1420	2856	13	46.2	738	-837	3	2550	-55.7%	-55.7%	-27544	32864	-59.2%	-59.2%
0	0	75	-2175	-2175	-10800	10800	6	16.7	75	-2176	3	6300	-171.4%	-57.0%	12625	20350	36.4%	-7.3%
0	0	-2175	0	-1760	-10210	10875	12	25.0	3122	-2175	5	30000	-34.0%	-57.0%	8915	22420	5.4%	-7.3%
-2175	0	0	0	0	-6525	6525	3	0.0	0	-2175	3	18000	-36.3%	-57.0%	-5530	13050	-5.6%	-7.3%
0	0	0	0	-1955	-4130	4130	2	0.0	0	-2065	2	2700	-153.0%	-57.0%	-3749	14882	-25.2%	-7.3%
0	0	0	5325	-375	4950	375	2	50.0	5325	-375	1	3000	165.0%	-57.0%	-4460	13830	-27.0%	-7.3%
1825	0	0	-2175	-2175	-4975	4975	5	20.0	1825	-1700	2	1650	-301.5%	-57.0%	-3380	7775	-37.2%	-7.3%
-2200	0	0	2425	-2200	-1000	2200	5	40.0	2425	-1950	1	2700	-37.0%	-57.0%	-6281	16156	-42.3%	-7.3%
0	0	3150	-2175	0	-7069	8044	6	16.7	3150	-2046	4	5400	-130.9%	-57.0%	-26213	27188	-88.3%	-7.3%
0	-1610	550	0	-440	-1390	3430	11	36.4	750	-628	5	1800	-77.2%	-57.8%	14430	7150	86.7%	46.0%
0	0	2100	-3563	788	-6863	7650	10	30.0	1646	-1686	3	6300	-108.9%	-57.8%	30800	22888	55.9%	46.0%
-2475	0	2513	0	-588	100	3638	8	37.5	1771	-1043	2	6000	1.7%	-57.8%	14800	20100	26.7%	46.0%
0	-1780	-460	0	2980	-5910	9620	20	40.0	728	-978	4	1800	-328.3%	-58.7%	10050	11130	131.4%	30.2%
0	0	-640	10	1370	-4240	5740	19	31.6	1037	-805	6	3300	-128.5%	-58.7%	10320	11450	73.6%	30.2%
0	0	225	38	2638	550	8313	17	35.3	2583	-1359	6	6300	8.7%	-58.7%	18825	24013	70.3%	30.2%
0	-1025	3188	0	2050	3450	5138	17	52.9	1400	-1142	3	6000	57.5%	-58.7%	10225	10525	40.1%	30.2%
0	-2020	-1170	110	1170	-1720	3840	19	42.1	550	-556	7	1200	-143.3%	-58.7%	-1280	10000	-25.1%	30.2%
0	-2038	-1275	0	-338	-2913	6500	19	31.6	1465	-901	5	4200	-69.4%	-58.7%	-7638	18188	-42.8%	30.2%
-450	-350	-400	-700	-25	-3825	4000	35	5.7	88	-121	33	2100	-182.1%	-58.7%	-8525	8600	-95.5%	30.2%
-638	-1388	0	0	-1963	-2513	5375	9	55.6	845	-1687	3	4200	-59.8%	-59.8%	-7263	23463	-21.8%	-21.8%
0	-3750	0	1425	-1285	-150	3750	7	57.1	1765	-2399	1							

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Com Sym. Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)												
						2002	2003	2004	2005	2006	Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	
						218	Athena	271		JY	Jap Yen	7/96	-3413	-7663	-3038	5450	-11476	1938
	Athena	271		US	Bonds	7/96	380	-3360	-14860	3820	1360	-4580	-1450	0	1890	0	-4730	-3360
	Athena	271		SF	S Franc	7/96	-3625	-4275	11413	-1062	-14613	-2075	0	-2413	-4225	-500	0	-3063
	Arcs Plus	302	*	SP	S&P	8/99	8775	-37500	-31875	-2200	-19500	-2750	-6175	-6175	-575	-4175	1325	6725
219	Swing Index System	84		NG	N Gas	1/87	-6250	52380	47920	51360	-10450	2920	-7320	2860	-10220	15310	-13070	4500
	Swing Index System	84		CP	Copper	1/87	-4813	-1001	-11063	6938	2661	4925	-14575	-10213	2125	-613	10100	2825
	Swing Index System	84		JY	Jap Yen	1/87	8474	-16289	-13364	-13250	-3200	1050	-913	-788	-4063	338	-775	1913
	Swing Index System	84		EU	Euro C	1/87	-3714	-1212	-7612	-4465	-7377	1525	-1075	-913	3300	-1138	725	450
	Swing Index System	84		KC	Coffee	1/87	-15496	-22166	-8405	-15174	-10388	-3289	-5483	-236	7166	-7849	-3585	-619
	Swing Index System	84		CT	Cotton	1/87	-5000	-11870	-16285	-2035	255	-590	150	0	-1475	-110	-3855	450
	Swing Index System	84		DX	\$ Index	1/87	1360	-8080	-3780	-8250	-6020	860	-1640	-1640	2410	-1110	50	100
	Swing Index System	84		US	Bonds	1/87	-21270	-3550	-13570	-5570	-4210	-300	-1420	2670	-940	-1950	0	-350
	Swing Index System	84		LH	Live Hogs	1/87	-608	-14208	3100	-12132	-11348	-3780	-2092	-2312	-456	-1492	-1392	-1848
	Swing Index System	84		ED	Euro \$	1/87	-6850	-10625	-7575	-8875	-4350	-175	-50	-275	-1050	-1925	-1650	-1700
220	Octane	378	*	SP	S&P	4/02	68700	-14175	-26275	-22675	-3875	-5975	-2475	-6675	1025	-2225	-200	1500
221	Anomaly 2	381		EU	Euro C	3/02	3625	13063	8288	13775	-11025	0	0	-2175	0	-2175	-2175	0
	Anomaly 2	381		SM	Soymeal	3/02	890	2125	5580	-1660	-1725	0	0	-115	0	-1545	0	0
	Anomaly 2	381		SV	Silver	3/02	1015	-4240	3900	-920	8240	0	0	0	0	-2175	-2175	0
	Anomaly 2	381		NG	Nat Gas	3/02	-5925	7185	-5020	5260	6075	0	-6525	0	-2175	1500	3100	-2175
	Anomaly 2	381		LH	Live Hogs	3/02	5733	-4225	-2127	-275	-1825	0	-1675	0	0	0	0	-1175
	Anomaly 2	381		CT	Cotton	3/02	-5830	500	5590	-8850	1180	-1525	0	2245	0	-395	0	0
	Anomaly 2	381		US	Bonds	3/02	4638	-3713	500	-8438	763	-2200	0	0	0	2425	0	0
	Anomaly 2	381		KC	Coffee	3/02	-3881	-7350	-9150	7181	-8044	-2175	0	0	0	-2175	-3806	0
	Basis	269		US	Bonds	1/98	4910	3020	7350	-9440	8640	4120	0	-2780	1270	-3110	0	-90
	Basis	269		SF	S Franc	1/98	5124	-1113	4288	8013	-1525	-4463	0	0	3513	0	-3375	-2150
	Basis	269		DX	\$ Index	1/98	5090	10530	6170	-30	-930	-450	-1200	-490	2350	0	-3270	910
	Basis	269		HO	H Oil	1/98	-7274	1856	8785	0	0	0	0	0	0	0	0	0
	Basis	269		TY	T Notes	1/98	-5200	2830	6620	-950	-1100	1360	0	-590	-1120	-1420	0	-780
	Basis	269		BP	B Pound	1/98	1556	5056	9499	-281	-1776	3100	-1550	-1325	3825	0	0	-275
	Basis	269		CT	Cotton	1/98	940	5845	1890	-3700	-1255	0	-375	0	700	-1020	0	-1435
223	Hi-Lo Swing	346		CT	Cotton	1/01	-5305	-1620	5245	-5490	-400	-330	275	0	700	-1600	0	0
	Hi-Lo Swing	346		EU	Euro C	1/01	4013	10713	8887	2962	-11387	0	0	0	-2350	0	-4638	0
	Hi-Lo Swing	346		LB	Lumber	1/01	7106	-13277	2233	5093	1859	1639	-396	1837	0	-297	-418	1089
	Hi-Lo Swing	346		CN	Corn	1/01	1637	-2626	6589	-2864	798	-438	0	-1150	4300	0	0	1663
	Hi-Lo Swing	346		KC	Coffee	1/01	-8906	-2663	-13237	14382	262	-1163	0	0	2363	0	-3188	0
	Hi-Lo Swing	346		JY	Jap Yen	1/01	8637	-3250	-5989	8650	-7438	788	0	0	-188	163	0	313
	Hi-Lo Swing	346		US	Bonds	1/01	-1130	-7310	-1660	-610	5580	-1710	0	0	3270	0	-3320	-3360
224	Profit Quest	231		DX	\$ Index	9/95	-5990	2170	-3430	-7130	-60	-1580	110	520	1910	-530	-770	750
225	The Mystery System	196		KC	Coffee	11/93	-6001	2568	5906	8307	-14831	-7331	0	-281	-2419	-206	0	469
	The Mystery System	196		SF	S Franc	11/93	375	2312	9251	887	538	463	0	0	3513	0	-2763	1600
	The Mystery System	196		JY	Jap Yen	11/93	187	-12801	-16264	10750	-11178	3638	0	0	-563	-2663	0	938
	The Mystery System	196		EU	Euro C	12/98	9587	23363	8199	10624	-7663	-4138	-3000	975	8038	-2038	-4575	2075
	The Mystery System	196		BP	B Pound	11/93	7476	6975	1892	-8970	-2870	3125	-1950	-2950	4200	-2713	-3988	-750
226	Anticipation II	295		KC	Coffee	1/99	-1313	0	7254	17774	2138	-4069	244	1125	1950	1125	-169	825
227	EuroDollar Indicator	221		ED	Euro \$	5/95	-575	-1900	-425	-625	25	300	0	-175	-175	-375	0	0
228	STO-X	347		CT	Cotton	1/01	-7320	-4025	5030	-3435	-90	-1210	1475	0	700	-75	-890	-700
	STO-X	347		JY	Jap Yen	1/01	4650	-3626	-8813	14275	-9553	3075	0	0	-13	-2338	0	313
	STO-X	347		EU	Euro C	1/01	5061	8387	3225	-2102	-9189	-2250	-2975	0	5300	0	-4863	-2563
	STO-X	347		SF	S Franc	1/01	3201	-1800	-3476	-6888	-6975	538	238	0	-2013	0	-1600	-2313
	STO-X	347		KC	Coffee	1/01	-9075	-8457	-3131	2213	-5513	-3356	-3713	-1369	4313	0	-3375	-713
	STO-X	347		BP	B Pound	1/01	3838	-3601	4162	-10832	-4696	3225	0	-4363	3275	0	0	-275
	STO-X	347		US	Bonds	1/01	-13430	-9580	3300	-3870	5380	3030	0	-960	2970	-2520	0	-1290
229	Serendipity	297		US	Bonds	1/99	3510	2110	-180	3330	2160	850	460	-70	680	-1320	260	-290
230	William Tell Bonds	262		US	Bonds	9/97	2460	6080	8660	-6440	1770	600	-90	1220	-1260	1390	-2660	1740
231	24.Fujiko	548	*	ES	Mini S&P	3/06	n/a	n/a	n/a	n/a	-1138	-1800	-525	-25	63	-800	550	150
232	Axiom Index	469		EM	Mini Midcap	4/04	n/a	n/a	7250	12125	-5015	-2880	-1540	1200	1730	-2705	-2380	375
	Axiom Index	469		MR	Mini Russell	4/04	n/a	n/a	430	905	-7990	-3085	125	175	-325	-3200	-1770	175
233	DCB Crude Oil	541		CL	Crude	12/05	n/a	n/a	n/a	0	-2980	375	-3565	-2000	190	-1355	-650	400
234	Mike Culler System	104		JY	Jap Yen	7/89	-789	2662	-7263	-16552	3001	138	-3100	-1200	-900	1238	-2088	-1375
	Mike Culler System	104		SF	S Franc	7/89	-7501	2899	-20527	-3065	-5588	-2388	-363	-1000	1513	-625	863	763
235	RC Success 3	519	*	SP	S&P	11/05	n/a	n/a	n/a	-7350	-9475	-11450	-9250	-2750	700	-225	-1400	-325
	RC Success 3	519	*	ES	Mini S&P	11/05	n/a	n/a	n/a	-638	-2850	-2238	-1825	-713	-38	-88	-300	-150
236	Fujiko.N	524	*	ES	Mini S&P	12/05	n/a	n/a	n/a	-1250	-4325	-488	-975	-588	263	-763	600	863
237	T-Bonds Day_Trade	139	*	US	Bonds	1/84	-760	10	-3410	-960	-2230	400	-360	360	-530	350	-1270	-650
238	Parabolic Stop	65		KC	Coffee	1/87	-938	1558	5286	4463	-3600	-2738	-94	-2456	2063	-1031	-2306	563
	Parabolic Stop	65		JY	Jap Yen	1/87	-5638	-1686	1464	-875	-11214	438	-5238	-1750	-1775	-763	475	-4188
	Parabolic Stop	65		NG	N Gas	1/87	-9430	51910	13370	41220	-14050	-9990	25340	-9160	-6060	13690	-8210	-2030
	Parabolic Stop	65		EU	Euro C	1/87	-5263	10788	11800	-13376	-12189	-5238	-1400	63	3800	-938	-2463	2788
	Parabolic Stop	65		CP	Copper	1/87	-5263	-3838	-8099	-19289	8313	-5400	-10963	-14600	-2475	-5113	413	-7488

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
Mar	Apr	May	Jun	Jul	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	%Chng
2007	2007	2007	2007	2007	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
0	0	4138	0	-1813	7600	1813	5	60.0	3200	-1000	1	6000	126.7%	-60.8%	-13	31563	0.0%	3.1%
0	0	3710	0	-980	-9500	12230	7	28.6	2800	-3022	2	2700	-351.9%	-60.8%	-13570	37320	-44.7%	3.1%
0	0	-1513	-1800	-3238	-18825	18825	8	0.0	0	-2353	8	4200	-448.2%	-60.8%	-32825	39725	-69.5%	3.1%
-7150	-3050	-5425	5800	7125	-14500	32425	294	37.8	1209	-814	8	23625	-61.4%	-61.4%	16900	137800	8.8%	8.8%
-8670	-2370	-3550	11020	-2080	-10670	27260	74	32.4	3337	-1813	9	30000	-35.6%	-61.7%	175850	44750	28.1%	-15.2%
11400	10188	9313	-713	-525	24238	27450	80	43.8	2503	-1412	13	21000	115.4%	-61.7%	17200	61775	3.9%	-15.2%
-5738	-838	3138	1788	975	-3913	11300	74	40.5	623	-513	7	6000	-65.2%	-61.7%	3638	80113	2.9%	-15.2%
-4500	-775	600	-1938	2863	-875	7438	54	31.5	1068	-515	10	6300	-13.9%	-61.7%	-34313	52488	-26.1%	-15.2%
-1268	-165	-1864	405	-3480	-20265	21679	113	36.3	668	-662	9	5400	-375.3%	-61.7%	-38498	113040	-34.2%	-15.2%
-2265	2970	-1745	4075	550	-1845	7810	66	25.8	807	-318	16	3000	-61.5%	-61.7%	-44990	70995	-72.0%	-15.2%
-1690	-560	240	-1290	1570	-2700	5130	56	33.9	425	-291	6	3300	-81.8%	-61.7%	-69170	90330	-100.6%	-15.2%
-2330	0	430	2970	970	-250	7160	53	37.7	817	-502	5	2700	-9.3%	-61.7%	-69120	82910	-122.9%	-15.2%
-2060	-1780	-2152	-2300	-2928	-24592	24592	93	20.4	182	-379	15	2700	-910.8%	-61.7%	-91760	93572	-163.1%	-15.2%
-200	0	-675	-775	-1525	-10000	10050	84	1.2	50	-121	83	2100	-476.2%	-61.7%	-109400	110550	-250.1%	-15.2%
2150	600	-6325	5475	-1800	-14925	26150	173	37.6	1354	-954	8	23625	-63.2%	-63.2%	3100	86875	2.4%	2.4%
0	0	1513	-2000	-2175	-9188	9188	6	16.7	1513	-2142	3	6300	-145.8%	-63.8%	22888	17800	66.1%	-3.4%
940	0	0	-2175	-2175	-5070	5625	6	16.7	2215	-1458	3	1650	-307.3%	-63.8%	1800	6795	19.8%	-3.4%
-2175	0	0	0	0	-6525	6525	3	0.0	0	-2175	3	18000	-36.3%	-63.8%	3645	11330	3.7%	-3.4%
0	0	-2175	0	-1760	-10210	10875	12	25.0	3122	-2175	5	30000	-34.0%	-63.8%	4565	24595	2.8%	-3.4%
0	0	0	0	-1975	-4825	4825	3	0.0	0	-1608	3	2700	-178.7%	-63.8%	-5869	14252	-40.1%	-3.4%
0	0	2820	-1645	-1280	220	2925	6	33.3	2533	-1210	2	3000	7.3%	-63.8%	-7515	15035	-45.5%	-3.4%
-2200	0	0	2425	-2200	-1750	2200	5	40.0	2425	-2200	1	2700	-64.8%	-63.8%	-8225	15963	-55.4%	-3.4%
0	0	3150	-2175	0	-7181	8156	6	16.7	3150	-2068	4	5400	-133.0%	-63.8%	-24075	25050	-82.3%	-3.4%
0	-2560	1020	0	-980	-3110	7270	10	40.0	1795	-1715	2	2700	-115.2%	-67.0%	12120	16600	46.0%	31.2%
0	0	-963	-988	-963	-9388	10025	15	33.3	1030	-1453	3	4200	-223.5%	-67.0%	17113	14200	41.8%	31.2%
0	-2350	-280	-170	250	-4700	5760	15	26.7	1105	-830	6	3300	-142.4%	-67.0%	12780	11230	39.7%	31.2%
0	0	0	-2285	0	-2285	2285	1	0.0	0	-2285	1	15000	-15.2%	-67.0%	42941	10487	29.6%	31.2%
-440	-1570	850	0	-1100	-4810	6170	10	30.0	890	-1069	4	1800	-267.2%	-67.0%	4220	12020	24.3%	31.2%
-2875	0	925	-1500	2550	2875	3725	11	36.4	2600	-1077	3	4200	68.5%	-67.0%	9769	14525	23.9%	31.2%
0	2425	0	-2470	675	-1500	3575	12	50.0	998	-1248	3	3000	-50.0%	-67.0%	4090	12445	14.1%	31.2%
0	2145	0	-1570	675	295	2870	8	62.5	1019	-1600	1	3000	9.8%	-67.0%	5415	12155	27.1%	-11.2%
0	0	-75	-338	-700	-8100	8100	6	16.7	1875	-1997	4	6300	-128.6%	-67.0%	9313	18375	22.2%	-11.2%
0	3146	0	-6171	-1804	-1375	7975	10	40.0	1928	-1515	3	3300	-41.7%	-67.0%	935	15565	4.3%	-11.2%
0	-4000	0	-1438	638	-425	6075	8	50.0	1810	-1916	2	1500	-28.3%	-67.0%	-188	6475	-1.9%	-11.2%
0	4425	0	-3394	0	-956	3394	5	40.0	3394	-2581	1	5400	-17.7%	-67.0%	-4275	26250	-11.9%	-11.2%
-2713	0	963	0	-1388	-2063	3138	7	57.1	556	-1427	1	6000	-34.4%	-67.0%	-9738	16363	-24.3%	-11.2%
-320	0	10	0	-850	-6280	7840	8	37.5	1540	-2180	3	2700	-232.6%	-67.0%	-22560	22560	-125.3%	-11.2%
-1930	-780	-780	-570	1340	-2310	4610	15	33.3	960	-710	6	3300	-70.0%	-70.0%	-13910	23360	-34.9%	-34.9%
-1538	4219	-4013	-56	-1613	-12769	12769	21	28.6	1350	-1392	4	5400	-126.5%	-73.3%	70950	35869	94.4%	44.0%
0	0	-1213	0	-188	1413	3188	10	70.0	902	-1634	1	4200	33.6%	-73.3%	49250	17888	84.3%	44.0%
-750	-2750	2138	0	313	300	5788	10	40.0	1935	-1240	3	6000	5.0%	-73.3%	45313	46625	54.3%	44.0%
-3238	0	2913	-4400	3225	-4163	9263	23	30.4	2754	-1463	6	6300	-66.1%	-73.3%	26150	26475	47.4%	44.0%
-1238	0	2688	-1981	1631	-3925	9575	24	29.2	2026	-1067	8	4200	-93.5%	-73.3%	-31694	34219	-54.2%	44.0%
656	-806	-3956	-1388	450	-4013	8681	150	48.7	540	-565	9	5400	-74.3%	-74.3%	47663	15581	101.8%	101.8%
-225	-575	0	0	-400	-1625	1925	11	9.1	300	-193	10	2100	-77.4%	-77.4%	4700	5750	18.0%	18.0%
-135	3080	0	1655	675	4575	2060	12	50.0	1542	-780	3	3000	152.5%	-77.5%	8290	15200	41.5%	-42.8%
-1250	-3275	2713	0	-1863	-2638	6563	8	37.5	2033	-1747	2	6000	-44.0%	-77.5%	-2838	23075	-7.1%	-42.8%
-1738	0	2725	-1413	-4200	-11975	12054	14	14.3	4207	-1700	5	6300	-190.1%	-77.5%	-9338	26713	-22.2%	-42.8%
-263	0	-225	0	-563	-6200	7000	11	45.5	243	-1237	3	4200	-147.6%	-77.5%	-17713	30600	-8.9%	-42.8%
0	5681	0	-5363	-2344	-10238	10238	13	15.4	4997	-1841	5	5400	-189.6%	-77.5%	-24356	31106	-67.7%	-42.8%
-2850	0	1125	-656	2825	2306	4363	9	44.4	2613	-1626	2	4200	54.9%	-77.5%	-20344	25213	-72.7%	-42.8%
0	-1330	690	0	-1070	-470	6550	9	33.3	2700	-1426	4	2700	-17.4%	-77.5%	-24450	29890	-135.8%	-42.8%
-1330	-360	0	-1330	350	-2100	4370	12	41.7	548	-692	4	2700	-77.8%	-77.8%	9640	9610	41.2%	41.2%
-10	-2830	220	-1900	1450	-2130	5840	26	57.7	525	-910	3	2700	-78.9%	-78.9%	12490	12420	45.9%	45.9%
-200	900	-950	800	-1988	-3825	4575	188	39.9	225	-183	8	4725	-81.0%	-81.0%	-1875	4675	-28.0%	-28.0%
2040	-360	120	800	-1695	-5295	6575	83	48.2	415	-509	5	6450	-82.1%	-83.2%	13260	10285	60.2%	12.3%
1920	350	-485	-385	-300	-6805	8080	53	50.9	292	-564	4	8100	-84.0%	-83.2%	-7150	10890	-25.8%	12.3%
355	0	0	770	-4270	-9750	10125	20	70.0	456	-2689	2	11250	-86.7%	-86.7%	-6375	10125	-34.0%	-34.0%
-2275	-1925	2313	913	1200	-7063	11625	37	32.4	1235	-874	4	6000	-117.7%	-93.6%	19800	40188	18.0%	5.1%
-2788	0	500	-1225	2263	-2488	4900	33	33.3	1157	-691	5	4200	-59.2%	-93.6%	-10250	41188	-13.3%	5.1%
2875	-2325	2575	-9825	11200	-20200	32500	181	38.1	1550	-1134	7	23625	-85.5%	-94.3%	-14050	42325	-34.0%	-38.6%
-463	-813	838	-2813	2063	-6538	8813	178	36.5	295	-227	8	4725	-138.4%	-94.3%	-5125	11000	-62.0%	-38.6%
-238	775	-1350	-1063	-1625	-4588	5150	155	40.6	176	-170	11	4725	-97.1%	-97.1%	-7613	8175	-96.7%	-96.7%
620	-720	100	-350	720	-1330	2780	38	50.0	219	-289	4	1350	-98.5%	-98.5%	-34380	39800	-121.8%	-121.8%
-2325	-1256	825	-1219	-1463	-11438	12994	31	35.5	1110	-1183	3	5400	-211.8%	-98.6%	152494	48900	135.0%	13.2%
-2338	-975	2325	-1013	2600	-12200	16550	31	35.5	1073	-1201	4	6000	-203.3%	-98.6%	58188	30813	46.4%	13.2%
-1970	-470	100	6190	-5180	2250	21060	31	41.9	5313	-3707	4	30000	7.5%	-98.6%	124990	52510	20.0%	13.2%
-3900	0	3075	-4988	4063	-5138	9413	26	46.2	1563	-1710	3	6300	-81.6%	-98.6%	7125	42200	5.4%	13.2%
4025	10088	-5463	-6913	-7650	-51538	51538	31	25.8	4356	-3755	8	21000	-245.4%	-98.6%	-19513	54663	-4.5%	13.2%
-1390	-780	-740	-1210	2040	-5150	7250	30	36.7	618	-629	6	3300	-156.1%					

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Com Sys. Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2007	Feb 2007	
						2002	2003	2004	2005	2006								
	DCS II	111	KC	Coffee	01/90	-4501	-4519	-4706	6226	-13182	-2700	0	-2719	-1031	0	-2719	-731	
	DCS II	111	SU	Sugar	01/90	1601	-3068	-1725	1366	9599	0	6082	0	-739	0	0	-291	
	DCS II	111	SF	S Franc	01/90	1963	-6050	5150	-4826	-6326	-1138	0	0	2163	0	-4650	-1150	
	DCS II	111	PB	Bellies	01/90	-9216	-9668	-652	8152	-9856	0	-2748	-3112	0	0	-2232	-104	
240	Aberration Plus	300	EU	Euro C	3/99	5487	5662	5162	2762	-6026	0	0	0	-963	0	-3725	0	
	Aberration Plus	300	BP	B Pound	3/99	3413	-1114	6468	-4164	3907	0	0	0	1863	0	0	-800	
	Aberration Plus	300	JY	Jap Yen	3/99	3201	-687	-4288	4311	-7163	0	0	0	-2600	0	0	550	
	Aberration Plus	300	SF	S Franc	3/99	2800	-2687	5187	-1187	-9952	0	0	0	-3813	0	-3213	0	
	Aberration Plus	300	US	Bonds	3/99	2180	-7950	-1630	-5050	3100	1980	0	-940	0	0	0	-2900	
	Aberration Plus	300	KC	Coffee	03/99	-6150	-9544	-5400	11194	-2720	-1163	0	0	1969	0	-2719	0	
	Aberration Plus	300	TY	T Note	03/99	7020	-9550	-2890	-8670	880	860	0	-680	0	0	0	-1870	
241	GK-Currency Trader	294	EU	Euro C	12/98	8150	6075	12000	-588	-3738	0	0	0	-2050	0	0	-988	
	GK-Currency Trader	294	DX	\$ Index	7/98	7090	3810	5260	-530	-4730	0	0	0	-3000	0	0	-1030	
	GK-Currency Trader	294	SF	S Franc	7/98	2675	-3824	-1924	551	-7613	0	0	0	-2238	0	-5275	0	
	GK-Currency Trader	294	JY	Jap Yen	7/98	2312	-1164	-21263	11838	-10400	188	0	0	0	0	0	88	
242	EGE 6%	470	EU	Euro C	4/04	n/a	n/a	-20763	-15175	-10113	-125	-900	-1450	-5688	100	-525	875	
243	Qtech Bellies	495	PB	Pork Bellies	04/05	n/a	n/a	n/a	5005	4940	0	-4780	-2505	0	-135	195	5500	
244	Market Rider	383	DX	\$ Index	4/02	815	11213	9925	-5813	1138	-588	-1325	0	2188	0	-2825	-1625	
	Market Rider	383	EU	Euro C	4/02	9213	18138	16700	-13025	-1763	-2713	-2125	0	3538	0	-4175	-3663	
	Market Rider	383	BP	B Pound	4/02	6588	769	13013	-14063	425	-1556	0	-1331	2469	0	0	-281	
	Market Rider	383	JY	Jap Yen	4/02	1925	1200	-17688	6200	-15638	2900	0	0	238	-3150	0	450	
	Market Rider	383	SF	S Franc	4/02	1675	10213	-13213	-7738	-4413	-575	0	0	5063	0	-4538	-1975	
245	USOne	308	US	Bonds	5/00	4025	-3663	-2788	-3525	-550	0	0	894	0	-1169	0	-2575	
	USOne	308	TY	T Note	3/02	5666	-2322	2225	-4506	-1003	0	0	394	0	-1013	0	-1825	
246	Samurai_35	283	US	Bonds	5/98	6130	18220	8160	7660	-4110	-1090	1490	-580	-1830	-1910	240	2530	
247	NCR	204	US	Bonds	12/93	490	-7480	4060	-920	-4940	770	-150	-1030	-1700	740	-3270	1790	
248	Anticipation	224	KC	Coffee	5/95	-1331	0	3414	31147	7951	-2644	-1519	1763	2325	1425	-2494	413	
249	Dr. Jenkins System	62	JY	Jap Yen	6/88	7913	-6426	-8813	2876	-3939	2725	-4350	-1200	-738	-550	2488	-963	
	Dr. Jenkins System	62	BP	B Pound	6/88	4525	9075	805	5658	-5770	1863	-2400	-563	2938	-2263	-3650	-2288	
	Dr. Jenkins System	62	GC	Gold	6/88	-5570	9610	260	1320	-1030	-5140	-1310	-310	3970	-3490	-2800	0	
250	Shockwave	430	*	MR	Mini Russell	08/04	n/a	n/a	1820	2210	-6340	-2355	-1350	-420	1020	-1010	1305	-1895
251	Second Income	114	*	SP	S&P	2/91	9700	-43400	-20075	-5125	-30975	-900	-4350	-7975	-5150	-225	-3975	3400
252	GK Meat Trader I	488	PB	Pork Bellies	11/04	n/a	n/a	0	57	-855	0	0	0	0	0	0	0	
	GK Meat Trader I	488	LC	Live Cattle	11/04	n/a	n/a	0	0	525	0	525	0	0	0	0	0	
	GK Meat Trader I	488	LH	Live Hogs	11/04	n/a	n/a	0	-2427	-4535	0	0	0	0	-4535	0	0	
	GK Meat Trader I	488	FC	Feeder Cattle	11/04	n/a	n/a	-1700	830	-8915	0	-525	0	-8390	0	0	0	
253	Murlantic Cattle Method	34	LC	Cattle	6/82	-3040	-952	-2580	-5816	1144	-428	1460	-876	1804	-1284	-1072	-640	
254	Bond Blaster	397	US	Bonds	7/02	3840	1240	-4610	-4590	-4880	-1040	-790	80	230	-750	-880	-850	
255	Qtech Beans	492	SD	Soybeans	4/05	n/a	n/a	n/a	-7150	-6363	-513	0	-3450	-2863	0	-2575	-400	
256	Lil Gapper	247	JY	Jap Yen	1/91	-2240	-12588	-8977	-9188	-9864	-2575	100	-338	400	1325	1063	38	
	Lil Gapper	247	BP	B Pound	1/91	-13540	-10462	-16352	-14714	-1731	-1781	-119	38	-1194	969	-419	-2381	
	Lil Gapper	247	SF	S Franc	1/91	-9165	-9139	-237	-15589	-10052	-3863	-1600	-725	-600	-1438	-3025	-938	
257	Cowbelle	588	FC	Feeder Cattle	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-2500	0	
258	Vixen	442	*	EM	Mini Midcap	2/05	n/a	n/a	n/a	-7930	-8245	865	-855	-1830	-455	-1075	-345	-40
	Vixen	442	*	MR	Mini Russell	2/05	n/a	n/a	n/a	-6790	-8070	405	-2570	-1830	-455	-385	480	-495
259	GK-Interest Trader	348	TY	T Note	2/01	5220	2130	-6380	-6910	3200	-1670	0	0	1650	0	-2420	-1870	
	GK-Interest Trader	348	US	Bonds	2/01	-3220	5090	-8200	-30	1170	-3150	0	0	3270	0	-4860	-3620	
260	Sidewinder	298	US	Bonds	1/99	10870	-4460	1860	-10150	1330	3230	-1160	80	-2570	0	-2580	-2570	
261	EGE7 High Low	473	EU	Euro C	8/04	n/a	n/a	-17488	-27775	-31363	-700	-2338	-1963	-1588	-6563	-238	-2825	
262	BondPat	121	*	US	Bonds	3/91	-5980	-5810	10060	-13380	-5850	-1690	-960	-1270	-1230	-120	-1670	-600
263	TBond 2000	251	*	US	Bonds	11/96	-30070	-18050	-29070	-15210	-14790	-3450	-880	-3540	-2620	-210	-1000	-2470

					All Statistics Based On Last 12 Months Performance									Combined				
Mar	Apr	May	Jun	Jul	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	5681	0	-6206	488	-9938	10425	11	27.3	3056	-2390	4	5400	-184.0%	-101.4%	19219	83250	20.0%	15.0%
0	1400	-437	-594	-45	5376	1456	8	37.5	2621	-497	3	2400	224.0%	-101.4%	7504	10394	17.5%	15.0%
0	0	-2525	0	-1213	-8513	9538	9	22.2	1082	-1525	6	4200	-202.7%	-101.4%	3325	28500	4.4%	15.0%
-888	0	0	3156	584	-5344	10848	9	33.3	2165	-1971	4	3600	-148.4%	-101.4%	-23364	48200	-36.4%	15.0%
0	0	-1400	-1413	-1388	-8888	8888	6	16.7	1550	-2089	4	6300	-141.1%	-103.0%	17375	13950	32.4%	-16.0%
0	0	-813	-775	106	-419	2388	5	40.0	985	-796	3	4200	-10.0%	-103.0%	3956	7400	11.1%	-16.0%
-1250	0	0	0	-3563	-6863	6863	4	25.0	550	-2471	2	6000	-114.4%	-103.0%	1288	15863	2.5%	-16.0%
0	0	0	0	-1963	-8988	8988	4	25.0	675	-3221	2	4200	-214.0%	-103.0%	-7238	19550	-20.3%	-16.0%
0	0	50	0	-1080	-2890	4870	5	40.0	1015	-1640	2	2700	-107.0%	-103.0%	-14850	18600	-64.7%	-16.0%
0	3356	-2831	0	0	-1388	2831	5	40.0	2663	-2238	1	5400	-25.7%	-103.0%	-29944	38381	-65.2%	-16.0%
0	0	140	0	-540	-2090	2950	5	40.0	500	-1030	2	1800	-116.1%	-103.0%	-12120	22500	-79.2%	-16.0%
0	0	2100	-1350	-1350	-3638	3638	6	33.3	1750	-1783	2	6300	-57.7%	-108.5%	36550	13750	66.3%	13.5%
0	0	870	-520	-210	-3890	4030	6	33.3	525	-1234	2	3300	-117.9%	-108.5%	17530	8170	57.4%	13.5%
0	0	0	0	-3088	-10600	10600	3	0.0	0	-3533	3	4200	-252.4%	-108.5%	-10175	25738	-26.4%	13.5%
-2300	0	550	0	-1875	-3350	3625	6	50.0	275	-1392	1	6000	-55.8%	-108.5%	-20525	33625	-37.0%	13.5%
300	363	-1238	-538	1763	-7063	11525	182	46.7	476	-490	9	6300	-112.1%	-112.1%	-45050	54463	-209.3%	-209.3%
0	0	-2075	1605	-1865	-4060	7420	12	25.0	2458	-1270	6	3600	-112.8%	-112.8%	13305	7420	158.4%	158.4%
0	0	1113	425	-1350	-3988	4450	11	36.4	1219	-1268	2	3300	-120.8%	-115.4%	13015	11425	72.8%	-11.5%
0	0	2100	325	-4400	-11113	11113	12	25.0	2513	-2072	4	6300	-176.4%	-115.4%	19450	24600	57.0%	-11.5%
-1344	-2025	275	-1644	2206	-3231	5438	12	33.3	1916	-1360	3	4200	-76.9%	-115.4%	3919	18656	17.2%	-11.5%
-1763	-3100	2800	0	-1938	-3563	7563	10	50.0	1278	-1991	2	6000	-59.4%	-115.4%	-27550	38525	-84.8%	-11.5%
-88	0	-1800	0	-1888	-5800	10288	10	20.0	2531	-1358	7	4200	-138.1%	-115.4%	-23763	38450	-104.5%	-11.5%
0	0	0	0	81	-2769	3744	4	50.0	488	-1872	2	2700	-102.5%	-119.9%	-2938	15081	-14.8%	-19.7%
0	0	0	0	-184	-2628	3022	4	25.0	394	-1007	3	1800	-146.0%	-119.9%	-1950	10581	-19.7%	-19.7%
-1550	-1490	-1010	350	1590	-3260	6770	67	34.3	814	-499	5	2700	-120.7%	-120.7%	53950	28330	214.1%	214.1%
-1330	-160	-620	470	1180	-3310	6320	63	46.0	427	-461	7	2700	-122.6%	-122.6%	-23160	30490	-62.0%	-62.0%
-975	-469	-3713	-1688	881	-6694	11644	175	52.0	443	-560	6	5400	-124.0%	-124.0%	160763	25594	239.8%	239.8%
-2850	-2950	638	-1450	463	-8738	14038	35	34.3	1182	-997	4	6000	-145.6%	-137.5%	35838	26450	30.8%	6.7%
-2063	-525	388	-1538	1938	-8163	12138	30	26.7	1276	-836	11	4200	-194.4%	-137.5%	8769	44525	10.8%	6.7%
-1810	700	1510	-2960	-1980	-13620	13620	22	22.7	1774	-1322	5	12000	-113.5%	-137.5%	-15590	24780	-6.7%	6.7%
-1260	1430	-715	510	-1180	-5920	6435	248	37.9	299	-221	11	4050	-146.2%	-146.2%	-4115	11770	-33.9%	-33.9%
-6250	-7400	-9825	4525	2325	-35800	48025	154	28.6	1638	-982	10	23625	-151.5%	-151.5%	-188188	207750	-47.6%	-47.6%
0	0	0	0	1897	1897	0	1	100.0	1897	0	0	3600	52.7%	-153.9%	1099	7760	11.1%	-68.2%
0	0	0	0	-583	-58	583	2	50.0	525	-583	1	2550	-2.3%	-153.9%	-58	583	-0.8%	-68.2%
0	0	0	0	-1475	-6010	6010	2	0.0	0	-3005	2	2700	-222.6%	-153.9%	-8437	8437	-113.6%	-68.2%
0	0	0	0	-5615	-14530	15930	4	25.0	1400	-5310	3	3300	-440.3%	-153.9%	-15400	16800	-169.7%	-68.2%
-876	-644	1008	-856	-1572	-3976	5936	45	11.1	983	-222	21	2550	-155.9%	-155.9%	-36796	38652	-69.0%	-69.0%
-450	-190	-530	-140	820	-4490	5310	38	31.6	300	-311	6	2700	-166.3%	-166.3%	-11220	18700	-80.4%	-80.4%
1825	3175	-2775	-63	3013	-4625	10538	41	48.8	750	-935	5	2400	-192.7%	-192.7%	-11313	18863	-202.0%	-202.0%
-263	-1138	-2275	-363	-700	-4725	5263	103	34.0	207	-176	14	6000	-78.8%	-201.7%	-133288	139163	-132.0%	-205.9%
-1675	-800	-1669	-388	931	-8488	9581	105	30.5	256	-229	8	4200	-202.1%	-201.7%	-178038	181806	-251.8%	-205.9%
-838	-113	-950	-75	-1675	-15838	15838	108	26.9	160	-259	11	4200	-377.1%	-201.7%	-187700	187700	-265.5%	-205.9%
0	-2925	0	-2600	0	-8025	8025	3	0.0	1986	-2675	3	3300	-243.2%	-243.2%	-8025	8025	-243.2%	-243.2%
-1735	-475	2300	80	-370	-3935	8855	387	29.2	375	-169	20	3225	-122.0%	-309.3%	-16760	21035	-207.9%	-249.4%
-3410	-2380	-1110	-2570	-4250	-18570	19135	344	20.1	405	-169	20	4050	-458.5%	-309.3%	-28595	28595	-282.4%	-249.4%
0	0	-930	0	-1110	-6350	6350	9	33.3	903	-1509	4	1800	-352.8%	-370.7%	-11240	23450	-94.9%	-116.7%
0	-2390	1400	0	-980	-10330	10870	9	33.3	1783	-2611	4	2700	-382.6%	-370.7%	-23330	26590	-131.3%	-116.7%
-620	0	-2580	0	-2120	-10890	14120	11	36.4	1058	-2162	4	2700	-403.3%	-403.3%	6700	27040	28.6%	28.6%
-6588	-4238	-4638	-3038	-2863	-37575	41713	469	28.8	457	-297	13	6300	-596.4%	-596.4%	-101050	103950	-534.7%	-534.7%
-160	-490	-1200	-1430	490	-10330	11180	151	37.1	258	-261	11	1350	-765.2%	-765.2%	-75800	84140	-336.9%	-336.9%
-1310	-1650	-1370	-130	-890	-19520	20650	207	37.2	257	-302	11	1350	-1445.9%	-1445.9%	-181920	186930	-1234.4%	-1234.4%

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FOREX REPORT

Rank by % Chng Col.17 (1)	System Name (2)	System		Com Sym.	Commodity Tested (4)	Sys. Rel. Date (5)	Net Profit/Loss Per Year (6)		Aug 2006	Sep 2006	Oct 2006	Nov 2006	Dec 2006	Jan 2006	Feb 2006	Mar 2007	Apr 2007
		#	Day Trd.				2005	2006									
		(3)															
1	Dual Thrust	F5		SFJY	SF/JY	9/06	n/a	-2023	n/a	-900	-1502	-1001	1379	-51	199	-745	-1583
	Dual Thrust	F5		ECJY	EC/JY	9/06	n/a	3761	n/a	1600	-662	-1018	3842	3503	1971	1845	298
	Dual Thrust	F5		BPDX	BP/DX	9/06	n/a	6900	n/a	3500	-1470	1890	2980	2520	-3680	2920	2430
	Dual Thrust	F5		ECAD	EC/AD	9/06	n/a	-1946	n/a	409	-637	1116	-2835	-205	-1079	-2016	-2885
	Dual Thrust	F5		ECDX	EC/DX	9/06	n/a	-7600	n/a	-4150	-4590	1620	-480	-2610	530	-470	1340
	Dual Thrust	F5		DXSF	DX/SF	9/06	n/a	-383	n/a	-2664	2278	1447	-1444	443	1417	-3123	-1596
	Dual Thrust	F5		ECBP	EC/BP	9/06	n/a	4033	n/a	3232	0	98	702	-2674	1637	3433	819
	Dual Thrust	F5		BPJY	BP/JY	9/06	n/a	3991	n/a	1016	-3027	176	5825	9263	6867	15073	-5169
	Dual Thrust	F5		DXJY	DX/JY	9/06	n/a	-490	n/a	465	1829	-1467	-1315	-75	2255	-4665	-962
2	Dual Thrust 2.0 Long	F7		ECAD	EC/AD	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-854	1487
	Dual Thrust 2.0 Short	F7		ECAD	EC/AD	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2210	550
	Dual Thrust 2.0 Long	F7		SFJY	SF/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-752	2156
	Dual Thrust 2.0 Short	F7		SFJY	SF/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-450	-1183
	Dual Thrust 2.0 Long	F7		ECBP	EC/BP	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2148	80
	Dual Thrust 2.0 Short	F7		ECBP	EC/BP	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-803	-60
	Dual Thrust 2.0 Long	F7		ECJY	EC/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1646	4822
	Dual Thrust 2.0 Short	F7		ECJY	EC/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2993	-1718
	Dual Thrust 2.0 Long	F7		BPJY	BP/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1451	6798
	Dual Thrust 2.0 Short	F7		BPJY	BP/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1457	-3513
	Dual Thrust 2.0 Long	F7		DXJY	DX/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1836	2034
	Dual Thrust 2.0 Short	F7		DXJY	DX/JY	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3044	482
	Dual Thrust 2.0 Long	F7		DXSF	DX/SF	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-424	249
	Dual Thrust 2.0 Short	F7		DXSF	DX/SF	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	990	1448
	Dual Thrust 2.0 Long	F7		BPDX	BP/DX	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1830	2410
	Dual Thrust 2.0 Short	F7		BPDX	BP/DX	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-360	-2350
3	Swing Reversal ST	F3		BPDX	BP/DX	2/06	n/a	18970	-4070	1060	3760	3640	-1380	4370	-5350	-7320	440
4	Qtech Portfolio FX	F6		ECDX	EC/DX	9/06	n/a	-850	n/a	-3420	-520	2680	410	2010	1360	1920	-1850
	Qtech Portfolio FX	F6		ADDX	AD/DX	9/06	n/a	-4990	n/a	-920	-1380	170	-2860	1300	700	-1680	-2450
	Qtech Portfolio FX	F6		BPDX	BP/DX	9/06	n/a	5890	n/a	1330	1830	1230	1500	4370	-260	-4670	1620
	Qtech Portfolio FX	F6		ECBP	EC/BP	9/06	n/a	-7453	n/a	-412	-2957	-1812	-2272	1059	-941	-1437	2360
	Qtech Portfolio FX	F6		ECSF	EC/SF	9/06	n/a	-1205	n/a	351	-869	-309	-378	-160	-222	1561	-1094
	Qtech Portfolio FX	F6		DXSF	DX/SF	9/06	n/a	2163	n/a	-974	1513	1312	312	1323	1575	-830	-1575
	Qtech Portfolio FX	F6		ECJY	EC/JY	9/06	n/a	152	n/a	-669	-659	1471	8	3363	-701	5323	-695
	Qtech Portfolio FX	F6		DXJY	DX/JY	9/06	n/a	-2510	n/a	499	-1652	-1290	-67	-876	1352	-1605	-134
5	Delphi-Forex	F4		ECDX	EC/DX	9/05	3260	-1700	-1470	-2110	2380	570	-3440	550	480	-1880	1180
	Delphi-Forex	F4		BPDX	BP/DX	9/05	11920	-5250	-4140	4150	400	1790	-4130	3750	-4500	310	-100

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REASONABLE RATES

CONTACT TODAY

GEORGE PRUITT AT 828-697-0273

OR EMAIL: FUTUREST@BELLSOUTH.NET

All Statistics Based On Last 12 Months Performance													Combined			
May 2007	June 2007	July 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	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)
-504	2820	1198	-689	5246	73	41.1	281	-212	4	12000	-5.7%	50.9%	-689	5246	-5.7%	50.9%
1056	141	5503	18081	4296	77	49.4	983	-496	4	12000	150.7%	50.9%	18081	4296	150.7%	50.9%
-490	2760	6672	20032	6480	76	44.7	1429	-678	5	12000	166.9%	50.9%	20032	6480	166.9%	50.9%
2724	-1585	2502	-4491	10289	89	34.8	849	-531	12	12000	-37.4%	50.9%	-4491	10289	-29.9%	50.9%
-2460	240	-285	-11315	13155	97	26.8	773	-442	14	12000	-94.3%	50.9%	-11315	13155	-94.3%	50.9%
407	3401	-3997	-3431	5630	96	32.3	671	-373	6	12000	-28.6%	50.9%	-3431	5630	-22.9%	50.9%
1079	-1465	502	7363	3379	72	44.4	609	-302	7	12000	61.4%	50.9%	7363	3379	61.4%	50.9%
39	2458	-626	31897	5673	80	53.8	1328	-683	9	12000	265.8%	50.9%	31897	5447	265.8%	50.9%
-2668	2402	1716	-2488	9347	94	35.1	680	-409	9	12000	-20.7%	50.9%	-2487	9347	-20.7%	50.9%
-1766	-1454	2116	-471	6013	34	38.2	817	-527	7	12000	-3.9%	22.6%	-471	6013	-3.9%	22.6%
-271	2473	-588	4375	3898	40	50.0	840	-621	3	12000	36.5%	22.6%	4375	3989	36.5%	22.6%
-665	-631	-1437	-1330	3017	43	46.5	368	-378	6	12000	-11.1%	22.6%	-1330	3017	-11.1%	22.6%
-855	-260	898	-1850	3653	40	30.0	337	-211	6	12000	-15.4%	22.6%	-1850	3653	-15.4%	22.6%
481	-1204	52	1557	2236	34	47.1	530	-385	3	12000	13.0%	22.6%	1557	2236	13.0%	22.6%
501	883	-1315	-793	2095	40	40.0	494	-362	7	12000	-6.6%	22.6%	-793	2095	-6.6%	22.6%
-148	1163	-2482	5001	4903	42	50.0	934	-696	5	12000	41.7%	22.6%	5001	4903	41.7%	22.6%
-199	-10	3192	4258	2979	31	41.9	794	-336	4	12000	35.5%	22.6%	4258	2978	35.5%	22.6%
-114	4546	5792	15572	4659	43	48.8	1685	-899	3	12000	129.8%	22.6%	15572	4659	129.8%	22.6%
-2641	-553	250	-5000	12240	36	27.8	1280	-685	7	12000	-41.7%	22.6%	-5000	12240	-41.7%	22.6%
-570	119	-2315	1103	3284	43	44.2	507	-356	5	12000	9.2%	22.6%	1103	3282	9.2%	22.6%
-1994	-1433	1617	1715	4369	38	42.1	497	-283	5	12000	14.3%	22.6%	1715	4369	14.3%	22.6%
2156	1257	-2055	1183	2439	39	46.2	408	-294	6	12000	9.9%	22.6%	1183	2439	9.9%	22.6%
-1015	1831	115	3371	1615	40	50.0	455	-286	6	12000	28.1%	22.6%	3371	1615	28.1%	22.6%
-1110	4540	2152	9822	2101	41	58.5	907	-701	3	12000	81.9%	22.6%	9822	2101	81.9%	22.6%
1320	-540	-1593	-3523	8161	44	34.1	787	-529	12	12000	-29.4%	22.6%	-3523	8161	-29.4%	22.6%
600	3850	2622	2222	14810	370	34.1	745	-376	14	12000	18.5%	18.5%	18182	14810	101.0%	101.0%
-3980	3145	707	2462	7170	123	42.6	536	-363	9	12000	20.5%	9.7%	2462	7170	20.5%	9.7%
-2130	-726	-5204	-15180	15190	126	33.3	306	-333	15	12000	-126.5%	9.7%	-15180	15190	-126.5%	9.7%
3620	4203	-720	14053	6390	105	52.4	845	-649	7	12000	117.1%	9.7%	14053	6390	117.1%	9.7%
218	-151	-177	-6523	9318	140	29.3	402	-232	10	12000	-54.4%	9.7%	-6523	9318	-54.4%	9.7%
1959	-92	1179	1927	2682	132	47.0	241	-186	6	12000	16.1%	9.7%	1927	2682	16.1%	9.7%
1020	446	-1589	2534	2994	117	43.6	446	-306	8	12000	21.1%	9.7%	2534	2994	21.1%	9.7%
-1668	1037	4446	11256	4409	120	50.8	640	-470	4	12000	93.8%	9.7%	11256	4409	93.8%	9.7%
1043	284	1243	-1201	6070	108	46.3	470	-426	7	12000	-10.0%	9.7%	-1201	6070	-10.0%	9.7%
-2350	1163	961	-3966	8320	88	38.6	566	-429	8	12000	-33.1%	-20.4%	1664	8320	7.2%	20.3%
-230	2653	-887	-934	7470	87	42.5	825	-628	6	12000	-7.8%	-20.4%	7666	10810	33.3%	20.3%



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by George Pruitt

Making Visual Basic For Excel Test Your Trading Ideas



In the last installment of George's Corner we programmed an order generator for the Dynamic Break Out system. In this Corner, we will use the concepts from that program and develop a universal back tester. This back tester will be a beta version (1.0) and will simply be the backbone of what will evolve into a somewhat sophisticated software application. The order generator program was designed specifically for the DBS system. However, changing it to generate signals for a different algorithm would not be that difficult. In fact we will be using a good portion of that code in our "System Tester Vers. 1.0".

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

I have programmed all of the subroutines into a single module to help reduce complexity. Before we start, I suggest downloading the code, printing it out and going through it as you read this George's Corner. You can download the code at <ftp://www.FuturesTruth.com/pub/SystemTester.xls>. The **Dim** statements at the top of the program are outside any of the subroutines and their associated headers. By dimensioning these variables here, we are forcing them to have global scope. This programming term simply means that all of the different subroutines in the module will have access to the values that are held in these variables. If I am in the Buy subroutine and I need to know what my current market position is, I simply evaluate the marketPosition variable. If I hadn't put these variables outside all of the subroutines and made them global, then they would not be accessible to all of the subroutines. They would only be accessible to the subroutine in which they were defined and to those subroutines in which the variable is passed as an argument. Since this new programming consists of multiple subroutines, unlike our order generator, we needed certain variables visible to most of the subroutines. Making variables global does come at a cost of memory, but with this little program it won't make any difference. You may recognize some of the variables from the Dynamic Break Out 1.1 code. The data arrays declarations are also outside the main subroutine module. You will also notice some global variables like **totProfit**, **maxDD**, **perCentWins**, **numTrades** and others. These are the variables that we will use to load some simple performance metrics.

```
Dim stdArr(29), myDate(500), myHigh(500), myLow(500), myOpen(500), myClose(500) As Double
Dim equityStream(500) As Double
Dim myVal1, myVal2, myVal3, myVal4, myVal5 As Double
Dim marketPosition, entryPrice, executionCount, entryBar As Integer
Dim myBigPointValue, myMinTick, rampUp As Double
Dim totProfit, maxDD, perCentWins, numTrades, numWins, numLosses, commsn As Double
```

There are a total of six different subroutines. This six subroutines make up the System Tester program. At this point you maybe asking why not simply use one huge subroutine like we did in the order generator instead of many smaller ones? This question can be answered with one word, modularity. Modularity cuts down on redundant code. Every time we close out a trade we need to calculate the profit or loss,

number of wins and losses, cumulative profit and total trades. There are four different times we must do this. These times are when we:

- 1.) liquidate long position
- 2.) liquidate a short position
- 3.) reverse a long position and go short
- 4.) reverse a short position and go long

In our code we would need to copy/paste the same code four different times to calculate the performance metrics of closing out a trade. Or we could simply create one **CalcTradeResults** subroutine and call it four times. I like the latter a whole bunch more.

The first subroutine that we come across is the main subroutine. It is called **SystemTester** and as in similar fashion as the **DBSSub** subroutine we pass information concerning the market being tested to it. Since we are using multiple subroutines and global variables we don't need to pass as many arguments as we did in the **DBSSub**. Here we are simply passing the **BigPointValue** and **MinTick** of the market being tested and the amount of rampUp data needed to generate a trade signal.

Sub SystemTester(BigPointValue, MinTick, rampUp)

The next few lines initiate some of the global variables that we will use later on in the program. You will probably recognize the Do While loop where we are reading the data from the worksheet into our data arrays if you are following along with a print out of the logic.

```
stp = 1
lmt = 2
mkt = 3
executionCount = 1
marketPosition = 0
myBigPointValue = BigPointValue
myMinTick = MinTick
commsn = 100 / myBigPointValue
totProfit = 0
maxEquityHigh = -9999999
numTrades = 0
```

We then encounter another loop that runs through each day of data. This is where we would program our trading system. I have created a very simple system to help us test and debug our code. This system buys tomorrow at today's high on a stop if the today's close is greater than the previous day's close. It sells tomorrow at today's low if the close of today is less than the prior day close. A \$2000 protective stop/ profit objective is also utilized. Yeah - you can probably already tell this is going to be a big loser. But right now we don't care, we just need something that generates a bunch of trades so we can put our software to the test. Some of these subroutine calls have very similar names as other testing platforms out there. This was by design. I have always liked the keywords **Buy** to initiate a long position, **Sell** to initiate a short position, **ExitLong** to exit a long position and **ExitShort** to exit a short position. I am not keen on how TraderStation™ has changed these names in there version 7 and above. You can tell who

they wanted their audience to be. SellShort and BuyToCover - gimme a break. This little snippet of code tells us how to reference prior days (**myClose(i) > myClose(i-1)**) and the arguments we need to pass to our subroutines.

```
If myClose(i) > myClose(i - 1) Then Call Buy("Go-Long", myHigh(i), stp, i)
If myClose(i) < myClose(i - 1) Then Call Sell("Go-Short", myLow(i), stp, i)
```

```
Call ExitLong("Long-Liq", entryPrice - 2000 / myBigPointValue, stp, i)
Call ExitShort("Short-Liq", entryPrice + 2000 / myBigPointValue, stp, i)
Call ExitLong("Long-Prof", entryPrice + 2000 / myBigPointValue, lmt, i)
Call ExitShort("Short-Prof", entryPrice - 2000 / myBigPointValue, lmt, i)
```

If you want to compare today's high with the high 5 days ago, you would simply subtract five from our array index (i). For example lets say we want to check to see if today's high is greater than the high 5 bars back. The code that would do this is: **if myHigh(i) > myHigh(i-5) then do something**. When we call our Buy/Sell and ExitLong/Short we must do so with information concerning where we want to enter or exit.

The Buy/Sell subroutines need to have the following information passed to it in this exact order:

- entry signal name in double quotes - any name can be used
- buy/sell level
- order type - stp, lmt or mkt - use these variable names
- current bar - simply pass the current value of i

If you don't pass the correct information in the correct order, then the program simply will not work.

The ExitLong/Sell subroutines need to have basically same information in the same order:

- exit signal name in double quotes - any name can be used
- buy/sell level
- order type - stp, lmt or mkt - use these variable names
- current bar - simply pass the current value of i

If you can manipulate the data arrays by changing their indices and call a Buy/Short and ExitLong/Short subroutine then you can easily test your trading ideas. I have done the hard work for you. However, since you may want to know what is going on behind the scenes, and I hope you do, we will go over each of these subroutines. Again remember this is simply a backbone and as of yet not very sophisticated. You could take the ball and run with this little bit of code and make something sophisticated, or simply wait until the next George's Corner. Right now we haven't programmed any indicators such as a moving average, Bollinger band, Keltner channel, rsi, etc.,. We may do this in the next issue. Also we are still working with the same old data as we did with the order generator program and I haven't programmed any fancy looking reports. They may also be programmed later.

Let's first take a look at the Buy subroutine and see what it does:

```
Sub Buy(sigName, trdPrice, orderType, index)
Dim tradeProf, price As Double
```

```
price = 0
```

The next snippet of code differentiates between order types and checks the price levels against the order prices. If the order is a limit and we are looking to buy then we check the low price of day against the order price. If the low of the day is less than the price we fill the order at the order price. We then check against the open price to see if there was a gap opening below our limit. If there was we then fill the order at the open price. We look at the high of the day to check our buy stop level. If the high exceeds the stop level, then we know we were filled. We first assume we were filled at our stop level and then we check the open of the day to see if the market gapped up through our price. The other type of order is simply a market order and we fill that at the open price.

```
If (marketPosition <> 1) Then
    Select Case orderType
        Case 1
            If myHigh(index + 1) >= trdPrice Then          'Limit Order
                price = trdPrice
                If (myOpen(index + 1) > trdPrice) Then price = myOpen(index + 1)
            End If
        Case 2
            If myLow(index + 1) <= trdPrice Then          'Stop Order
                price = trdPrice
                If (myOpen(index + 1) < trdPrice) Then price = myOpen(index + 1)
            End If
        Case 3
            price = myOpen(index + 1)                    'Market Order
    End Select
```

If price <> 0 then we know that we were filled. See above where we set price equal to 0. The only way our price changes is if we in fact did get filled. If we get filled we then select sheet2 in our workbook and fill the cells with the trade information. We put date of the trade in column 1, the name of the signal in column 2, the entry price in column 3 and the profit or loss, if any, in column 4.

```
If (price <> 0) Then
    Sheets("Sheet2").Select
    entryBar = index + 1
    numTrades = numTrades + 1
    executionCount = executionCount + 1
    Cells(executionCount, 1) = myDate(index + 1) See how we put the values in the different
    Cells(executionCount, 2) = sigName           columns.
```

Here we call the **CalcTradeResults** subroutine to calculate the results of our entry. We only do this if we are currently in a short position.

```

If (marketPosition = -1) Then
    Call CalcTradeResults(marketPosition, entryPrice, price, tradeProf)
End If
entryPrice = price
Cells(executionCount, 4) = tradeProf * myBigPointValue
Cells(executionCount, 3) = entryPrice
marketPosition = 1 Assign our entry price and change marketPosition to 1 - long.
End If
End If

```

The **Sell** subroutine does basically the same thing, but we check our order price levels differently when we are looking to sell. If we are looking to go short and we wish to enter on a limit order, we compare the high of the day against our limit price. If the high of the day exceeds the sell limit then we know we were filled. We don't know, until we check, if we were filled at the opening on a gap up. Sell stops are below the market so we check the low and open of the day against the stop price to see if we should have been filled. This is basically the only difference between the buy and sell subroutines.

```

If (marketPosition <> -1) Then
    Select Case orderType
        Case 1
            If myLow(index + 1) <= trdPrice Then
                price = trdPrice
                If (myOpen(index + 1) < trdPrice) Then price = myOpen(index + 1)
            End If
        Case 2
            If myHigh(index + 1) >= trdPrice Then
                price = trdPrice
                If (myOpen(index + 1) > trdPrice) Then price = myOpen(index + 1)
            End If
        Case 3
            price = myOpen(index + 1)
    End Select

```

The **ExitLong** subroutine isn't really that different than the **Sell** Subroutine. Again we must differentiate between order types and put the trade information into the different columns. Here we do change our market position to 0 or flat. In fact, if we wanted to streamline our code, we could combine the **ExitLong** and **Sell** subroutines into one subroutine. I made the separate routine to mimic the subroutine calls of other testing platforms. The same goes for the **ExitShort** subroutine.

The last subroutine that we need to talk about is **CalcTradeResults()**. This subroutine is called from each of the four trade entry/exit routines and keeps track of the performance of the trading system. The only information this routine needs to know is the current position, entry price and exit price. It takes this information, processes it, updates the global performance variables and also returns the current trades profit or loss in the **tradeProf** variable. **TradeProf** is passed to the subroutine and is modified and passed back to the calling program. All variables are passed by reference to subroutines or functions in Visual Basic. This simply means the values of these variables can be changed in the subroutine and these changes are reflected in the calling subroutine.

Sub CalcTradeResults(pos, entryPrice, exitPrice, tradeProf)

```

If pos = 0 Then Return      'Return and make no changes if we are flat


If pos = 1 Then
    tradeProf = exitPrice - entryPrice - commsn
Else
    tradeProf = entryPrice - exitPrice - commsn
End If
If (tradeProf >= 0) Then
    numWins = numWins + 1
Else
    numLosses = numLosses + 1
End If
totProfit = totProfit + tradeProf

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

End Sub

If we come into this subroutine with a long position we then subtract our exit price from our entry price. If our exit is above our entry we then know we made a profit. If we are short we then subtract our entry price from our exit price, just the opposite of what we did for a long trade. If our entry is above the exit then the short trade was profitable. Once we calculate the trade profit, we then calculate the total overall profit, number of wins, number of losses, and maximum draw down. And that's basically all there is to the System Tester program. You can download the code directly from Futures Truth website and start playing around with it. Remember, to run the program you go under Tools in the Excel Menu, select Macros and highlight the Macro submenu and then select RunSystemTester. You will need to invoke the Visual Basic editor under the tools menu to be able to edit the program. In the next and last installment of developing this system tester we will incorporate some indicators and introduce several different systems and improve on the performance reports.

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If you have any questions on this article or code it contains,
 feel free to contact George directly at gpruitt@futurestruth.com.

WHAT TO WATCH OUT FOR WHEN BUYING/LEASING A TRADING SYSTEM?

BY MICHAEL LEVIN



The Real Nuts and Bolts of Trading System Selection

This article is the follow up to last month's email article: Wants vs. Expectations in Professional Trading System Selection. **Be sure to sign up for the email list at www.FuturesTruth.com to get full access to BONUS articles and discounts available ONLY to list members.**

Ok, last month I went over a few items regarding buying a trading system. I went over some of the different types of systems, whether they were day trading systems, trading an index or swing trading systems trading an index or a futures product or even certain ETF's.

We briefly went over the triggers for systems such as price, trend break, trend bounce, technical analysis signals like a CCI break or moving average crossover.

We talked about whether YOU will trade the system or whether someone else will trade it or even if it is traded on a system with a broker for you.

We further went over many items in regard to who you are buying your system from. Like a car dealer, you want to make sure they will be around for a while to give you support/service when you need it.

Here is the outline I used and a further look into each item from last month's article:

1) Who are you buying the system from?

- a. Has your vendor been in the business for a while or are they new?
- b. How reputable are they?
 - i. Are they run by industry professionals/veterans or opportunistic salesman hoping to sell to you and then turn and run or to not honor their agreements? There are many firms that I know of that rip people off constantly without any conscience of doing so.
- c. Check the regulatory agencies to make sure they are in good standing.
 - i. If there are red flags, stay away. Some legitimate vendors have had a problem or two so don't just run if there is a complaint, but make sure that they aren't running afoul of the BBB, NFA or CFTC
- d. How do they treat you during the process of your evaluation?
 - i. Are you belittled for asking too many questions or for asking for real documentation? That in itself is a red flag
 - ii. Are you welcomed with any question and provided the info you desire? That is a good sign
- e. How is the price of their system relative to performance?
 - i. This is a BIG component of System selection, often the higher performing system from a % standpoint may NOT be the best for you when the leasing fee, monthly fees, slippage and commissions are subtracted.
 - ii. Make sure you get EVERY FEE that is associated with the system in WRITING and that YOU verify it for yourself before you commit.

WHAT TO WATCH OUT FOR WHEN BUYING/LEASING A SYSTEM (continued)

2) What type of system is this?

- a. Do they manage it for you? Well, how good are they, how long have they been doing it and what makes them so good at managing their system vs. you doing it?
 - i. What happens if they are in a position for you (others too) and their power goes out or some glitch happens? What is their answer and does it sound believable?
 - ii. What is their chain of command in their order entry, how many levels does it go through and who checks to make sure the signals are real and are entered in a timely fashion?
- b. How is their support, are they readily available for you or does the phone ring and ring and ring?

3) Who trades it? As in the points above, if someone else is trading for you, make sure they have a reputable clearing firm behind them.

- a. Are you trading it? If you have a system that YOU are trading, are the signals to buy/sell easily produced or is there a lot of effort on your behalf to decipher the signals? If so, then the price shouldn't be so high, because YOU are doing the work.
- b. Does the system trade on its own? Great, you have a system that is housed elsewhere, you "turn it on" and it trades for you
 - i. How do you risk manage your system? Can you set daily limits for losses? What about a great day, can you turn it off when it is up "X" amount? What controls/access do you have for your system?

4) Does it trade multiple markets? Can your system apply to multiple markets at once? Like the S&P and NASDAQ?

- a. If not, are you familiar or comfortable with that market that it is good for?
 - i. Can it be tweaked for other markets too and what are the charges for that
- b. If it does have the ability to trade other markets, which markets are best at any given time to trade?
 - i. Is there a way to back test that? And if so where can you get and verify that data?
- c. Do they offer assistance in choosing the markets to trade and how good are they in that selection process?

5) What is the system based on that you are looking to buy?

- a. Technical triggers?
 - i. Which ones are they and how good are the signals?
 - ii. Any filtering techniques to select better signals?
- b. Seasonal triggers
 - i. For futures traders is this seasonality updated regularly or do you have to do it?

WHAT TO WATCH OUT FOR WHEN BUYING/LEASING A SYSTEM (continued)

c. Correlating events

- i. This is my favorite; can the system have the “If this” then “do this” type of entry/exit?
 1. An example is a market opening up on a gap then seeing declining breadth, reverses and gives a sell signal
 2. Or a market opens down big, rallies, tests and then breaks out, what does the system do?

6) Has the system been optimized or tweaked? This is HUGE.

a. So many of the firms that are ripping people off are selling systems that aren't really trading and the fake results they show are just optimized results from a trade station system showing “what would have happened” and those systems almost ALWAYS are the ones that people love, then buy, then in 3 months their accounts are drained and they ask “what happened” and they get no real answer other than “Oh, we went into a drawdown”. Yeah, all of a sudden a drawdown, but no real explanation why.

b. I have sold and been in systems that have had drawdown's (as every system does) and although some people have been frustrated and angry because it happened to them, at least by showing WHY it happened, you as an investor can at least deal with it from a logical standpoint and not think it was because YOU entered the market.

c. It is VERY important to have good rapport and know that your developer is reputable and that no matter what, your hand will be held and the answers to your questions answered in a concise, forthcoming manner.

7) What is the cost for the system, the REAL and TOTAL cost?

a. Is this a 1 time fee, you buy it, you own it system?

- i. Usually systems like the Turtle system are sold this way. You are given the codes to use on your own and that is that. No hand holding, you do it you have the codes and that's that.
 1. That is usually better for those who are computer savvy and know what they are doing, but for newbies I don't recommend that.

b. Monthly fees?

- i. Many systems that you buy still have monthly developer fees to make sure the developer makes \$ throughout the years from their system.
 1. Make sure you negotiate those fees as low as you can get and factor them into the equation when buying the system of your choice.

c. Commissions included? If the system is being traded FOR YOU, make sure you get a commission schedule and that it is adhered to when you get your statements. Many firms will say one thing in selling you a system and then when it starts trading will say “Oh, we charge “x” amount which doesn't include the additional fees charged by the clearing firm or the additional fees from the exchanges. Get the NET commission to you.

d. What about slippage? This is always a tough one as deep markets absorb small orders readily,

WHAT TO WATCH OUT FOR WHEN BUYING/LEASING A SYSTEM (continued)

but lesser traded markets can literally bend you over and stick it to you with market orders. Make sure you know how the orders are triggered and how they are executed and how many other clients are in the same boat as you.

- e. Do you give up a % of the gains? I hope not!
 - i. If you are buying a system, don't give up any of the gains, keep them for yourself. If a developer wants some of the gains, make sure the price of your system reflects that!

8) What is the payback? At what point do you break even and start REALLY earning a return above and beyond what you laid out?

- a. Factoring in your cost for the system, monthly fees and commissions and slippage, how well must the system do for you to get back to zero?
- b. Look at the best the system has done and then look at the drawdowns. Then look at how much you are using to trade the system.
- c. If you started with \$10,000 and the system has had drawdown's before that were \$10,000 from the high to the low, then you may wipe out your capital before being able to recover it in a drawdown scenario. BE AWARE of that.
- d. Some of the BEST systems can have drawdowns of 30-40% and it will scare the heck out of you. Decide what your tolerance is and stick to it. Some only buy/trade systems when they DO have a drawdown. Not a bad idea, but it takes guts/conviction
- e. If it is a monthly lease, how long is the lease for? Can you get out when you want and do you have to trade if you don't want?

9) Are there any Guarantees?

- a. Performance guarantees vs. downside guarantees
 - i. Make SURE that your guarantee is based on the NET results in your account!!! I can't stress this enough. I hear horror stories of sham type firms selling systems for \$4995 to people with only \$5,000 to trade with guarantees that are only good for the numbers that the firm SAYS are the results, even if you are losing EVERYDAY. Yes, this happens a LOT, please be careful as these firms will make you sign contracts where it does state that they do that (The Bastards) but if YOU sign it, YOU LOSE.
 - ii. Many of my clients went through that and they tell me they wish they could take these people to court, but you MUST read the fine print when you buy ANYTHING these days.
- b. Ask about different scenarios of profit and loss and how the guarantees are applied and what are your options for requesting a refund.
 - i. Again, see above; if you are in doubt, don't do it.
 - ii. Remember though that no one owes you a guarantee, this IS the stock/futures market, anything can and does happen.

WHAT TO WATCH OUT FOR WHEN BUYING/LEASING A SYSTEM (continued)

c. READ the FINE print and if you like what you see, you like who you are dealing with and if you can handle the risk... Go for it!

I know much of what was printed here is review for many, but for those who are starting their search these questions may help you make better choices and make fewer costly mistakes.

Even though my firm markets very profitable systems we also go through the drawdown process too, so no one person or firm is immune to that. Make sure you do your homework and the potential for gains can often be better than doing it yourself.

I am happy to answer questions that are to help you in your selection criteria. I am an excellent resource in our field and am always happy to help/lend a hand...

Email me at info@platinumtradingsolutions.com or call the office toll free 866-750-9030 ext 106
All the best in your trading!

Michael Levin is a Consultant to Platinum Trading Solutions and the President of Genuine Trading Inc. He has been in the financial markets since 1981, having been a broker and trader on the PHLX Equity Options floor in the 1980's and ran trading firms in New York in the 1990's to 2002. Mike briefly set a record in the options trading division of the US trading Championships years ago.

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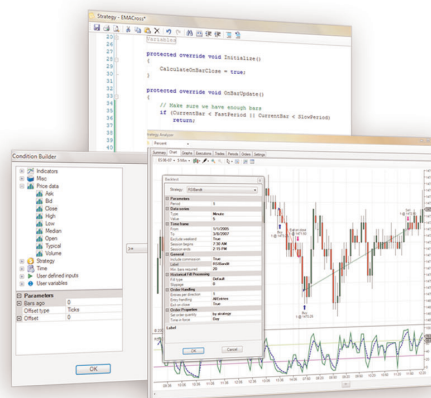
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CTA RESOURCE REVIEW

by Holliston H. Hurd

HiProb

So many CTAs begin with two colleagues with long histories in the investment field joining forces to form a CTA. This CTA is no different. Arthur Johannpeter and Carlos Chaves began their study of the markets from a technical basis in the early 1980's. Each worked for various firms honing their trading and system development skills. What is unique is that they also bought and studied many of the systems offered for sale by various vendors in the futures arena. Through this extensive research and study effort and collaboration, the HiProb System was developed. They feel they have taken the best elements from the systems they have tested to come up with a system that takes trades with a high probability, hence the name, of succeeding.



The HiProb System is a unique quantitative trading strategy designed by this team of Brazilian software developers. Their focus is on mechanical trading systems. HiProb utilizes short term strategies and generally holds a position from 6 – 10 days. By determining an appropriate Value Zone for entry, the system will buy/sell high probability short term price movements in the direction of the long-term market trend. The system uses price relationships and volatility to identify market conditions when significant short-term price movements are more likely than normal. Mean-reversion strategies are designed to capture consolidating price movements in choppy markets.

In 2001 Mr. Johannpeter joined Mr. Chaves to focus on testing publicly available computerized mechanical trading systems in the global futures markets. Over a thousand systems were analyzed, tested, developed, bought or traded in the broad categories of trend following, swing trading or day trading. This huge challenge allowed the two to gain a deep understanding of which mechanical trading systems and concepts work in real time.

In February 2005, the two men started trading in real time the HiProb family of Swing systems specializing in Stock Indexes and the Euro currency. The end result of this 10 plus years of research is a unique basket of viable proprietary mechanical trading systems, which make up the HiProb strategy.

The other unique element is that this team has joined with Futures Truth to form a CTA offering the HiProb strategy to the public. Futures Truth felt strongly enough about the basis of the strategy to form a joint venture. With strong positive returns since full inception in August of 2006, this team of two traders and Futures Truth, seems poised for success. The CTA will be added to the Autumn Gold database as returns accumulate and we will show how they fare with other new CTAs.

For traders interested in starting a CTA, this is an excellent example of two individuals who have formed a partnership with a proven firm who can provide the elements necessary to grow a business.

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

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

Manager	Ytd Return	Current Losing Streak	Assets Under Mgt	Program Start Date
1 The Roy Funds - Equity Indices Med Prg	58.23%	0.00%	\$456,220	Jan-05
2 ALP Capital - MK BC Futures Program	41.80%	0.00%	\$0	Jan-06
3 Ascendant Asset Advisors - Strategic 1 Options Prg	34.99%	0.00%	\$3,584,316	Aug-05
4 Paragon Capital Mgt - Ultra S&P (Client)	30.30%	-5.81%	\$68,319	Jan-05
5 Capital Alternative Invst Mgt GmbH - Alpha Premium Prg	26.71%	0.00%	\$932,144	Jan-07
6 ClaraVista Capital Mgt - Thuban Prg	24.46%	-3.45%	\$500,000	Jan-07
7 Vision Capital Management, LLC	23.60%	-2.84%	\$835,957	Feb-06
8 Innovative Capital Mgt - Call Premium Prg	21.46%	0.00%	\$2,000,000	Jan-07
9 Parizek Capital Inc. - Currency Prg	18.46%	0.00%	\$227,336	Apr-06
10 Dubia Capital - S&P 500 Index Prg	13.64%	0.00%	\$200,000	Oct-06
11 Altis Partners Jersey Ltd - Global Commodity Portfolio	13.10%	-0.64%	\$1,000	Apr-06
12 SSARIS - Active Commodity Strategy	12.32%	0.00%	\$3,700,000	May-06
13 Collateral Invst Mgt, Ltd - Equity Market Advisor (P)	11.78%	0.00%	\$219,370	Mar-07
14 FX Quant - Qualitative Currency Trading Prg	11.68%	0.00%	\$198,000	Mar-06
15 Clarke Capital Mgt, Inc. - Jupiter	10.55%	-3.71%	\$3,100,000	May-05
16 Lone Wolf Invsts - Diversified Program	7.77%	-0.78%	\$321,000	May-05
17 The Roy Funds - Equity Indices Lge	7.68%	-5.47%	\$814,117	Jul-05
18 Lone Wolf Investments - Emission Instrument Prg	5.96%	-0.91%	\$181,000	Jan-07
19 Mobius Asset Mgt - Energy	5.88%	0.00%	\$1,275,000	Jan-05
20 Northmen Investments Inc - EOM S&P Option Spreads	5.63%	0.00%	\$121,851	Apr-07
21 Global Wealth Analytics, Inc. - Class C Program	4.72%	-11.71%	\$323,289	Apr-05
22 Eickelberg & Assoc - Stock Index Option Prg	4.69%	-0.58%	\$2,000,000	Mar-06
23 Villano Capital Mgt - Global Diversified Lge	4.44%	-6.56%	\$1,454,283	Dec-05
24 Global Wealth Analytics, Inc. - Class B Program	4.18%	-3.69%	\$835,577	Apr-05
25 MarketEthos Capital - ME Plus 3X Prg	4.07%	-3.48%	\$2,751,762	May-06

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

Data Source: Autumn Gold

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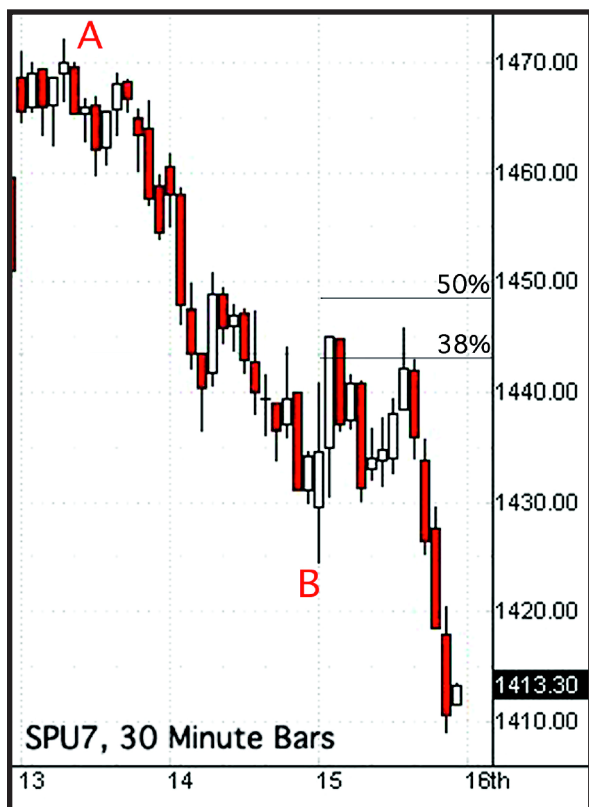
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BEFORE THE CLOSE - DAYTRADING SECRETS

Learn the Basics
by Lundy Stafford Hill



You must walk before you can run. Learn the basics. It applies to golf, football and trading. Sometimes we can get so caught up following the latest indicator or pattern that we forgot to watch the basics.



What are the basics? Trend, reactions, support / resistance and trendlines.

Chart One is a 30 minute bar chart of the September S&P contract for the middle of August.

In this chart, the trend is clearly down. So, we should be looking for short sells. Further, we should wait for a reaction to the down-trend to enter.

S&Ps show a 35 point drop from "A"

to "B" in chart one. **Basic Principle #1, Trade with the Trend.** The trend is down. Look for short sells.

Basic Principle #2, Enter on Reactions. From the low at "B", the 38 and 50% reaction levels have been marked for the previous down move. This is the area we are watching for a short entry.

On August 15, price rallies up strong thru the 38% reaction point and falls off. That afternoon price makes a second run at the 38% point. Price makes a new intraday high and falls right back down.

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

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This is an Upthrust as highlighted in Chart Two.

A short trade could be entered on a break below the low of the bar which made the

new high. **Basic Principle #3, Watch the Support/ Resistance Levels.**

Next, note the upsloping trendline on Chart Two. This line is touched twice after it is established. It is finally broken at 2:15. **Basic Principle #4, Watch Trendline Breaks.**

Each trading day you should :

1. Determine the Trend of the market.
2. Calculate the Reaction Levels to a clear trend.
3. Draw Support/Resistance Lines.
4. Draw the Trendlines.

If you liked this article or even if you didn't, email me to let me know. What else would you like to see in future articles? I'd love to hear your comments.

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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Chart Patterns

By Lundy Stafford Hill



Classic Patterns Still Work.

Lundy Hill, president of Stafordtrading.com, discusses the **Inverse Head and Shoulders Pattern**.

Late June and early July saw a minor Inverse Head and Shoulders pattern form in Gold and reach its objective.

The Left Shoulder (LS) was formed on June 13. The Right (RS) was formed on July 6. The Head (H) formed on June 26.

The “Neckline” resistance is shown. It is broken on July 9. Note the wide range bar which decisively breaks the Neckline. This gives the pattern added strength.

The price objective is a move above the neckline equal to the distance from the bottom of the

“head” around \$640 to the “neckline” around \$660. Roughly \$20. Projected up from the breakout, gives a price objective of \$680. This was easily reached within a few weeks.

Note also in chart two that the head forms a “SPRING” at the previous pivot low of March 5th. This gives this set-up added strength.

A “Spring” is classified as immediate rejection of new price lows. This is clearly the case as price quickly rallied off these lows.

And if that were not enough, the Head and Shoulders breakout ALSO breaks the long term down trend line which stretches back to the beginning of May. This is one pattern to take advantage of.



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Enforcement Press Releases From the CFTC

July 2007

CFTC Files Contempt of Court Motion Against Hedge Fund Lake Shore Asset Management Limited, 5351-07, July 5, 2007

U.S. District Court Orders Telephone Clerk of a NYMEX Floor Brokerage Operation to Pay More Than \$3.6 Million for Defrauding his Employer, 5352-07, July 11, 2007

Federal Court Extends CFTC Asset Freeze over Hedge Fund Lake Shore Asset Management Limited, 5353-07, July 17, 2007

Interactive Brokers LLC Sanctioned for Failing to Supervise Its Compliance Staff, 5354-07, July 18, 2007

U.S. Commodity Futures Trading Commission Congratulates the President's Corporate Fraud Task Force on its Fifth Anniversary, 5355-07, July 19, 2007

New Jersey Court Order Imposes More Than \$30 Million in Sanctions against Coyt E. Murray, Tech Traders, Inc., Tech Traders, Ltd., Magnum Investments, Ltd., and Magnum Capital Investments, Ltd. in Anti-Fraud Action Brought by the CFTC, 5357-07, July 23, 2007

CFTC Seeks to Revoke the Registration of Next Financial Services Unlimited, Inc. and New World Trading, LLC., 5358-07, July 24, 2007

U.S. Commodity Futures Trading Commission Charges Hedge Fund Amaranth and its Former Head Energy Trader, Brian Hunter, with Attempted Manipulation of the Price of Natural Gas Futures, 5359-07, July 25, 2007

U.S. Commodity Futures Trading Commission Alleges that Energy Transfer Partners, L.P. and Three of Its Subsidiaries Used the IntercontinentalExchange in Attempted Manipulation of Natural Gas Market, 5360-07, July 26, 2007

U.S. District Court Appoints Fund Administrator to Disburse Restitution in the CFTC's Forex Anti-Fraud Action Against Emerald Worldwide Holdings, Inc., 5362-07, July 27, 2007

U.S. Commodity Futures Trading Commission Seeks to Revoke the Registration of Fort Lauderdale-based Commodity Investment Group, Inc., 5363-07, July 30, 2007

U.S. Commodity Futures Trading Commission Sanctions Merrill Lynch Investment Managers, LLC and Merrill Lynch Alternative Investments, LLC for Repeated Failure to File Annual Reports on Time for Many of the Commodity Pools they Operate, 5364-07, July 31, 2007

U.S. Commodity Futures Trading Commission Seeks to Revoke the Registration of New York Foreign Currency Trader Udo Rotmistrenko, 5365-07, July 31, 2007

August 2007

Marathon Petroleum Company LLC Agrees to Pay \$1,000,000 Civil Penalty to Settle U.S. Commodity Futures Trading Commission Charges of Attempted Manipulation in Crude Oil Markets, 5366-07, August 1, 2007

U.S. Commodity Futures Trading Commission Charges Washington State Man and His Companies with Defrauding Customers in Retail Foreign Currency Options Scheme, 5367-07, August 2, 2007

New York Federal Court Enters Orders Granting Judgments in Four Cases against Nine Entities for International Commodity Futures and Options Scam; Defendants Ordered to Pay More than \$15.5 Million in Restitution and Civil Penalties, 5372-07, August 9, 2007

District of Columbia Federal Court Orders McGraw-Hill to Comply with Commodity Futures Trading Commission Subpoena and to Produce Documents of Commodity Index Provider Platts in Energy Investigation, 5376-07, August 30, 2007

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Margins Used For The Master Performance Table

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Bean Oil \$450	Eurodollar \$700	Coffee \$1,800	Nikkei \$3,800	Soybean Meal \$550
British Pound \$1,400	Mini-Midcap \$2,150	Lumber \$1,100	Mini-Nasdaq \$3,000	S&P 500 \$15,750
Cocoa \$900	Mini - SP \$3,150	Live Cattle \$850	Orange Juice \$1,400	Sugar \$800
Canadian \$ \$1,200	Euro Currency \$2,100	Live Hogs \$900	Pork Bellies \$1,200	Silver \$6,000
Crude Oil \$3,750	Feeder Cattle \$1,100	Municipal Bond \$750	Platinum \$2,000	Treasury Bills \$300
Corn \$500	Five Year \$400	SP Midcap 400 \$13,500	Mini Crude \$1,750	Treasury Notes \$600
Copper \$7,000	Gold \$4,000	Mini-Russell \$2,700	Russell 2000 \$13,000	US Bonds \$900
Cotton \$1,000	Heating Oil \$5,000	Mini Value \$4,375	Rough Rice \$550	Wheat \$700
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In the business world, the rearview mirror is always clearer than the windshield. - Warren Buffett



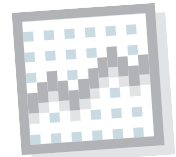
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506	Natural Gas Trader - LA	?	?	Aug-05	102	Black Box
526	Natural Gas Offense	?	?	Aug-05	106	Black Box
573	Anticipation III	?	?	Jan-06	21	Black Box
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279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	211	
302	ArcsPlus	\$3,750	<5	Aug-99	218	
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319	Weaver-MT	\$2,500	<5	Jul-00	70	
367	Zeeport	\$2,900	<5	Dec-02	182	
395	Brix	\$3,500	<5	May-02	29	
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222 S. U.S. Hwy #1, Suite 203 • Tequesta, FL 33469
 (561) 747-1554

182	Benchmark	?	4	Apr-93	206	Simple rules. Longer term system
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Barna, Mike

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

See trading systems under:
 www.mesasoftware.com and www.alfanetsys.com

Been, Erik

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	230	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	121	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	181	Optimized 12/1/87

Brock, Gila

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

114	Second Income	\$495	6	Feb-91	251	Software to Day Trade SP 500
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Brown, Kevin

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

296	Capcon1	\$249	>5	Jan-99	187	E-mail kbrown@lords.com
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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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@ccrt.com • www.ccrt.com

365	Advent	????	????	Jan-02	129	Long Term Multi-Mkt TrendFollowing System
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Chalek, Mike

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

562	Dual Thrust	See vendor	4	Aug-06	17	Four optimizable parameters; also ranked in Forex MPT.
590	Dual Thrust 2	See vendor	4	Mar-07	100	

Chan So Han

chansohan@gmail.com

534	CrudeExtreme	\$1,995	????	Jan-06	9	
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Cheung, Rickey

www.rc3200.com

461	RC Success	????	????	Apr-04	14	
519	RC Success 3	????	????	Nov-05	235	
565	RC Chance	????	????	Oct-06	58	
566	RC Book 2	????	????	Oct-06	135	
567	RC Edge	????	????	Oct-06	53	
570	RC Advance ++	????	????	Dec-06	193	
576	RC Shine	????	????	Feb-07	80	

Clayburg, John Dr.

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

234	Belly Trader	?	<5	Dec-95	15	Simple system to trade the pork bellies.
235	Feeder Trader	?	<5	Dec-95	13	Simple system to trade the feeder cattle.
250	Cyclone	\$2,900	>10	Jul-96	203	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	72	
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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	104	
512	CTS BrB System	?	<5	Oct-05	94	

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	234	Not Optimized
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Dance With The Markets

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

417	Samba	\$5,000	????	Feb-03	84	
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Day Trading Institute

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

136	Delta Threshold	\$975	<5	Oct. 90	180	System to daytrade the S&P 500
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Daytrading Educators

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

386	Balance Point	See vendor	<5	May-02	200	System to daytrade the S&P 500
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Dennis, Robert Jr.

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

4	Dennis Relative Strength	?	<5	Jun-86	51	Not Optimized
105	Scooter	\$365	2	Dec-89	110	Not Optimized

Dr. Smart Trading, LLC

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

523	Intensity	\$999	?	Dec-05	124	Fully disclosed system. Trading Recipes and TradeStation code available. For \$999 you get both systems.
577	Intensity LT	for both	?	Jan-07	130	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Duffy, Joe

102a	Pulsar Impulse	\$244	>5	Jan-89	171	Optimized 3/88. Simple rules
102b	Pulsar Volatility	for both	>5	Jan-89	147	

eForex, Ltd.

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

436	S&P Day	\$2,000	?	Jun-03	65	Also available for a monthly subscription of \$95/month.
445	EuroDynamics LT	\$950	?	Sep-03	82	
569	EuroMax	\$650/yr	?	Oct-06	114	

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	45	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna.
268	R-MESA 3	Call Vendor	?	Jan-97	164	R-Mesa is a synthesis of Mesa and R-Breaker
321	MESA Bonds	Call Vendor	?	Jul-00	4	
411	R-MESA 5	Call Vendor	?	Mar-02	63	
412	Mesa Max	Call Vendor	?	Mar-02	57	
435	Mesa T-Notes	Call Vendor	?	Jan-03	20	

eMarCoSoft y Cia Ltda

John Lozano
444 Brickell Ave., Ste. 51-286 • Miami, FL 33131
(305) 675-6410 • info@emarcosoft.com

521	Elsie	\$1,995	?	Nov-05	24	Black Boxes - TradeStation compatible All systems are also custom programmable for eSignal, Metastock or stand alone applications.
555	GoldLingote	\$1,495	?	Nov-05	201	
557	Madera2x4	Contact Vendor	?	Nov-05	56	
558	ZumaFria	Contact Vendor	?	Nov-05	33	
559	OCTANE92	\$4,995	?	Nov-05	7	
582	Red Copper	\$1,495	?	Jan-07	30	
583	Aussie Trader	\$2,995	?	Jan-07	122	
584	Kannatta	\$2,995	?	Jan-07	5	
585	Maya Legacy	\$9,995	?	Jan-07	113	
586	Franc Trader	\$2,995	?	Jan-07	68	
587	Silver Bullet	\$1,495	?	Jan-07	123	
588	Cowbelle	\$1,995	?	Jan-07	257	
591	PUMP#1	\$4,995	?	Jan-07	10	

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	144	
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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	109	Short term system trading the S&P.
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First Global Capital Management

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

404	FGC Emerald	See vendor	?	Oct-02	160	Money management program only
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Fisher, John

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

387	Tuition Long Term	\$995	?	May-02	140	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	168	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	240	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	157	By Keith Fitschen and Murray Ruggiero.

Founder Trading

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	18	These systems may only be traded through participating brokers. Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
552	Maxim	See vendor	????	Apr-06	6	
553	ArchHelix	See vendor	????	Apr-06	NLT*	

Vendor Directory

#4-2007

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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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	23	Software Package, also available in TradeStation format
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Ford, Joseph

www.daytraderfutures.com • spartan@daytraderfutures.com

535	Spartan	\$49/month	?	Feb-06	205	The system is available through Attain Capital.
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Futures 7 Trading Systems

systemsmaster@futures7.com • www.futures7.com

394	Futures 7 Weekly System	\$999	?	Jun-02	148	
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Futures Truth Co.

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

240	Dynamic Breakout	\$300	>5	Mar-96	40	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	98	Russel Sands is the primary source of Turtle
281	Samurai 7	\$300/month	>5	May-98	36	teaching along with its many facets. 1361
282	Samurai 31	\$300/month	>5	May-98	NLT*	S. Federal Highway, Boca Raton, FL 33432.
283	Samurai 35	\$300/month	>5	May-98	246	Monthly lease basis only
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	189	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	131	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	262	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	146	Rules to short term trade many commodities.

Gibbs, Andrew

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

464	AG-Xtreme Tier 1	Lease or purchase	?	Mar-04	190	Lease through Attain Capital or contact vendor for purchase information.
480	Mechwarrior	Lease or purchase	?	Dec-04	47	Lease through Attain Capital or contact vendor for purchase information.
484	AG-Xtreme 2	Lease or purchase	?	Dec-04	195	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	76	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	150	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	170	Lease through Attain Capital or contact vendor for purchase information.

Grimes, Adam

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	151	
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Hamedanian, Parviz

www.Market-Rider.com • parvzh5@yahoo.com

383	Market Rider	\$2,500	?	Apr-02	244	
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Harvest Trading Co.

193	Kylie	\$3,500	12	Jun-93	174	Simple mechanical system.
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Hughes, Chuck

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

265	Dynamo	\$3,500	>10	Jun-97	139	Rules and software. ** BLACK BOX **
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Jaekle, Urban

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

496	Time	See vendor	????	Apr-05	118	
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Jewell, Greg

g_jewell_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	46	
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Keating, Mark

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

399	Prism Growth	\$1,600	?	Aug-02	141	
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Keener Capital Management. LLC

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

378	Octane	\$999	<5	Apr-02	220	Fully disclosed. TradeStation compatible.
430	Shockwave	\$1,499	<5	Aug-04	250	

Kelly, Vilar

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

242	The Big Blue	\$1,000	10+	Aug-96	55	Simple S&P Daytrade system.
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Knees, Hans Guenther						
Gruener Weg 8 • 35641 Schoeffengrund • GERMANY GK-TradingSystems@web.de						
294	GK - Currency Trader	\$2,950	<5	Aug-98	241	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	259	
349	GK - Energy Trader	\$2,950	????	Feb-02	19	
487	GK - Energy Trader II	\$2,950	????	Nov-04	22	
488	GK - Meat Trader I	\$2,950	????	Nov-04	252	
489	GK - Energy Trader	\$2,950	????	Nov-04	155	
550	GK - Universal Trader I	See vendor	????	Mar-06	108	
551	GK - Universal Trader II	See vendor	????	Mar-06	161	

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	89	Trend following systems.
308	US One	\$75/month	>5	May-00	245	
332	Genesis B	\$75/month	>5	Jan-01	75	
333	Black Gold	\$75/month	>5	Jan-01	3	
334	JJ	\$75/month	>5	Jan-01	202	
384	Market Direction	\$75/month	>5	Mar-02	115	
413	SPMD 500	\$200/month	????	Apr-05	117	

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	66	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	199	
275	25 X 25	\$250	<5	Oct-97	85	
297	Serendipity	\$250	<5	Jan-99	229	
298	Sidewinder	\$250	<5	Jan-99	260	
331	Crossbow	\$250	<5	Oct-99	152	
335	Strategic	\$250	<5	Oct-99	216	

longtermtrading.com

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

338	Countdown	\$695	<5	May-01	126	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	136	
340	Ready-Set-Go	\$995	<5	May-01	158	
343	CoatTails	\$695	<5	May-01	134	
380	Anomaly 1	\$995	<5	Mar-02	213	
381	Anomaly 2	Both \$1295	<5	Mar-02	221	

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

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

291	Vega	\$3,800/year Lease only	????	Jun-88	96	A short term cycle based program.
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Marshall Capital Group, Inc.

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

400	DirectTrend	See Vendor.	????	Sep-02	67	
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McLarney, David

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

347	STO-X	\$500/ea	<10	Jan-01	228	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	223	

Mermer, Michael

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

256	Expert Trader Short Term	????	????	Apr-97	177	Black Box TradeStation compatible software. The ETS Daily can trade a portfolio of markets.
257	Expert Trader Long Term			Apr-97	103	
272	Expert Day Trader			Jan-98	196	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Michalak, Piotr Dynamicon ul.Chodkiewiczza 6a/7 • 70-344 Szczecin • Poland office@futuresequity.com • www.futuresequity.com						
410	Statmirror	\$1,750	????	Nov-03	197	
Nakayama, Kazuhiko www.swingwaver.com						
525	Naka89	See Vendor.	????	Dec-05	159	
New Beach Capital 210 New South Head Rd., Suite 5 • Edgecliff NSW 2027, AUSTRALIA www.newbeach.net						
341	Barramundi	\$1150 Black Box \$6000 Disclosed	?	Apr-01	32	From the vendor: "This system uses a simple \$ management technique based on account size."
Nishimura, Takaiku 1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016 Voice: +81-3-5856-4601 www.wvitradings.jp/index2.html						
524	FUJIKO.N	Lease Only.	?	Dec-05	236	
548	24.Fujiko	Lease Only.	?	Mar-06	231	
Orben, Steffen 865 West End Ave. Apt. 13A • New York, NY 10025 (212) 469-8052						
370	Gearred Up	See Vendor.	<5	Mar-02	91	Simple rules.
401	Gearred Up Mk I	See Vendor.	<5	Sep-02	185	Simple rules.
Orhan, Nihat +41-79-590 91 79 • isvip@bluewin.ch						
470	EGE 6%	\$2,500	???	Apr-04	242	
473	EGE 7 HighLow	\$2,750	???	Aug-04	261	
Panagakis, George 555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com						
221	Euro\$Indicator	\$475	1	Mar-95	227	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	86	Simple mechanical system.
Pee, S.L. and Pee, M.H. Blk 660, #08-136 • Jin Tenaga • Singapore 410660 p6608136@magix.com.sg						
323	The Ultimate Trading Device I	\$3750 for both	<5	Aug-00	128	
324	The Ultimate Trading Device II		<5	Aug-00	209	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	184	
350	Challenger	????	<5	Mar-01	125	
Petros Development Corp. Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com						
364	Andromeda	\$995 Disclosed	????	Dec-01	95	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	44	
440	Pegasus	\$1,495	<5	Sep-03	38	
441	Andromeda 2	See vendor	<5	Oct-03	87	
Poxon, Dave Turning Point Research www.turningpointresearch.com Voice: (416) 907-2990 • Fax: (416) 907-9653						
568	Qtech S&P	\$1,299	????	Sep-06	112	
F6	Qtech Portfolio FX	\$1,999	????	Sep-06	4	Ranked in Forex MPT.
Profit Quest Route 4 Box 2100 • Montpelier, VT 05602 (802) 223-9705						
231	ProfitQuest	\$495	3	Dec-95	224	Simple system; Software included.
PWA Futures 2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901						
111	DCS II	\$995	4	Jan-90	239	Optimizable. Software.
196	Mystery System	\$95	2	Nov-93	225	Simple rules.
299	Trend One	\$125	3	Apr-99	97	
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	105	Fully disclosed

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Robertson, Emily

1525 200th St., Langley, BC CANADA V2Z 1W5
 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading

442	Vixen	\$799	???	Feb-05	258	Mini Russell & mini Midcap daytrade system for TradeStation
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Ruggiero, Murray

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

515	Trend Harmony	\$999	???	Dec-05	26	Available with TradersStudio for \$1,499.
561	Super Turtle Trader	\$799	4	Dec-05	37	Price includes TradersStuido
571	Simple Harmony	See vendor	???	Dec-05	48	Price includes TradersStuido

Saidenberg, Rick

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

186	R-Levels	\$2,000	9	Jul-93	99	Simple rules; Trade Station code included.
187	R-Breaker	\$3,000	11	Jul-93	50	Trade Station code and R-Levels included.

Sanderford, Mrs. M.

34	Murlantic Cattle Method	\$50	4	Jun-82	253	Not optimized. Simple rules.
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Schmidt, John

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

106	1-2-3 System	\$300	5	Dec-89	198	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	188	

Seival Systems

Carlos Chaves and Arthur Johannpeter
 Rua Mostardeiro 157 Suite 1408 • Porto Alegre - RS- BRAZIL
 cgchaves@hotmail.com • www.seival.com

404	SAGA	See vendor	???	Apr-04	160	
491	HiProb	See vendor	???	Jan-05	49	
572	Hi%Mid	See vendor	???	May-06	88	

Sentive Yen Trader

(504) 781-2014

248	Sentive Yen Trader	FREE	3	Jan-96	116	Described in TASC.
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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	60	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	81	
199	Universal LT	inc. in Univ.	5	Apr-93	167	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	207	
304	Pendulum	\$495	>5	Jan-00	83	
468	Universal 2.0	see vendor	5+	Nov-03	192	

Staman, Troy

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

123	Reverse Trend Entry	\$350	12	Aug-89	212	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	92	Not optimized. Simple rules.

Stein, Tom

(800) 825-9030 • steintom@hotmail.com

397	Bond Blaster	Call for price	<5	Jul-02	254	
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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	247	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	194	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	142	
483	Fusion	\$2,495	??	Dec-04	132	

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

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

212	Catscan	Same as Catscan II	6	Oct-94	149	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	172	
253	Golden SX	\$1,475	5	Jul-96	138	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	179	Simple system with 2 optimized parameters.
301	Little Big Horn	\$1,475	>5	Sep-99	137	
344	STAT	\$1,475	<5	May-01	169	STAT system with fixed parameters.
345	STAT Constant	with STAT	<5	May-01	178	
421	Catscan III		>5	May-03	133	
422	Catscan III CONST.		>5	May-03	215	
563	Catscan IV	\$1,450	?	Nov-06	41	Discount available when upgrading from earlier version.
564	Catscan IV CONST	\$1,450	?	Nov-06	39	

Studnicki, Walter

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

17	Trender	\$377	6	Jan-87	90	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	237	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	183	Not optimized. Trading rules.

TAURUS Corp.

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

177	Grand Cayman System	\$3,500	>5	Jun-92	166	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	16	Short term S&P system - TradeStation comp.
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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	214	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	34	Simple rules or software.
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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	\$1500 or lease	<5	Jan-01	42	See vendor's website for complete pricing options.	
580	EarlyBird II	\$1500 or lease	>10	Aug-02	35		
415	Impetus	\$1995 or lease	???	Jan-03	79	Will include both versions of Impetus	
416	Cobalt	\$1500 or lease	???	Jan-03	101		
431	EarlyBird III	\$1975 or lease	???	Mar-03	28		
438	Spectrum	\$1500 or lease	???	Aug-03	173		
469	Axiom Index	\$2,995	???	Apr-04	232		
471	Axiom Long Term	\$1,250	???	Apr-04	25		
509	Delphi Universal	\$2,995 or lease	???	Sep-05	175		
F4	Delphi-Forex	See vendor	???	Sep-05	5		Ranked in the Forex MPT.
589	Impetus SP	\$1995 or lease	???	Dec-06	59		Will include both versions of Impetus

Van Essen, Emil

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

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	111	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	204	Compatible with Easy Language.

Veece Corp.

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

437	VC Daytrader	\$200/month/SP	???	Aug-03	210	
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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Waldock, Andy

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	43	
540	DCB Wheat	See Vendor	???	Dec-05	145	
541	DCB Crude	See Vendor	???	Dec-05	233	
542	DCB Lean Hogs	See Vendor	???	Dec-05	71	
543	DCB Coffee	See Vendor	???	Dec-05	156	
544	DCB Lumber	See Vendor	???	Dec-05	143	
545	DCB Natural Gas	See Vendor	???	Dec-05	154	
546	DCB Cotton	See Vendor	???	Dec-05	120	
547	DCB Swing	See Vendor	???	Dec-05	163	

Watson, Brian

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

271	Athena	\$995	>5	Jun-96	217	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	238	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	176	
84	Swing Index System		7	Jan-87	219	
85	Volatility		5	Jan-87	191	

Wright, David

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

125	Dual Cross	\$600	7	May-91	74	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	256	Simple rules.
251	T-Bond 2000	???	5	Nov-96	263	Simple counter trend daytrading rules

Zwag, Peter

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

450	Bounce 2	\$150/month	?	Jan-04	93	
539	Turbo Trader Pro	\$150/month	?	Mar-06	12	Lease US \$150 per mini Russell contract per month.

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Actual Performance Report
Compass (SP) Trading System
 To learn more about this system, Call 800.669.8838 / 312.987.0043 or email: info@striker.com. Developer: Jack Telford, Mariner Futures website: www.marinerfutures.com email: jtk112@syahoo.com

Equity Starting Balance: \$30,000 / Profit/Loss is based on: 1 contract(s) / Commissions & fees included: \$20
 2000.trades | 2001.trades | 2002.trades | 2003.trades | 2004.trades | 2005.trades | Summary

System Description:
 Market Sector: Stock Indexes
 Markets Traded: SP
 System Type: Day Trading
 Risk per Trade: 4-6 points
 Transmission: Tradestation
 Trading Rule: Not Disclosed
 Required Capital: \$30,000
 System Cost: \$199.00 Monthly Subscription

Statistical Summary:
 Traded Since: 01/10/00
 Profit/Loss Total: \$67,895.00
 Rates of Return: 226.3167%
 Avg Annual Return: 42.4344%
 Total # of Trades: 543
 Winning # of Trades: 269
 Average Winning: \$1,271.67
 Average Losing: (\$1,000.60)
 Profit Factor: 1.25
 Sharpe Ratio*: 0.2407
 Sterling Ratio*: 0.4774
 Max Monthly DrawDown*: (\$23,667.50)

Latest Trades:

Entry	Exit	Buy	Sell	P/L
04/18/05	04/18/05	1149.40	1144.00	(\$1,150.00)
04/15/05	04/15/05	1147.60	1157.50	\$2,476.00
04/12/05	04/12/05	1175.50	1179.10	\$1,000.00
04/12/05	04/12/05	1180.50	1175.50	(\$1,250.00)
10/20/04	10/20/04	1106.90	1104.00	(2.90)
10/15/04	10/15/04	1106.90	1110.90	4.00
10/20/04	10/20/04	1106.70	1109.30	2.60

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



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