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Futures Truth Magazine

#3-2008 Issue

Gold, the Dow, T-Notes: Which Does Best During Recessions?

by Susan C. Walker

George's Corner:
Data - A Bigger Headache Than Ever

**More Data Concerns - Individual
Contract Data Versus Rollover Dates**
by Mike Chalek

System Trading Frequently Asked Questions
by William Gallwas

Are These Numbers Real?
by Barbara Mueller

New Systems In This Issue:

HO-No. 2, Maiz and Trigo
by eMarCoSoft y Cia Ltda

RC Intermediate
by Rickey Cheung

**Is There Order In
The Markets?**
by Joe Ross

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TradersStudio's revolutionary user interface let's you develop, optimize, test and trade systems on a basket of markets with a few mouse clicks. Use its powerful analytical tools to improve the performance and test the reliability of your existing systems or new ones you develop.

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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.

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GEORGE'S CORNER

Data - A Bigger Headache Than Ever

The development of a successful trading system depends on several factors: a good algorithm, robust optimization, a good testing platform and good data. The focus of this installment of George's Corner will deal with data. With the death of the pits we must trade markets that may or may not mirror the data we built our expectations upon.

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MORE DATA CONCERNS

As most of us are aware, back testing on actual contract data presents other types of problems. Mike Chalek, a 30 year trading veteran, investigates the issues involved with testing on individual contract data and handling rollover dates.

41



IS THERE ORDER IN THE MARKETS?

Are there definable chart formations that form the basic building blocks of price action? Joe Ross, a trader, author and trading educator with over 50 years of experience, feels that there is and is happy to show you proof.

48



GOLD, THE DOW, T-NOTES: WHICH DOES BEST DURING RECESSION?

Since economists now admit that it looks like the U.S. economy has entered a recession, many people may wonder whether they need to change the mix of their investments. Susan C. Walker, of Elliott Wave Investments, shows that conventional wisdom may be turned on its head.

54



SYSTEM TRADING FAQ'S

There seems to be a few questions asked over and over again regarding system trading and systems in general. Due to the increasing interest in the systematic approach to trading futures and trading in general, William Gallwas answers many of these themes.

56

EVERY TRADER SHOULD DO THIS BEFORE TRADING

- Drawdowns?
- Portfolios?
- Money Management?
- Required Equity?
- Correlations?

What are your system's results?

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CTA RESOURCE REVIEW

Wondering how some of the top CTA's are performing? Holliston Hurd takes a closer look at Optimus Capital Management. You will also find the YTD rankings of the Top 25 New CTAs. **58**



ARE THESE NUMBERS REAL?

With many investors looking more and more into investments with professional CTAs, and looking at performance tables many investors new to professionally managed futures have been asking questions regarding the performance of these advisors. Barbara Mueller, of Attain Capital Management, addresses several of the common questions that come up while reviewing CTA performance. **60**

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TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	277.9%
2	Anticipation	234.7%
3	Turbo Trader Pro	209.8%
4	Samurai 35	199.6%
5	Maxim	190.5%
6	SledgeHammer	166.5%
7	Crude Extreme	150.9%
8	Natural Gas Trader - MA	135.6%
9	Natural Gas Offense	133.8%
10	GK Grain Trader I	129.4%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	GK Grain Trader I	617.0%
2	GK Interest Trader	414.4%
3	Qtech Beans	408.9%
4	Maiz	402.5%
5	SledgeHammer	352.1%
6	Mesa T-Notes	346.9%
7	Ultimate Trading Device I	338.1%
8	Trigo	337.5%
9	Crude Extreme	301.5%
10	Kannatta	287.6%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation	234.7%
2	Turbo Trader Pro	209.8%
3	Samurai 35	199.6%
4	SledgeHammer	166.5%
5	Crude Extreme	150.9%
6	Natural Gas Trader - MA	135.6%
7	Natural Gas Offense	133.8%
8	Mesa T-Notes	128.7%
9	ATS-3200	121.4%
10	Natural Gas Trader - GA	119.9%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	277.9%
2	Maxim	190.5%
3	GK Grain Trader I	129.4%
4	Keystone	104.3%
5	Simple Harmony	88.2%
6	Dollar Trader for Currencies	84.7%
7	Tzar	68.1%
8	Super Turtle	65.7%
9	Trendchannel	64.1%
10	I-Master	56.7%

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

#3-2008

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	231	%C DayBreaker	Creative Breakthrough, Inc.	331	92	Cross Bow	Charles Le Beau
106	35	1-2-3 System	John Schmidt	606	170	Crude Day Trader	Chan So Han
198	59	1-2-3-4 System	John Schmidt	534	9	CrudeExtreme	Chan So Han
548	240	24.Fujiko	Takaiku Nishimura	511	242	CTS Crash Control	Creative Trading Systems, LLC
275	38	25X25	Charles Le Beau	250	162	Cyclone	Dr. John Clayburg
409	177	Abalone	Petros Development Corp.	543	204	DCB Coffee	Andy Waldock
207	134	Aberration	Keith Fitschen	546	181	DCB Cotton	Andy Waldock
300	172	Aberration Plus	Keith Fitschen	541	80	DCB Crude Oil	Andy Waldock
365	76	Advent	Scott Magnuson	542	138	DCB Lean Hogs	Andy Waldock
432	21	AlfaMAXX	Alfaranda CTA	544	104	DCB Lumber	Andy Waldock
307	24	Amos' Root	Giles Korznecki	547	166	DCB Nasdaq Swing	Andy Waldock
364	164	Andromeda	Petros Development Corp.	545	174	DCB Natural Gas	Andy Waldock
441	147	Andromeda 2	Petros Development Corp.	540	146	DCB Wheat	Andy Waldock
380	105	Anomaly 1	longtermtrading.com	306	53	DCB-Bond	Andy Waldock
381	106	Anomaly 2	longtermtrading.com	111	117	DCS II	PWA Futures
224	175	Anticipation	Advanced Systems Inc.	509	39	Delphi Universal	TradingVisions Systems, Inc.
295	257	Anticipation II	Advanced Systems Inc.	595	137	Delphi Universal II	TradingVisions Systems, Inc.
573	264	Anticipation III	Advanced Systems Inc.	594	238	Delphi Universal II Day	TradingVisions Systems, Inc.
574	265	Anticipation IV	Advanced Systems Inc.	136	235	Delta Threshold	Day Trading Inst.
279	191	Arcs	Alfaranda	4	133	Dennis RSI	Robert Dennis, Jr.
302	209	Arcs Plus	Alfaranda	82	176	Directional Movement	Welles Wilder
271	73	Athena	Brian Watson	400	65	DirecTrend	Steve Marshall
361	260	ATS-3200	Advanced Trading Sys.	236	62	Dollar Trader for Curr.	Dave Fox
362	250	ATS-6400	Advanced Trading Sys.	62	100	Dr. Jenkins System	Dr. David Jenkins
583	171	Aussie Trader	eMarCoSoft y Cia Ltda	125	183	Dual Cross System	David Wright
599	179	Auto 2 Way	Tim Rea	562	17	Dual Thrust	Mike Chalek
603	130	Auto Core Duo	Tim Rea	590	72	DualThrust 2	Mike Chalek
601	184	Auto ExtremeR	Tim Rea	240	115	Dynamic Breakout Sys	George Pruitt/FTC
600	208	Auto SpikeR	Tim Rea	303	201	Dynamic MovAvgCross	George Pruitt/FTC
602	254	Auto SwingR	Tim Rea	467	116	DynamicTrendTrading	Dave Reiter
469	144	Axiom Index	TradingVisions Systems, Inc.	265	142	Dynamo	Chuck Hughes
471	40	Axiom Long Term	TradingVisions Systems, Inc.	327	108	Early Bird	TradingVisions Systems, Inc.
425	220	AxSym	i8i.com	397	46	Early Bird II	TradingVisions Systems, Inc.
386	180	Balance Point	Daytrading Educators	431	49	Early Bird III	TradingVisions Systems, Inc.
269	136	Basis	Alfaranda	470	216	EGE 6%	Nihat Orhan
270	114	Basis II	Alfaranda	473	256	EGE7 High Low	Nihat Orhan
234	262	Belly Trader	Dr. John Clayburg	257	58	ETS - Daily	Michael Mermer
273	258	Big Dipper	Charles Le Beau	256	101	ETS - Interim	Michael Mermer
578	127	Black Crusader UD	Andrew Gibbs & Allan Kerr	272	45	ETS Day Trade	Michael Mermer
579	158	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	221	203	EuroDollar Indicator	George Panagakis
333	51	Black Gold	Giles Korznecki	445	20	EuroDynamics LT	Hafidli Eliasson
560	57	Black Gold - Petrol	eMarCoSoft y Cia Ltda	569	151	EuroMax	
124	110	Black or White	Troy Staman	288	34	EVE T Bond	Emil Van Essen
225	163	Bond & Yen Trdng. Sys.	George Panagakis	404	44	FGC Emerald	First Global Capital Mgmt.
397	200	Bond Blaster	Tom Stein	507	219	FMS Advantage	Fast Market Systems
121	266	BondPat	Lee Gettess	586	217	Franc Trader	eMarCoSoft y Cia Ltda
450	103	Bounce 2	Trade Maid	171	185	FT S&P DayTrade	Stafford Trading Co.
395	28	BRIX	Alfaranda	524	230	Fujiko.N	Takaiku Nishimura
296	246	Capcon1	Kevin Brown	483	75	Fusion	Strategic Trading Sys.
212	155	CatScan	Randy Stuckey	370	161	GearedUp	Steffen Orben
226	202	Catscan II	Randy Stuckey	401	141	GearedUpMk1	Steffen Orben
421	94	Catscan III	Randy Stuckey	605	145	GEMS NG Mini	Creative Breathrough, Inc.
422	56	Catscan III Const.	Randy Stuckey	332	69	Genesis B	Giles Korzenecki
563	167	CatsCan IV	Randy Stuckey	294	14	GK Currency Trader	H. G. Knees
564	157	CatsCan IV Const	Randy Stuckey	349	93	GK Energy Trader	H. G. Knees
350	25	Challenger	S. L. Pee	487	67	GK-Energy Trader II	H. G. Knees
342	98	Checkmate	Strategic Trading Sys.	489	1	GK-Grain Trader I	H. G. Knees
343	195	CoatTails	longtermtrading.com	348	2	GK-Interest Trader	H. G. Knees
278	88	Compass	Ziad Chahal	488	243	GK-Meat Trader I	H. G. Knees
338	188	Countdown	longtermtrading.com	550	189	GK Universal Trader I	H. G. Knees

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

Systems Tracked In This Issue				#3-2008			
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
551	89	GK Universal Trader II	H. G. Knees	493	251	Qtech Wheat	Dave Poxon
253	86	Golden SX	Randy Stuckey	42	190	QUAD	Joe Bristor
254	112	Golden SX Const.	Randy Stuckey	187	121	R-Breaker	Rich Saidenberg
177	192	Grand Cayman System	Mike Chisolm	570	226	RC Advance ++	Rickey Cheung
572	194	HI%Mid	Seival Systems	566	122	RC Book 2	Rickey Cheung
346	131	Hi-Lo Swing	David McLarney	565	91	RC Chance	Rickey Cheung
491	97	HiProb	Seival Systems	597	111	RC Chance+	Rickey Cheung
607	186	HO - No2	eMarCoSoft y Cia Ltda	592	239	RC Courage	Rickey Cheung
366	29	I-Master	Keith Fischen/Murray Ruggiero	567	229	RC Edge	Rickey Cheung
415	31	Impetus	TradingVisions Systems, Inc.	610	160	RC Intermediate	Rickey Cheung
589	23	Impetus SP	TradingVisions Systems, Inc.	576	218	RC Shine	Rickey Cheung
523	139	Intensity	Christian Smart, Ph.D.	461	165	RC Success	Rickey Cheung
577	125	Intensity LT	Christian Smart, Ph.D.	519	241	RC Success 3	Rickey Cheung
334	214	JJ	Giles Korzenecki	598	225	RC Trend	Rickey Cheung
584	10	Kannatta	eMarCoSoft y Cia Ltda	340	126	Ready-Set-Go	longtermtrading.com
538	118	Keystone	Founder Trading	582	119	Red Copper	eMarCoSoft y Cia Ltda
193	95	Kylie	Harvest Trading	123	255	Reverse Trend Entry	Troy Staman
274	227	Lil' Dipper	Charles Le Beau	186	234	R-Levels	Rich Saidenberg
247	252	Lil Gapper	David Wright	268	232	R-Mesa 3	John Ehlers/Mike Barna
451	213	Longrifle	Adam Grimes	411	197	R-Mesa 5	John Ehlers/Mike Barna
266	60	Magnet	Lapis Trading Strategies	436	187	S&P Day	Hafidli Eliasson
609	4	Maiz	eMarCoSoft y Cia Ltda	472	11	SAGA	Carlos Chaves
384	50	Market Direction	Giles Korzenecki	417	178	Samba	Dance With the Markets
203	212	Market Mapping	Lee Gettess	283	248	Samurai_35	Futures Research
383	113	Market Rider	Parviz Hamedanian	281	36	Samurai_7	Futures Research
552	15	Maxim	Founder Trading	105	26	Scooter	Robert Dennis Jr
585	169	Maya Legacy	eMarCoSoft y Cia Ltda	114	159	Second Income	Gila Brock
480	132	Mechwarrior-SP	Andrew Gibbs	248	79	Sentive Yen System	Sentive Trading Co.
485	153	Mechwarrior-ES	Andrew Gibbs	297	261	Serendipity	Charles LeBeau
321	74	MESA Bonds	John Ehlers/Mike Barna	430	123	Shockwave	Keener Capital Mgmt.
435	6	Mesa T-Notes	John Ehlers/Mike Barna	298	245	Sidewinder	Charles LeBeau
412	223	MesaMAX	John Ehlers/Mike Barna	255	32	Sierra Hotel	Mesa
104	16	Mike Culler System	Mike Culler	571	55	Simple Harmony	Murray Ruggiero
280	82	Millenium 2000	Randy Stuckey	581	5	SledgeHammer	Greg Jewell
31	128	Miracle Trading Mthd.	R. C. Allen	232	205	SP \ U	Financial Facilitators
596	206	Mosaic	Founder Trading	535	198	Spartan	Joseph Ford
322	48	Moving Avg. Reversal	S. L. Pee & M. H. Pee	438	207	Spectrum	TradingVisions Systems, Inc.
34	247	Murlantic Cattle Method	Mrs. M. Sanderford	413	168	SPMD 500	Giles Korzenecki/Dave Wresinski
525	224	Naka89	Kazuhiko Nakayama	344	42	STAT	Randy Stuckey
526	87	Natural Gas Offense	Advanced Systems Inc.	345	22	STAT Const	Randy Stuckey
505	63	Natural Gas Trader-GA	Advanced Systems Inc.	410	96	Statmirror	Piotr Michalak
506	68	Natural Gas Trader-LA	Advanced Systems Inc.	258	193	STC S&P DayTrade	Stafford Trading
504	61	Natural Gas Trader-MA	Advanced Systems Inc.	347	99	STO-X	David McLarney
204	233	NCR	Joseph Stowell	335	249	Strategic	Charles LeBeau
26	222	Night & Day Daytrading	Joe Bristor	561	150	Super Turtle	Murray Ruggiero
378	78	Octane	Keener Capital Mgmt.	140	236	Support/Resistance	Walter Studnicki
559	154	OCTANE92	eMarCoSoft y Cia Ltda	84	129	Swing Index System	Welles Wilder
65	85	Parabolic Stop	Welles Wilder	374	52	Synergy	Strategic Trading Sys.
440	124	Pegasus	Petros Development Corp.	251	267	TBond 2000	David Wright
304	77	Pendulum	Stafford Trading Co.	139	135	T-Bonds Day_Trade	Walter Studnicki
575	215	PowerTrader	B. Antrobus	242	228	The Big Blue	Vilar Kelly
399	149	Prism Growth	Mark Keating	196	143	The Mystery System	Peter Aan
231	84	Profit Quest	ProfitQuest Systems	309	37	Theta	Scott Lowry
102a	182	PULSAR Imp. Pattern	Joe Duffy	496	196	Time	Urban Jaekle
102b	54	PULSAR Volatility	Joe Duffy	228	64	Top Ten System	Tarus Trading
591	199	PUMP #1	eMarCoSoft y Cia Ltda	93	83	Trader's Profit Motive	Traders Software
492	3	Qtech Beans	Dave Poxon	515	107	Trend Harmony	Murray Ruggiero
495	263	Qtech Bellies	Dave Poxon	299	109	Trend One	PWA Futures
494	244	Qtech Cattle	Dave Poxon	604	30	Trend Weaver	TimingCharts.com
568	221	Qtech S&P	Dave Poxon	292	19	Trendchannel	John Tolan

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

Systems Tracked In This Issue

#3-2008

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
17	211	Trender	Walter Studnicki	291	210	Vega	Eric Maeder & Richard Best
608	8	Trigo	eMarCoSoft y Cia Ltda	442	259	Vixen	Emily Robertson
387	27	Tuition-LT	Skyline Computers	85	81	Volatility	Welles Wilder
539	70	Turbo Trader Pro	Peter Zwag	59	47	VOLPAT	Lee Gettess
293	152	Turnkey	Chuck Hughes	126	148	Watch and Wait	Ralph Vince
249	90	Turtle Trading System	Michael Dillon	339	156	Waverider	longtermtrading.com
426	43	Tzar	Alfaranda, CTA	318	33	Weaver	Alfaranda
323	7	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee	319	41	Weaver MT	Alfaranda
324	18	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee	262	237	William Tell Bonds	Erik Been
133	173	Universal	Stafford Trading Co.	267	253	XS Bonds	Emil Van Essen
468	66	Universal 2.0	Stafford Trading Co.	367	140	Zeeport	Alfaranda
199	102	Universal LT	Stafford Trading Co.	233	120	Zenith* 1000	Ron Thieme
308	12	USOne	Giles Korzenecki	558	71	ZumaFria	eMarCoSoft y Cia Ltda
437	13	VC Daytrader	Veecee Corp.				

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: fruth@aol.com. The pool in its current structure has been in operation since March 2004.

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

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

Composite Performance of The Pool for the MSS program

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

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

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

WANTED

Mechanical Daytrade System for Stock Indices

A Mechanical Daytrade which

- > **has Full Support**
- > **Fully Revealed Logic**
- > **Exact Signals**
- > **Tradestation Program**
- > **Simple to Use**
- > **Less than \$1500**

Stafford Trading's V-Based Day-trade System is a Mechanical Trading System which tests well hypothetically for multiple stock indices. It is a day-trade system which tries to capture only the major move of the day.

Stafford Trading Company
www.staffordtrading.com



Two Types of Entries

The system uses 2 entry methods. An opening range breakout method AND a key reversal day entry method. It is a "White Box" system. Everything is fully revealed in a detailed manual.

Bottom Line - This system has a simple, logical design. And, at \$1200, it is half the price of some other systems.

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lundish@aol.com

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

#3-2008**RANKING BY SPECIFIC COMMODITY**

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

Bond			S&P			Day Trade		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Weaver MT	319	263.5%	1 SledgeHammer	581	166.5%	1 Turbo Trader Pro	539	209.8%
2 Samurai_35	283	199.6%	2 Impetus SP	589	150.6%	2 Keystone	538	172.5%
3 Trend One	299	147.7%	3 R-Mesa 3	268	99.7%	3 CrudeExtreme	534	150.9%
4 Grand Cayman System	177	137.9%	4 Keystone	538	92.1%	4 Impetus SP	589	150.6%
5 Checkmate	342	132.3%	5 Tzar	426	90.9%	5 RC Chance+	597	124.1%
6 ATS-3200	361	121.4%	6 R-Breaker	187	70.0%	6 Keystone	538	107.0%
7 Samurai_7	281	112.7%	7 STC S&P DayTrade	258	60.5%	7 R-Mesa 3	268	99.7%
8 Challenger	350	109.6%	8 Cyclone	250	51.0%	8 Bounce 2	450	96.1%
9 ETS - Daily	257	108.9%	9 RC Chance+	597	46.6%	9 Keystone	538	92.1%
10 Scooter	105	89.7%	10 RC Success	461	46.2%	10 Early Bird III	431	80.8%
11 1-2-3 System	106	83.3%	11 %C DayBreaker	405	45.5%	11 RC Chance	565	76.7%
12 William Tell Bonds	262	75.6%	12 Mechwarrior	480	42.9%	12 Impetus	415	75.8%
13 Lil' Dipper	274	71.3%	13 Early Bird	327	42.7%	13 R-Breaker	187	70.0%
14 CatScan	212	66.3%	14 Magnet	266	40.1%	14 STC S&P DayTrade	258	60.5%
15 MESA Bonds	321	61.8%	15 Early Bird II	580	38.6%	15 Cyclone	250	51.0%
16 Ready-Set-Go	340	57.6%	16 RC Chance	565	37.9%	16 Crude Day Trader	606	50.2%
17 DCB-Bond	306	52.9%	17 ETS Day Trade	272	37.7%	17 Early Bird II	580	49.7%
18 Universal LT	199	51.7%	18 Dual Thrust	562	34.7%	18 RC Chance+	597	46.6%
19 Compass	278	51.3%	19 VOLPAT	59	32.7%	19 RC Success	461	46.2%
20 EVE T Bond	288	46.3%	20 Trader's Profit Motive	93	31.4%	20 %C DayBreaker	405	45.5%
21 Turtle Trading System	249	37.2%	21 R-Levels	186	29.9%	21 Early Bird	327	42.7%
22 Universal	133	35.3%	22 RC Book 2	566	28.5%	22 Early Bird II	580	38.6%
23 BRIX	395	34.1%	23 Black Crusader UD	578	28.4%	23 RC Chance	565	37.9%
24 Sidewinder	298	31.4%	24 Zeeport	367	26.5%	24 ETS Day Trade	272	37.7%
25 Basis	269	29.2%	25 AlfaMAXX	432	25.8%	25 RC Success	461	34.5%
26 XS Bonds	267	26.8%	26 FT S&P DayTrade	171	25.0%	26 VOLPAT	59	32.7%
27 Tuition-LT	387	25.9%	27 I-Master	366	23.9%	27 R-Levels	186	29.9%
28 Fusion	483	22.5%	28 Early Bird III	431	23.1%	28 RC Book 2	566	28.9%
29 Basis II	270	19.4%	29 VC Daytrader	437	22.5%	29 RC Book 2	566	28.5%
30 25X25	275	18.7%	30 Balance Point	386	22.3%	30 Zeeport	367	26.5%
31 Volatility	85	13.8%	31 RC Intermediate	610	21.3%	31 AlfaMAXX	432	25.8%
32 Watch and Wait	126	9.6%	32 R-Mesa 5	411	20.6%	32 FT S&P DayTrade	171	25.0%
33 Ultimate Trading Dev. II	324	8.9%	33 PULSAR Volatility	102b	19.7%	33 Early Bird III	431	23.1%
34 USOne	308	7.5%	34 Bounce 2	450	19.4%	34 VC Daytrader	437	22.5%
35 Serendipity	297	-5.2%	35 Zenith* 1000	233	19.0%	35 Balance Point	386	22.3%
36 Big Dipper	273	-6.6%	36 Spectrum	438	18.3%	36 RC Intermediate	610	21.3%
37 Countdown	338	-10.2%	37 Octane	378	18.3%	37 R-Mesa 5	411	20.6%
38 Moving Avg. Reversal	322	-10.2%	38 SP \ U	232	17.8%	38 Bounce 2	450	19.4%
Mini Russell			Russell			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 DualThrust 2 Short	590	465.3%	1 Dual Thrust	562	202.5%	1 GK Universal Trader II	551	153.9%
2 Maxim	552	254.6%	2 I-Master	366	148.5%	2 Axiom Long Term	471	121.8%
3 DualThrust 2 Long	590	221.5%	3 Tzar	426	101.0%	3 Black or White	124	96.4%
4 Turbo Trader Pro	539	209.8%	4 Bounce 2	450	96.1%	4 Capcon1	296	92.6%
5 Keystone	538	172.5%	5 Early Bird III	431	80.8%	5 Millenium 2000	280	86.0%
6 HiProb	491	99.7%	6 Early Bird II	580	49.7%	6 Grand Cayman System	177	61.0%
7 HI%Mid	572	96.3%	7 Spectrum	438	4.6%	7 Aberration	207	54.9%
8 Impetus	415	75.8%	8 CTS Crash Control	511	-9.1%	8 Samurai_7	281	46.0%
9 Black Crusader UD Mini	579	-1.5%			9 Volatility	85	36.7%	
10 Shockwave	430	-16.0%			10 Waverider	339	31.4%	
11 Mosaic	596	-30.4%			11 Arcs	279	24.3%	
12 Samba	417	-56.5%			12 Pegasus	440	19.3%	
13 Delphi Universal II Day	594	-98.9%			13 Golden SX	253	13.3%	
14 Vixen	442	-235.1%			14 STO-X	347	11.8%	
					15 Directional Movement	82	8.3%	
					16 Athena	271	2.4%	

#3-2008

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			Dollar Index		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 CatsCan IV Const	564	238.9%	1 Trend Weaver	604	112.9%	1 Trend Weaver	604	199.8%
2 CatsCan IV	563	188.7%	2 Dollar Trader for Curr.	236	104.8%	2 CatsCan IV Const	564	176.9%
3 Anomaly 2	381	138.8%	3 1-2-3-4 System	198	88.4%	3 CatsCan IV	563	171.1%
4 DynamicTrendTrading	467	121.7%	4 Dynamic Breakout Sys	240	83.7%	4 Synergy	374	139.3%
5 Ready-Set-Go	340	120.2%	5 Grand Cayman System	177	82.8%	5 Catscan III	421	99.2%
6 Catscan III	421	110.9%	6 Bond & Yen Trdng. Sys.	225	75.5%	6 STAT	344	96.8%
7 Challenger	350	108.9%	7 Intensity LT	577	63.5%	7 Catscan III Const.	422	88.0%
8 Anomaly 1	380	107.7%	8 Turtle Trading System	249	62.4%	8 1-2-3-4 System	198	87.5%
9 Synergy	374	103.6%	9 Scooter	105	62.3%	9 Market Rider	383	87.2%
10 GK-Currency Trader	294	102.9%	10 GK Universal Trader I	550	62.2%	10 Checkmate	342	82.9%
11 Intensity LT	577	102.5%	11 Basis II	270	55.9%	11 Fusion	483	82.7%
12 Sierra Hotel	255	100.9%	12 Parabolic Stop	65	52.3%	12 DirecTrend	400	72.8%
13 Ultimate Trading Dev. I	323	98.3%	13 Universal LT	199	52.0%	13 CatScan	212	72.4%
14 1-2-3-4 System	198	96.9%	14 DCS II	111	50.1%	14 GK-Currency Trader	294	66.9%
15 Catscan III Const.	422	93.3%	15 Catscan III	421	49.6%	15 Directional Movement	82	60.4%
16 Simple Harmony	571	89.7%	16 Catscan III Const.	422	48.4%	16 STAT Const	345	56.9%
17 Andromeda	364	89.0%	17 Golden SX Const.	254	48.1%	17 Basis	269	50.1%
18 Ultimate Trading Dev. II	324	88.6%	18 The Mystery System	196	46.0%	18 Compass	278	37.1%
19 DirecTrend	400	86.8%	19 Top Ten System	228	43.4%	19 Axiom Long Term	471	31.2%
20 Dollar Trader for Curr.	236	86.4%	20 Trendchannel	292	41.0%	20 Parabolic Stop	65	-7.4%
21 Amos' Root	307	85.0%	21 Weaver	318	40.1%	21 Profit Quest	231	-24.4%
22 Market Direction	384	84.3%	22 Theta	309	33.3%	22 Volatility	85	-38.1%
23 Pegasus	440	84.0%	23 CatScan	212	32.9%	23 Swing Index System	84	-96.6%
24 Andromeda-2	441	81.3%	24 Catscan II	226	31.8%			
25 Checkmate	342	79.2%	25 Dr. Jenkins System	62	31.5%			
26 BRIX	395	76.7%	26 GearedUp	370	30.7%			
27 Market Rider	383	76.6%	27 Directional Movement	82	30.3%			
28 EuroDynamics LT	445	71.6%	28 Super Turtle	561	30.1%			
29 Catscan II	226	70.9%	29 Golden SX	253	28.8%			
30 Samba	417	68.7%	30 Sierra Hotel	255	28.1%			
Natural Gas			Crude Oil			Coffee		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
1 Dual Thrust	562	349.4%	1 Trend Weaver	604	191.3%	1 Anticipation	224	234.7%
2 Natural Gas Trader-MA	504	135.6%	2 Dual Thrust	562	143.6%	2 Parabolic Stop	65	147.0%
3 Natural Gas Offense	526	133.8%	3 Black Gold - Petrol	560	84.6%	3 Scooter	105	133.2%
4 Natural Gas Trader-GA	505	119.9%	4 Universal 2.0	468	80.5%	4 1-2-3 System	106	113.9%
5 Natural Gas Trader-LA	506	115.7%	5 Market Direction	384	67.5%	5 The Mystery System	196	106.1%
6 Simple Harmony	571	91.9%	6 BRIX	395	66.9%	6 Universal	133	95.1%
7 Super Turtle	561	87.9%	7 Intensity LT	577	52.8%	7 Catscan II	226	94.2%
8 Samurai_7	281	62.0%	8 SAGA	472	47.1%	8 Anticipation II	295	81.7%
9 GK-Energy Trader	349	42.3%	9 Weaver	318	46.0%	9 Top Ten System	228	65.2%
10 Universal 2.0	468	42.1%	10 GK Energy Trader II	487	46.0%	10 Watch and Wait	126	54.0%
11 Samba	417	37.0%	11 Black Gold	333	39.2%	11 CatsCan IV Const	564	51.7%
12 Trend Harmony	515	35.0%	12 Golden SX Const.	254	32.4%	12 CatsCan IV	563	51.7%
13 GK Energy Trader II	487	34.0%	13 Aberration	207	29.8%	13 PowerTrader	575	51.4%
14 Arcs	279	27.8%	14 Pegasus	440	28.3%	14 Golden SX	253	39.7%
15 Waverider	339	27.6%	15 STAT	344	28.0%	15 Market Direction	384	37.3%
16 Swing Index System	84	26.6%	16 DirecTrend	400	27.7%	16 Andromeda-2	441	32.2%
17 DirecTrend	400	24.0%	17 DCB Crude Oil	541	27.0%	17 Golden SX Const.	254	21.8%
18 Intensity LT	577	21.4%	18 Theta	309	25.2%	18 DCS II	111	20.2%
19 Parabolic Stop	65	18.8%	19 Axiom Long Term	471	23.5%	19 DirecTrend	400	15.9%
20 Volatility	85	17.6%	20 Basis II	270	23.4%	20 Kylie	193	12.7%
21 Basis II	270	15.9%	21 Golden SX	253	23.2%	21 Turtle Trading System	249	10.5%
22 Athena	271	15.8%	22 Turtle Trading System	249	18.6%	22 Athena	271	10.5%
23 Catscan III	421	14.3%	23 Tuition-LT	387	17.9%	23 Aberration	207	-0.6%
24 Ready-Set-Go	340	13.8%	24 Dynamic Breakout Sys	240	14.8%	24 Anticipation IV	574	-6.8%

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TESTING INFORMATION

BLACK BOX SYSTEMS !

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

ACCURACY ASSURED

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

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

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

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

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

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

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

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

TESTING

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

see actual trade-by-trade results after optimization.

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

DATA PROVIDERS

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

CALCULATIONS USED IN TABLES

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

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

Rank by % Chng	System Name	System #	Day Trd.	Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
						(6)											
						2003	2004	2005	2006	2007							
1	GK Grain Trader I	489		Corn	11/04	n/a	0	613	-2725	1463	0	0	0	0	-1325	0	
	GK Grain Trader I	489		Rough Rice	11/04	n/a	-1335	-250	-4675	-3045	0	0	-1395	0	0	-1065	
	GK Grain Trader I	489		Wheat	11/04	n/a	0	1088	-4713	8725	-800	0	0	0	0	8900	
2	GK-Interest Trader	348		Bonds	2/01	5090	-8200	-30	1170	-3250	-2390	1400	0	0	700	0	
	GK-Interest Trader	348		T Note	2/01	2130	-6380	-6910	3200	-100	0	-930	0	0	320	0	
3	Qtech Beans	492		Soybeans	4/05	n/a	n/a	-7150	-6363	-975	3175	-2775	-63	2725	-1438	-3750	2300
4	Maiz	609		Corn	11/07	n/a	n/a	n/a	n/a	3388	n/a	n/a	n/a	n/a	n/a	n/a	
5	SledgeHammer	581		S&P	1/06	n/a	n/a	n/a	6450	114450	-2375	9250	2200	11500	16625	8875	8525
6	Mesa T-Notes	435		T Note	1/03	7810	3226	-2350	-2575	5408	0	0	0	2483	-825	3037	713
7	Ultimate Trading Dev. I	323		Euro C	8/00	8013	6725	-5001	9901	14750	0	2100	0	0	1725	0	0
	Ultimate Trading Dev. I	323		Jap Yen	8/00	4225	-5926	2174	-12063	-2463	0	-3450	0	-1113	1938	0	0
8	Trigo	608		Wheat	11/07	n/a	n/a	n/a	n/a	8813	n/a	n/a	n/a	n/a	n/a	n/a	
9	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	n/a	645	5218	1483	1248	743	825	78	-275	763
10	Kannatta	584		Can Dollar	1/07	n/a	n/a	n/a	n/a	13940	0	5275	0	2455	0	4845	-525
11	SAGA	472		T Note	4/04	n/a	-8120	-2270	3580	7290	-1290	950	2400	-1070	1600	0	0
	SAGA	472		Crude	4/04	n/a	9110	-11610	4690	19430	-2720	-2530	4210	0	810	0	17680
	SAGA	472		Euro C	4/04	n/a	3974	-6188	-7164	5799	0	1400	-1225	0	-4638	0	0
	SAGA	472		Jap Yen	4/04	n/a	-1575	11900	-16791	576	0	2738	0	-1863	2413	0	-2125
12	USOne	308		Bonds	5/00	-3663	-2788	-3525	-550	-1806	0	0	0	0	0	0	769
	USOne	308		T Note	3/02	-2322	2225	-4506	-1003	-744	0	0	0	0	0	0	1081
13	VC Daytrader	437	*	S&P	8/03	800	-19700	-11900	525	32900	-3150	-9600	9575	7275	11625	-825	2350
14	GK-Currency Trader	294		\$ Index	7/98	3810	5260	-530	-4730	1720	0	870	-520	0	-300	0	0
	GK-Currency Trader	294		S Franc	7/98	-3824	-1924	551	-7613	-4050	0	0	0	-3088	0	0	0
	GK-Currency Trader	294		Jap Yen	7/98	-1164	-21263	11838	-10400	-8788	0	550	0	-1875	-2088	0	-2338
	GK-Currency Trader	294		Euro C	12/98	6075	12000	-588	-3738	9525	0	2100	-1350	0	-2150	0	0
15	Maxim	552		Mini Russell	4/06	n/a	n/a	n/a	11720	21245	1140	-35	4775	1640	1980	-1200	1485
	Maxim	552		Mini S&P	4/06	n/a	n/a	n/a	5613	13573	988	325	2350	1238	1413	688	63
16	Mike Culler System	104		S Franc	7/89	2899	-20527	-3065	-5588	3525	0	500	-1225	2038	-213	-250	-1000
	Mike Culler System	104		Jap Yen	7/89	2662	-7263	-16552	3001	163	-1925	2313	913	-1663	3250	-2850	-188
17	Dual Thrust	562		S&P	8/06	n/a	n/a	n/a	1450	27200	7875	-16600	-11425	-14650	17175	-4475	14425
	Dual Thrust	562		Euro C	8/06	n/a	n/a	n/a	1837	10050	0	1825	200	3938	-988	-3763	0
	Dual Thrust	562		Nat Gas	8/06	n/a	n/a	n/a	24600	96310	8500	13120	12380	16630	1700	5730	15540
	Dual Thrust	562		Crude	8/06	n/a	n/a	n/a	-3260	21600	4730	-3160	3120	2190	-2280	4390	10260
	Dual Thrust	562		Russell 2K	8/06	n/a	n/a	n/a	45600	47725	2350	-8950	14125	-5475	24450	17800	-1525
	Dual Thrust	562		Unleaded	8/06	n/a	n/a	n/a	-6967	53461	8333	21773	-5351	-3415	-1260	5510	7426
	Dual Thrust	562		Mid Cap	8/07	n/a	n/a	n/a	0	45050	0	0	0	0	-38000	16200	6225
	Dual Thrust	562		Silver	8/07	n/a	n/a	n/a	0	-1895	0	0	0	0	-3395	0	8015
	Dual Thrust	562		Gold	8/07	n/a	n/a	n/a	0	10590	0	0	0	0	-2670	7360	2020
18	Ultimate Trading Dev. II	324		Bonds	8/00	7690	2250	-5750	-1130	2830	0	-2980	0	-520	1020	0	0
	Ultimate Trading Dev. II	324		B Pound	8/00	9188	6493	-2469	3207	-4719	0	-1675	-900	0	-1144	0	0
	Ultimate Trading Dev. II	324		Euro C	8/00	6463	6787	-8676	6263	14750	0	2100	0	0	1725	0	0
	Ultimate Trading Dev. II	324		Euro\$	8/00	-1125	100	-1250	50	-1575	0	175	0	-125	-350	0	-800
	Ultimate Trading Dev. II	324		Jap Yen	8/00	4225	-9913	10488	-14227	-276	0	-3450	0	-1138	2800	0	0
	Ultimate Trading Dev. II	324		S Franc	8/00	-8638	7138	-2376	-1212	-988	0	-1313	0	0	0	0	0
19	Trendchannel	292		Jap Yen	6/98	-3126	-1375	8087	-13252	438	0	2513	0	-463	2075	0	-1275
	Trendchannel	292		Euro C	12/98	14475	5762	-5339	-11501	-4239	0	2100	-3563	0	-5200	0	0
	Trendchannel	292		T Note	6/98	960	1020	-3590	1730	4930	-1610	550	0	20	1600	0	0
20	EuroDynamics LT	445		Euro C	9/03	-1763	6338	988	2263	9250	0	2150	0	200	0	0	2450
21	AlfaMAXX	432	*	S&P	5/03	-7500	-14100	-12225	15400	45526	900	-2650	4226	12050	12400	-1550	2375
22	STAT Const	345		Rough Rice	5/01	-1910	-226	6	-5390	-1236	586	0	-1216	0	-1014	-416	966
	STAT Const	345		Jap Yen	5/01	-4602	-4125	10613	-14501	-6639	0	1500	0	-1863	500	0	-2563
	STAT Const	345		Crude	5/01	-6770	7310	-11520	90	21970	-1790	-3870	1150	0	-1130	0	20950
	STAT Const	345		\$ Index	5/01	10410	1740	-2060	-4500	-1060	0	260	-470	0	-460	0	0
	STAT Const	345		S Franc	5/01	-3550	1301	-8113	-10539	-6613	0	-1925	0	-225	-2338	0	0
	STAT Const	345		T Note	5/01	-4030	2190	-6320	3210	2970	0	360	0	-1500	650	0	0
	STAT Const	345		Euro C	1/01	14926	3948	2962	-8851	1887	0	1413	-1500	0	-2763	0	0
23	Impetus SP	589	*	S&P	12/06	n/a	n/a	n/a	-2650	35825	-300	1275	6475	3350	6875	-2100	-1450
24	Amos' Root	307		Jap Yen	5/00	-2350	-11288	2463	6088	-2263	0	0	0	0	0	0	-1275
	Amos' Root	307		Euro C	5/00	14288	2113	8400	-6738	11388	0	6063	0	0	-1775	0	0
25	Challenger	350		Bonds	3/01	5950	5220	780	9950	4340	0	3700	0	0	640	0	0
	Challenger	350		B Pound	3/01	-4163	-4470	-8894	8044	1482	0	950	0	0	2344	0	0
	Challenger	350		Euro C	3/01	13689	8524	9075	-15813	8587	0	2100	263	-2638	-2063	0	0
	Challenger	350		Cotton	3/01	-10900	7055	-12445	805	-4560	3210	0	-1120	0	-2275	-2550	0
	Challenger	350		Jap Yen	3/01	-9826	2212	8725	-9563	5687	0	4138	0	0	-1238	0	0
	Challenger	350		S Franc	3/01	3763	2725	6963	-15038	-3538	0	-1188	0	-1425	-600	0	0
26	Scooter	105		Bonds	12/89	21680	-4850	2940	4490	11580	920	1130	2030	0	760	-470	-1050
	Scooter	105		Jap Yen	12/89	-5002	12313	3374	-13327	536	-1188	2150	-1513	0	1500	-438	-113
	Scooter	105		Copper	12/89	-2715	4849	-5063	-1412	34939	17513	-8963	2188	1463	675	-9450	4175
	Scooter	105		Crude	12/89	1150	2800	-28200	2990	14930	540	680	-120	0	250	0	22000
	Scooter	105		Coffee	12/89	-11608	12413	-17193	-15226	12057	2044	-694	2288	0	2531	-1294	4500
27	Tuition-LT	387		Bonds	5/02	-3180	3310	-2600	6030	-2310	0	-1490	0	0	-1080	0	0
	Tuition-LT	387		T Note	5/02	-2840	1430	-5080	2630	140	-1360	240	0	-700	370	0	0
	Tuition-LT	387		Jap Yen	5/02	-5113	-2424	10426	-8375	-3151	0	2000	0	-1388	-2700	0	0

					All Statistics Based On Last 12 Months Performance										Combined				
					12 Mos		12 Mos			Max		Min.		%Chng		Total	Total	%Chng	%Chng
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-ined	Net	Max	Min.Req	%Chng	%Chng
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Release	Release
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
0	0	0	0	6025	4700	1325	2	50.0	6025	-1325	1	1500	313.3%	617.0%	5375	2725	104.9%	129.4%	129.4%
0	0	0	0	13025	10565	2460	3	33.3	13025	-1223	2	1650	640.3%	617.0%	3720	9305	66.0%	129.4%	129.4%
0	0	0	0	9025	17125	800	3	66.7	8963	-811	1	2100	815.5%	617.0%	14125	4888	196.9%	129.4%	129.4%
5520	0	0	2110	110	7450	2390	7	71.4	2164	-1681	1	2700	275.9%	414.4%	-13910	26590	-71.1%	-36.5%	-36.5%
4800	0	0	5430	1580	11200	2320	7	71.4	2832	-1476	1	1800	622.2%	414.4%	2000	23730	15.3%	-36.5%	-36.5%
0	0	0	0	9638	9813	6213	25	60.0	1573	-1378	2	2400	408.9%	408.9%	-4850	20075	-65.5%	-65.5%	-65.5%
n/a	3388	0	2650	0	6038	0	2	100.0	3019	0	0	1500	402.5%	402.5%	6038	0	402.5%	402.5%	402.5%
39300	16325	14475	-2425	44075	166350	8600	124	62.1	2854	-1137	5	47250	352.1%	352.1%	177025	9600	166.5%	166.5%	166.5%
0	0	2657	1050	-2870	6245	2930	15	53.3	1965	-1351	2	1800	346.9%	346.9%	12356	7886	128.7%	128.7%	128.7%
11913	0	0	6550	7388	29675	0	5	100.0	5935	0	0	6300	471.0%	338.1%	47988	13800	98.3%	56.2%	56.2%
3200	0	0	6463	4875	11913	4563	7	71.4	3335	-2375	1	6000	198.6%	338.1%	5538	23413	11.9%	56.2%	56.2%
n/a	8813	-1725	0	0	7088	1725	2	50.0	8813	-1726	1	2100	337.5%	337.5%	7088	1725	337.5%	337.5%	337.5%
15	-10	-1208	1280	2975	7915	2763	123	49.6	426	-292	5	2625	301.5%	301.5%	8910	2763	150.9%	150.9%	150.9%
2805	0	-1385	0	-3115	10355	4500	7	57.1	3845	-1669	2	3600	287.6%	287.6%	9440	4500	209.8%	209.8%	209.8%
5300	0	4510	1800	1590	15790	1290	10	70.0	2593	-787	2	1800	877.2%	257.9%	8380	10710	114.0%	42.2%	42.2%
0	0	0	0	0	17450	5250	5	60.0	7567	-2626	2	11250	155.1%	257.9%	21620	28940	47.1%	42.2%	42.2%
12538	0	0	3713	7388	19175	5863	8	50.0	6406	-1612	3	6300	304.4%	257.9%	7525	21188	29.3%	42.2%	42.2%
2238	-2500	0	4938	7138	12975	2500	8	62.5	3893	-2163	1	6000	216.3%	257.9%	6188	17113	25.3%	42.2%	42.2%
0	0	0	3863	0	4631	0	2	100.0	2316	0	0	2700	171.5%	255.1%	1613	15081	7.5%	24.1%	24.1%
0	0	0	5769	0	6850	0	2	100.0	3425	0	0	1800	380.6%	255.1%	5084	10397	45.8%	24.1%	24.1%
16400	3025	13600	6350	2700	59325	20950	186	55.4	2081	-1870	8	23625	251.1%	251.1%	25275	57675	22.5%	22.5%	22.5%
4360	-1660	0	-40	1800	4510	1700	7	42.9	2343	-632	2	3300	136.7%	248.9%	21900	8170	66.9%	41.2%	41.2%
4313	0	0	8500	5838	15563	3088	4	75.0	6217	-3088	1	4200	370.5%	248.9%	8475	25738	20.3%	41.2%	41.2%
-825	0	0	6463	4875	4763	7125	7	42.9	3963	-1786	4	6000	79.4%	248.9%	-14438	36988	-24.3%	41.2%	41.2%
11913	0	0	6550	7388	24450	3500	6	66.7	6988	-1760	2	6300	388.1%	248.9%	61600	13750	102.9%	41.2%	41.2%
3300	3120	2295	2255	3730	24485	2075	55	74.5	841	-711	2	8100	302.3%	241.1%	41245	2365	254.6%	190.5%	190.5%
2838	1510	1110	1700	3613	17833	1525	54	79.6	527	-438	2	9450	188.7%	241.1%	25608	1525	135.5%	190.5%	190.5%
6450	-1613	-1938	5575	1463	9788	3963	36	38.9	1765	-679	4	4200	233.0%	233.1%	-2000	41188	-2.5%	15.1%	15.1%
3938	2113	0	4863	3225	13988	3038	31	38.7	2181	-641	6	6000	233.1%	233.1%	31288	40188	27.4%	15.1%	15.1%
27350	850	15775	-19325	2225	19200	42675	20	55.0	8311	-8025	3	47250	40.6%	231.9%	27325	42675	34.7%	277.9%	277.9%
8050	-525	0	-7150	-7538	-5950	17613	16	31.3	3423	-2101	7	6300	-94.4%	231.9%	-2800	17613	-26.7%	277.9%	277.9%
12690	11440	12010	9490	32300	151530	11960	125	72.8	2222	-1490	5	30000	505.1%	231.9%	174710	16030	349.4%	277.9%	277.9%
-6750	6190	-4830	11250	2160	27270	12050	92	47.8	2247	-1490	6	11250	242.4%	231.9%	26920	14300	143.6%	277.9%	277.9%
7625	-27575	21050	-6875	24100	61100	74750	103	50.5	6860	-5800	5	39000	156.7%	231.9%	131600	74750	202.5%	277.9%	277.9%
6136	9479	0	433	17888	66952	14473	93	54.8	2693	-1672	6	18000	372.0%	231.9%	64814	15032	216.0%	277.9%	277.9%
35875	24750	18275	43775	40400	147500	60275	126	57.9	5220	-4398	4	40500	364.2%	231.9%	147500	60275	364.2%	277.9%	277.9%
-10370	3855	4005	14615	1855	18580	11500	37	51.4	2847	-1978	4	18000	103.2%	231.9%	18580	11500	103.2%	277.9%	277.9%
6460	-2580	11610	-120	7150	29230	2670	19	57.9	3354	-959	3	12000	243.6%	231.9%	29230	2670	243.6%	277.9%	277.9%
5520	0	0	2110	110	5260	3500	6	66.7	2190	-1754	2	2700	194.8%	216.6%	1870	17260	8.9%	45.2%	45.2%
2688	-2175	0	0	-1869	-5075	5075	6	100.0	2688	-1554	3	4200	-120.8%	216.6%	13556	9575	41.6%	45.2%	45.2%
11913	0	0	6550	7388	29675	0	5	100.0	5935	0	0	6300	471.0%	216.6%	43275	9988	88.6%	45.2%	45.2%
0	0	0	2525	-4800	-3375	4800	9	22.2	1350	-867	4	2100	-160.7%	216.6%	4475	6225	27.5%	45.2%	45.2%
3200	0	0	6463	4875	12750	4588	7	71.4	3508	-2389	1	6000	212.5%	216.6%	12825	21263	27.6%	45.2%	45.2%
2963	0	0	8500	5838	15988	1313	4	75.0	5767	-1313	1	4200	380.7%	216.6%	13400	11600	41.2%	45.2%	45.2%
1575	-2500	0	4938	4875	11738	2500	8	62.5	3195	-1412	1	6000	195.6%	213.6%	24613	20100	41.0%	64.1%	64.1%
9888	-3713	0	-888	7388	6013	8763	10	40.0	5278	-2517	4	6300	95.4%	213.6%	37488	28088	62.6%	64.1%	64.1%
4800	0	0	5430	1580	12370	1610	8	75.0	2330	-805	2	1800	687.2%	213.6%	28300	7150	157.2%	64.1%	64.1%
4450	0	0	0	3988	13238	1288	6	83.3	2905	-1279	1	6300	210.1%	210.1%	21063	9788	71.6%	71.6%	71.6%
15500	2400	-2950	2825	3525	49051	8275	125	46.4	2381	-1329	6	23625	207.6%	207.6%	30501	44400	25.8%	25.8%	25.8%
0	2684	0	8186	3204	12980	2646	8	62.5	3125	-882	3	1650	786.7%	199.3%	980	15410	8.5%	13.3%	13.3%
-350	-2200	0	4838	4875	4738	6475	8	50.0	2928	-1744	3	6000	79.0%	199.3%	-10788	27088	-25.7%	13.3%	13.3%
0	3770	-7720	3070	40	14470	7720	9	55.6	5796	-3637	2	11250	128.6%	199.3%	4460	36660	5.7%	13.3%	13.3%
3400	-1600	0	-910	1810	2030	3180	8	50.0	1535	-1028	2	3300	61.5%	199.3%	13140	11260	56.9%	13.3%	13.3%
4363	-2638	0	7113	5838	10188	4488	8	37.5	5771	-1425	4	4200	242.6%	199.3%	-13175	35650	-44.8%	13.3%	13.3%
4800	0	0	5430	1580	11320	1500	6	83.3	2564	-1492	1	1800	628.9%	199.3%	10990	11210	87.2%	13.3%	13.3%
8925	0	0	-425	7388	13038	4263	7	57.1	4866	-2135	2	6300	207.0%	199.3%	28138	17850	60.9%	13.3%	13.3%
16325	2225	8175	-825	6925	46950	8400	106	57.5	1594	-1114	6	23625	198.7%	198.7%	47450	8400	150.6%	150.6%	150.6%
0	-1275	0	0	9813	7263	2550	3	33.3	9813	-1270	2	6000	121.0%	197.4%	10775	17088	22.4%	54.5%	54.5%
0	7100	-2550	-2550	10725	17013	5100	8	37.5	7963	-1375	4	6300	270.0%	197.4%	42850	8013	85.0%	54.5%	54.5%
5530	0	0	2100	120	12090	1000	6	83.3	2618	-993	1	2700	447.8%	197.3%	21210	16280	109.6%	26.9%	26.9%
2688	-4225	0	-6	38	1788	4231	6	66.7	1505	-2120	2	4200	42.6%	197.3%	-469	27569	-1.6%	26.9%	26.9%
11913	0	0	6550	7388	23513	4700	7	71.4	5643	-2343	2	6300	373.2%	197.3%	49175	19138	108.9%	26.9%	26.9%
3325	0	-4825	4215	-6245	-6265	9475	9	44.4	3125	-3748	2	3000	-208.8%	197.3%	-25375	34220	-118.0%	26.9%	26.9%
3200	-3938	-6325	3025	4875	3738	10263	8	62.5	3318	-4284	2	6000	62.3%	197.3%	-5838	22313	-13.6%	26.9%	26.9%
6100	0	0	8500	5838	17225	3213	7	57.1	5169	-1144	2	4200	410.1%	197.3%	12163	25213	40		

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->											
		# (3)	Day Trd.			(6)					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
						2003	2004	2005	2006	2007							
	Tuition-LT	387		S Franc	5/02	-5763	-3513	-2912	-8251	-7501	0	-2388	0	-3363	-1250	0	0
	Tuition-LT	387		Euro\$	5/02	100	-1050	200	275	-2100	0	-25	0	0	-950	0	0
	Tuition-LT	387		Lumber	5/02	-15961	4268	3575	2893	-275	3146	-5357	-1452	0	-1749	0	3344
	Tuition-LT	387		Corn	5/02	-4976	6451	-2539	-1964	-4837	-425	0	-2700	0	725	-1650	0
	Tuition-LT	387		Crude	5/02	-8030	12480	-11600	-600	22890	-1790	0	2510	0	-1440	0	18560
28	BRIX	395		Euro C	5/02	10013	11800	6524	-7212	2925	0	2100	-4363	0	-4825	0	0
	BRIX	395		S Franc	5/02	-1076	6250	7500	-6537	1162	0	-863	0	-800	25	0	0
	BRIX	395		Jap Yen	5/02	-9375	-1137	14775	-9438	-10852	0	-913	0	0	-7613	-363	0
	BRIX	395		Bonds	5/02	-1290	9380	-9150	11830	1010	0	1020	0	1020	3680	0	-3680
	BRIX	395		T Note	5/02	7280	8250	-2930	-2420	5830	0	850	0	490	3570	0	-1800
	BRIX	395		Crude	5/02	-5850	20070	1810	5110	29020	1420	-2460	320	0	2900	0	22000
	BRIX	395		H Oil	5/02	-6355	12109	4142	-11830	16972	0	-7085	0	8408	-5502	-67	0
29	I-Master	366		S&P	11/01	-10175	-32525	-67625	-8000	62750	-11500	4100	15750	-6325	6550	8250	7300
	I-Master	366		Nasdaq	11/01	-1400	-19400	-52550	-9125	-22850	-18150	-450	4700	-5000	11300	-400	-1700
	I-Master	366		Russell 2K	11/01	80900	81625	5750	-52650	69625	-9450	9900	26250	5375	5175	-7650	10900
30	Trend Weaver	604		T Notes	8/07	n/a	n/a	n/a	n/a	3022	n/a	n/a	n/a	n/a	0	253	0
	Trend Weaver	604		Crude	8/07	n/a	n/a	n/a	n/a	15995	n/a	n/a	n/a	n/a	725	0	0
	Trend Weaver	604		\$ Index	8/07	n/a	n/a	n/a	n/a	5410	n/a	n/a	n/a	n/a	995	0	0
	Trend Weaver	604		Gold	8/07	n/a	n/a	n/a	n/a	10445	n/a	n/a	n/a	n/a	0	0	0
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	n/a	n/a	-1725	n/a	n/a	n/a	n/a	-3388	0	0
	Trend Weaver	604		Palladium	8/07	n/a	n/a	n/a	n/a	840	n/a	n/a	n/a	n/a	0	515	0
31	Impetus	415	*	Mini Russell	1/03	1935	4075	-625	3225	5635	320	-275	820	1365	2070	-75	745
32	Sierra Hotel	255		Jap Yen	1/97	-12963	-11625	6663	-6500	5075	0	3688	0	350	4288	-438	0
	Sierra Hotel	255		Euro C	1/99	30163	-1138	3400	-338	12800	0	1825	-638	0	1213	0	0
	Sierra Hotel	255		S Franc	1/97	10700	-16125	5913	-11938	6163	-1025	825	738	0	-500	-1538	-188
33	Weaver	318		Jap Yen	7/00	-4076	250	2624	-8501	-7513	0	-850	0	0	-5213	-1575	0
	Weaver	318		S Franc	7/00	5938	-2026	11199	-8701	5175	0	-863	0	-800	25	0	0
	Weaver	318		T Note	7/00	6270	5170	-1910	580	1310	0	850	0	680	3760	0	-1550
	Weaver	318		Crude	7/00	-4520	20070	-5910	890	26220	1420	-4730	-220	0	2910	0	21990
	Weaver	318		H Oil	7/00	-7735	3700	-640	-5899	13910	0	-9274	0	8404	-2974	1050	-4313
	Weaver	318		Beans	7/00	1440	13940	-555	-9595	10380	-1950	-315	5035	-2400	-4865	0	6300
	Weaver	318		Sugar	7/00	-1736	-1187	2229	9386	-7505	78	-291	-1378	-414	0	-1501	-437
34	EVE T Bond	288		Bonds	3/98	6750	13840	1050	-990	2570	0	-530	-310	-1030	40	420	1490
35	1-2-3 System	106		Bonds	12/89	1530	2930	4430	5330	2360	1160	310	1800	-3080	980	290	300
	1-2-3 System	106		Euro \$	12/89	-1300	-1425	-250	-4225	-3550	0	200	-100	-350	-675	-875	-600
	1-2-3 System	106		S Franc	12/89	3826	-8063	1337	-13202	-2638	-3438	900	-1100	413	-2175	-313	1075
	1-2-3 System	106		Coffee	12/89	-4406	4314	5288	4574	6656	1725	-694	469	-2063	1275	-1031	4763
	1-2-3 System	106		Sugar	12/89	-941	-3069	-414	4333	-1780	594	-45	-302	-1042	661	-1624	11
36	Samurai_7	281		S Franc	5/98	-13901	-6000	-488	-17113	6364	-1175	700	-1175	-1000	863	1763	0
	Samurai_7	281		Nat Gas	5/98	-4720	34910	18620	14290	30590	7940	400	6340	1980	16020	-2350	3360
	Samurai_7	281		Cotton	5/98	4420	15760	1010	-3105	-8550	15	-1045	675	-905	-2565	60	-570
	Samurai_7	281		Bonds	5/98	8140	8160	340	8830	-3690	-330	-740	-190	-3490	1930	-520	-950
	Samurai_7	281		H Oil	5/98	10182	1827	-5267	3549	33801	-147	-1365	0	4586	-2192	-71	-328
37	Theta	309		Jap Yen	6/00	-12338	1200	11488	-7725	-2713	-1725	0	0	2675	0	0	213
	Theta	309		Coffee	6/00	-13519	-6038	-919	-4613	-450	0	3956	-2063	-1519	-113	-1313	356
	Theta	309		S Franc	6/00	-900	3338	88	-6813	-3638	0	-875	0	63	-1075	0	0
	Theta	309		Crude	6/00	3235	9780	-15935	8350	-5740	-5070	0	-485	0	2625	0	0
	Theta	309		Bonds	6/00	-7006	363	-200	-1300	-1169	0	-2119	0	0	0	0	2613
	Theta	309		K Wheat	6/00	100	-7425	-9050	263	6925	-2638	-1163	0	0	0	0	0
38	25X25	275		Bonds	6/98	-9010	4610	-1840	-3440	5690	0	0	0	0	2450	-870	0
39	Delphi Universal	509		Mini Midcap	9/05	n/a	n/a	4545	3155	11380	1405	-3535	1940	2185	-4710	3110	4365
40	Axiom Long Term	471		T Note	4/04	n/a	-4681	-688	1013	-2988	-1013	0	0	175	0	0	0
	Axiom Long Term	471		\$ Index	4/04	n/a	-3075	2945	-4555	-1035	0	0	175	0	0	0	0
	Axiom Long Term	471		Crude	4/04	n/a	0	4825	6740	-770	0	175	-3075	0	2130	0	0
	Axiom Long Term	471		Corn	4/04	n/a	-2563	2375	-4575	-6200	2750	0	-4500	0	0	-950	-3500
	Axiom Long Term	471		Cotton	4/04	n/a	5835	-3270	-2105	5550	0	9925	0	175	0	-3165	0
41	Weaver MT	319		B Pound	7/00	6625	7963	8794	-8562	-12094	0	963	-3313	0	394	-1106	-3113
	Weaver MT	319		Jap Yen	7/00	-6739	-7077	-3500	-8939	-939	-1013	2150	0	-1438	4700	-1763	-2875
	Weaver MT	319		S Franc	7/00	538	-826	2838	-6438	5663	238	1563	738	0	-725	-1063	1850
	Weaver MT	319		Bonds	7/00	10410	9050	3330	11760	7840	0	1600	2020	-1070	3890	0	0
42	STAT	344		Rough Rice	5/01	380	-3750	-1130	-5014	-1446	584	-434	-2190	-276	-1074	-416	986
	STAT	344		Jap Yen	5/01	-3464	-6025	11951	-7889	-3838	0	2175	0	-1388	-2700	0	0
	STAT	344		Crude	5/01	-5910	13030	-8540	5670	21270	-1790	0	-1820	0	-1130	0	20950
	STAT	344		\$ Index	5/01	11730	7990	-820	-1360	-1970	0	1070	0	-1290	-650	0	0
	STAT	344		S Franc	5/01	-4538	2724	-5450	-5664	-8513	0	-2000	0	-725	-750	0	0
	STAT	344		T Note	5/01	-4850	1590	-7030	3130	1230	-1380	320	0	-1490	640	0	0
43	STAT	344		Euro C	5/01	14201	10587	900	-3689	-5350	0	2000	0	-1475	-4150	-2100	0
	Tzar	426		S&P	3/03	22425	4400	-1250	63300	93475	-7375	0	18800	100	22875	-4000	7950
	Tzar	426		Nasdaq	3/03	45550	34800	-8350	21625	-32075	-8000	0	1300	5800	8250	-12250	0
	Tzar	426		Russell 2K	3/03	30150	40700	23675	11125	120000	-13100	6775	31475	15400	49050	28525	-41825
	Tzar	426		D. Jones	3/03	10420	-12330	2510	-11990	10940	0	0	5630	-560	7700	-4870	-2850
44	Feeder Trader	235		Feeder	12/95	5715	8640	-9815	4340	-1730	-105	250	260	4090	420	-195	-145
45	ETS Day Trade	272	*	S&P	1/98	7750	-4625	-19575	-13475	20697	1900	-7825	3274	-4102	15150	5350	-6200

					All Statistics Based On Last 12 Months Performance											Combined		
Nov 2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008	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)
6100	0	0	8500	5838	13438	7000	6	50.0	6813	-2334	3	4200	320.0%	195.9%	-11400	38800	-45.2%	14.6%
-300	0	0	3325	150	2200	1275	6	33.3	1738	-318	4	2100	104.8%	195.9%	3175	2925	25.2%	14.6%
0	2475	0	3982	2387	6776	8602	9	66.7	2563	-2873	3	3300	205.3%	195.9%	8162	15961	41.2%	14.6%
-350	0	0	7150	463	3213	4400	8	50.0	2147	-1344	2	1500	214.2%	195.9%	-1500	9338	-16.7%	14.6%
0	3760	0	-2900	50	18750	5960	8	62.5	5588	-3063	1	11250	166.7%	195.9%	12090	34830	17.9%	14.6%
9475	0	0	-1875	7388	7900	9188	10	40.0	5616	-2427	4	6300	125.4%	195.0%	28988	15675	76.7%	51.7%
6100	0	0	8500	5838	18800	1663	7	71.4	4150	-970	1	4200	447.6%	195.0%	19625	13988	77.9%	51.7%
-1088	-3675	0	2938	4875	-5838	13650	10	40.0	2675	-2756	4	6000	-97.3%	195.0%	-6463	20288	-18.0%	51.7%
4610	0	0	2110	110	8870	3680	8	75.0	2092	-1841	2	2700	328.5%	195.0%	5520	12590	34.1%	51.7%
3960	0	0	5420	1590	14080	1800	8	75.0	2647	-901	2	1800	782.2%	195.0%	20140	6920	186.5%	51.7%
0	3760	-9010	3610	40	22580	14980	11	63.6	6050	-4932	2	11250	200.7%	195.0%	45140	14980	66.9%	51.7%
11983	0	-3431	-647	22105	25763	10277	12	33.3	11801	-2673	3	15000	171.8%	195.0%	33697	38716	37.4%	51.7%
26575	15925	-6550	-7050	26475	79500	39400	54	57.4	6376	-5135	3	47250	168.3%	190.3%	73300	168375	23.9%	56.7%
-12000	1250	13750	2200	11000	6500	25550	69	46.4	3458	-2818	4	45000	14.4%	190.3%	33675	127775	11.5%	56.7%
28900	-9175	36675	25300	41600	163800	31550	69	55.1	8248	-4835	3	39000	420.0%	190.3%	376399	87500	148.5%	56.7%
0	2769	0	2425	2175	7622	0	4	100.0	1906	0	3	1800	423.4%	188.1%	7622	0	423.4%	188.1%
15270	0	-1835	0	7365	21525	4870	5	60.0	8798	-2435	2	11250	191.3%	188.1%	21525	4870	191.3%	188.1%
4415	0	-1075	-1115	3375	6595	2190	5	60.0	2928	-1095	2	3300	199.8%	188.1%	6595	2190	199.8%	188.1%
10445	0	0	6555	2285	19285	0	3	100.0	6428	0	0	12000	160.7%	188.1%	19285	0	160.7%	188.1%
0	1663	0	1563	6938	6775	3388	4	75.0	3388	-3389	1	6000	112.9%	188.1%	6775	3388	112.9%	188.1%
0	325	0	0	9855	10695	0	3	100.0	3565	0	0	4200	254.6%	188.1%	10695	0	254.6%	188.1%
-540	1015	2015	-280	390	7570	2635	106	54.7	393	-317	5	4050	186.9%	186.9%	16370	2635	75.8%	75.8%
-1163	-2838	-5975	-4100	6525	338	14513	11	45.5	3218	-2630	4	6000	5.6%	186.9%	19238	44488	28.1%	50.7%
11500	-588	-1900	-3338	7388	15463	10225	12	41.7	5303	-1583	4	6300	245.4%	186.9%	59850	18325	100.9%	50.7%
4225	288	0	6375	5838	15038	3725	17	58.8	2235	-1043	3	4200	358.0%	186.9%	16338	23425	34.1%	50.7%
813	-2463	0	2938	4875	-1475	9288	9	44.4	2506	-2296	3	6000	-24.6%	186.5%	18863	20113	40.1%	42.4%
6100	0	0	8500	5838	18800	1663	7	71.4	4150	-970	1	4200	447.6%	186.5%	31963	11988	97.2%	42.4%
4210	-2960	0	5110	1590	11690	2960	10	60.0	2700	-1128	2	1800	649.4%	186.5%	19740	9740	140.0%	42.4%
0	3770	-8530	6010	-550	22070	12610	14	42.9	7137	-2601	3	11250	196.2%	186.5%	40540	25020	46.0%	42.4%
11710	0	-3431	-71	22672	23772	9274	14	28.6	6164	-2306	3	15000	158.5%	186.5%	17947	34507	15.3%	42.4%
0	8585	0	15310	-16440	9260	16700	13	53.8	5145	-4450	3	2400	385.8%	186.5%	21445	17625	114.1%	42.4%
-706	-358	0	4547	-3360	-3819	5085	12	16.7	2313	-846	9	2400	-159.1%	186.5%	-7459	14022	-39.7%	42.4%
3110	40	2470	-2120	1410	4990	3590	24	45.8	1302	-717	5	2700	184.8%	184.8%	12820	19650	46.3%	46.3%
5620	-6150	2550	-1110	-420	2250	6150	28	39.3	1589	-896	4	2700	83.3%	181.8%	41790	22140	83.3%	38.9%
-175	-350	0	2750	-5025	-5200	5500	27	14.8	1006	-401	9	2100	-247.6%	181.8%	-7600	14275	-19.5%	38.9%
4125	475	0	6363	5838	12163	5713	27	37.0	2245	-603	6	4200	289.6%	181.8%	-18963	62375	-24.3%	38.9%
806	-169	-2288	11213	4444	18450	4125	30	36.7	3124	-840	5	5400	341.7%	181.8%	114319	37181	113.9%	38.9%
-1557	34	0	4827	1322	2878	3898	27	33.3	982	-330	6	2400	119.9%	181.8%	-8232	21235	-18.5%	38.9%
5113	0	-2638	6088	4338	12875	3963	27	40.7	2061	-610	5	4200	306.5%	177.2%	-42163	61313	-99.6%	48.2%
-1240	10840	-870	14390	11150	67960	3610	32	68.8	3576	-1079	2	30000	226.5%	177.2%	187470	37030	62.0%	48.2%
-375	-2165	45	4140	-1575	-4265	8530	40	35.0	862	-628	9	3000	-142.2%	177.2%	13910	17220	46.0%	48.2%
10	-1310	4640	-1930	-1010	-3890	6240	41	36.6	806	-615	6	2700	-144.1%	177.2%	30690	18750	112.7%	48.2%
12734	1529	0	1105	8774	24625	3709	25	56.0	2734	-1241	5	15000	164.2%	177.2%	77003	19908	50.9%	48.2%
-1938	-2838	0	0	8275	4663	6425	8	37.5	4271	-1630	4	6000	77.7%	175.2%	15838	12950	33.3%	-5.7%
0	-1725	0	0	3694	1275	6375	9	44.4	2002	-1344	4	5400	23.6%	175.2%	-26231	32494	-61.4%	-5.7%
0	1200	0	0	13963	13275	2350	6	50.0	5858	-1433	1	4200	316.1%	175.2%	-2163	19663	-6.5%	-5.7%
0	0	19785	-4335	8515	21035	5555	7	42.9	10308	-2482	3	11250	187.0%	175.2%	22420	27935	25.2%	-5.7%
0	425	-2513	-2856	3	-4447	5369	7	42.9	1014	-1874	2	2700	-164.7%	175.2%	-24928	24931	-116.6%	-5.7%
12100	0	0	0	11338	19638	3800	7	42.9	8429	-1420	3	2100	935.1%	175.2%	688	25138	4.1%	-5.7%
4220	-300	0	-450	-360	4690	2580	7	42.9	2793	-925	3	2700	173.7%	173.7%	5050	15120	18.7%	18.7%
7405	-210	1395	-2570	285	11065	5765	87	43.7	1181	-691	6	6450	171.6%	171.6%	18190	7520	109.2%	109.2%
0	0	9925	0	0	9088	1013	3	66.7	5050	-1019	1	1800	504.9%	166.4%	2581	7519	35.1%	34.7%
0	0	0	0	9925	10100	0	2	100.0	5050	0	0	3300	306.1%	166.4%	4205	8840	31.2%	34.7%
0	0	0	0	0	-770	3075	4	50.0	1300	-1685	1	11250	-6.8%	166.4%	10795	6100	23.5%	34.7%
0	0	0	0	8013	1813	8950	7	28.6	5381	-1793	5	1500	120.8%	166.4%	-2950	12025	-48.2%	34.7%
-1385	0	-1025	0	9935	14460	5750	7	57.1	5053	-1910	3	3000	482.0%	166.4%	14920	5750	121.8%	34.7%
0	0	4513	-2688	-738	-5088	8013	24	29.2	1423	-886	7	4200	-121.1%	162.5%	-15875	25725	-48.3%	24.0%
1263	-138	-1075	300	4875	4988	6900	20	40.0	2200	-1051	4	6000	83.1%	162.5%	-20725	38675	-44.1%	24.0%
4175	-388	-1075	4513	5838	15663	3838	20	55.0	2035	-747	4	4200	372.9%	162.5%	12963	15700	39.4%	24.0%
5530	-4660	0	4780	140	12230	4660	13	69.2	2070	-1596	2	2700	453.0%	162.5%	55720	7600	263.5%	24.0%
0	2684	0	8186	3204	11254	4390	11	45.5	3129	-735	6	1650	682.1%	160.9%	380	17216	3.3%	28.2%
3200	-3375	0	4975	4875	7763	4263	7	57.1	3806	-2481	2	6000	129.4%	160.9%	1375	23338	3.3%	28.2%
0	3770	0	-5850	40	14170	8920	9	55.6	5796	-3712	2	11250	126.0%	160.9%	22070	26500	28.0%	28.2%
3300	-1420	-1580	-240	1800	990	4670	9	44.4	1900	-1319	3	3300	30.0%	160.9%	22350	7790	96.8%	28.2%
4363	-2500	0	7113	5838	11338	3475	8	37.5	5771	-1195	4	4200	270.0%	160.9%	-4875	29713	-16.6%	28.2%
4810	0	0	5420	1590	9910	2550	7	71.4	2556	-1431	1	1800	550.6%	160.9%	6880	15360	54.6%	28.2%
8825	-3225	-4050	-3125	7388	88	12138	11	36.4	4988	-2842	4	6300	1.4%	160.9%	19863	20838	45.0%	28.2%
26800	16875	9850	16925	12700	121500	12900	25	76.0	8679	-7234	1	47250	257.1%	160.0%	221825	46325	90.9%	68.1%
-7800	7625	4250	14550	-6400	7325	24300	21	52.4	5757	-5605	4	45000	16.3%	160.0%	73950	47975	31.8%	68.1%
-10450	37650	18975	-5600	-35450	81425	52275	26	61.5	15069	-15937	3	39000	208.8%	160.0%	203575	52275	101.0%	68.1%
7620	1460	700	4050															

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
		#	Day Trd.			2003	2004	2005	2006	2007							
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
46	Early Bird II	580	*	S&P	8/02	4075	-475	2250	0	31250	0	0	5725	5625	-3400	-1875	0
	Early Bird II	580	*	Russell 2K	8/02	9575	-15325	-1875	6225	54025	1650	0	-5875	4675	20450	-4950	13300
47	VOLPAT	59	*	S&P	10/88	15850	14000	-11575	500	43450	-2700	425	8250	7725	10050	7775	-675
48	Moving Avg. Reversal	322		Bonds	6/00	1620	940	-5220	4590	-3260	-2600	-2260	0	-910	1750	0	0
	Moving Avg. Reversal	322		Euro C	6/00	15063	-3051	2649	-15450	7899	0	2100	0	0	-2325	-1438	0
	Moving Avg. Reversal	322		Coffee	6/00	-11775	-12207	12432	-12262	919	5681	0	-4556	0	-131	0	3544
	Moving Avg. Reversal	322		Crude	6/00	-1120	7410	-6580	-1380	16660	-1370	0	2510	0	-6750	-930	21150
	Moving Avg. Reversal	322		Cotton	6/00	-4815	11710	-11220	-5020	-7770	935	0	1180	0	-2275	-3935	0
	Moving Avg. Reversal	322		Gold	6/00	-330	-1810	-3670	10990	-9930	0	-870	-2060	-7680	0	3230	0
	Moving Avg. Reversal	322		Jap Yen	6/00	-5137	-11688	12825	-7188	3100	-3138	2538	0	-925	3013	0	0
49	Early Bird III	431	*	S&P	3/03	-2850	-2125	3125	0	14825	0	0	5725	5625	-9975	-5550	0
	Early Bird III	431	*	Russell 2K	3/03	21225	-8550	925	8225	46525	-2050	0	-5625	21025	20300	-9400	12775
50	Market Direction	384		Euro C	3/02	19013	1338	7400	-8163	6150	0	0	825	0	-2713	-1725	0
	Market Direction	384		Coffee	3/02	413	-3713	3563	-3375	1594	0	2963	0	-1331	-1331	-2663	1538
	Market Direction	384		T Note	3/02	856	-6219	-2306	2325	1438	-91	0	0	1331	0	0	772
	Market Direction	384		Jap Yen	3/02	-10513	-5413	4575	700	213	0	0	0	3075	0	0	1213
	Market Direction	384		S Franc	3/02	5738	-825	-650	1488	-2900	0	0	-1463	0	0	0	0
	Market Direction	384		Gold	3/02	210	-5645	-3655	4845	-4950	0	-855	0	-1280	0	0	0
	Market Direction	384		Corn	3/02	-2081	1725	3113	-2313	-3600	0	0	-525	0	0	-1175	-2650
	Market Direction	384		Crude	3/02	25	14250	-11505	11580	19780	-1325	-2650	-1325	0	4945	0	4665
51	Black Gold	333		Crude	1/01	-4535	7730	-1830	12500	21820	0	0	-2295	0	4075	0	0
52	Synergy	374		Bonds	3/02	8619	-6787	-3556	-1068	-3600	0	0	0	-169	0	-1856	0
	Synergy	374		S Franc	3/02	9163	-5263	5762	-4350	-1675	0	-1150	0	0	0	0	0
	Synergy	374		Jap Yen	3/02	-1600	-238	-1238	2175	-1050	0	0	0	0	0	0	0
	Synergy	374		Crude	3/02	-255	110	-5635	-2425	11385	0	-2885	-55	0	0	0	0
	Synergy	374		Nat Gas	3/02	-7610	-4765	18200	-4625	-1515	0	-3795	0	0	0	0	8475
	Synergy	374		\$ Index	3/02	19880	2230	2550	-1460	-2195	0	0	0	0	-255	0	0
	Synergy	374		Nikkei	3/02	-7875	-6150	-2650	16020	-6040	0	0	-4350	0	0	0	0
	Synergy	374		Euro C	3/02	28388	-4263	-1212	-6063	338	0	3400	0	0	-900	0	0
53	DCB-Bond	306		Bonds	1/00	2720	3020	3630	1940	3360	-360	10	2360	0	-780	200	1900
54	PULSAR Volatility	102b		Bonds	1/89	-1750	-4025	-8775	-11675	7350	-5675	-7375	4025	-1475	3150	13225	2925
	PULSAR Volatility	102b		S&P	1/89	-11975	5550	-16200	16175	41800	1350	-600	9600	4075	5150	6250	7375
55	Simple Harmony	571		Cotton	12/05	n/a	n/a	0	-1250	-9455	0	-4025	0	0	0	-5430	0
	Simple Harmony	571		Euro C	12/05	n/a	n/a	0	-3463	11738	0	2363	-500	0	1288	-87	0
	Simple Harmony	571		Copper	12/05	n/a	n/a	0	4013	51388	0	21038	1213	0	1575	3412	2113
	Simple Harmony	571		Jap Yen	12/05	n/a	n/a	0	-16125	10813	0	0	0	3763	0	2938	-1463
	Simple Harmony	571		Nat Gas	12/05	n/a	n/a	0	57380	-8820	-7455	-3245	0	0	0	0	16535
	Simple Harmony	571		Sugar	12/05	n/a	n/a	0	6170	1373	0	2344	-971	0	0	0	0
	Simple Harmony	571		T Note	12/05	n/a	n/a	0	556	-456	0	0	0	0	0	0	-1243
56	Catscan III Const.	422		\$ Index	5/03	8630	-500	5750	-2910	2720	0	-640	10	0	580	0	0
	Catscan III Const.	422		F Note	5/03	-1085	-410	425	-2360	1450	-1160	-735	20	0	1200	-145	-245
	Catscan III Const.	422		Jap Yen	5/03	-577	-3725	5451	1226	8526	-1025	3188	0	375	3875	-338	-1300
	Catscan III Const.	422		Euro\$	5/03	-925	-275	-1775	-2925	-4125	-350	-400	-700	-100	175	-650	-75
	Catscan III Const.	422		Euro C	5/03	15488	-5076	2986	3999	11339	0	225	38	0	1013	0	0
	Catscan III Const.	422		S Franc	5/03	-1300	-4602	3624	-476	-5488	-2038	-1275	0	-800	-2925	-1088	13
	Catscan III Const.	422		T Note	5/03	4410	7340	3790	-5810	5370	-1780	-460	0	980	4060	0	-760
57	Black Gold - Petrol	560		Crude	11/05	n/a	n/a	1675	5550	-4105	0	0	0	3085	-7135	0	-2375
58	ETS - Daily	257		S&P	3/97	-22200	-13450	-2800	-10925	1450	-7575	17750	-7550	-18350	17500	0	3525
	ETS - Daily	257		B Pound	3/97	11400	-6163	-18738	3306	-706	0	413	-956	2213	-1138	-2288	0
	ETS - Daily	257		Jap Yen	3/97	-11000	-10113	788	-1600	12475	0	3163	0	2488	0	0	2225
	ETS - Daily	257		Euro C	1/99	19213	-8163	-12375	38	9988	0	-175	1413	0	-938	0	5950
	ETS - Daily	257		Beans	11/97	-3638	-4731	-2456	-7056	12956	550	-2000	4350	-2200	-1675	3481	1125
	ETS - Daily	257		Bonds	3/97	2150	14206	7288	-1681	9838	0	-1244	1988	0	2894	0	0
	ETS - Daily	257		S Franc	3/97	9713	6013	-5750	325	3900	0	-463	0	0	-313	0	0
59	1-2-3-4 System	198		B Pound	12/93	11025	8600	-3468	-3926	-12021	0	-494	-950	0	-719	-1663	0
	1-2-3-4 System	198		Euro C	12/98	13262	16875	5261	2461	2912	0	1825	-850	0	-250	-2100	0
	1-2-3-4 System	198		Jap Yen	12/93	-7201	-3826	-76	-9777	7764	-1050	3163	0	500	4438	-363	-1325
	1-2-3-4 System	198		S Franc	12/93	6711	5575	-1088	-9114	-4952	-2438	-613	0	-788	-1463	-788	0
	1-2-3-4 System	198		\$ Index	12/93	8620	9180	1810	900	-1170	0	780	-1870	-930	-290	-590	0
	Magnet	266		S&P	11/97	28425	32675	-150	26875	62875	0	19175	-9200	27500	19075	0	0
61	Natural Gas Trader-MA	504		Nat Gas	8/05	n/a	n/a	31080	45810	8760	1550	1790	4220	1730	-1260	630	1400
62	Dollar Trader for Curr.	236		Euro C	1/99	8700	4675	-4051	-5414	14863	0	3450	-200	2063	-1538	0	5175
	Dollar Trader for Curr.	236		Jap Yen	1/96	-5377	5401	7562	-4650	13850	0	4738	0	650	3750	513	-2263
63	Natural Gas Trader-GA	505		Nat Gas	8/05	n/a	n/a	9510	58010	6180	1260	-230	1810	3390	-2850	620	550
64	Top Ten System	228		T Notes	1/94	-3150	9200	-400	-380	5310	-1330	870	840	300	1590	200	0
	Top Ten System	228		Cotton	1/94	450	520	-1310	80	-2320	3050	-295	-475	130	-175	-3075	-1580
	Top Ten System	228		Sugar	1/94	-3461	-6686	1311	4390	-2620	762	-56	246	-78	-224	-437	-896
	Top Ten System	228		S Franc	1/94	3901	-3177	-12638	-6000	-2712	0	1375	1175	-2200	-725	-2925	-1125
	Top Ten System	228		B Pound	1/94	3244	-12731	-7258	-6570	-14507	-75	125	-3400	1513	-2306	-2250	-688
	Top Ten System	228		Coffee	1/94	-14871	4371	-2419	-1256	2269	3056	-2438	-2081	0	1931	3319	-3900
	Top Ten System	228		Jap Yen	1/94	-1363	-8113	4838	-15588	2663	-1100	3050	13	1150	3800	-450	-2125
65	DirecTrend	400		Euro\$	9/02	-825	-975	-800	100	-2600	0	25	0	-275	-250	-100	-200
	DirecTrend	400		Coffee	9/02	-3956	-2100</										

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos			Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng	
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Total	Total	%Chng	%Chng	
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Req'd	Min.Req	Net	Max	Cap.Since	Cap.Since	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	Cap. \$	Cap.	P/L	DD	Release	Release	
													%Chng.	(18)	(19)	(20)	(22)	
10000	3300	18000	1250	-7550	31075	7950	42	54.8	3070	-2085	3	23625	131.5%	151.8%	52450	9025	38.6%	43.6%
-1100	10275	3825	-1100	-6750	34400	15900	76	55.3	2855	-2519	3	19500	176.4%	151.8%	55675	20325	49.7%	43.6%
20150	-5275	-3350	-11625	4700	35450	31050	93	60.2	2198	-2367	4	23625	150.1%	150.1%	152500	51400	32.7%	32.7%
5520	0	0	2110	110	3720	6250	9	55.6	2176	-1794	3	2700	137.8%	147.3%	-2190	21600	-10.2%	-3.1%
10550	0	0	6550	7388	22825	3763	7	57.1	6647	-1246	3	6300	362.3%	147.3%	27150	29113	54.4%	-3.1%
-244	0	-3263	10163	-4369	6825	9563	10	40.0	6145	-2959	3	5400	126.4%	147.3%	-7763	28819	-18.2%	-3.1%
0	3760	0	6530	40	24940	7680	9	55.6	6798	-2272	3	11250	221.7%	147.3%	1860	39770	2.1%	-3.1%
-810	0	-2765	5430	-1540	-3780	9785	13	38.5	2810	-2232	4	3000	-126.0%	147.3%	-8300	28000	-34.9%	-3.1%
3140	0	13290	0	-1260	7790	12490	10	30.0	7180	-1964	6	12000	64.9%	147.3%	-4310	24590	-4.5%	-3.1%
3200	-3575	-4813	5225	4875	6400	8388	9	55.6	3770	-3119	2	6000	106.7%	147.3%	-18013	37225	-37.9%	-3.1%
6100	225	18975	3275	-7025	17375	19800	56	42.9	3182	-1847	7	23625	73.5%	144.8%	28200	19800	23.1%	49.2%
-8700	3700	2925	1850	8250	45050	17600	99	51.5	3199	-2459	6	19500	231.0%	144.8%	81375	18550	80.8%	49.2%
0	8075	-2650	-1325	7600	8088	4438	10	40.0	4125	-1402	3	6300	128.4%	144.4%	32738	13288	84.3%	40.7%
0	0	0	0	8963	8138	6656	8	37.5	4931	-1331	5	5400	150.7%	144.4%	12413	6656	37.3%	40.7%
0	0	0	0	10300	12313	1325	5	60.0	4576	-708	1	1800	684.0%	144.4%	16809	16847	151.4%	40.7%
0	-1800	0	-1325	2988	4150	4713	7	42.9	2954	-1181	4	6000	69.2%	144.4%	-7338	18000	-19.8%	40.7%
0	0	0	0	9500	8038	1463	3	33.3	9575	-764	1	4200	191.4%	144.4%	24950	8413	96.3%	40.7%
0	0	0	0	0	-2135	2135	3	33.3	45	-1089	1	12000	-17.8%	144.4%	-11010	14760	-14.9%	40.7%
0	0	0	0	8350	4000	5150	6	33.3	4575	-1285	4	1500	266.7%	144.4%	6131	7800	66.3%	40.7%
11720	0	75	0	11285	27390	5300	10	50.0	6543	-1065	4	11250	243.5%	144.4%	46850	17100	67.5%	40.7%
17385	0	-5225	1450	0	15390	12460	6	50.0	10048	-4918	2	11250	136.8%	136.8%	32305	12460	39.2%	39.2%
0	0	0	0	6581	4556	2025	3	33.3	6581	-1009	2	2700	168.8%	136.3%	-1888	17350	-11.3%	25.7%
0	0	0	0	18850	17700	1150	2	50.0	18850	-1150	1	4200	421.4%	136.3%	21313	10938	82.3%	25.7%
0	0	0	0	16875	16875	0	1	100.0	16875	0	0	6000	281.3%	136.3%	6363	13050	17.2%	25.7%
0	0	0	-3305	4255	-1990	6245	4	25.0	4255	-2082	3	11250	-17.7%	136.3%	5040	10250	7.3%	25.7%
-6195	0	-5755	0	6005	-1265	11950	5	40.0	7240	-5248	2	30000	-4.2%	136.3%	-9225	23450	-5.0%	25.7%
0	0	0	0	7345	7090	255	2	50.0	7345	-255	1	3300	214.8%	136.3%	28350	4555	139.3%	25.7%
0	0	0	0	38250	33900	4350	3	33.3	38250	-2155	2	11400	297.4%	136.3%	28880	19350	41.1%	25.7%
0	0	0	0	23075	25575	900	3	66.7	13238	-915	1	6300	406.0%	136.3%	40263	16712	103.6%	25.7%
20	-340	620	0	0	3630	2200	12	58.3	1047	-738	2	2700	134.4%	134.4%	11910	9870	52.9%	52.9%
875	-1625	625	350	20950	29975	14675	47	38.3	4179	-1560	11	2700	1110.2%	131.9%	-26925	79138	-51.1%	15.9%
12250	-4075	1000	-8000	1550	35925	14675	76	50.0	2538	-1593	8	47250	76.0%	131.9%	181538	38725	19.7%	15.9%
0	0	0	0	-105	-9560	9560	3	0.0	0	-3187	3	3000	-318.7%	125.8%	-10810	10810	-154.4%	88.2%
0	10038	0	-6550	11463	18013	7938	9	44.4	6634	-1698	1	6300	285.9%	125.8%	13188	7938	89.7%	88.2%
0	8225	0	0	16350	53925	3000	7	100.0	7704	0	1	21000	256.8%	125.8%	71750	27125	146.4%	88.2%
0	-1375	-6575	0	8538	5825	9413	6	50.0	5079	-3137	3	6000	97.1%	125.8%	-3350	16125	-23.9%	88.2%
-4995	0	0	-1835	17565	16570	10700	6	33.3	16535	-4115	2	30000	55.2%	125.8%	64330	28755	91.9%	88.2%
0	0	0	0	2762	4135	971	4	75.0	1702	-971	1	1650	250.6%	125.8%	10305	1016	267.7%	88.2%
0	2003	-2496	1534	-993	-1196	3609	7	57.1	1488	-2379	1	1800	-66.4%	125.8%	-1856	4056	-44.2%	88.2%
4360	-200	-910	-70	1810	4940	2430	14	42.9	1503	-511	4	3300	149.7%	120.1%	14520	11450	88.0%	47.8%
1660	0	0	1695	-735	1555	2180	18	33.3	859	-299	7	1200	129.6%	120.1%	-1020	7640	-17.0%	47.8%
2238	-2125	-3313	2063	4875	8513	5938	13	53.8	2568	-1573	2	6000	141.9%	120.1%	14525	10525	48.4%	47.8%
-375	-500	0	3550	-2200	-1625	2975	31	9.7	1283	-196	16	2100	-77.4%	120.1%	-8675	10025	-84.0%	47.8%
11913	-375	-8313	1088	7388	12975	11525	16	37.5	4746	-1550	6	6300	206.0%	120.1%	28900	24013	93.3%	47.8%
2925	-513	-2200	3138	5838	1075	9888	21	28.6	2548	-949	5	4200	25.6%	120.1%	-1463	19675	-7.1%	47.8%
4560	-810	-1810	-1520	0	2460	4140	15	33.3	2496	-1000	3	1800	136.7%	120.1%	11770	11130	133.0%	47.8%
0	0	9295	0	10575	13445	9510	5	60.0	7652	-4756	2	11250	119.5%	119.5%	22990	12105	84.6%	84.6%
12000	0	25175	-10150	0	32325	25900	11	45.5	19185	-10625	3	47250	68.4%	118.2%	-113113	221275	-21.3%	-1.4%
3813	0	2969	-300	3238	7963	3425	10	50.0	2529	-937	3	4200	189.6%	118.2%	-15944	29175	-33.7%	-1.4%
3588	0	-4125	-2750	7700	12288	6875	8	62.5	3833	-2293	3	6000	204.8%	118.2%	10700	32400	15.9%	-1.4%
1575	-88	-7575	-475	0	-313	12650	11	45.5	2788	-2380	4	6300	-5.0%	118.2%	29550	24975	49.8%	-1.4%
0	7463	0	9275	3463	23831	3875	10	70.0	4244	-1959	2	2400	993.0%	118.2%	10900	28169	42.9%	-1.4%
4363	0	-450	-3744	-134	3672	4363	10	40.0	2320	-935	4	2700	136.0%	118.2%	33066	16556	108.9%	-1.4%
2225	0	-3400	2675	5838	6563	4675	9	55.6	2653	-1680	1	4200	156.3%	118.2%	32925	14588	69.7%	-1.4%
1100	-1463	0	2269	-188	-2106	4319	11	36.4	1013	-881	2	4200	-50.1%	117.1%	-31038	36788	-51.0%	48.7%
9888	-4463	0	-3413	7388	8025	11800	13	38.5	4718	-1950	4	6300	127.4%	117.1%	58013	14713	96.9%	48.7%
2238	0	0	6463	4875	18938	1688	9	66.7	3613	-918	2	6000	315.6%	117.1%	76938	28275	88.4%	48.7%
5388	-2263	-3613	6638	5838	5900	6575	13	30.8	4638	-1408	4	4200	140.5%	117.1%	23613	27725	38.8%	48.7%
3830	-1060	-2490	-1840	1810	-2650	6700	16	31.3	1624	-981	5	3300	-80.3%	117.1%	41860	10910	87.5%	48.7%
-1550	21400	-25575	10575	-7625	53775	25575	14	57.1	13100	-8483	2	47250	113.8%	113.8%	200650	61275	40.1%	40.1%
1830	-1760	660	5830	16360	32980	7190	70	62.9	1581	-1411	5	30000	109.9%	109.9%	108500	17400	135.6%	

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
		#	Day Trd.			2003	2004	2005	2006	2007							
	DirecTrend	400		T Note	9/02	-2640	-2990	-1780	290	3660	-620	950	0	30	1590	0	-680
	DirecTrend	400		F Note	9/02	-1505	-835	-1115	-670	480	-420	295	0	105	425	0	-310
	DirecTrend	400		Jap Yen	9/02	-5214	-9989	4124	-863	-1701	0	2475	0	-463	-1838	0	-1275
	DirecTrend	400		Euro C	9/02	7837	12287	4925	-1063	1926	0	1488	0	0	-2625	0	0
	DirecTrend	400		S Franc	9/02	1975	10000	-9064	-3088	-3176	0	-125	0	-788	-2900	0	0
	DirecTrend	400		\$ Index	9/02	8740	6720	-1730	-780	440	0	520	0	0	-530	0	0
	DirecTrend	400		Nat Gas	9/02	9310	6920	-10280	29550	-11450	0	0	9300	0	1400	0	-5820
	DirecTrend	400		Crude	9/02	-2860	4630	-1220	-810	18440	-4380	0	2510	0	710	0	18560
66	Universal 2.0	468		T Note	11/03	-230	4810	-1140	-1210	-4820	-860	100	-1010	-1030	350	-230	-1130
	Universal 2.0	468		Euro C	11/03	4938	-5061	-4037	-10415	-4674	513	-2100	-700	-700	-950	-2275	1488
	Universal 2.0	468		Beans	11/03	-610	4215	3500	-3200	8925	-45	-985	2785	670	1085	490	2685
	Universal 2.0	468		Nat Gas	11/03	-9050	16440	1770	18180	17650	3930	-3080	5820	4860	12550	-3490	2530
	Universal 2.0	468		Crude	11/03	3440	5390	-2530	7990	26130	-1150	700	2180	2370	2050	3180	11760
	Universal 2.0	468		Silver	11/03	-190	4795	-2070	-2715	-10250	-1315	265	655	-4545	-4610	-3985	5765
67	GK Energy Trader II	487		Nat Gas	11/04	n/a	-15075	74335	-36585	-3030	-7055	900	145	0	21275	-16680	0
	GK Energy Trader II	487		Crude	11/04	n/a	-2685	13525	10140	15335	1575	0	2735	0	5865	-7255	0
	GK Energy Trader II	487		Heat Oil	11/04	n/a	719	3923	11283	10061	0	12139	-3690	-3039	0	-3246	0
	GK Energy Trader II	487		Unleaded	11/04	n/a	-2322	27212	-19227	42585	19447	-1986	8640	-2901	0	4482	0
68	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	n/a	17720	47960	7290	-1020	4150	-940	-640	8010	920	1400
69	Genesis B	332		Jap Yen	1/01	-7738	-10513	12463	-5350	713	0	0	0	0	0	0	-1675
70	Turbo Trader Pro	539	*	Mini Russell	3/06	n/a	n/a	n/a	9750	8740	1160	-2800	110	1190	-200	-240	0
71	ZumaFria	558		O. Juice	11/05	n/a	n/a	1538	2640	3188	0	0	2610	0	0	0	2498
72	DualThrust 2 Long	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	10570	840	3470	-3170	-4600	635	4815	4010
	DualThrust 2 Short	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	22630	510	2860	1075	-600	830	1790	8240
	DualThrust 2 Long	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7017	2805	1875	-1640	-1095	1395	720	813
	DualThrust 2 Short	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	7340	-610	40	-1285	610	-885	190	2063
	DualThrust 2 Long	590		Mini MidCap	8/08	n/a	n/a	n/a	n/a	9865	n/a	n/a	n/a	n/a	3220	4140	2000
	Dual Thurst 2 Short	590		Mini Midcap	8/08	n/a	n/a	n/a	n/a	4080	n/a	n/a	n/a	n/a	-3235	1190	-1970
73	Athena	271		Bonds	7/96	-3360	-14860	3820	1360	-3040	0	3710	0	0	-2730	-760	0
	Athena	271		Jap Yen	7/96	-7663	-3038	5450	-11476	2388	0	4138	0	0	-8475	0	0
	Athena	271		S Franc	7/96	-4275	11413	-1062	-14613	-6226	0	-1513	-1800	0	-2625	-1700	0
	Athena	271		Coffee	7/96	-3337	-6976	5250	-7069	-7988	1931	0	-4500	0	0	0	0
	Athena	271		Nat Gas	7/96	11320	-19600	15940	13150	2670	0	0	-1210	0	15480	630	0
	Athena	271		Cotton	7/96	-1675	6680	-2490	-990	-4930	3210	0	-4145	0	-2895	0	0
	Athena	271		Soybeans	7/96	6960	7730	680	-265	9960	-3750	0	1425	0	-3200	0	3175
74	MESA Bonds	321		Bonds	7/00	-1435	-3778	4653	-144	-906	0	-3637	-1293	3319	706	0	0
75	Fusion	483		Bonds	12/04	n/a	-3294	1850	-1288	4806	0	0	0	1831	0	0	3831
	Fusion	483		S Franc	12/04	n/a	0	6925	2725	-438	-550	-1675	0	0	-1638	0	-588
	Fusion	483		Jap Yen	12/04	n/a	0	2438	-4875	3888	0	0	2375	0	0	1513	0
	Fusion	483		Crude	12/04	n/a	0	0	0	0	0	0	0	0	0	0	0
	Fusion	483		\$ Index	12/04	n/a	0	150	2460	3965	0	1845	0	0	215	0	0
	Fusion	483		Euro C	12/04	n/a	0	0	-950	10438	0	0	0	0	50	0	0
	Fusion	483		B Pound	12/04	n/a	0	1450	4363	4213	0	0	0	3225	0	0	0
	Fusion	483		T Note	12/04	n/a	0	-3313	-1633	5919	0	0	0	988	0	2269	0
76	Advent	365		T Note	1/02	3890	5300	-15390	-6660	3010	0	2130	0	-1500	1600	0	0
	Advent	365		Jap Yen	1/02	-10452	-11901	7249	-10626	-8526	-1813	2400	0	-2075	1863	0	-1413
	Advent	365		S Franc	1/02	874	1173	-939	-7989	-4450	0	-1525	0	0	-900	-1838	0
	Advent	365		Cotton	1/02	-5585	-5850	-4935	-1345	3430	3210	-1045	3575	0	-650	650	0
	Advent	365		Nat Gas	1/02	230	-21910	-5640	34210	-43300	-5080	0	4320	0	-1870	0	-15910
	Advent	365		Crude	1/02	-9220	-850	-10360	-4240	30500	-160	0	2500	0	2910	0	21990
	Advent	365		Coffee	1/02	-13125	2419	13370	-13200	-11625	0	0	0	0	-3075	0	-3075
	Advent	365		O. Juice	1/02	5378	2701	-3009	6998	-3104	1238	0	3803	0	1358	0	-6105
77	Pendulum	304		S&P	1/00	-8325	-3675	-5675	-15175	42075	6500	5475	11175	7925	9400	100	-4500
78	Octane	378	*	S&P	4/02	-14175	-26275	-22675	-3875	38200	600	-6325	5475	-1800	3000	3450	2775
79	Sentive Yen System	248		Jap Yen	1/96	-4637	-10739	3061	-5989	-1325	-588	1938	-413	-575	1363	-438	-2100
80	DCB Crude Oil	541		Crude	12/05	n/a	n/a	0	-2980	6605	0	0	770	-4270	1160	0	3850
81	Volatility	85		Coffee	1/87	-1912	1688	-31856	-15077	-13295	3056	-2681	-863	0	-1219	-4556	-975
	Volatility	85		Copper	1/87	-2362	-11015	11150	-4126	30064	19663	-1563	213	0	263	-4538	-3150
	Volatility	85		Jap Yen	1/87	-3225	-1564	-8389	-7689	11263	-1500	2713	-2200	0	4813	-263	-488
	Volatility	85		N Gas	1/87	19280	-15500	32630	28740	-21990	-4270	-6700	-160	0	-1660	-5450	4030
	Volatility	85		Euro C	1/87	9113	-31001	-5275	-3551	8401	0	725	-75	2788	38	0	0
	Volatility	85		Euro \$	1/87	-1850	475	-2275	-2275	-1725	0	-500	-225	-425	-250	0	-225
	Volatility	85		\$ Index	1/87	15040	-8500	-6560	-3460	-310	0	480	-1310	0	-510	0	0
	Volatility	85		Cotton	1/87	7210	470	-9400	-180	4035	1125	-715	3905	-275	1040	1515	-1360
	Volatility	85		Bonds	1/87	-15510	-11240	-14100	5080	-5900	0	-2370	0	-860	1800	-1390	-3010
	Volatility	85		Live Hogs	1/87	-8752	2920	6324	-2988	3712	0	56	0	-456	-1832	4684	0
82	Millenium 2000	280		Jap Yen	3/98	-2	13313	4712	-11538	5838	-2250	3163	0	688	4625	-63	-1125
	Millenium 2000	280		Euro C	12/98	3088	-2713	-8739	-7937	-6888	0	1700	0	-1913	-4450	0	0
	Millenium 2000	280		Coffee	3/98	-6433	10745	-15188	-10651	-1594	-56	131	-1538	-563	-731	-2831	4500
	Millenium 2000	280		Cattle	3/98	12420	-3372	1296	-2152	1044	0	1416	0	-1436	0	1128	0
	Millenium 2000	280		Unleaded	3/98	0	0	-5145	0	2113	0	0	0	0	-2570	0	0
	Millenium 2000	280		Cotton	5/98	7360	-4525	-3235	255	6580	2085	-795	3825	0	-475	1325	0
83	Trader's Profit Motive	93		S&P	9/89	-4900	28300	-3625	-57175	20275	-3950	-7825	11800	9050	-9900	9475	-2425

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos		Max	Min.	%Chng	Comb-	Total	Total	%Chng	%Chng		
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb-	Net	Max	Min.Req	%Chng
2007	2007	2008	2008	2008	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)
2990	0	0	5430	1580	11270	680	8	75.0	2095	-650	1	1800	626.1%	106.8%	3550	8340	34.8%	26.4%
620	0	0	2285	-90	2910	420	8	62.5	746	-273	1	1200	242.5%	106.8%	-1450	4780	-21.3%	26.4%
1575	-2500	0	4838	4875	7688	4500	8	50.0	3441	-1519	3	6000	128.1%	106.8%	-3625	20875	-10.7%	26.4%
9713	-3225	0	1738	7388	14475	3225	7	57.1	5081	-1943	2	6300	229.8%	106.8%	30975	11813	86.8%	26.4%
4350	-2438	0	7113	5838	11050	3813	7	42.9	5767	-1568	3	4200	263.1%	106.8%	2875	17238	12.1%	26.4%
3390	-1410	0	670	1810	4450	1410	6	66.7	1598	-974	1	3300	134.8%	106.8%	13620	4720	72.8%	26.4%
-8570	990	-2460	8680	6930	10450	15860	9	55.6	5940	-4823	2	30000	34.8%	106.8%	40720	41450	24.0%	26.4%
0	3760	-4860	3060	50	19410	4860	8	75.0	4775	-4620	1	11250	172.5%	106.8%	17660	19720	27.7%	26.4%
1250	-580	3030	-790	310	-590	3810	35	40.0	599	-427	4	1800	-32.8%	106.2%	-40	9000	-0.5%	26.8%
4025	-1275	125	0	1663	-188	6725	33	36.4	851	-496	10	6300	-3.0%	106.2%	-17463	31750	-61.6%	26.8%
-585	2770	-4120	2845	-2030	5565	4940	31	54.8	954	-759	4	2400	231.9%	106.2%	9525	7785	88.2%	26.8%
0	5860	950	6610	4330	40870	3490	34	61.8	2461	-835	3	30000	136.2%	106.2%	56880	40950	42.1%	26.8%
1330	5060	-6060	-3080	9460	27800	9140	35	57.1	2361	-1291	5	11250	247.1%	106.2%	40740	11720	80.5%	26.8%
-985	4565	730	1725	2325	590	13590	41	36.6	1765	-996	7	18000	3.3%	106.2%	-5650	40145	-7.0%	26.8%
1185	0	5205	0	10890	15865	16680	11	63.6	5928	-6395	2	30000	52.9%	106.0%	35740	46795	34.0%	46.6%
18535	0	-14740	-12055	8585	3245	26795	9	55.6	7459	-8528	3	11250	28.8%	106.0%	18105	26795	46.0%	46.6%
15275	0	0	-7093	13054	23401	9975	11	45.5	8391	-3102	3	15000	156.0%	106.0%	31947	17726	60.9%	46.6%
21555	0	-9155	-6354	2495	36223	15509	11	45.5	11324	-3412	3	18000	201.2%	106.0%	35234	39682	55.9%	46.6%
-3340	2200	2580	1400	15570	30290	9660	52	63.5	1719	-1395	3	30000	101.0%	101.0%	92520	16650	115.7%	115.7%
0	300	0	725	6600	5950	1675	4	75.0	2542	-1676	1	6000	99.2%	99.2%	7438	22125	16.9%	16.9%
3750	1810	-80	240	-950	3990	3290	155	44.5	441	-307	7	4050	98.5%	98.5%	17700	3340	209.8%	209.8%
0	0	120	0	-1133	4095	1133	4	75.0	1743	-1134	1	4200	97.5%	97.5%	6353	1920	62.6%	62.6%
-2485	5150	1705	2480	4680	17530	11290	98	54.1	1148	-963	4	8100	216.4%	96.8%	19435	11290	221.5%	101.4%
3195	1205	10555	2640	5005	37305	3825	74	62.2	1321	-840	4	8100	460.6%	96.8%	40830	3825	465.3%	101.4%
1025	775	-1762	-1763	6962	10110	7238	86	50.0	941	-706	4	9450	107.0%	96.8%	10455	4500	102.1%	101.4%
6938	675	6388	1563	1375	17060	3550	53	56.6	1044	-620	6	9450	180.5%	96.8%	16665	3550	162.8%	101.4%
-600	1165	-965	1460	6200	16560	7745	74	52.7	1156	-815	4	40500	40.9%	96.8%	16560	7745	40.9%	101.4%
6570	1525	6755	1165	1790	13790	6520	36	55.6	1565	-1097	4	40500	34.0%	96.8%	13790	6520	34.0%	101.4%
4830	0	0	2110	110	7270	3490	6	66.7	2690	-1749	2	2700	269.3%	95.3%	-9030	37320	-28.1%	11.4%
3200	0	0	6463	4875	10200	8475	6	66.7	4669	-4247	2	6000	170.0%	95.3%	7863	31563	11.0%	11.4%
4475	0	0	8500	5838	11175	7638	7	42.9	6271	-1916	4	4200	266.1%	95.3%	-15100	40813	-30.2%	11.4%
-1969	0	0	13350	-10781	-1969	10781	5	40.0	7641	-5750	2	5400	-36.5%	95.3%	6750	43800	10.5%	11.4%
0	0	0	290	6920	22110	1210	5	80.0	5830	-1210	1	30000	73.7%	95.3%	56630	51900	15.8%	11.4%
0	0	0	4215	-5880	-5495	8705	6	33.3	3713	-3227	3	3000	-183.2%	95.3%	875	13740	2.4%	11.4%
0	8585	0	15310	-13650	7895	13650	7	57.1	7124	-6853	1	2400	329.0%	95.3%	24920	13650	87.1%	11.4%
0	0	3520	-3575	3530	2569	7170	10	50.0	2993	-2479	2	2700	95.2%	95.2%	13072	23888	61.8%	61.8%
0	0	0	0	0	5663	0	2	100.0	2831	0	0	2700	209.7%	95.0%	2075	4469	22.5%	32.0%
4013	0	0	0	0	-438	4450	5	20.0	4013	-1113	4	4200	-10.4%	95.0%	9213	6450	64.2%	32.0%
0	0	0	0	0	3888	0	2	100.0	1944	0	0	6000	64.8%	95.0%	1450	5725	7.1%	32.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	11250	0.0%	95.0%	0	0	0.0%	32.0%
3605	0	0	0	2755	8420	0	4	100.0	2105	0	0	3300	255.2%	95.0%	9330	4805	82.7%	32.0%
10388	0	0	0	0	10438	0	2	100.0	5219	0	0	6300	165.7%	95.0%	9488	950	44.1%	32.0%
0	-225	0	-813	269	2456	1038	4	50.0	1747	-519	2	4200	58.5%	95.0%	9481	2506	66.1%	32.0%
0	2691	0	1394	0	7341	0	4	100.0	1835	0	0	1800	407.8%	95.0%	2367	4973	38.5%	32.0%
4800	0	0	5430	1580	14040	1500	6	83.3	3108	-1491	1	1800	780.0%	92.6%	1610	26140	14.1%	-13.3%
-3925	-3300	0	138	4875	-3250	8850	10	40.0	2319	-2088	4	6000	-54.2%	92.6%	-34175	41713	-89.9%	-13.3%
4338	0	0	8500	5838	14413	4263	7	57.1	4672	-1419	2	4200	343.2%	92.6%	4250	27313	16.0%	-13.3%
1260	-1995	0	6200	-6245	4960	6245	11	45.5	3213	-1855	2	3000	165.3%	92.6%	-18800	23760	-98.9%	-13.3%
-6970	3500	-2120	16090	6920	-1120	25510	15	40.0	7105	-4861	3	30000	-3.7%	92.6%	1110	79120	0.6%	-13.3%
0	3770	0	6520	50	37580	160	7	85.7	6290	-154	1	11250	334.0%	92.6%	8230	48910	11.6%	-13.3%
0	0	0	7613	-10763	-9300	10763	4	25.0	7613	-5638	2	5400	-172.2%	92.6%	-29288	29288	-85.6%	-13.3%
0	0	0	225	3128	3645	6105	7	71.4	1950	-3048	2	4200	86.8%	92.6%	11730	6105	44.1%	-13.3%
15300	3600	-12100	-25	325	43175	21625	48	58.3	3720	-3044	5	47250	91.4%	91.4%	32050	65125	8.1%	8.1%
18150	9425	-2100	-8550	-2950	21150	25525	166	38.6	2284	-1228	11	23625	89.5%	89.5%	26300	86875	18.3%	18.3%
1725	-1550	0	1113	4875	5350	2538	17	58.8	1143	-867	3	6000	89.2%	89.2%	-8300	27250	-11.1%	-11.1%
0	4990	595	1425	1430	9950	5140	18	83.3	1296	-3154	2	11250	88.4%	88.4%	7075	10125	27.0%	27.0%
-281	0	0	3113	5644	1238	15731	12	25.0	7175	-2254	8	5400	22.9%	88.4%	-38363	165525	-33.0%	7.5%
7313	2100	0	18788	-675	38413	8775	12	50.0	8190	-1788	2	21000	182.9%	88.4%	32038	56538	7.1%	7.5%
2900	1088	0	7625	4875	19563	2200	13	46.2	4015	-651	3	6000	326.1%	88.4%	24388	42088	18.8%	7.5%
-2400	9650	-9660	13140	-11260	-14740	20790	21	23.8	8754	-3655	6	30000	-49.1%	88.4%	114040	43460	17.6%	7.5%
11913	825	0	-350	7388	23250	6063	13	61.5	3775	-1385	2	6300	369.0%	88.4%	-12125	59750	-8.9%	7.5%
-125	0	-250	3150	150	1300	2000	13	23.1	1167	-221	6	2100	61.9%	88.4%	13825	8475	30.5%	7.5%
4280	360	0	-2030	1800	3070	3000	13	46.2	1427	-786	2	3300	93.0%	88.4%	-27170	53620	-38.1%	7.5%
2040	-2350	-5005	-40	1620	1500	10630	17	41.2	2548	-1635	5	3000	50.0%	88.4%	23795	29150	36.7%	7.5%
3890	-2510	-3270	1360	110	-6250	7720	11	45.5	1574	-2357	2	2700	-231.5%	88.4%	7990	60340	13.8%	7.5%
2868	0	1404	-2456	1296	5564	2516	10	50.0	2074	-961	3	2700	206.1%	88.4%	-5404	21404	-9.3%	7.5%
2138	-150	-2075	-1800	3925	7075	4025	12	50.0	2469	-1290	2	6000	117.9%	86.8%	-37013	66013	-60.7%	-3.1%
8925	-5850	0	-1300	7388	4500	8888	11	36.4	4997	-2217	4	6300	71.4%	86.8%	400	42338	0.7%	-3.1%
169	-450	-2100	6150	8869	11550	8794	28	32.1	3856	-1215	4	5400	213.9%	86.8%	-42488	66713	-77.4%	-3.1%
2304	0	1880	0	2664	7956	1436	6	83.3	1878	-1427								

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
		#	Day Trd.			2003	2004	2005	2006	2007							
84	Profit Quest	231		\$ Index	9/95	2170	-3430	-7130	-60	-340	-780	-780	-570	1340	-670	0	2590
85	Parabolic Stop	65		Coffee	1/87	1558	5286	4463	-3600	-8681	-1256	825	-1219	-244	-188	-2175	-806
	Parabolic Stop	65		Copper	1/87	-3838	-8099	-19289	8313	3999	10088	-5463	-6913	-4813	11825	-9063	4775
	Parabolic Stop	65		Jap Yen	1/87	-1686	1464	-875	-11214	-4940	-975	2325	-1013	0	1575	-1113	-2138
	Parabolic Stop	65		N Gas	1/87	51910	13370	41220	-14050	-28360	-470	100	6190	-2310	-1580	-2570	-6810
	Parabolic Stop	65		Euro C	1/87	10788	11800	-13376	-12189	10388	0	3075	-4988	3388	-2375	0	4900
	Parabolic Stop	65		Euro \$	1/87	-2875	-1050	-1825	-1975	-2325	125	-200	-25	0	-350	-475	-600
	Parabolic Stop	65		\$ Index	1/87	7970	6050	-6820	-3550	-1330	-780	-740	-1210	1720	-840	0	1980
	Parabolic Stop	65		Cotton	1/87	7400	880	635	-4515	8120	2360	-1065	4665	1565	45	1450	-195
	Parabolic Stop	65		Bonds	1/87	3660	-4670	5670	-12510	7390	1470	-210	2760	-850	1730	1820	-3040
	Parabolic Stop	65		Live Hogs	1/87	3260	-6352	-64	-1056	-5868	-604	232	-3692	1240	-300	1704	64
86	Golden SX	253		Jap Yen	7/96	1387	-7726	8450	-6401	-4800	0	0	0	-1575	0	0	0
	Golden SX	253		Coffee	7/96	-11494	-1463	2043	-3976	2869	1631	0	-3281	0	-1969	4613	1350
	Golden SX	253		Cotton	7/96	-1355	-2290	-2820	1035	-1575	0	-1575	0	0	0	0	0
	Golden SX	253		Crude	7/96	3550	900	1770	1030	7550	-1580	-1570	-4410	0	1860	0	17890
	Golden SX	253		T Notes	7/96	860	9680	4560	2940	2420	0	2160	0	290	1870	0	-690
	Golden SX	253		Cattle	7/96	7716	-8208	-888	-472	-4596	0	-220	0	-1100	-1780	-872	0
87	Natural Gas Offense	526		Nat Gas	8/05	n/a	n/a	39340	46900	2720	1170	1800	2530	1700	-2160	630	1400
88	Compass	278		Jap Yen	3/98	-5025	-6900	6138	-10302	-2199	0	4500	0	0	-6350	-3475	0
	Compass	278		\$ Index	3/98	1900	4430	-1340	-400	4840	0	1480	-770	0	-930	-710	0
	Compass	278		Bonds	3/98	-13560	-9970	-480	9970	17290	990	1630	0	2110	4770	0	-100
	Compass	278		T Notes	3/98	350	-2380	350	2800	5160	290	160	970	-970	4230	0	-1170
	Compass	278		Coffee	3/98	-4876	19	-1574	2137	1276	3319	-1106	375	-2119	1313	-3506	0
	Compass	278		Copper	3/98	-1877	4624	2938	15200	-15888	-14025	0	-2213	0	6463	-3663	0
	Compass	278		H Oil	3/98	9997	-2468	18946	-35629	26246	0	-3007	0	29	1697	8555	-5674
89	GK Universal Trader II	551		Euro C	3/06	n/a	n/a	n/a	-6850	14388	0	0	0	0	0	14388	0
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	n/a	-3606	-10681	0	-5013	0	0	0	-5669	0
	GK Universal Trader II	551		Nikkei	3/06	n/a	n/a	n/a	0	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Unleaded	3/06	n/a	n/a	n/a	0	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Rough Rice	3/06	n/a	n/a	n/a	-4630	-1535	0	0	0	0	0	0	0
	GK Universal Trader II	551		Gold	3/06	n/a	n/a	n/a	0	10025	0	0	0	0	0	0	7175
	GK Universal Trader II	551		Live Hogs	3/06	n/a	n/a	n/a	-4015	-3117	0	0	0	0	-8002	0	4885
	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	n/a	0	7180	0	7180	0	0	0	0	0
90	Turtle Trading System	249		Bonds	1/90	670	-5800	220	1980	-3430	-70	790	0	900	980	-1130	0
	Turtle Trading System	249		B Pound	1/90	5113	8173	-1869	1110	-5965	0	750	0	-75	-63	0	-1425
	Turtle Trading System	249		Jap Yen	1/90	-4087	1586	-775	-9526	2062	-75	1388	-338	-75	2000	-788	0
	Turtle Trading System	249		Crude	1/90	1250	-90	2220	-1310	19130	-70	0	1520	0	1470	0	18140
	Turtle Trading System	249		Copper	1/90	-1725	-3488	7575	15438	17037	14888	-2113	0	0	-5175	0	350
	Turtle Trading System	249		Coffee	1/90	-8476	1201	5270	-2589	-8382	206	-881	-2363	0	-75	0	-263
91	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	n/a	-688	4513	-38	1275	1825	-163	325	-50	-638
	RC Chance	565	*	S&P	10/06	n/a	n/a	n/a	-650	6600	100	5275	8925	-375	-7475	-6650	-1600
92	Cross Bow	331		S Franc	10/99	-3762	-3261	-201	4050	-5338	0	-1663	1263	0	-863	1575	-475
93	GK-Energy Trader	349		Crude	2/01	-3320	10140	-7420	-3140	16010	-2070	-2710	0	0	-1860	0	20960
	GK-Energy Trader	349		H Oil	2/01	-14646	12889	5565	-3562	26374	0	-168	0	8408	-7266	2696	0
	GK-Energy Trader	349		Unleaded	2/01	-8687	12513	6276	1277	13881	0	8820	0	-4200	-3990	-1491	0
	GK-Energy Trader	349		Nat Gas	2/01	19830	-9660	7270	44820	-2390	0	-4680	7300	0	15470	0	-6260
94	Catscan III	421		Nat Gas	5/03	-610	30470	-1190	-10650	-12720	2710	-1140	8530	0	-4580	-6100	-3790
	Catscan III	421		Euro C	5/03	11187	148	824	3374	10838	0	1275	13	0	1875	0	0
	Catscan III	421		\$ Index	5/03	9090	-710	5650	-2060	3060	0	-540	-250	0	980	0	0
	Catscan III	421		Jap Yen	5/03	-2925	-5451	7563	4915	5901	-2613	475	0	1075	5013	513	-3350
	Catscan III	421		F Note	5/03	-1085	-410	425	-2360	1450	-1160	-735	20	0	1200	-145	-245
	Catscan III	421		Euro\$	5/03	-1350	-200	-2375	-3000	-3150	-350	-275	-775	-100	175	-650	-75
	Catscan III	421		Crude	5/03	570	5130	-2170	-2420	7870	-720	-7720	1250	0	-1720	-1130	20950
95	Kylie	193		Bonds	6/93	-7330	3670	-2470	-3370	3890	-760	-2080	0	0	0	1820	-260
	Kylie	193		B Pound	6/93	-5494	-4194	-1971	4975	375	0	0	0	0	0	0	0
	Kylie	193		Jap Yen	6/93	-3927	-1713	4488	-1613	1437	0	0	0	0	-1263	175	-413
	Kylie	193		Coffee	6/93	3356	3225	11627	4949	-2718	2531	450	-1144	-1181	-3206	0	3319
	Kylie	193		Beans	6/93	4625	8750	1870	750	-720	-1115	-1825	-3000	-1500	120	-390	225
	Kylie	193		Copper	6/93	-1124	-512	-3525	-1025	-3300	0	0	-2150	-1750	1800	0	0
	Kylie	193		Crude	6/93	6040	10030	2760	5440	4620	-1800	-1280	680	-540	5090	4840	630
96	Statmirror	410		S&P	11/02	-45625	-24250	-125	-2650	-10825	3875	5850	-7550	6650	-450	-10200	-25050
	Statmirror	410		Nasdaq	11/02	-21050	-20800	-14450	33250	-4800	3025	6450	100	4100	-2700	6750	-5900
97	HiProb	491		Mini Nasdaq	1/05	n/a	n/a	-565	3260	1700	375	0	695	-1320	290	0	0
	HiProb	491		Mini S&P	1/05	n/a	n/a	-2413	2963	3663	700	0	1238	-2513	1863	0	-363
	HiProb	491		Mini Russell	1/05	n/a	n/a	3635	8485	8040	645	0	665	0	1225	1455	385
	HiProb	491		Mini Midcap	1/05	n/a	n/a	2380	8360	1110	655	0	325	2575	-1510	885	-45
98	Checkmate	342		S Franc	4/01	-13	2425	-1788	-25	-1238	0	0	0	0	-1263	0	-1263
	Checkmate	342		Euro C	4/01	2238	9950	2150	3888	6538	0	-1263	0	1537	0	0	0
	Checkmate	342		Crude	4/01	5205	3310	-3580	-8965	10720	-2965	0	0	0	0	2325	13385
	Checkmate	342		Nat Gas	4/01	7105	-1275	-15440	-24650	-8725	0	0	0	0	1625	0	0
	Checkmate	342		\$ Index	4/01	5485	3085	3945	2545	2970	1195	0	0	0	-535	0	0
	Checkmate	342		Nikkei	4/01	875	-3150	4275	2675	11375	0	0	0	0	8675	0	0
	Checkmate	342		Bonds	4/01	3663	13025	-2931	7819	2750	0	3081	2300	0	0	0	0

					All Statistics Based On Last 12 Months Performance										Combined					
					12 Mos		12 Mos		Max		Min.		%Chng		Combin		Total	Total	%Chng	%Chng
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Combin	Net	Max	Min.Req	Min.Req	Min.Req	
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	(Win)	Loss	Loss	Cap. \$	Cap.	%Chng.	(18)	(19)	Cap.Since	Cap.Since	Cap.Since	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)			Release	Release	Release	
-440	920	270	-820	1800	2860	2130	16	43.8	1224	-636	4	3300	86.7%	86.7%	-10260	23360	-24.4%	-24.4%	-24.4%	
431	19	-2719	10350	12694	15713	7594	28	39.3	3501	-1342	3	5400	291.0%	86.5%	171319	48900	147.0%	17.6%	17.6%	
3313	3300	-1238	13900	-8600	11113	17188	28	46.4	4830	-3441	3	21000	52.9%	86.5%	1538	51825	0.3%	17.6%	17.6%	
50	2400	5125	1313	4925	12475	7000	23	47.8	2215	-989	6	6000	207.9%	86.5%	67725	34513	52.3%	17.6%	17.6%	
-6970	-1730	1820	12840	-1030	-2520	22910	31	48.4	3398	-3345	3	30000	-8.4%	86.5%	121830	53160	18.8%	17.6%	17.6%	
7738	2225	2263	-2513	-563	13150	7738	25	52.0	2696	-1825	3	6300	208.7%	86.5%	18125	42200	13.3%	17.6%	17.6%	
175	-500	0	3000	-3025	-1875	3200	21	28.6	696	-404	6	2100	-89.3%	86.5%	-21425	22500	-47.3%	17.6%	17.6%	
1140	680	-60	-1160	-1120	-390	3120	29	37.9	937	-594	6	3300	-11.8%	86.5%	-5260	21680	-7.4%	17.6%	17.6%	
-225	-545	-265	2485	5620	15895	3700	25	48.0	2213	-820	3	3000	529.8%	86.5%	760	38305	1.2%	17.6%	17.6%	
5040	-2460	-1230	3590	0	8620	5360	25	60.0	1473	-1348	2	2700	319.3%	86.5%	-25340	42590	-43.7%	17.6%	17.6%	
992	-3664	3016	-408	632	-788	5380	33	33.3	1430	-750	6	2700	-29.2%	86.5%	-17868	26292	-30.8%	17.6%	17.6%	
-2900	-325	0	2675	4875	2750	6375	7	28.6	4563	-1278	5	6000	45.8%	84.9%	20563	18225	28.8%	31.6%	31.6%	
0	-1575	0	9244	-4369	5644	5250	10	40.0	4210	-1866	3	5400	104.5%	84.9%	25575	39788	39.7%	31.6%	31.6%	
0	0	-1655	0	0	-3230	3230	2	0.0	0	-1615	2	3000	-107.7%	84.9%	4770	16430	13.3%	31.6%	31.6%	
-3920	-2250	-1580	1350	50	5840	9320	14	35.7	4608	-1910	5	11250	51.9%	84.9%	31130	12110	23.2%	31.6%	31.6%	
2510	0	0	5430	1580	13150	690	7	85.7	2307	-689	1	1800	730.6%	84.9%	50040	6190	233.3%	31.6%	31.6%	
1444	0	1444	0	2412	1328	3972	9	55.6	1086	-1028	2	2550	52.1%	84.9%	-19016	25144	-62.6%	31.6%	31.6%	
1830	-1760	660	5830	11550	25180	8100	72	61.1	1445	-1371	5	30000	83.9%	83.9%	107000	21320	133.8%	133.8%	133.8%	
-2050	0	-1575	2488	4875	-1588	13525	11	36.4	3272	-2100	6	6000	-26.5%	80.6%	11288	24613	18.4%	10.7%	10.7%	
4370	130	-1020	510	1800	4860	3070	25	36.0	1288	-421	8	3300	147.3%	80.6%	12540	23140	37.1%	10.7%	10.7%	
5550	-1850	0	3560	-3610	13050	4930	18	50.0	2242	-792	4	2700	483.3%	80.6%	14200	37640	51.3%	10.7%	10.7%	
4520	-1130	0	4610	1590	13100	1320	20	45.0	2019	-461	3	1800	727.8%	80.6%	24340	15200	131.9%	10.7%	10.7%	
919	0	506	11006	5306	16013	5381	21	47.6	3221	-1471	3	5400	296.5%	80.6%	-13988	44644	-25.3%	10.7%	10.7%	
-4763	-7600	-713	15400	-675	-11788	26513	17	35.3	4431	-3489	6	21000	-56.1%	80.6%	2775	51150	1.3%	10.7%	10.7%	
11710	991	781	-4238	0	10844	7854	19	36.8	4899	-1950	3	15000	72.3%	80.6%	9584	36397	6.2%	10.7%	10.7%	
0	0	0	0	0	14388	0	1	100.0	14388	0	0	6300	228.4%	80.5%	7538	6850	57.4%	21.2%	21.2%	
0	0	5519	0	-278	-5441	10681	4	25.0	5519	-3653	2	2700	-201.5%	80.5%	-9047	14288	-160.8%	21.2%	21.2%	
0	0	10575	0	0	10575	0	1	100.0	10575	0	0	11400	92.8%	80.5%	10575	0	44.5%	21.2%	21.2%	
0	0	0	0	10060	10060	0	1	100.0	10060	0	0	18000	55.9%	80.5%	10060	0	26.8%	21.2%	21.2%	
-1925	2315	0	0	0	390	1925	2	50.0	2315	-1925	1	1650	23.6%	80.5%	-6165	8480	-179.3%	21.2%	21.2%	
3125	-275	0	0	0	10025	275	3	66.7	5150	-280	1	12000	83.5%	80.5%	10025	275	40.1%	21.2%	21.2%	
0	0	0	0	0	-3117	8002	3	33.3	4885	-3997	2	2700	-115.4%	80.5%	-7132	12017	-126.8%	21.2%	21.2%	
0	0	0	0	2440	9620	6405	3	66.7	8013	-6420	1	3000	320.7%	80.5%	9620	6405	153.9%	21.2%	21.2%	
2890	-6330	-70	0	0	-2040	6400	9	44.4	1390	-1518	3	2700	-75.6%	80.5%	18560	20250	37.2%	20.1%	20.1%	
-263	0	0	2325	-1450	-200	1825	7	28.6	1538	-656	4	4200	-4.8%	80.5%	17306	54169	22.3%	20.1%	20.1%	
-75	0	0	-738	4875	6175	3263	11	36.4	2481	-537	4	6000	102.9%	80.5%	69263	15575	62.4%	20.1%	20.1%	
-3910	-1700	-4930	8360	40	18920	10540	10	50.0	5906	-2122	4	11250	168.2%	80.5%	38670	17570	18.6%	20.1%	20.1%	
1125	-338	0	12350	-5013	16075	7288	8	50.0	7178	-3159	2	21000	76.5%	80.5%	34100	23700	8.8%	20.1%	20.1%	
-731	0	0	13350	-7500	1744	9563	13	23.1	5756	-1555	8	5400	32.3%	80.5%	10519	70500	10.5%	20.1%	20.1%	
1563	1338	188	1888	-463	7050	2550	151	36.4	477	-200	9	4725	149.2%	76.6%	5438	2550	76.7%	44.4%	44.4%	
6475	2525	3250	7075	-2850	14675	27850	152	52.6	1503	-1464	7	23625	62.1%	76.6%	13425	27850	37.9%	44.4%	44.4%	
0	0	-4538	6325	1575	3200	5625	15	40.0	1931	-932	4	4200	76.2%	76.2%	7113	21588	19.7%	19.7%	19.7%	
0	3760	-8280	3060	50	12910	8280	8	50.0	6958	-3731	3	11250	114.8%	76.2%	1400	31740	1.7%	25.4%	25.4%	
11978	0	1210	-7111	17283	27031	7266	8	62.5	8315	-4848	1	15000	180.2%	76.2%	32210	21038	29.6%	25.4%	25.4%	
9064	0	1474	-533	-13461	-4318	13994	11	36.4	4888	-3415	3	18000	-24.0%	76.2%	11239	32348	8.6%	25.4%	25.4%	
-6480	1000	-6640	14280	6930	20920	18380	10	50.0	8996	-4812	2	30000	69.7%	76.2%	91980	40520	42.3%	25.4%	25.4%	
-5880	6170	-3310	12530	6930	12070	20350	18	38.9	7106	-3427	4	30000	40.2%	76.0%	21450	69070	14.3%	27.5%	27.5%	
11213	-425	-2000	3175	7388	22513	4850	13	53.8	4234	-1182	4	6300	357.3%	76.0%	34938	22950	110.9%	27.5%	27.5%	
4350	-260	-400	-60	1800	5620	1980	13	38.5	1856	-459	4	3300	170.3%	76.0%	16370	11770	99.2%	27.5%	27.5%	
1338	-1063	-2550	2550	4875	6263	5813	21	42.9	2149	-1092	5	6000	104.4%	76.0%	14875	14850	49.6%	27.5%	27.5%	
1660	0	0	1695	-735	1555	2180	18	33.3	859	-299	7	1200	129.6%	76.0%	-1020	7640	-17.0%	27.5%	27.5%	
75	-500	0	3550	-2200	-1125	2475	27	11.1	1300	-209	14	2100	-53.6%	76.0%	-8725	10075	-83.1%	27.5%	27.5%	
-3920	-4110	-9950	5810	50	-1210	19530	19	36.8	4959	-2988	4	11250	-10.8%	76.0%	4890	19530	8.7%	27.5%	27.5%	
3140	-750	-1630	0	-100	-620	2840	12	16.7	2480	-559	5	2700	-23.0%	75.7%	-6080	25150	-14.9%	1.4%	1.4%	
375	0	0	688	0	1063	0	2	100.0	532	0	0	4200	25.3%	75.7%	-24469	31069	-38.6%	1.4%	1.4%	
0	1163	3088	1725	5825	10300	1500	9	66.7	2169	-908	1	6000	171.7%	75.7%	-7950	27975	-8.8%	1.4%	1.4%	
-1125	0	0	0	3638	3281	5531	9	55.6	1988	-1668	3	5400	60.8%	75.7%	10350	35531	12.7%	1.4%	1.4%	
0	4425	-1560	2360	10225	7965	7780	17	35.3	3162	-1001	6	2400	331.9%	75.7%	35350	8145	97.7%	1.4%	1.4%	
0	0	0	10200	238	8338	4200	9	66.7	2752	-2730	2	21000	39.7%	75.7%	-16750	30575	-5.3%	1.4%	1.4%	
0	2210	700	0	-800	9730	3860	15	53.3	2251	-1180	3	11250	86.5%	75.7%	20870	11270	12.3%	1.4%	1.4%	
25700	-1150	-250	22850	25050	45325	48900	106	55.7	3810	-3825	7	47250	95.9%	75.2%	-15925	115850	-6.1%	-8.4%	-8.4%	
9350	-9000	-28300	14100	26100	24075	38300	107	53.3	2577	-2459	5	45000	53.5%	75.2%	-26850	72350	-10.8%	-8.4%	-8.4%	
460	500	-2575	700	1795	920	2645	13	76.9	518	-1418	1	9000	10.2%	74.8%	4315	2645	14.4%	52.5%	52.5%	
0	1025	0	0	2775	4725	3338	12	75.0	947	-1266	1	9450	50.0%	74.8%	6988	4525	22.8%	52.5%	52.5%	
0	620	0	2005	4090	11090	145	10	90.0	1248	-142	1	8100	136.9%	74.8%	26255	1435	99.7%	52.5%	52.5%	
0	-1870	0	4120	2805	7940	3325	12	75.0	1549	-2000	2	6450	123.1%	74.8%	18775	3325				

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year (6)					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
		#	Day Trd.			2003	2004	2005	2006	2007							
99	Checkmate	342		Jap Yen	4/01	1050	5425	2838	-338	-3763	0	0	-988	0	0	1575	0
	STO-X	347		B Pound	1/01	-3601	4162	-10832	-4696	-7914	0	1125	-663	0	-63	-3650	0
	STO-X	347		Coffee	1/01	-8457	-3131	2213	-5513	-6133	5681	0	-5363	-2344	-994	-281	1500
	STO-X	347		Cotton	1/01	-4025	5030	-3435	-90	-1320	3080	0	1655	0	-1645	-175	0
	STO-X	347		Euro C	1/01	8387	3225	-2102	-9189	-6764	0	2725	-1413	-3500	-4000	0	0
100	STO-X	347		Jap Yen	1/01	-3626	-8813	14275	-9553	-5274	-3275	2713	0	-1863	1900	0	-4075
	STO-X	347		S Franc	1/01	-1800	-3476	-6888	-6975	-2827	0	-225	0	-588	-1500	0	0
	STO-X	347		Bonds	1/01	-9580	3300	-3870	5380	-3010	-1330	690	0	-1070	2570	0	-1130
	Dr. Jenkins System	62		B Pound	6/88	9075	805	5658	-5770	-13958	-525	388	-1550	2275	844	-1813	-3713
	Dr. Jenkins System	62		Jap Yen	6/88	-6426	-8813	2876	-3939	-9376	-2950	638	-1450	-2113	2325	-4688	-575
101	Dr. Jenkins System	62		Gold	6/88	9610	260	1320	-1030	-250	700	1510	-2960	-1980	-470	6500	0
	ETS - Interim	256		S&P	3/97	-39200	-3200	-69675	-48075	29496	3800	-11600	16849	-7803	-2900	3950	1575
	Universal LT	199		Bonds	4/93	14120	-15270	-5040	-10600	9760	1560	2810	1810	-640	3310	-190	2450
	Universal LT	199		Euro \$	4/93	225	-825	-2025	-1125	-2675	0	-500	0	0	150	-775	0
	Universal LT	199		B Pound	4/93	5880	-5389	255	8508	-8207	588	-1300	-2375	2275	-944	-2150	-2113
102	Universal LT	199		Jap Yen	4/93	-412	401	-2126	-3952	7563	0	-1338	-2000	0	238	-538	975
	Universal LT	199		Copper	4/93	-100	1412	3811	16175	36652	19663	-5988	-3413	-11275	2313	1063	5700
	Universal LT	199		Crude	4/93	8650	12380	11220	-10500	7340	-2430	-1250	980	2860	3090	5300	-4960
	Bounce 2	450	*	Nasdaq	1/04	n/a	-1600	-14100	-2700	7725	725	0	950	0	-825	0	0
	Bounce 2	450	*	S&P	1/04	n/a	6625	-3975	9850	12200	0	0	-1125	0	-2175	100	0
103	Bounce 2	450	*	Russell 2K	1/04	n/a	16925	9050	25025	25275	0	4600	2750	0	-5925	8875	0
	Bounce 2	450	*	D. Jones	1/04	n/a	80	-1825	2170	3615	0	0	-330	0	-1055	195	-720
	DCB Lumber	544		Lumber	12/05	n/a	n/a	0	61	1092	475	0	0	0	112	1016	0
	Anomaly 1	380		Bonds	3/02	-7819	850	-2363	63	-313	0	0	2425	-2200	0	0	0
	Anomaly 1	380		Nat Gas	3/02	9360	-5020	5260	8250	-10300	0	-2175	0	-2175	-4350	6175	-2175
104	Anomaly 1	380		Euro C	3/02	12875	2975	9563	-12050	-2688	0	75	-2175	-2175	-2175	0	0
	Anomaly 1	380		Silver	3/02	-3890	760	-960	3240	-5180	0	0	0	0	3775	0	-2175
	Anomaly 1	380		Soymeal	3/02	-125	2830	-975	-2450	-4700	0	0	-2175	-2175	0	0	-2175
	Anomaly 1	380		Cotton	3/02	225	7685	-9480	-2175	975	0	0	5325	0	-2175	0	0
	Anomaly 1	380		Live Hogs	3/02	-6525	-677	1250	-6900	-2175	0	0	0	0	-2175	0	0
105	Anomaly 1	380		Coffee	3/02	-6525	-10069	6375	-8044	-7069	0	3150	-2175	0	0	0	-2175
	Anomaly 2	381		Bonds	3/02	-3713	500	-8438	763	-313	0	0	2425	-2200	0	0	0
	Anomaly 2	381		Nat Gas	3/02	7185	-5020	5260	6075	-12475	0	-2175	0	-2175	-4350	6175	-2175
	Anomaly 2	381		Euro C	3/02	13063	8288	13775	-11025	138	0	1513	-2000	-2175	-2175	0	0
	Anomaly 2	381		Silver	3/02	-4240	3900	-920	8240	-5180	0	0	0	0	3775	0	-2175
106	Anomaly 2	381		Soymeal	3/02	2125	5580	-1660	-1725	-5585	0	0	-2175	-2175	0	0	-2175
	Anomaly 2	381		Cotton	3/02	500	5590	-8850	1180	-2585	0	2820	-1645	-1280	-1080	0	0
	Anomaly 2	381		Live Hogs	3/02	-4225	-2127	-275	-1825	-225	0	0	0	-1975	0	0	0
	Anomaly 2	381		Coffee	3/02	-7350	-9150	7181	-8044	-7181	0	3150	-2175	0	0	0	-2175
	Trend Harmony	515		Cotton	12/05	n/a	n/a	80	-1250	-10285	-3075	0	-3075	0	0	0	-1060
107	Trend Harmony	515		Euro C	12/05	n/a	n/a	-3225	2125	8713	0	4088	0	-1825	-25	-3075	0
	Trend Harmony	515		Copper	12/05	n/a	n/a	0	10687	37725	0	21038	-2700	0	1263	3413	0
	Trend Harmony	515		Jap Yen	12/05	n/a	n/a	-3088	-19988	8013	0	0	0	3775	0	2938	-1463
	Trend Harmony	515		Nat Gas	12/05	n/a	n/a	-9245	10415	-4185	0	-4145	0	-3075	-3075	-3125	-3455
	Trend Harmony	515		Sugar	12/05	n/a	n/a	0	5778	447	0	2344	-1897	0	0	0	0
108	Trend Harmony	515		T Note	12/05	n/a	n/a	0	47	1115	0	0	-3075	0	0	0	1787
	Early Bird	327	*	S&P	1/01	-6525	-1400	1325	-2325	12425	0	0	0	5625	-3650	-1600	0
	Trend One	299		Coffee	4/99	-9150	6057	-7238	11005	-6431	-150	-1125	1819	-1519	-3900	-1406	3600
	Trend One	299		Jap Yen	4/99	1162	362	5125	-14902	463	-1013	2325	0	-375	3563	0	-4413
	Trend One	299		Bonds	4/99	9530	9260	7020	-380	670	290	1040	0	-1010	3980	-770	-2260
109	Trend One	299		Euro C	4/99	20963	6299	5550	1763	-3650	0	5188	-5663	1488	-2400	-2600	2675
	Trend One	299		S Franc	4/99	3063	8925	-17338	1638	-9752	-2713	-125	0	-813	-2938	-2213	0
	Black or White	124		Euro\$	5/90	-700	400	450	-550	-2775	0	0	0	-325	-800	0	-1075
	Black or White	124		B Pound	5/90	2963	4906	-7332	7019	-9406	0	938	-2638	0	-4450	0	0
	Black or White	124		Euro C	12/98	8500	7400	-3062	-1549	4362	0	2000	-2538	0	-1075	0	0
110	Black or White	124		H Oil	5/90	-16081	1029	22580	4763	15250	0	-2440	0	2234	0	273	0
	Black or White	124		Cattle	5/90	9540	-4468	1892	-3748	-1032	0	376	0	-1072	0	-1076	0
	Black or White	124		Cotton	12/92	-415	-6100	-11620	-315	-11575	650	0	-1680	0	-3690	-4855	0
	RC Chance+	597	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	4300	n/a	n/a	n/a	n/a	788	613	-863
	RC Chance+	597	*	S&P	8/07	n/a	n/a	n/a	n/a	4050	n/a	n/a	n/a	n/a	-5300	-1225	-4075
111	Golden SX Const.	254		Jap Yen	7/96	-188	-525	3151	-3602	-1464	0	975	0	-138	500	-63	0
	Golden SX Const.	254		Coffee	7/96	-10707	-1633	6245	-637	767	5681	0	-3019	0	-1969	0	0
	Golden SX Const.	254		Cotton	7/96	-6045	430	-11135	-2920	-5390	600	0	-90	0	-2750	0	-1575
	Golden SX Const.	254		Crude	7/96	-2000	10840	710	2290	20580	-1570	-1580	4760	0	-1240	0	17890
	Golden SX Const.	254		T Notes	7/96	760	2700	-1810	-1020	-830	-1570	580	0	290	1610	0	-690
112	Golden SX Const.	254		Cattle	7/96	9616	-5872	756	3852	-4996	-916	-220	0	612	0	-1276	-1432
	Market Rider	383		B Pound	4/02	769	13013	-14063	425	-5456	-2025	275	-1644	0	-2156	-200	0
	Market Rider	383		Jap Yen	4/02	1200	-17688	6200	-15638	-9575	-3100	2800	0	-1838	2100	0	-2338
	Market Rider	383		S Franc	4/02	10213	-13213	-7738	-4413	-5900	0	-1800	0	-1663	-838	0	0
	Market Rider	383		Euro C	4/02	18138	16700	-13025	-1763	-7000	0	2100	325	-3300	-4550	-2863	0
113	Market Rider	383		\$ Index	4/02	11213	9925	-5813	1138	-3900	0	1113	425	-1263	-194	-1569	0
	Basis II	270		S Franc	1/98	1737	15014	11213	-3450	-8938	0	-963	0	-800	-3250	-750	0
	Basis II	270		Jap Yen	1/98	-3339	-4401	14387	-5975	2187	-1988	2225	0	-600	3338	-1938	0

					All Statistics Based On Last 12 Months Performance											Combined						
					12 Mos		12 Mos				Max		Min.		%Chng		Combin		Total	Total	%Chng	%Chng
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Combin	Total	Total	%Chng	%Chng	Net	Max	Min.Req	%Chng
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Req'd	Min.Req	Cap. \$	Cap.	%Chng.	Cap.Since	P/L	DD	Release	Cap.Since	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)				
0	-1313	0	-1313	3850	1813	2625	5	40.0	2713	-1205	2	6000	30.2%	74.1%	10400	588	24.5%	17.6%				
475	-2013	0	2581	-4425	-6631	7756	10	30.0	1394	-1545	4	4200	-157.9%	72.8%	-30269	30825	-98.3%	-28.4%				
0	-244	-1388	12169	-9956	-1219	11644	14	35.7	4226	-2482	5	5400	-22.6%	72.8%	-23550	32513	-59.5%	-28.4%				
-2265	-245	-315	3985	-3855	220	5555	12	25.0	3633	-1187	7	3000	7.3%	72.8%	2605	15200	11.8%	-28.4%				
11913	-3325	0	3725	7388	13513	8913	10	40.0	6935	-2371	4	6300	214.5%	72.8%	7063	30013	15.3%	-28.4%				
2763	-2500	0	5200	4875	5738	4600	10	50.0	3490	-2342	2	6000	95.6%	72.8%	5325	23075	12.1%	-28.4%				
6100	-2438	0	8350	5838	15538	2438	9	44.4	5135	-995	3	4200	370.0%	72.8%	-1388	32100	-4.5%	-28.4%				
3140	-4590	0	-2690	410	-4000	7280	13	46.2	1488	-1850	2	2700	-148.1%	72.8%	-26800	29230	-131.7%	-28.4%				
-400	-1463	1275	-2331	438	-6575	9656	28	39.3	984	-1024	6	4200	-156.5%	69.9%	1931	45669	2.3%	11.3%				
-338	1100	4400	-2463	4875	-1238	11788	34	41.2	1569	-1161	5	6000	-20.6%	69.9%	37900	31863	31.5%	11.3%				
4110	-3050	10300	0	8670	23330	5410	15	53.3	3974	-1205	6	12000	194.4%	69.9%	10470	24780	4.3%	11.3%				
6250	9675	19325	-5650	-2450	31021	26525	78	46.2	4881	-3452	5	47250	65.7%	65.7%	77109	206150	14.5%	14.5%				
-2560	390	3680	-3880	-2510	6230	8080	27	51.9	1528	-1169	3	2700	230.7%	65.4%	21290	40870	51.7%	19.1%				
-550	-550	-900	2975	150	0	3125	9	33.3	1142	-570	4	2100	0.0%	65.4%	1100	9250	3.4%	19.1%				
-1475	0	5000	-1706	-1413	-5613	8769	33	36.4	1000	-840	6	4200	-133.6%	65.4%	-12369	30225	-19.3%	19.1%				
5513	0	188	3400	4875	11313	3638	17	64.7	1877	-1555	2	6000	188.6%	65.4%	47550	24363	52.0%	19.1%				
10563	2263	0	18950	-10825	29013	20675	14	50.0	8645	-4500	4	21000	138.2%	65.4%	65025	20675	20.3%	19.1%				
-9630	6550	-210	13950	-24310	-10060	24310	30	40.0	3554	-2928	6	11250	-89.4%	65.4%	14930	26390	8.7%	19.1%				
4300	3000	-4775	-3975	11150	10550	8750	21	61.9	1790	-1590	3	22500	46.9%	64.4%	-8275	20050	-8.7%	30.3%				
9950	1975	-10850	-3650	9675	3900	16950	21	47.6	3018	-2387	6	23625	16.5%	64.4%	19875	16950	19.4%	30.3%				
11000	5850	0	2475	2475	32100	10225	21	66.7	3686	-2793	3	19500	164.6%	64.4%	81225	10225	96.1%	30.3%				
3210	1125	-5000	-1015	3180	-410	6015	24	45.8	943	-828	4	6000	-6.8%	64.4%	1205	6015	4.6%	30.3%				
0	189	0	0	310	2102	0	6	100.0	350	0	0	3300	63.7%	63.7%	1463	1745	19.0%	19.0%				
0	1663	3175	-2169	0	2894	2200	6	50.0	3154	-2189	1	2700	107.2%	62.4%	-3613	16156	-21.7%	5.5%				
-2175	-4350	0	-435	2710	-8950	11660	12	16.7	4485	-1795	5	30000	-29.8%	62.4%	3900	22420	2.1%	5.5%				
0	5938	2825	2425	20213	24950	6525	9	55.6	6730	-2184	3	6300	396.0%	62.4%	41850	22525	107.7%	5.5%				
-255	-2175	0	0	10595	9765	4605	6	50.0	5430	-2175	2	18000	54.3%	62.4%	4235	13050	3.8%	5.5%				
0	0	3885	-2175	12715	7900	6525	6	33.3	8300	-2170	3	1650	478.8%	62.4%	8870	9950	87.2%	5.5%				
-2175	0	0	0	2560	3535	4350	4	50.0	3943	-2176	2	3000	117.8%	62.4%	-5875	13830	-31.8%	5.5%				
0	0	0	0	6115	3940	2175	2	50.0	6115	-2175	1	2700	145.9%	62.4%	2146	15102	12.9%	5.5%				
-2175	0	0	0	2839	-536	6525	5	40.0	2994	-2175	3	5400	-9.9%	62.4%	-27724	30563	-83.3%	5.5%				
0	1663	3175	-2169	0	2894	2200	6	50.0	3154	-2189	1	2700	107.2%	61.7%	-5556	15963	-33.4%	9.8%				
-2175	-6525	0	-2175	2710	-12865	15575	13	15.4	4485	-1986	6	30000	-42.9%	61.7%	-4365	24595	-2.4%	9.8%				
0	7150	2825	2425	20813	28375	6350	9	55.6	7380	-2141	3	6300	450.4%	61.7%	53925	19975	138.8%	9.8%				
-255	-2175	0	0	13390	12560	4605	6	50.0	6362	-2175	2	18000	69.8%	61.7%	16205	12160	14.6%	9.8%				
0	0	5225	-2175	12715	9240	6525	6	33.3	8970	-2169	3	1650	560.0%	61.7%	15390	8970	151.3%	9.8%				
-1400	0	0	0	2555	-30	5405	6	33.3	2688	-1349	4	3000	-1.0%	61.7%	-7440	15035	-40.2%	9.8%				
2925	0	0	1195	5215	7360	1975	4	75.0	3112	-1976	1	2700	272.6%	61.7%	3466	14252	20.8%	9.8%				
-2175	0	0	0	-1091	-4466	7616	5	20.0	3150	-1904	4	5400	-82.7%	61.7%	-29516	29516	-88.6%	9.8%				
-3075	0	0	-545	-3290	-14120	15010	9	22.2	685	-2212	4	3000	-470.7%	61.4%	-15290	16260	-218.4%	43.5%				
0	-613	-3188	0	10850	6212	8750	7	28.6	7469	-1749	5	6300	98.6%	61.4%	7375	8750	50.2%	43.5%				
-963	1863	0	0	6550	30463	3913	9	66.7	6438	-2731	1	21000	145.1%	61.4%	54962	17375	112.2%	43.5%				
0	-1375	-3075	0	8538	9338	5913	6	50.0	5083	-1970	3	6000	155.6%	61.4%	-9600	23075	-68.6%	43.5%				
-3075	0	4045	0	23445	7540	19950	8	25.0	13745	-3325	6	30000	25.1%	61.4%	24475	32820	35.0%	43.5%				
0	0	0	0	1314	1760	1897	4	50.0	1829	-949	2	1650	106.7%	61.4%	7539	1897	195.8%	43.5%				
0	2728	-1435	2596	-993	1608	3075	8	50.0	2508	-2106	1	1800	89.3%	61.4%	1330	3909	31.7%	43.5%				
-2350	3950	18100	-5250	-425	14400	12575	40	45.0	3085	-1870	6	23625	61.0%	61.0%	74025	15900	42.7%	42.7%				
1369	-1538	-3169	7331	694	2006	8738	26	38.5	2685	-1555	6	5400	37.1%	60.6%	-23081	45581	-46.6%	26.3%				
2238	-3075	0	7638	4875	11763	5250	12	50.0	3469	-1509	2	6000	196.1%	60.6%	11025	25713	20.0%	26.3%				
5410	-6010	-3520	1710	110	-1030	9530	20	40.0	1856	-1323	4	2700	-38.1%	60.6%	36560	9530	147.7%	26.3%				
3988	-1263	-1550	-10863	7388	-3613	19538	23	30.4	3757	-1867	6	6300	-57.3%	60.6%	28613	22213	50.0%	26.3%				
5388	-1950	-2575	7875	5838	5775	8800	15	26.7	4988	-1292	6	4200	137.5%	60.6%	5738	28888	15.0%	26.3%				
-575	0	-1225	2825	-1550	-2725	4000	9	11.1	2825	-693	7	2100	-129.8%	60.0%	8250	6025	21.6%	15.4%				
1975	0	0	1294	-1850	-4731	7088	9	44.4	1070	-1800	3	4200	-112.6%	60.0%	-15044	40588	-19.7%	15.4%				
9125	-1338	-2150	-1688	5525	7863	5175	12	33.3	4163	-1096	5	6300	124.8%	60.0%	27988	10425	46.8%	15.4%				
7518	0	-3087	0	17749	22247	3835	7	57.1	7851	-3041	1	15000	148.3%	60.0%	23621	60274	8.7%	15.4%				
840	0	104	0	1156	328	2148	6	66.7	619	-1076	2	2550	12.9%	60.0%	-10124	18244	-21.9%	15.4%				
-75	0	0	6560	0	-3090	10300	9	33.3	3420	-2222	4	3000	-103.0%	60.0%	45090	30110	96.4%	15.4%				
2613	1150	713	1250	-400	5863	1825	80	36.3	566	-207	6	4725	124.1%	59.5%	5863	1825	124.1%	59.5%				
13250	1400	5825	3800	-2675	11000	10925	79	57.0	1529	-1703	5	23625	46.6%	59.5%	11000	10925	46.6%	59.5%				
-2625	-1063	0	-1438	4875	1025	5325	10	40.0	1622	-911	5	6000	17.1%	55.9%	34425	13750	48.1%	26.6%				
2625	0	0	13350	-12113	4556	12113	9	44.4	5414	-3413	3	5400	84.4%	55.9%	14044	40669	21.8%	26.6%				
-1575	0	-1655	1875	-3855	-9025	9625	11	27.3	1722	-1775	5	3000	-300.8%	55.9%	-11600							

Rank by % Chng	System Name	System #	Day Trd.	Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
						2003	2004	2005	2006	2007							
	Basis II	270		Bonds	1/98	-4590	4670	-2520	-1110	-1410	-2560	1020	0	1020	3680	0	-3270
	Basis II	270		T Notes	1/98	410	4990	-5510	-2140	6280	-1570	850	0	390	3470	380	-230
	Basis II	270		Cotton	1/98	3325	-14145	-590	-5620	-4315	3210	0	-5945	0	0	-1580	0
	Basis II	270		Crude	1/98	-5470	2260	0	-1130	18500	0	-2270	-220	0	2910	0	21990
	Basis II	270		N Gas	1/98	0	0	0	0	0	0	0	0	0	0	0	0
115	Dynamic Breakout Sys	240		Bonds	3/96	6980	590	-2570	2300	4370	0	-430	0	890	3530	0	0
	Dynamic Breakout Sys	240		Jap Yen	3/96	-6714	-2713	10538	-6714	2851	-1600	2613	0	363	4300	0	-2863
	Dynamic Breakout Sys	240		S Franc	3/96	1550	7114	-3688	-1325	-8002	0	-13	0	-813	-2338	0	0
	Dynamic Breakout Sys	240		Cattle	3/96	9940	6692	-1228	6808	-528	-928	564	0	780	-3940	0	0
	Dynamic Breakout Sys	240		Cotton	3/96	-5240	310	-470	-690	-4120	2205	0	2270	0	-855	-2410	-895
	Dynamic Breakout Sys	240		Copper	3/96	-1000	7737	7662	23813	13138	14963	-2125	450	-1388	-5225	0	-2275
	Dynamic Breakout Sys	240		Crude	3/96	6290	5600	-8170	3030	11860	-1580	-1700	-1070	0	-2820	0	18140
116	DynamicTrendTrading	467		Coffee	4/04	0	506	-4218	1069	-6076	94	-1369	0	0	-1200	0	-638
	DynamicTrendTrading	467		Cotton	4/04	0	-355	-3240	-1545	-1135	1000	0	1815	0	-1450	-1675	-550
	DynamicTrendTrading	467		Crude	4/04	0	-4590	-5010	10320	6700	-820	0	-150	0	1510	440	7740
	DynamicTrendTrading	467		Euro C	4/04	0	2137	13100	-5151	8725	0	950	0	-1075	0	0	0
	DynamicTrendTrading	467		Jap Yen	4/04	0	-1812	2688	-7038	-1925	0	13	0	-1013	-925	0	0
	DynamicTrendTrading	467		Lumber	4/04	0	2244	-4609	6446	1914	1562	-1738	-858	-869	363	0	3344
	DynamicTrendTrading	467		Nat Gas	4/04	0	-8830	4220	-12510	-1550	0	0	0	-1930	5950	-4300	0
	DynamicTrendTrading	467		Bonds	4/04	0	-4810	-3300	-340	1140	0	790	0	-840	790	110	0
117	DCS II	111		Jap Yen	1/90	-11475	-14064	2325	-11852	-4450	-3563	1375	0	13	2350	0	-1425
	DCS II	111		S Franc	1/90	-6050	5150	-4826	-6326	-3576	0	-2525	0	-813	-1013	0	0
	DCS II	111		Bellies	1/90	-9668	-652	8152	-9856	-2000	0	0	3156	584	-1120	0	0
	DCS II	111		Coffee	1/90	-4519	-4706	6226	-13182	-2718	5681	0	-6206	0	-131	0	0
	DCS II	111		Sugar	1/90	-3068	-1725	1366	9599	-2263	1400	-437	-594	-426	0	-1646	-269
118	Keystone	538	*	Mini S&P	4/06	n/a	n/a	n/a	4213	7100	2625	625	3725	-1313	2313	-900	-2788
	Keystone	538	*	S&P	4/06	n/a	n/a	n/a	26175	27300	14825	1300	15075	-7150	2925	-3825	-12850
	Keystone	538	*	Mini Russell	4/06	n/a	n/a	n/a	13495	7430	3260	-2420	1145	-1550	3110	-4810	-20
119	Red Copper	582		Copper	1/07	n/a	n/a	n/a	n/a	825	12325	0	-2150	6350	-9650	0	0
120	Zenith* 1000	233		S&P	10/95	4400	19050	-19875	48875	37550	0	10150	525	24025	350	0	5125
121	R-Breaker	187	*	S&P	7/93	34050	-13200	-20475	-7100	42425	-5350	4025	5025	1850	-6875	2700	13250
122	RC Book 2	566	*	Mini S&P	10/06	n/a	n/a	n/a	-963	2638	-163	-100	-663	225	138	463	613
	RC Book 2	566	*	S&P	10/06	n/a	n/a	n/a	-4425	10175	-25	150	-3500	2150	-9600	4700	3350
123	Shockwave	430	*	Mini Russell	8/04	n/a	1820	2210	-6340	-4025	1430	-715	510	-1180	1535	-1365	-1275
124	Pegasus	440		Euro C	9/03	0	10063	10375	-10175	3113	0	1425	0	-850	-2775	0	0
	Pegasus	440		Jap Yen	9/03	7025	-7725	8575	-2450	-1113	0	2075	1350	-1325	-1838	963	0
	Pegasus	440		T Note	9/03	-2840	720	-60	650	2890	-830	550	0	740	920	0	-580
	Pegasus	440		Crude	9/03	-1300	3430	0	12740	0	0	0	0	0	0	0	0
	Pegasus	440		H Oil	9/03	-10345	1339	0	14494	0	0	0	0	0	0	0	0
	Pegasus	440		Cotton	9/03	6495	-715	-3990	1835	1370	2825	-70	275	850	-855	0	-150
	Pegasus	440		Corn	9/03	-3100	5076	-2651	2599	-2262	-250	-625	1500	0	-775	0	0
	Pegasus	440		Coffee	9/03	-4125	1687	-900	3113	-4126	3694	-2231	0	-1613	-1425	0	-863
125	Intensity LT	577		S Franc	1/07	n/a	n/a	n/a	n/a	1075	0	0	0	0	0	0	
	Intensity LT	577		Euro C	1/07	n/a	n/a	n/a	n/a	388	0	-2225	0	-1600	0	2925	
	Intensity LT	577		Jap Yen	1/07	n/a	n/a	n/a	n/a	-2275	0	0	-13	0	3300	0	
	Intensity LT	577		Nat Gas	1/07	n/a	n/a	n/a	n/a	-970	0	0	0	4065	0	0	
	Intensity LT	577		Unleaded	1/07	n/a	n/a	n/a	n/a	-7083	0	13315	0	0	0	-8958	
	Intensity LT	577		Crude	1/07	n/a	n/a	n/a	n/a	6765	0	0	0	0	-3925	0	
	Intensity LT	577		Coffee	1/07	n/a	n/a	n/a	n/a	-12300	-7275	0	0	0	-3000	0	-2025
	Intensity LT	577		Lumber	1/07	n/a	n/a	n/a	n/a	1036	0	0	1036	0	0	0	
126	Ready-Set-Go	340		Bonds	5/01	4294	-1969	-5050	-1781	894	0	0	0	894	0	0	
	Ready-Set-Go	340		Nat Gas	5/01	-1745	-10985	28725	0	-2175	0	0	0	0	0	0	
	Ready-Set-Go	340		Euro C	5/01	19363	13038	12100	-5850	12113	0	5313	0	0	-1013	0	
	Ready-Set-Go	340		Silver	5/01	-90	13980	-6750	28770	-6525	0	0	0	0	0	-2175	-2175
	Ready-Set-Go	340		Soymeal	5/01	-1900	2485	2925	-2400	-5710	0	0	0	-4350	-2175	0	
	Ready-Set-Go	340		Cotton	5/01	-190	5580	170	1885	-1205	-2090	1915	0	345	0	0	
	Ready-Set-Go	340		Live Hogs	5/01	-5425	-5925	1375	2550	-4575	-2175	0	0	-2175	0	-2175	
	Ready-Set-Go	340		Coffee	5/01	-7931	-11569	12131	-5269	-5194	0	0	338	0	-2175	0	-2175
127	Black Crusader UD	578		S&P	1/07	n/a	n/a	n/a	n/a	-11800	-2025	-375	-800	-2150	-15900	4825	-850
128	Miracle Trading Mthd.	31		Bonds	6/86	290	-5150	2250	-2600	14030	0	3680	2470	0	6340	2120	0
	Miracle Trading Mthd.	31		S&P	6/86	7400	15000	9025	-17525	21400	15125	-5100	0	0	-9925	10475	1675
	Miracle Trading Mthd.	31		Bellies	6/86	13268	9772	-8796	6516	3604	292	200	-4080	-760	2500	1528	0
	Miracle Trading Mthd.	31		Beans	6/86	-6920	3055	-4725	1345	-8800	-1625	1650	1800	1850	2110	0	-415
129	Swing Index System	84		Coffee	1/87	-22166	-8405	-15174	-10388	-9848	-165	-1864	405	-4095	488	4980	-3926
	Swing Index System	84		Copper	1/87	-1001	-11063	6938	2661	50238	10188	9313	-713	-388	9000	825	-11000
	Swing Index System	84		Jap Yen	1/87	-16289	-13364	-13250	-3200	-8562	-838	3138	1788	-2050	450	-4563	2088
	Swing Index System	84		N Gas	1/87	52380	47920	51360	-10450	-18480	-2370	-3550	11020	-5520	16170	-4070	-4800
	Swing Index System	84		Euro C	1/87	-1212	-7612	-4465	-7377	-5125	-775	600	-1938	3438	-2850	-825	388
	Swing Index System	84		Euro \$	1/87	-10625	-7575	-8875	-4350	-8850	0	-675	-775	-1575	-1000	-125	0
	Swing Index System	84		\$ Index	1/87	-8080	-3780	-8250	-6020	-2080	-560	240	-1290	1630	-2950	360	-200
	Swing Index System	84		Cotton	1/87	-11870	-16285	-2035	255	-550	2970	-1745	4075	1000	1450	1525	-3065
	Swing Index System	84		Bonds	1/87	-3550	-13570	-5570	-4210	-5150	0	430	2970	930	-1790	-2070	-320
	Swing Index System	84		Live Hogs	1/87	-14208	3100	-12132	-11348	-5880	-1780	-2152	-2300	-2928	20	6560	160

					All Statistics Based On Last 12 Months Performance										Combined			
Nov 2007	Dec 2007	Jan 2008	Feb 2008	Mar 2008	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)
5020	-6230	0	0	0	-1320	6230	9	44.4	2685	-2408	2	2700	-48.9%	53.8%	5400	15520	19.4%	23.9%
4210	0	0	5420	1590	14510	1570	9	77.8	2330	-903	1	1800	806.1%	53.8%	15590	16510	83.8%	23.9%
1690	0	-6480	3825	-6245	-11525	14735	10	30.0	3680	-3224	3	3000	-384.2%	53.8%	-19655	33985	-63.4%	23.9%
-3910	0	-3780	0	0	14720	7690	7	42.9	9180	-3214	2	11250	130.8%	53.8%	27180	14850	23.4%	23.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	53.8%	49380	13540	15.9%	23.9%
5530	-5300	0	-3150	-1580	-510	10030	11	36.4	2845	-1701	5	2700	-18.9%	51.7%	-14550	34730	-44.0%	20.1%
1238	-2888	0	-1500	4875	4538	7663	12	50.0	2506	-1750	3	6000	75.6%	51.7%	61500	19713	83.7%	20.1%
4125	-4800	0	-775	5838	1225	8300	12	33.3	3350	-1519	4	4200	29.2%	51.7%	14300	17363	27.8%	20.1%
1632	0	1880	0	2664	2652	3940	9	55.6	1562	-1292	2	2550	104.0%	51.7%	15792	15448	50.6%	20.1%
70	-2390	0	1065	-5710	-6650	11125	15	26.7	2800	-1625	5	3000	-221.7%	51.7%	-11450	17210	-31.2%	20.1%
6738	-2125	-3725	12338	-675	16950	10563	15	26.7	8622	-1599	5	21000	80.7%	51.7%	38875	30400	15.1%	20.1%
0	3760	-10590	3840	40	8020	10590	13	38.5	5624	-2518	4	11250	71.3%	51.7%	20410	29730	14.8%	20.1%
0	0	0	9113	-7031	-1031	7031	6	-63.3	4603	-2556	3	5400	-19.1%	51.4%	-6638	18563	-30.1%	-0.7%
1900	0	-5200	3370	-2240	-3030	6975	14	28.6	2618	-1352	4	3000	-101.0%	51.4%	-10345	17795	-84.4%	-0.7%
1170	-1420	-280	-150	-3540	4500	5760	21	47.6	1386	-850	4	11250	40.0%	51.4%	3450	13880	7.5%	-0.7%
9975	0	0	3275	8575	21700	1950	6	66.7	6181	-1520	1	6300	344.4%	51.4%	30663	8288	121.7%	-0.7%
925	0	-2088	138	2550	-400	3100	9	55.6	725	-1008	2	6000	-6.7%	51.4%	-7488	11050	-31.2%	-0.7%
0	2475	0	3982	2387	10648	3465	10	70.0	2016	-1155	3	3300	322.7%	51.4%	12364	8822	93.7%	-0.7%
-1270	0	0	1860	320	630	6950	7	42.9	3170	-2224	3	30000	2.1%	51.4%	-16490	36890	-13.7%	-0.7%
2890	-1660	-180	0	0	1900	2610	8	62.5	1070	-1150	2	2700	70.4%	51.4%	-7490	9440	-69.4%	-0.7%
-350	-3938	0	2913	4875	2250	5713	9	55.6	2305	-2323	3	6000	37.5%	50.9%	55563	47375	50.1%	17.7%
6575	0	0	5013	5838	13075	4350	7	42.9	5808	-1092	4	4200	311.3%	50.9%	20138	29113	25.9%	17.7%
-1396	0	-7488	-3040	4344	-4960	15500	9	33.3	3513	-2580	6	3600	-137.8%	50.9%	-32064	58196	-48.1%	17.7%
1388	0	0	10856	-10669	919	12713	8	50.0	4992	-4762	3	5400	17.0%	50.9%	20175	83850	20.2%	17.7%
0	0	0	4357	-2677	-291	3371	9	22.2	2879	-863	6	2400	-12.1%	50.9%	6888	10394	15.5%	17.7%
2050	2200	1000	300	-2500	7338	4513	186	53.8	411	-393	6	4725	155.3%	49.9%	10113	4513	107.0%	104.3%
6150	7200	900	2275	-13125	13700	28225	187	52.4	1897	-1934	6	23625	58.0%	49.9%	43525	28225	92.1%	104.3%
4060	-690	-3745	-1260	-1950	-4870	11125	186	50.0	524	-576	11	4050	-120.2%	49.9%	13970	11125	172.5%	104.3%
0	0	-7600	0	6588	5863	17250	8	37.5	9725	-4663	3	12000	48.9%	48.9%	-188	17250	-1.3%	-1.3%
-1375	-4300	0	0	-13525	20975	23575	18	50.0	7303	-4972	3	47250	44.4%	44.4%	113775	46275	19.0%	19.0%
-4700	16100	-3575	-4800	-7300	10350	19525	171	33.3	2128	-972	12	23625	43.8%	43.8%	247975	44950	70.0%	70.0%
1050	938	1438	800	-1863	2875	2625	156	66.0	226	-385	4	4725	60.8%	43.7%	2050	3450	28.9%	28.6%
-100	8025	6725	6400	-8775	9500	19025	160	64.4	1117	-1854	4	23625	40.2%	43.7%	10100	19375	28.5%	28.6%
-890	-225	4615	570	-1280	1730	5230	246	34.1	510	-253	12	4050	42.7%	42.7%	-2430	14400	-16.0%	-16.0%
9888	-3225	0	3925	7388	15775	3625	8	50.0	5656	-1712	3	6300	250.4%	41.8%	24688	16325	84.0%	23.7%
-1413	-1913	0	0	0	-2100	5525	8	37.5	1463	-1298	3	6000	-35.0%	41.8%	4313	10038	15.4%	23.7%
3430	-740	0	0	0	3490	830	7	57.1	1410	-715	1	1800	193.9%	41.8%	1360	3540	16.2%	23.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	11250	0.0%	41.8%	14870	3250	28.3%	23.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	41.8%	5489	11852	7.8%	23.7%
875	-1570	-2300	0	0	-120	4000	11	36.4	1444	-844	3	3000	-4.0%	41.8%	2695	7910	19.3%	23.7%
-350	0	0	4975	0	4475	1125	6	33.3	3238	-498	2	1500	298.3%	41.8%	4638	5188	66.3%	23.7%
0	0	-713	9675	-7031	-506	7031	8	25.0	6685	-2313	5	5400	-9.4%	41.8%	-2419	7219	-9.6%	23.7%
0	2775	0	0	4888	7663	0	2	100.0	3831	0	0	4200	182.4%	41.5%	5963	1700	113.6%	16.6%
1813	0	0	0	7688	8600	3825	5	60.0	4142	-1913	2	6300	136.5%	41.5%	8075	4350	102.5%	16.6%
0	-3813	0	0	7038	6513	3813	4	50.0	5169	-1913	1	6000	108.5%	41.5%	4763	3813	63.5%	16.6%
-5035	0	0	0	9005	8035	5035	3	66.7	6535	-5047	1	30000	26.8%	41.5%	8035	5035	21.4%	16.6%
-5115	0	-6736	0	0	-7495	20809	4	25.0	13315	-6937	3	18000	-41.6%	41.5%	-13819	20809	-61.4%	16.6%
17865	0	0	0	665	14605	3925	3	66.7	9265	-3938	1	11250	129.8%	41.5%	7430	11100	52.8%	16.6%
0	0	0	0	-4669	-16969	16969	5	20.0	1875	-4711	2	5400	-314.2%	41.5%	-16969	16969	-251.4%	16.6%
0	0	0	0	13059	14095	0	2	100.0	7048	0	0	3300	427.1%	41.5%	14095	0	341.7%	16.6%
0	0	0	9081	0	9975	0	2	100.0	4988	0	0	2700	369.4%	40.8%	10894	13050	57.6%	23.0%
-2175	0	-2175	-4690	8595	-445	9040	5	20.0	8595	-2260	4	30000	-1.5%	40.8%	28950	25670	13.8%	23.0%
0	7613	-2175	-4350	0	5388	6525	6	33.3	6463	-1880	3	6300	85.5%	40.8%	53025	10275	120.2%	23.0%
0	0	0	0	16035	11685	4350	3	33.3	16035	-2166	2	18000	64.9%	40.8%	47355	10875	37.6%	23.0%
0	0	0	1105	9695	4275	6525	5	40.0	5400	-2175	3	1650	259.1%	40.8%	6170	8110	53.4%	23.0%
-1375	0	-2175	0	-1545	-4925	5095	6	33.3	1130	-1795	3	3000	-164.2%	40.8%	-710	11115	-3.4%	23.0%
3825	0	0	385	3825	1510	6525	6	50.0	2678	-2175	3	2700	55.9%	40.8%	-11198	19233	-59.2%	23.0%
0	0	0	0	5006	994	6525	5	40.0	3759	-2175	3	5400	18.4%	40.8%	-22013	34856	-58.2%	23.0%
14050	-6275	8375	16625	3600	19100	28600	51	47.1	3879	-2746	6	47250	40.4%	40.4%	16800	31000	28.4%	28.4%
-4580	2720	2240	5920	1970	22880	5100	12	91.7	2544	-5135	1	2700	847.4%	39.3%	-6450	52480	-11.1%	-2.3%
8300	5950	4000	-9225	-4400	16875	34975	24	37.5	11014	-5483	5	47250	35.7%	39.3%	-12363	153038	-1.2%	-2.3%
980	1640	1640	1468	-7920	-2512	7920	12	75.0	1139	-4254	2	3600	-69.8%	39.3%	35692	24932	45.9%	-2.3%
0	-10200	-910	-6265	-3250	-15255	21040	18	38.9	2609	-3048	4	2400	-635.6%	39.3%	-44980	62065	-86.8%	-2.3%
-79	-120	-94	2708	9874	8111	7275	101	41.6	1132	-669	6	5400	150.2%	38.0%	-25283	113040	-21.8%	-13.8%
5500	3188	-4675	13875	-7400	27713	12225	63	41.3	3172	-1482	5	21000	132.0%	38.0%	26938	61775	6.0%	-13.8%
-625	-3350	-438	7275	5075	7950	9700	61	41.0	1414	-762	6	6000	132.5%	38.0%	6525	83538	5.1%	-13.8%
-12990	4870	-8700	16360	-1400	5020	25690	73	31.5	3067	-1310	9	30000	16.7%	38.0%	171750	47720	26.6%	-13.8%
3275	-3113	-1513	3275	3413	3375	6788	50	28.0	1997	-683	9	6300	53.6%	38.0%	-26863	55838	-19.8%	-13.8%
-200	-950	0	4050	-5975	-7225	7325	47	8.5	1131	-273	30	2100	-344.0%	38.0%	-113650	114850	-251.7%	-13.8%
2230	0	-1450	800	1780	590	4000	50	32.0	737	-329	8	3300	17.9%	38.0%	-68540	92700	-96.6%	-13.8%
-1545	455	-6285	2155	-3570	-2580	11875	63	34.9	946	-570	6	3000	-86.0%	38.0%	-53420	73595	-82.8%	-13.8%
2290	-3050	-760	2890	-6970	-7310	11420	56	30.4	1132	-682	7	2700	-270.7%	38.0				

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
		#	Day Trd.			2003	2004	2005	2006	2007							
130	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	-825	n/a	n/a	n/a	n/a	2300	-838	850
	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	n/a	n/a	2843	n/a	n/a	n/a	n/a	1735	25	100
	Auto Core Duo	603		Gold	8/07	n/a	n/a	n/a	n/a	-2195	n/a	n/a	n/a	n/a	-2940	-780	-520
131	Hi-Lo Swing	346		Coffee	1/01	-2663	-13237	14382	262	-2925	4425	0	-3394	0	-3056	0	0
	Hi-Lo Swing	346		Cotton	1/01	-1620	5245	-5490	-400	-2000	2145	0	-1570	0	-2575	0	0
	Hi-Lo Swing	346		Euro C	1/01	10713	8887	2962	-11387	-3114	0	-75	-338	0	-3300	0	0
	Hi-Lo Swing	346		Jap Yen	1/01	-3250	-5989	8650	-7438	-12300	0	963	0	-1388	-2950	0	-2450
	Hi-Lo Swing	346		Lumber	1/01	-13277	2233	5093	1859	847	3146	0	-6171	0	-1529	0	2266
	Hi-Lo Swing	346		Corn	1/01	-2626	6589	-2864	798	-5025	-4000	0	-1438	0	725	-1650	0
	Hi-Lo Swing	346		Bonds	1/01	-7310	-1660	-610	5580	-2670	0	10	0	-850	-360	0	0
132	Mechwarrior	480		S&P	12/04	n/a	-2425	16225	39000	2100	-1375	2175	-3450	16275	8175	-2575	-5575
133	Dennis RSI	4		S&P	6/86	-1775	-6000	-11650	21150	42200	-200	8700	9475	-300	14525	3325	-875
134	Aberration	207		Coffee	12/93	-9450	-5719	8851	-2532	-8851	3356	0	-3863	0	-2606	0	-3019
	Aberration	207		Cotton	12/93	-5470	7105	-6290	-240	-3270	1925	0	-2070	0	-3125	0	0
	Aberration	207		Crude	12/93	20	8820	-4570	-5410	21280	0	0	0	0	-2420	0	17050
	Aberration	207		S Franc	12/93	-2687	3412	-1375	-9439	-4113	0	0	0	-1750	0	0	0
	Aberration	207		Euro C	12/98	13138	5162	224	-6739	-6127	0	-1400	-1413	0	-3888	0	0
	Aberration	207		B Pound	12/93	-2064	6418	-5201	4382	-9564	0	-813	-775	0	-1888	0	0
	Aberration	207		T Notes	12/93	-10960	-2890	-8860	2440	1400	0	130	0	-1490	-190	0	0
135	T-Bonds Day_Trade	139	*	Bonds	1/84	10	-3410	-960	-2230	-3360	-720	100	-350	720	-390	290	-90
136	Basis	269		B Pound	1/98	5056	9499	-281	-1776	-5619	0	925	-1500	0	1469	0	-313
	Basis	269		S Franc	1/98	-1113	4288	8013	-1525	-6013	0	-963	-988	-1600	-2325	0	0
	Basis	269		\$ Index	1/98	10530	6170	-30	-930	-520	-2350	-280	-170	-600	760	0	0
	Basis	269		Bonds	1/98	3020	7350	-9440	8640	-6530	-2560	1020	0	0	-420	0	-3270
	Basis	269		T Notes	1/98	2830	6620	-950	-1100	2260	-1570	850	0	0	-20	380	-230
	Basis	269		H Oil	1/98	1856	8785	0	0	-2285	0	0	-2285	0	0	0	0
	Basis	269		Cotton	1/98	5845	1890	-3700	-1255	-2515	2425	0	-2470	0	-2725	0	0
137	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	n/a	11905	n/a	n/a	1205	2365	-1245	2465	345
138	DCB Lean Hogs	542		Live Hogs	12/05	n/a	n/a	0	1255	245	-990	45	185	425	0	0	145
139	Intensity	523		F Note	12/05	n/a	n/a	0	744	4138	0	0	613	3019	0	0	0
	Intensity	523		Euro C	12/05	n/a	n/a	0	-6025	-875	0	-2225	0	0	-2863	0	2163
	Intensity	523		T Note	12/05	n/a	n/a	0	434	141	0	0	1019	550	0	-1888	0
	Intensity	523		Nat Gas	12/05	n/a	n/a	0	-26675	-10935	0	0	0	3425	0	0	0
	Intensity	523		Heat Oil	12/05	n/a	n/a	0	7835	7354	0	3222	0	0	0	-49	0
	Intensity	523		Cotton	12/05	n/a	n/a	0	2605	-2580	0	1200	0	995	0	0	-2255
140	Zeeport	367	*	S&P	12/01	-8625	-9525	-17375	15600	27175	3775	-1125	150	10600	3575	-2550	925
	Zeeport	367	*	Nasdaq	12/01	-23000	-32250	-25880	-17225	275	2025	125	-5825	-1775	1175	125	3825
141	GearedUpMk1	401		Euro\$	9/02	-3200	-3425	-3875	-4225	-3325	-350	-450	-475	-200	150	-775	250
	GearedUpMk1	401		Euro C	9/02	3389	-19801	23	-9838	1037	-1075	-3375	175	-375	2750	4913	-2088
	GearedUpMk1	401		Jap Yen	9/02	-6651	-1177	-8676	3225	-976	-288	-450	1038	763	-3713	-488	-88
	GearedUpMk1	401		S Franc	9/02	-7150	-11813	1201	-238	-1450	-2050	-1488	-400	100	813	-688	213
	GearedUpMk1	401		Aussie \$	9/02	-4010	-9330	2190	-430	11380	1360	310	-1020	3970	5930	3060	-1140
	GearedUpMk1	401		B Pound	9/02	-4094	-9876	-1905	4951	-2864	0	-369	125	4031	-1519	-1825	-819
	GearedUpMk1	401		S&P	9/02	-12650	-23525	-32850	-25800	-11950	-950	-3100	1750	9950	-6525	-6475	9675
	GearedUpMk1	401		T Note	9/02	-2730	-560	-3680	-3710	-640	-510	-190	1450	-570	-860	-220	160
142	Dynamo	265	*	S&P	6/97	6800	-10375	10425	-2575	-1150	1150	-3450	5275	-4050	-4200	-25	3375
143	The Mystery System	196		B Pound	11/93	6975	1892	-8970	-2870	-8096	0	2688	-1988	2475	356	-2900	-1750
	The Mystery System	196		Euro C	12/98	23363	8199	10624	-7663	2413	0	2913	-4400	0	2100	0	1300
	The Mystery System	196		Jap Yen	11/93	-12801	-16264	10750	-11178	-5951	-2750	2138	0	-713	3225	0	-1938
	The Mystery System	196		S Franc	11/93	2312	9251	887	538	-4715	0	-1213	0	-813	-1488	-2050	0
	The Mystery System	196		Coffee	11/93	2568	5906	8307	-14831	-3132	4219	-4013	-56	-1088	1444	-3506	-938
144	Axiom Index	469		Mini S&P	10/07	n/a	n/a	n/a	n/a	4925	n/a	n/a	n/a	n/a	n/a	n/a	175
145	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	n/a	-770	n/a	n/a	1513	-533	1100	-525	-1523
146	DCB Wheat	540		Wheat	12/05	n/a	n/a	0	175	513	900	-1200	0	0	0	0	0
147	Andromeda-2	441		Euro C	10/03	9963	5637	12875	-12239	7224	0	1400	-1363	0	-3888	0	0
	Andromeda-2	441		Jap Yen	10/03	0	-3801	8249	-6688	-2451	0	1500	0	-1863	-1838	0	0
	Andromeda-2	441		T Note	10/03	0	2300	-2900	1610	2450	-620	540	0	-1490	910	0	0
	Andromeda-2	441		Crude	10/03	-1210	2760	-3720	5950	-1410	0	0	0	0	-1410	0	0
	Andromeda-2	441		H Oil	10/03	-6195	2007	0	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Cotton	10/03	0	-2650	-3690	2365	-2485	2250	0	-1595	0	-1645	0	0
	Andromeda-2	441		Corn	10/03	-2213	5839	-2614	949	-1712	-250	0	-775	0	725	-1725	0
	Andromeda-2	441		Coffee	10/03	-3525	-6994	10500	2962	-5476	3356	0	-3863	0	-2606	0	356
148	Watch and Wait	126		Bonds	5/91	4500	-7370	2370	-2050	2160	0	50	1250	250	30	550	30
	Watch and Wait	126		Jap Yen	5/91	1276	413	-13038	502	602	0	0	0	113	238	113	0
	Watch and Wait	126		Gold	5/91	2050	1320	430	3090	1670	40	0	0	110	0	1010	-220
	Watch and Wait	126		Coffee	5/91	-204	2758	6771	2402	2909	788	450	150	38	300	281	488
	Watch and Wait	126		Bellies	5/91	2524	1364	-2052	1084	868	-32	232	0	-776	944	0	0
149	Prism Growth	399		S&P	8/02	-26975	-57550	-35750	-50825	11199	7525	-3925	4100	-12776	-7550	15025	-6500
150	Super Turtle	561		Cotton	12/05	n/a	n/a	n/a	1645	-5775	0	0	-890	0	-2985	0	0
	Super Turtle	561		Euro C	12/05	n/a	n/a	n/a	-10238	-5225	0	0	-388	0	-3000	0	0
	Super Turtle	561		Copper	12/05	n/a	n/a	n/a	27363	-2938	0	13025	-8800	0	-12715	0	-3600
	Super Turtle	561		Jap Yen	12/05	n/a	n/a	n/a	-7625	8925	0	0	0	1288	0	0	0
	Super Turtle	561		Nat Gas	12/05	n/a	n/a	n/a	58855	-8100	0	-8825	0	0	0	0	6210

					All Statistics Based On Last 12 Months Performance											Combined			
					12 Mos		12 Mos				Max					Total	Total	%Chng	%Chng
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Max	Min.	%Chng	Com-	Net	Total	Min.Req	%Chng	
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Req'd	Min.Req	ined	P/L	DD	Cap.Since	Min.Req	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)	
-1425	-1713	-25	1200	-2988	-2638	6688	80	33.8	660	-387	7	6750	-39.1%	37.1%	-2638	6688	-39.1%	37.1%	
913	70	5063	1963	2113	11980	2800	81	45.7	793	-395	7	5250	228.2%	37.1%	11980	2800	228.2%	37.1%	
445	1600	1325	1020	-590	-440	5685	60	35.0	1130	-620	5	12000	-3.7%	37.1%	-440	5685	-3.7%	37.1%	
2288	0	0	8138	-13500	-5100	13500	7	42.9	4950	-4995	2	5400	-94.4%	35.9%	-10406	26250	-26.3%	-0.6%	
0	0	0	4275	-6245	-3970	6245	6	50.0	2573	-3896	1	3000	-132.3%	35.9%	195	14100	0.9%	-0.6%	
8625	-3388	0	2725	7388	11638	3713	7	42.9	6246	-1781	3	6300	184.7%	35.9%	22063	20975	47.8%	-0.6%	
-600	-3475	0	2863	4875	-2163	10863	8	37.5	2900	-2173	5	6000	-36.1%	35.9%	-11475	22713	-26.1%	-0.6%	
0	2464	0	3993	2376	6545	7700	8	62.5	2849	-2567	3	3300	198.3%	35.9%	12309	15565	50.9%	-0.6%	
-325	0	0	7150	463	925	6688	8	50.0	2244	-2013	2	1500	61.7%	35.9%	5538	7088	50.3%	-0.6%	
5530	0	0	2100	-4180	2250	4180	7	42.9	2547	-1351	2	2700	83.3%	35.9%	-19470	22920	-98.3%	-0.6%	
-4950	-6400	-9550	15850	8050	16650	35175	113	57.5	2575	-3137	4	47250	35.2%	35.2%	69250	35175	42.9%	42.9%	
-6325	2500	-23875	12800	-3300	16450	32100	29	62.1	4213	-5406	3	47250	34.8%	34.8%	107013	32100	10.5%	10.5%	
0	0	0	8400	-11644	-9375	12731	6	33.3	5878	-5277	3	5400	-173.6%	34.3%	-488	70988	-0.6%	22.3%	
0	0	-2050	1875	-4665	-8110	10035	6	33.3	1900	-2975	3	3000	-270.3%	34.3%	23875	18755	54.9%	22.3%	
0	3770	-7720	3070	40	13790	7720	6	66.7	5983	-5082	1	11250	122.6%	34.3%	48560	30930	29.8%	22.3%	
3638	-2788	0	1813	5838	6750	2788	5	60.0	3763	-2270	1	4200	160.7%	34.3%	6163	20788	10.1%	22.3%	
8825	-3388	0	1738	7388	7863	6700	7	42.9	5983	-2528	3	6300	124.8%	34.3%	37450	23575	62.6%	22.3%	
-950	-2013	0	-369	-1981	-8788	8788	7	0.0	0	-1255	7	4200	-209.2%	34.3%	-14625	18488	-24.0%	22.3%	
4810	0	0	5420	1590	10270	1680	6	66.7	2988	-845	2	1800	570.6%	34.3%	15970	23680	61.2%	22.3%	
-790	-830	1130	1700	-310	460	2060	36	55.6	351	-411	2	1350	34.1%	34.1%	-33670	40840	-115.6%	-115.6%	
500	-3550	-1638	-2450	-188	-6744	9613	14	35.7	1011	-1310	5	4200	-160.6%	33.9%	1050	14525	2.4%	34.8%	
5388	0	0	4450	5838	9800	5875	12	41.7	3543	-1133	5	4200	233.3%	33.9%	29825	15225	68.2%	34.8%	
4480	0	-580	-1170	1800	1890	3710	15	40.0	1445	-753	6	3300	57.3%	33.9%	17220	11230	50.1%	34.8%	
5020	-6230	0	0	0	-6440	6440	9	33.3	2387	-2265	2	2700	-238.5%	33.9%	8200	16600	29.2%	34.8%	
4210	-140	-860	4690	1590	8900	2270	11	54.5	2208	-867	2	1800	494.4%	33.9%	14940	12470	79.7%	34.8%	
0	0	0	-3667	22054	16103	5951	3	33.3	22054	-2963	2	15000	107.4%	33.9%	61328	10487	39.2%	34.8%	
1690	0	-6480	1365	-5710	-11905	14330	12	33.3	2560	-2765	3	3000	-396.8%	33.9%	-8445	23230	-27.0%	34.8%	
6920	-150	1050	915	-185	13685	2900	67	52.2	953	-613	5	40500	33.8%	33.8%	13685	2900	33.8%	33.8%	
65	185	630	210	0	900	990	12	83.3	189	-494	2	2700	33.3%	33.3%	2340	990	37.1%	37.1%	
1222	0	1659	0	1722	8234	0	5	100.0	1647	0	0	1200	686.2%	32.3%	8263	1259	295.1%	-12.8%	
1813	0	0	0	5363	4250	5088	6	50.0	3250	-1833	2	6300	67.5%	32.3%	-1538	10875	-10.5%	-12.8%	
1566	0	-916	0	0	331	3044	6	66.7	1316	-2470	1	1800	18.4%	32.3%	-341	3044	-8.1%	-12.8%	
-4905	0	0	0	-1970	-3450	10245	4	50.0	5850	-7575	1	30000	-11.5%	32.3%	-39580	39580	-56.5%	-12.8%	
5238	0	0	0	807	9218	3544	5	80.0	3191	-3546	1	15000	61.5%	32.3%	15995	6274	45.7%	-12.8%	
0	0	0	0	0	-60	3695	5	40.0	2320	-1567	2	3000	-2.0%	32.3%	25	3695	0.4%	-12.8%	
4600	2075	8875	-7600	-12600	10700	24200	144	41.7	2128	-1395	10	23625	45.3%	31.6%	40100	48900	26.5%	-15.2%	
1075	6300	-7375	1075	3125	3875	13325	124	51.6	1200	-1215	6	22500	17.2%	31.6%	-85205	126855	-59.0%	-15.2%	
-175	100	950	-350	-3225	-4550	4550	47	25.5	231	-209	13	2100	-216.7%	30.9%	-20600	21225	-173.1%	-43.6%	
3363	-2550	1563	5263	588	9150	5000	36	44.4	1509	-748	7	6300	145.2%	30.9%	-16263	38825	-45.6%	-43.6%	
3538	-2388	-2000	638	-713	-4150	6000	34	38.2	953	-787	4	6000	-69.2%	30.9%	-15738	18038	-46.3%	-43.6%	
2050	175	2225	4600	3138	8688	3938	35	40.0	1237	-411	7	4200	206.9%	30.9%	-8725	23825	-37.2%	-43.6%	
-120	520	3350	130	-2340	14010	2560	30	60.0	1311	-799	2	3450	406.1%	30.9%	-1900	19330	-9.9%	-43.6%	
-1044	625	800	1300	-2525	-1219	6156	27	44.4	817	-734	3	4200	-29.0%	30.9%	-13081	18200	-55.8%	-43.6%	
-7750	3250	27075	-10100	-16725	75	28875	38	31.6	6200	-2861	8	47250	0.2%	30.9%	-102450	125100	-38.8%	-43.6%	
320	-390	2730	830	-1510	1240	2650	38	39.5	643	-366	7	1800	68.9%	30.9%	-4580	12860	-45.6%	-43.6%	
3350	2025	8150	-4200	-125	7275	9575	52	26.9	3100	-949	9	23625	30.8%	30.8%	33825	43475	13.0%	13.0%	
-913	-88	-5200	-3656	-188	-11163	15369	25	36.0	969	-1243	6	4200	-265.8%	30.3%	-45194	45869	-73.8%	43.9%	
4113	2125	-3150	-825	7388	11563	9713	21	42.9	3479	-1650	5	6300	183.5%	30.3%	35975	26475	60.1%	43.9%	
-2663	-3438	-6988	2913	4875	-5338	15025	11	45.5	2878	-3293	2	6000	-89.0%	30.3%	40275	54088	46.0%	43.9%	
4125	-2113	-5600	5013	5838	1700	9150	11	36.4	3772	-1916	4	4200	40.5%	30.3%	52350	17888	85.5%	43.9%	
1856	19	-2006	6225	8981	11138	11569	22	45.5	3461	-1961	3	5400	206.3%	30.3%	83550	35869	106.1%	43.9%	
2238	2513	350	-3638	1175	2813	3638	32	65.6	518	-732	3	9450	29.8%	29.8%	2813	3638	29.8%	29.8%	
555	-1358	890	2613	-738	1995	3435	35	54.3	508	-479	3	6750	29.6%	29.6%	1995	3435	29.6%	29.6%	
881	0	0	0	0	581	1588	4	75.0	723	-1588	1	2100	27.7%	27.7%	688	1588	14.0%	14.0%	
11075	0	0	0	0	7225	5250	4	50.0	6238	-2626	2	6300	114.7%	27.3%	23463	16088	81.3%	11.1%	
3200	-2500	0	0	0	-1500	3700	5	40.0	2350	-2067	2	6000	-25.0%	27.3%	-4688	9838	-17.0%	11.1%	
4810	-1460	0	0	0	2690	1570	6	50.0	2087	-1190	1	1800	149.4%	27.3%	3460	3400	41.9%	11.1%	
0	0	0	0	0	-1410	1410	1	0.0	0	-1410	1	11250	-12.5%	27.3%	2370	9650	4.6%	11.1%	
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	27.3%	-4187	6195	-6.1%	11.1%	
950	-1570	-2050	1875	-1495	-3280	5910	9	44.4	1575	-1913	2	3000	-109.3%	27.3%	-8130	9975	-59.1%	11.1%	
-225	0	0	7150	-2500	2400	2500	8	37.5	2850	-1230	2	1500	160.0%	27.3%	4900	6688	71.3%	11.1%	
0	0	0	10350	0	7594	6469	5	60.0	4688	-3235	2	5400	140.6%	27.3%	7819	10519	32.2%	11.1%	
0	0	-4060	0	0	-1														

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
		#	Day Trd.			2003	2004	2005	2006	2007							
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
	Super Turtle	561		Sugar	12/05	n/a	n/a	n/a	1544	4441	0	0	720	-220	-825	0	0
	Super Turtle	561		T Note	12/05	n/a	n/a	n/a	2056	-850	0	0	0	222	0	0	-262
151	EuroMax	569		Euro C	10/06	n/a	n/a	n/a	-13	775	0	725	-913	0	0	0	0
152	Turnkey	293		Jap Yen	6/98	1625	-1363	-2814	-1713	1276	238	-113	175	338	-50	0	-288
	Turnkey	293		Bonds	6/98	-3410	1390	-1860	-1570	-1320	-430	210	-830	400	30	0	-400
	Turnkey	293	*	S&P	6/98	450	-9650	4675	775	425	0	-1925	4800	-2600	-3000	1975	4350
153	Mechwarrior-ES	485		Mini S&P	12/04	n/a	-588	813	5138	-2713	-538	338	-475	2538	1738	-188	-1725
154	OCTANE92	559		Unleaded	11/05	n/a	n/a	n/a	353	5874	8300	0	-5027	-5191	-4296	0	-5111
155	CatScan	212		S Franc	10/94	-9478	6524	3401	-5902	-7437	363	-3038	975	-2225	-1225	-1475	363
	CatScan	212		Bonds	10/94	-490	11110	2490	-300	-1420	-2320	1470	0	890	3110	0	-4330
	CatScan	212		Cotton	10/94	-3595	-1040	-5555	-11565	2445	3185	-65	4605	-2180	-2120	-355	-975
	CatScan	212		\$ Index	10/94	1900	5860	-1450	-3060	3520	970	-780	-620	1220	-170	0	0
	CatScan	212		Jap Yen	10/94	6699	-21190	1187	-12290	6100	-363	3113	0	688	4663	-438	-3663
	CatScan	212		T Notes	10/94	-4230	9470	-600	-2130	1970	-1180	1060	0	280	3090	0	-3370
156	Waverider	339		Bonds	5/01	631	-9088	-5363	-2169	1081	0	0	0	0	1081	0	0
	Waverider	339		Nat Gas	5/01	1455	-20285	16070	29855	13800	0	13570	0	0	-1095	-2425	0
	Waverider	339		Euro C	5/01	12638	4388	2713	-12825	-3325	0	713	0	-2175	-1350	-2175	0
	Waverider	339		Silver	5/01	-8760	6695	-8925	4955	-17400	0	-2175	0	-2175	0	-2175	-4350
	Waverider	339		Soymeal	5/01	-625	-5585	7775	-3185	-6785	0	0	-1035	-1715	-2335	0	0
	Waverider	339		Cotton	5/01	-840	13930	-1555	2785	475	0	0	1605	0	2240	-2175	0
	Waverider	339		Live Hogs	5/01	-3067	-5470	5830	-2358	-3350	0	0	0	-1175	-2175	0	0
	Waverider	339		Coffee	5/01	150	-12450	7931	-8981	-2888	0	0	788	0	-2175	0	-2175
157	CatsCan IV Const	564		Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	-11180	0	10980	0	-580	-7270	-9350
	CatsCan IV Const	564		Euro C	11/06	n/a	n/a	n/a	2513	15625	0	2075	-13	2025	-3538	0	0
	CatsCan IV Const	564		Coffee	11/06	n/a	n/a	n/a	2531	-8643	2925	-769	1013	-2306	-1013	-5269	-1425
	CatsCan IV Const	564		\$ Index	11/06	n/a	n/a	n/a	2030	3590	0	550	90	0	980	0	0
	CatsCan IV Const	564		Euro\$	11/06	n/a	n/a	n/a	-1075	-4700	0	-450	-425	-500	-200	-1125	-100
	CatsCan IV Const	564		T Note	11/06	n/a	n/a	n/a	-3000	9060	140	-210	0	920	4000	-280	-620
158	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	n/a	-2300	-450	-188	-138	-525	-3225	800	-263
	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	n/a	-1145	235	-525	-280	-340	-1920	-130	-1815
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	n/a	-6865	-695	-1110	-240	-2180	-6425	-130	3095
159	Second Income	114	*	S&P	2/91	-43400	-20075	-5125	-30975	-24300	-7400	-9825	4525	2325	1400	-7450	-3700
160	RC Intermediate	610	*	Mini S&P	12/07	n/a	n/a	n/a	n/a	688	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RC Intermediate	610	*	S&P	12/07	n/a	n/a	n/a	n/a	8550	n/a	n/a	n/a	n/a	n/a	n/a	n/a
161	GearedUp	370		Euro\$	3/02	-8425	-6375	-8950	-5800	-7025	-750	-900	-775	-1050	250	-850	125
	GearedUp	370		Euro C	3/02	375	-19577	-17463	-7039	1852	-1900	-2300	1050	-2400	3425	6338	-4700
	GearedUp	370		Jap Yen	3/02	3488	14762	-14826	-4950	5351	1900	638	-850	-1675	-2838	-1800	-1575
	GearedUp	370		S Franc	3/02	-12052	-27826	5350	-13389	1899	-3538	-2288	-625	200	375	-613	-675
	GearedUp	370		Aussie \$	3/02	-180	-5640	-3270	-3020	9000	0	1900	910	580	7950	1530	-3600
	GearedUp	370		B Pound	3/02	-6044	-15182	3270	3799	-6145	-513	-2456	-1438	3350	-2206	-650	-1588
	GearedUp	370		S&P	3/02	26800	-12000	-62450	-31025	21875	-2575	1850	8625	-1050	-525	-2225	450
	GearedUp	370		T Note	3/02	-9200	10710	-5860	-4620	-4620	-840	900	490	1820	-1800	-360	-350
162	Cyclone	250	*	S&P	7/96	6725	4500	-29650	-30200	12275	3875	-5700	-1825	3925	-26350	-2225	-5200
163	Bond & Yen Trdng. Sys.	225		Bonds	8/95	-9430	10800	-8060	1260	2460	0	2020	0	670	1930	-920	0
	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	1163	2687	7800	-3626	7725	0	1625	1538	0	2063	-63	-3013
164	Andromeda	364		Euro C	12/01	20701	5637	12875	-10089	2361	0	1400	-1363	0	-3888	0	0
	Andromeda	364		Jap Yen	12/01	-2501	-2176	7149	-7813	-2451	0	1500	0	-1863	-1838	0	0
	Andromeda	364		T Note	12/01	-1680	220	-4460	1610	1600	-620	540	0	-1490	910	0	0
	Andromeda	364		Crude	12/01	-2320	2760	-3730	5950	-1850	0	0	0	0	-1850	0	0
	Andromeda	364		H Oil	12/01	-2398	2007	0	0	0	0	0	0	0	0	0	0
	Andromeda	364		Cotton	12/01	-5715	-2650	-4290	2365	-3765	2250	0	-1595	0	-2925	0	0
	Andromeda	364		Corn	12/01	-4852	5839	-2614	774	-1712	-250	0	-775	0	725	-1725	0
	Andromeda	364		Coffee	12/01	-8625	-7875	10500	2962	-8851	3356	0	-3863	0	-2606	0	-3019
165	RC Success	461	*	S&P	4/04	n/a	36525	13925	-16100	29775	1500	5375	-2025	20600	-16925	-3700	425
	RC Success	461	*	Mini S&P	4/04	n/a	3113	3400	-450	4238	613	675	-1975	3938	-3563	-663	313
166	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	n/a	285	-9270	-3640	0	1255	0	0	0	0	-2995
167	CatsCan IV	563		Nat Gas	11/06	n/a	n/a	n/a	17560	-23790	-11180	0	10980	0	-580	-7270	-9350
	CatsCan IV	563		Euro C	11/06	n/a	n/a	n/a	2513	8390	0	1763	563	2913	-3538	0	4263
	CatsCan IV	563		Coffee	11/06	n/a	n/a	n/a	2531	-8643	2925	-769	1013	-2306	-1013	-5269	-1425
	CatsCan IV	563		\$ Index	11/06	n/a	n/a	n/a	2030	4210	0	110	90	0	980	0	0
	CatsCan IV	563		Euro\$	11/06	n/a	n/a	n/a	-1075	-5125	-500	-650	-425	-500	-225	-1125	-100
	CatsCan IV	563		T Note	11/06	n/a	n/a	n/a	-1710	9000	170	10	1050	-430	4000	-280	-620
168	SPMD 500	413	*	S&P	4/05	n/a	n/a	-6000	1825	9075	-5925	6850	1400	-1700	-13375	-975	11325
169	Maya Legacy	585		Mex Peso	1/07	n/a	n/a	n/a	n/a	4663	0	963	0	0	1950	0	0
170	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	n/a	n/a	-2528	n/a	n/a	n/a	n/a	-765	-3	153
	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	n/a	n/a	-8590	n/a	n/a	n/a	n/a	-1865	-50	740
171	Aussie Trader	583		Aus Dollar	1/07	n/a	n/a	n/a	n/a	-540	0	0	-1245	1945	-3995	2685	765
172	Aberration Plus	300		Jap Yen	3/99	-687	-4288	4311	-7163	-13226	0	0	0	-3563	-2700	0	-2563
	Aberration Plus	300		S Franc	3/99	-2687	5187	-1187	-9952	-3976	0	0	0	-1963	0	0	0
	Aberration Plus	300		Coffee	3/99	-9544	-5400	11194	-2720	-7069	3356	-2831	0	0	-2606	0	-2269
	Aberration Plus	300		Bonds	3/99	-7950	-1630	-5050	3100	-2420	0	50	0	-1080	0	0	0
	Aberration Plus	300		T Note	3/99	-9550	-2890	-8670	880	2350	0	140	0	-540	-180	0	0
	Aberration Plus	300		Euro C	3/99	5662	5162	2762	-6026	-5113	0	-1400	-1413	0	-4175	0	0

					All Statistics Based On Last 12 Months Performance										Combined			
					12 Mos		12 Mos			Max	Min.	%Chng	Com- bined	Total	Total	%Chng	%Chng	
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Total	Total	Min.Req	%Chng	
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	P/L	DD	Cap.Since	Cap.Since	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(22)
0	-321	0	0	1134	488	1367	5	40.0	927	-455	3	1650	29.6%	22.4%	7120	1367	184.9%	65.7%
0	0	0	0	10847	10806	262	3	66.7	5534	-268	1	1800	600.3%	22.4%	12053	850	287.0%	65.7%
200	0	0	-3888	5250	1375	6575	8	37.5	3900	-2065	3	6300	21.8%	21.8%	2125	6575	22.5%	22.5%
625	938	0	175	-825	1213	1775	21	57.1	440	-451	3	6000	20.2%	21.5%	-2588	14088	-4.3%	-5.6%
-440	320	0	-1930	-330	-3400	3540	15	46.7	181	-584	4	2700	-125.9%	21.5%	-3210	10790	-12.0%	-5.6%
-1125	2025	9150	-1675	-2850	9125	6425	44	18.2	3688	-567	11	23625	38.6%	21.5%	-12225	32050	-5.2%	-5.6%
-1275	-3175	-1388	2075	4013	1938	9463	119	50.4	579	-556	5	9450	20.5%	20.5%	7350	9463	22.8%	22.8%
0	0	0	0	14986	3662	19624	6	33.3	11643	-4898	4	18000	20.3%	20.3%	29134	19624	67.0%	67.0%
5200	-2575	-2075	4650	5838	4775	7563	19	42.1	2366	-1301	3	4200	113.7%	19.9%	24813	22650	43.2%	26.3%
3380	-3650	-1670	-4150	-5260	-12530	15680	15	26.7	2213	-1946	7	2700	-464.1%	19.9%	24460	19140	66.3%	26.3%
1935	-1095	-2300	185	-5825	-5005	12730	23	30.4	1878	-1133	7	3000	-166.8%	19.9%	-38080	55025	-92.9%	26.3%
4360	-270	-1410	-350	1800	4750	3760	18	50.0	1338	-810	3	3300	143.9%	19.9%	32640	11090	72.4%	26.3%
3825	-5750	0	1713	4875	8663	7013	15	46.7	2838	-1403	4	6000	144.4%	19.9%	26950	38225	32.9%	26.3%
2860	0	0	760	30	3530	3370	12	50.0	1887	-1299	3	1800	196.1%	19.9%	4660	17720	18.9%	26.3%
0	0	0	4038	0	5119	2184	3	66.7	3652	-2191	1	2700	189.6%	19.5%	-11225	23563	-58.9%	6.6%
0	3750	-2175	-5110	8595	15110	9460	10	30.0	10088	-2165	4	30000	50.4%	19.5%	57930	34675	27.6%	6.6%
0	5238	-2175	-9650	-5725	-17300	19725	13	15.4	4063	-2313	8	6300	-274.6%	19.5%	-10675	40325	-24.2%	6.6%
0	-2175	0	0	3255	-9795	13050	8	12.5	6280	-2296	6	18000	-54.4%	19.5%	-28710	32625	-22.8%	6.6%
0	0	0	0	23885	18800	5085	4	25.0	23885	-1695	3	1650	1139.4%	19.5%	17610	11775	152.5%	6.6%
0	0	-5415	0	-2175	-5920	9765	6	33.3	1923	-2439	4	3000	-197.3%	19.5%	6600	13450	31.4%	6.6%
0	0	0	0	11915	8565	3350	3	33.3	11915	-1668	2	2700	317.2%	19.5%	8890	10387	47.0%	6.6%
0	0	-2531	0	5111	-983	9056	6	33.3	4037	-2261	4	5400	-18.2%	19.5%	-8389	22388	-22.2%	6.6%
-9110	4900	-2640	5530	-6300	-25020	30060	23	30.4	4297	-3440	7	30000	-83.4%	18.1%	-9640	32230	-22.7%	46.9%
11913	150	-6413	2213	7388	15800	8825	19	42.1	3805	-1330	5	6300	250.8%	18.1%	21325	8825	238.9%	46.9%
-656	-4781	-1519	11044	544	-2213	17025	25	28.0	3565	-1509	5	5400	-41.0%	18.1%	3956	17025	51.7%	46.9%
4350	-170	-270	1120	1800	8450	1160	13	53.8	1423	-250	4	3300	256.1%	18.1%	8270	2210	176.9%	46.9%
-875	150	0	3550	-2375	-2350	3675	29	6.9	1850	-224	24	2100	-111.9%	18.1%	-4600	5925	-154.6%	46.9%
4480	-1370	0	5510	1590	14160	1370	14	64.3	1909	-605	2	1800	786.7%	18.1%	13160	3000	516.1%	46.9%
2500	38	1313	1575	775	2213	5863	50	42.0	768	-480	7	9450	23.4%	16.7%	1363	6638	11.5%	9.7%
1510	2270	655	610	1885	2155	5295	48	56.3	413	-429	5	9000	23.9%	16.7%	2005	5320	17.8%	9.7%
4205	-3175	-960	2940	4735	60	12125	48	50.0	861	-859	4	8100	0.7%	16.7%	-150	13095	-1.5%	9.7%
1600	1050	12875	6750	1350	3500	22975	152	26.3	3101	-1075	10	23625	14.8%	14.8%	-174313	210900	-42.4%	-42.4%
n/a	688	413	75	-2350	-1175	2725	48	72.9	150	-494	2	4725	-24.9%	13.6%	-1175	2725	-24.9%	13.6%
n/a	8550	6275	2725	-12525	5025	13750	51	68.6	1055	-1991	2	23625	21.3%	13.6%	5025	13750	21.3%	13.6%
-300	-400	2125	-775	-1625	-4925	4925	82	15.9	392	-146	23	2100	-234.5%	12.2%	-38650	39325	-298.5%	-44.6%
800	2113	1350	10813	-3038	11550	6913	48	56.3	1507	-1391	3	6300	183.3%	12.2%	-33663	54463	-86.6%	-44.6%
3675	2575	5063	1975	-5300	1788	12138	53	47.2	1299	-1097	4	6000	29.8%	12.2%	11375	26563	30.7%	-44.6%
6613	3313	1125	9313	663	13863	7538	51	43.1	1455	-624	13	4200	330.1%	12.2%	-43988	65925	-169.8%	-44.6%
1880	-550	2120	-3320	-3330	6070	7710	43	51.2	1291	-1065	3	3450	175.9%	12.2%	-17640	25040	-82.9%	-44.6%
-613	-1194	2456	-2156	2788	-4219	8375	39	38.5	1086	-856	6	4200	-100.5%	12.2%	-11394	32475	-44.0%	-44.6%
-5575	6025	21650	-19775	-17775	-10900	51625	61	45.9	6596	-5927	3	47250	-23.1%	12.2%	-58725	120675	-20.2%	-44.6%
-1620	-2140	3070	540	-3770	-4060	6790	66	39.4	724	-572	7	1800	-225.6%	12.2%	-14480	17680	-130.5%	-44.6%
21075	6300	19150	-4900	-5300	2825	40275	334	32.6	2209	-1056	11	23625	12.0%	12.0%	143650	86675	51.0%	51.0%
3590	-3430	-5850	0	0	-1990	9280	7	57.1	2053	-3395	2	2700	-73.7%	11.2%	-31300	41630	-90.3%	24.1%
2525	-738	-4338	0	3363	2963	5625	9	55.6	2223	-2042	2	6000	49.4%	11.2%	58163	13938	75.5%	24.1%
11075	0	0	0	0	7225	5250	4	50.0	6238	-2626	2	6300	114.7%	10.9%	35963	18800	89.0%	2.9%
3200	-2500	0	0	0	-1500	3700	5	40.0	2350	-2067	2	6000	-25.0%	10.9%	-2400	14125	-6.2%	2.9%
4810	-1460	0	0	0	2690	1570	6	50.0	2087	-1190	1	1800	149.4%	10.9%	2460	9720	21.3%	2.9%
0	0	0	0	0	-1850	1850	1	0.0	0	-1850	1	11250	-16.4%	10.9%	2940	14780	4.1%	2.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	10.9%	-2407	13012	-2.5%	2.9%
950	-1570	-2050	1875	-4665	-7730	9980	9	44.4	1575	-2802	2	3000	-257.7%	10.9%	-24825	24825	-129.0%	2.9%
-225	0	0	7150	-2500	2400	2500	8	37.5	2850	-1230	2	1500	160.0%	10.9%	2963	6863	30.8%	2.9%
0	0	0	10350	0	4219	9488	5	40.0	6853	-3162	3	5400	78.1%	10.9%	-5306	20363	-15.3%	2.9%
12000	6575	-2150	-15275	-2125	4275	26425	227	47.1	1719	-1495	11	23625	18.1%	9.6%	44575	33750	46.2%	44.3%
2975	-238	1250	-3813	-1075	-1563	5463	219	31.5	478	-230	13	4725	-33.1%	9.6%	6663	5463	34.5%	44.3%
3505	0	0	2660	-135	4290	2995	5	60.0	2473	-1565	1	45000	9.5%	9.5%	-10100	16415	-9.6%	-9.6%
-9110	4900	-2640	5530	-6300	-25020	30060	23	30.4	4297	-3440	7	30000	-83.4%	8.7%	-9640	32230	-22.7%	39.2%
2613	150	-3663	2213	7388	14663	6075	20	50.0	2865	-1399	4	6300	232.7%	8.7%	16838	6075	188.7%	39.2%
-656	-4781	-1519	11044	544	-2213	17025	25	28.0	3565	-1509	5	5400	-41.0%	8.7%	3956	17025	51.7%	39.2%
4350	-120	-1160	1120	1800	7170	2000	14	50.0	1451	-427	4	3300	217.3%	8.7%	8000	2000	171.1%	39.2%
-875	150	0	3550	-2050	-2750	4400	32	6.3	1850	-216	27	2100	-131.0%	8.7%	-4700	6350	-158.0%	39.2%
4480	-1370	0	3810	1590	12410	1370	15	53.3	2061	-581	2	1800	689.4%	8.7%	12690	1710	497.6%	39.2%
4825	400	-450	-6175	5850	2050	21550	178	41.6	1927	-1353	9	23625	8.7%	8.7%	4125	25750	5.7%	5.7%
0	88	0	325	0	3325	0	4	100.0	831	0	0	40500	8.2%	8.2%	4988	0	9.9%	9.9%
-1663	-250	-390	970	3265	1318	4878	85	49.4	420	-379	6	2625	50.2%	7.4%	1318	4878	50.2%	7.4%
-7035	-380	-1730	3055	6555	-710	12945	84	47.6	845	-784	7	5625	-12.6%	7.4%	-710	12945	-12.6%	7.4%
0	0	65	0	0	220	3995	6	66.7	1365	-2624	1	3450	6.4%	6.4%	-475	3995	-11.0%	-11.0%
-1200	-2500	0	2063	4875	-5588	12525	7	28.6	3469	-2508	5	6000	-93.1%	5.7%	-738	24825	-1.3%	-9.9%
3638	-2438	0	1813	5838	6888	2438	5	60.0	3763	-2201	1	4200	164.0%	5.7%	1613	19550	4.2%	-9.9%
0	0	0	8400	-11644	-7594	11644	6	33.3	5878	-4832	3	5400	-140.6%	5.7%	-38063	38381		

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->												
		#	Day Trd.			2003	2004	2005	2006	2007	Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007	
173	Aberration Plus	300		B Pound	3/99	-1114	6468	-4164	3907	-8126	0	-813	-775	0	-2775	0	0	
	Universal	133		Bonds	10/91	-21350	10560	-8850	-570	1720	-750	-240	1880	-1750	0	2300	-2140	
	Universal	133		Euro\$	10/91	450	250	-2325	-1125	-75	0	-500	0	0	1150	-250	0	
	Universal	133		B Pound	10/91	-4532	8088	10657	13332	943	-4325	-1375	-263	3750	3506	-4513	-1463	
	Universal	133		Jap Yen	10/91	10788	-6074	-13676	-10526	10563	-3225	2100	-1900	-1163	5025	-1700	3875	
174	Universal	133		Coffee	10/91	9675	3676	768	-18770	-15673	1800	-1556	-600	-1331	3263	-3600	-7144	
	Universal	133		Beans	10/91	890	9895	-200	-2925	15415	-580	-45	1170	2140	2100	2440	3760	
175	DCB Natural Gas	545		Nat Gas	12/05	n/a	n/a	0	6785	-3450	0	0	-5785	0	0	0	2335	
176	Anticipation	224		Coffee	5/95	0	3414	31147	7951	-12244	-469	-3713	-1631	1163	1969	-6994	3975	
176	Directional Movement	82		Coffee	1/87	-14776	-1818	-13761	2418	-9751	-1819	-1613	-656	-169	-2363	-1781	1838	
	Directional Movement	82		Copper	1/87	-4515	1175	-88	-17701	34477	19663	-2000	-5275	1775	2763	275	-913	
	Directional Movement	82		Jap Yen	1/87	-12914	-7638	-4162	-5414	1750	-2088	2075	0	388	4325	0	-2550	
	Directional Movement	82		N Gas	1/87	31360	-26400	-10560	-5770	-62540	-5980	-3240	-1660	0	-1270	-13760	-14500	
	Directional Movement	82		Euro C	1/87	14300	6949	662	-3214	7937	0	4350	-5150	0	1400	0	0	
	Directional Movement	82		Euro \$	1/87	-1075	-1000	-825	-2450	-3150	-425	0	-125	-300	150	-125	-575	
	Directional Movement	82		\$ Index	1/87	10760	-1910	-4170	-2670	3820	0	1480	-1030	0	630	0	0	
	Directional Movement	82		Cotton	1/87	1700	-7965	-4820	-5305	3235	2215	0	1770	0	-650	1850	0	
	Directional Movement	82		Bonds	1/87	-4610	5000	1920	-430	640	-1550	500	0	1350	4010	-360	-820	
	Directional Movement	82		Live Hogs	1/87	-5024	-1156	2036	448	-7368	-736	-1004	-2084	-1292	-3056	3468	0	
177	Abalone	409		Euro C	9/02	7476	13262	-4938	-77	-7300	0	2913	0	-3975	-5963	-2100	0	
	Abalone	409		Jap Yen	9/02	-752	-10800	3526	-2701	-2126	-2788	2075	0	-63	1625	963	0	
	Abalone	409		T Note	9/02	-1900	3780	-1570	720	2880	-770	-910	0	750	2200	0	-570	
	Abalone	409		Crude	9/02	3850	13990	-4980	-2320	9730	1690	-5890	2190	0	-790	0	18560	
	Abalone	409		H Oil	9/02	-2340	-3983	1370	-5371	22204	0	-1793	0	8404	-6439	-2100	0	
	Abalone	409		Cotton	9/02	-5635	4885	-7630	2210	-4655	2920	0	880	0	-650	-3100	-150	
	Abalone	409		Corn	9/02	-4576	5638	-1502	-13	-2287	1450	-125	-1075	0	-775	0	888	
178	Abalone	409		Coffee	9/02	-13127	4050	9789	2175	-11795	5681	-2231	-2981	0	-2681	-4819	-1988	
	Samba	417		Euro C	2/03	11525	-4113	11750	-11413	12625	0	4675	-1600	0	938	-2313	3913	
	Samba	417		Coffee	2/03	-8400	1556	7556	2006	-713	-1200	1463	-488	-1031	-2063	-1631	1519	
	Samba	417		T Note	2/03	5731	-1297	5497	906	2159	-634	-1272	2034	-1338	0	2644	-1263	
	Samba	417		Jap Yen	2/03	-3788	-3638	-725	-14050	3625	-88	0	1288	-1875	0	0	5013	
	Samba	417		Euro\$	2/03	-2198	163	1746	1506	-3650	0	-50	-113	-388	-63	0	325	
	Samba	417		Nat Gas	2/03	-6390	3015	44285	21200	-20920	-4270	-4260	0	0	5380	-905	-10230	
	Samba	417		Crude	2/03	1115	-4840	-3150	-6150	4105	0	-4225	0	0	3880	0	4545	
	Samba	417		Mini Russell	2/03	7225	-4615	9245	-3550	-26935	-85	-2880	-4470	-4000	-340	-2045	-1950	
	179	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	-2200	n/a	n/a	n/a	n/a	-550	688	-2075
	180	Auto 2 Way	599		Mini S&P	8/07	n/a	n/a	n/a	n/a	-1550	n/a	n/a	n/a	n/a	-550	1213	-1588
	181	Balance Point	386	*	S&P	5/02	13550	-525	-8025	-24425	-5300	1900	-3000	4375	3675	-7375	-250	-6000
182	DCB Cotton	546		Cotton	12/05	n/a	n/a	0	-770	1010	0	0	0	0	575	250		
182	PULSAR Imp. Pattern	102a		Bonds	1/89	1690	-30	-330	-1210	-3840	-640	290	420	20	-420	350	2420	
183	PULSAR Imp. Pattern	102a		S&P	1/89	4770	3780	-10540	-9210	-130	-1270	-670	2450	720	-2260	760	970	
	Dual Cross System	125		Bonds	5/91	-9910	-1920	2740	1100	1410	760	-980	0	1140	1040	0	450	
	Dual Cross System	125		Beans	5/91	-265	-7525	-1740	-3340	655	-925	325	0	2295	2650	-2825	-350	
	Dual Cross System	125		Euro C	12/98	-2238	1687	-2900	-774	3801	-2513	588	88	-25	2450	-2575	0	
	Dual Cross System	125		Bellies	5/91	-5840	-464	-1020	4720	2008	-836	1832	-188	488	44	724	-1084	
184	Auto ExtremeR	601		Mini Russell	8/07	n/a	n/a	n/a	n/a	-3015	n/a	n/a	n/a	n/a	555	-3560	-2130	
	Auto ExtremeR	601		Mini Nasdaq	8/07	n/a	n/a	n/a	n/a	-1970	n/a	n/a	n/a	n/a	-250	-805	265	
	Auto ExtremeR	601		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	-1400	n/a	n/a	n/a	n/a	450	-2238	-325	
185	FT S&P DayTrade	171	*	S&P	6/92	30275	-4025	-1825	-23475	15675	250	3200	2400	5450	-4425	-1375	3025	
186	HO - No2	607		Heat Oil	11/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	
187	S&P Day	436		S&P	6/03	-10300	12875	-31375	-8050	2650	0	22100	-5450	-5650	0	0	0	
188	Countdown	338		Bonds	5/01	-850	-1650	-806	1694	394	0	0	0	0	0	0	0	
	Countdown	338		Nat Gas	5/01	-2175	-2175	-2175	0	-2175	0	0	0	0	0	0	0	
	Countdown	338		Euro C	5/01	9050	3588	3950	-4350	-2738	0	-2463	0	-2175	0	0	0	
	Countdown	338		Silver	5/01	0	-1720	-2175	12200	-4350	0	0	0	0	0	0	-2175	
	Countdown	338		Soymeal	5/01	7610	-490	-2175	-1715	2115	1175	0	0	515	0	0	425	
189	Countdown	338		Cotton	5/01	-2175	0	-2175	-2175	-2770	-2175	0	0	0	1580	0	-2175	
	Countdown	338		Live Hogs	5/01	-1650	0	5465	-3550	-2175	0	0	0	0	0	0	0	
	Countdown	338		Coffee	5/01	-2175	-2175	2081	0	-2175	0	0	0	0	0	0	-2175	
	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	n/a	-1025	500	0	0	0	2525	0	-3000	0	
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	n/a	-1604	-1663	0	0	0	1253	0	0	-1825	
190	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	n/a	-4100	-3375	0	0	6625	-450	0	0	0	
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	n/a	690	-3755	0	0	0	0	-95	0	-7025	
	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	n/a	375	1813	0	0	0	800	0	0	0	
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	n/a	31650	-15313	0	-6638	0	0	-4638	0	0	
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	n/a	-1210	-6360	0	0	0	-3600	0	0	800	
	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	n/a	56	-3131	1931	-750	0	0	0	0	-4313	
191	QUAD	42		Bonds	12/87	-2230	8440	-5190	-11950	-1840	-820	-1640	1830	490	-1050	-140	-70	
	QUAD	42		S&P	12/87	-11150	-32700	-12075	2725	-13075	-3750	400	2975	-1950	3975	-5825	2450	
191	Arcs	279		Jap Yen	3/98	-6176	-5176	5462	-7051	-4749	0	1813	0	0	1113	0	-3363	
	Arcs	279		Aussie \$	3/98	18120	-5390	-2280	-2720	9190	0	2040	0	0	6810	-1540	0	
	Arcs	279		Corn	3/98	-3713	4576	-1364	1563	-7913	-4050	0	-3513	0	575	-1613	-1575	
	Arcs	279		Cotton	3/98	-5160	11200	110	2680	-8615	-575	0	-590	0	-2275	-1375	0	

					All Statistics Based On Last 12 Months Performance											Combined				
					12 Mos		12 Mos		Max		Min.		%Chng		Com- bined		Total	Total	%Chng	%Chng
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Com- bined	Net	Max	Min.Req	Min.Req	Min.Req	
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since	Cap.Since	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	(22)
-950	-2013	0	-369	-1981	-9675	9675	7	0.0	0	-1382	7	4200	-230.4%	5.7%	-4238	13969	-11.0%		-9.9%	
-410	1510	1690	-630	-8230	-6770	9700	79	36.7	982	-705	7	2700	-250.7%	2.1%	15970	40550	35.3%		44.0%	
-25	0	-400	-450	-1950	-2425	4150	14	28.6	625	-493	7	2100	-115.5%	2.1%	-8300	18525	-23.6%		44.0%	
4213	2763	-1238	1019	-1138	938	6519	52	44.2	1133	-865	8	4200	22.3%	2.1%	21544	51600	30.6%		44.0%	
2725	75	5500	-3163	-4350	3800	8413	39	33.3	2261	-983	7	6000	63.3%	2.1%	10475	46925	10.4%		44.0%	
-9131	-1706	-5081	3038	10931	-11119	26888	78	30.8	1560	-900	10	5400	-205.9%	2.1%	85988	52144	95.1%		44.0%	
-1795	4865	-10905	-1250	14160	16060	15200	79	43.0	1560	-820	7	2400	669.2%	2.1%	42245	28780	105.1%		44.0%	
0	0	1015	2985	0	550	5785	4	75.0	2112	-5786	1	30000	1.8%	1.8%	7335	5785	10.5%		10.5%	
-1388	-2100	-1350	3300	7331	94	13050	154	53.9	629	-734	6	5400	1.7%	1.7%	165844	25594	234.7%		234.7%	
-244	-769	-675	10331	-4369	-2288	9563	20	30.0	3431	-1634	7	5400	-42.4%	-0.4%	-19275	64275	-16.6%		2.0%	
4338	1288	0	17975	-14950	24938	15900	18	55.6	5511	-3781	3	21000	118.8%	-0.4%	-3325	56025	-0.7%		2.0%	
3475	-25	-1550	588	4875	9513	3263	14	50.0	2557	-1198	2	6000	158.6%	-0.4%	39113	45525	30.3%		2.0%	
-8570	3500	-8010	6940	-9550	-56100	61190	35	22.9	5266	-3643	9	30000	-187.0%	-0.4%	-22110	139820	-3.4%		2.0%	
11913	-3838	-2213	1825	7388	15675	9825	17	35.3	5202	-1413	6	6300	248.8%	-0.4%	27038	22125	20.0%		2.0%	
-300	-1150	0	3750	525	1425	2850	18	22.2	1144	-225	8	2100	67.9%	-0.4%	4700	9825	10.4%		2.0%	
4350	-1190	-730	690	1800	6000	3520	17	41.2	1550	-486	6	3300	181.8%	-0.4%	42850	31080	60.4%		2.0%	
140	-1300	765	4840	-2420	7210	4295	17	47.1	2301	-1247	3	3000	240.3%	-0.4%	5365	29120	8.3%		2.0%	
5050	-5040	0	-840	-4010	-1710	10450	20	35.0	2094	-1259	5	2700	-63.3%	-0.4%	-10990	26840	-18.9%		2.0%	
1976	-2220	1144	-2464	1280	-4988	8172	22	22.7	1670	-784	12	2700	-184.7%	-0.4%	-28592	35692	-49.3%		2.0%	
9888	-3225	-2838	-3175	7388	-1088	15313	12	33.3	6028	-3145	4	6300	-17.3%	-1.1%	9413	22613	26.4%		-4.2%	
-2313	-2613	0	1963	4150	3000	4925	11	54.5	2058	-1866	2	6000	50.0%	-1.1%	-10613	20138	-31.2%		-4.2%	
3420	-730	0	3040	1810	8240	2220	10	60.0	1960	-880	2	1800	457.8%	-1.1%	5760	7520	56.5%		-4.2%	
0	-1420	-10980	-7870	50	-4460	24100	13	46.2	4603	-4590	3	11250	-39.6%	-1.1%	2540	24100	4.0%		-4.2%	
11978	1596	-15918	-7816	14927	2839	23734	13	46.2	7155	-5738	3	15000	18.9%	-1.1%	1928	30446	2.3%		-4.2%	
-775	-2290	0	4390	-6245	-5020	8820	12	33.3	2736	-1993	4	3000	-167.3%	-1.1%	-13040	15980	-76.7%		-4.2%	
150	0	0	7150	463	8125	2700	12	66.7	1544	-1059	2	1500	541.7%	-1.1%	5100	6925	60.0%		-4.2%	
-750	0	-788	9675	-11288	-12169	18244	14	21.4	5250	-2535	10	5400	-225.4%	-1.1%	-13181	18244	-43.1%		-4.2%	
0	2913	-3750	-3600	9700	10875	8863	14	35.7	4875	-1499	4	6300	172.6%	-2.2%	22725	19013	68.7%		15.2%	
-1500	0	-1931	-5569	0	-12431	12844	13	30.8	933	-1797	4	5400	-230.2%	-2.2%	-5494	12844	-19.4%		15.2%	
0	-209	0	913	2128	3003	2884	16	31.3	2306	-777	5	1800	166.8%	-2.2%	16038	7313	169.7%		15.2%	
0	-975	0	888	8475	12725	2713	13	38.5	3850	-819	3	6000	212.1%	-2.2%	-9213	23175	-29.2%		15.2%	
-2188	-838	0	0	4938	1625	3425	12	16.7	2831	-405	6	2100	77.4%	-2.2%	2505	3988	22.7%		15.2%	
-5720	2175	0	0	17155	-675	23380	13	23.1	10412	-3195	6	30000	-2.3%	-2.2%	58345	38970	37.0%		15.2%	
9125	-6410	-580	-3075	8185	11445	10065	13	38.5	6029	-2343	5	11250	101.7%	-2.2%	-4390	28105	-7.4%		15.2%	
0	-6965	-4615	60	-845	-28135	28135	19	15.8	1752	-2087	7	8100	-347.3%	-2.2%	-24030	37280	-56.5%		15.2%	
0	-263	0	675	200	-1325	3175	35	34.3	395	-264	8	4725	-28.0%	-3.8%	-1325	3175	-28.0%		-3.8%	
0	-625	0	675	200	-675	2825	33	33.3	489	-275	10	47250	-1.4%	-3.8%	-675	2825	-1.4%		-3.8%	
6550	-5550	-7950	6850	5775	-1000	32275	159	48.4	1977	-1867	6	23625	-4.2%	-4.2%	31675	65775	22.3%		22.3%	
100	0	-1170	115	0	-130	1170	6	66.7	271	-608	1	3000	-4.3%	-4.3%	-815	1170	-11.6%		-11.6%	
-990	-1170	-1270	-610	-900	-2500	5430	38	65.8	247	-668	4	2700	-92.6%	-5.0%	-40260	40780	-76.5%		-4.9%	
980	720	-860	1120	-2680	-20	3490	87	65.5	367	-697	4	47250	0.0%	-5.0%	-6990	26240	-0.8%		-4.9%	
-3980	2380	-2420	4340	-930	1800	4020	26	57.7	986	-1181	3	2700	66.7%	-6.9%	-26860	40070	-58.0%		-63.4%	
0	0	0	-6600	3365	-2065	9775	23	43.5	1299	-1159	5	2400	-86.0%	-6.9%	-36530	49450	-88.7%		-63.4%	
0	2813	1800	-1513	-950	163	5038	28	57.1	796	-1046	3	6300	2.6%	-6.9%	-32388	42525	-54.1%		-63.4%	
524	868	2940	1012	-7264	-940	7264	32	62.5	588	-1058	6	3600	-26.1%	-6.9%	-67420	76380	-109.1%		-63.4%	
2120	0	-1025	-760	1785	-3015	7330	15	33.3	2107	-1353	4	9450	-31.9%	-7.6%	-3015	7330	-31.9%		-7.6%	
795	-1975	-1640	3825	1980	2195	3885	22	45.5	890	-560	5	47250	4.6%	-7.6%	2195	3885	4.6%		-7.6%	
0	713	-863	0	-1738	-4000	4450	10	40.0	506	-1004	3	6750	-59.3%	-7.6%	-4000	4450	-59.3%		-7.6%	
-6225	2400	7175	-3325	-10350	-1800	17850	175	32.0	1945	-930	10	23625	-7.6%	-7.6%	95000	59550	25.0%		25.0%	
n/a	n/a	3936	0	-5132	-1196	5132	2	50.0	3936	-5132	1	15000	-8.0%	-8.0%	-1196	5132	-8.0%		-8.0%	
n/a	-5475	0	0	-9525	-4000	26100	6	16.7	22100	-5231	5	47250	-8.5%	-8.5%	-43725	59025	-18.8%		-18.8%	
0	394	0	0	0	394	0	1	100.0	394	0	0	2700	14.6%	-11.0%	-1931	6856	-10.2%		-1.7%	
0	0	0	0	3305	3305	0	1	100.0	3305	0	0	30000	11.0%	-11.0%	-6925	10875	-3.3%		-1.7%	
0	1900	0	0	-2175	-4913	4913	4	25.0	1900	-2271	2	6300	-78.0%	-11.0%	7925	9263	18.0%		-1.7%	
-2175	0	0	0	-2175	-6525	6525	3	0.0	0	-2175	2	18000	-36.3%	-11.0%	2185	8700	1.7%		-1.7%	
0	0	395	0	0	2510	0	4	100.0	627	0	0	1650	152.1%	-11.0%	5740	6065	49.7%		-1.7%	
0	0	0	0	1788	-982	2770	4	50.0	1684	-2175	1	3000	-32.7%	-11.0%	-7507	9295	-35.7%		-1.7%	
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-11.0%	-1905	5725	-10.1%		-1.7%	
0	0	0	0	690	-1485	2175	2	50.0	690	-2175	1	5400	-27.5%	-11.0%	-5929	6619	-15.7%		-1.7%	
0	-825	0	0	8300	7000	3825	4	50.0	5413	-1913	2	6000	116.7%	-11.6%	7775	3825	62.2%		4.9%	
0	0	0	6347	1269	7044	1825	4	75.0	2956	-1824	1	1800	391.3%	-11.6%	4349	3267	116.0%		4.9%	
-450	0	0	0	-6700	-975	7600	4	25.0	6625	-2533	3	45000	-2.2%	-11.6%	-14175	15075	-15.1%		4.9%	
0	0	-10595	0	7265	-10450	17715	4	25.0	7265	-5905	3	30000	-34.8%	-11.6%	-6395	17715	-10.2%		4.9%	
0	0	12200	0	-3638	9363	3638	3	66.7	6500	-3648	1	2400	390.1%	-11.6%	10750	3638	215.0%		4.9%	
-10513	0	0	0	588	-21200	21788	4	25.0	587	-7262	3	15000	-141.3%	-11.6%	16925	21788	54.2%		4.9%	
0	0	-1750	0	2363	-2188	4550	4	50.0	1581	-2675	1	3300	-66.3%	-11.6%	-6958	11770	-101.2%		4.9%	
0	0	0	0	1913	-1219	5063	4	50.0	1922	-2531	2	5400	-22.6%	-11.6%	-1163	7106	-10.3%		4.9%	
790	1320	190	880	-4480	-2700	4640	110	45.5	359	-345	8	2700	-100.0%	-13.1%	-34180	66480	-61.3%		4.8%	
2425	-2450	2925	-5600	575	-3850	14700	96	53.1	1933	-2274	5	47250	-8.1%							

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net \$Profit/Loss Per Year ----->					Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
		#	Day Trd.			(6)											
						2003	2004	2005	2006	2007							
192	Arcs	279		Nat Gas	3/98	30490	-3240	-4000	0	-9670	1450	0	-5660	0	15030	0	-9560
	Arcs	279		Unleaded	3/98	-12940	18536	0	0	11483	0	10017	483	0	-2818	0	0
	Arcs	279	*	S&P	3/98	-59350	-27850	6975	-63500	-47975	-6800	-5050	1550	5500	-6050	-1000	-18525
	Grand Cayman System	177		Sugar	8/92	135	-223	1625	4323	-1870	0	0	0	0	0	0	0
	Grand Cayman System	177		Cotton	8/92	-10955	11010	-3480	2840	-1510	3210	0	-2425	0	-1320	0	0
	Grand Cayman System	177		Cattle	8/92	4156	-7580	1888	-3752	-4328	0	-1804	0	-1752	0	-1276	-1404
	Grand Cayman System	177		Bonds	8/92	2850	3050	-2960	4720	-4770	-3100	1120	0	0	-1130	0	0
	Grand Cayman System	177		Euro \$	8/92	-825	-850	-725	-575	-1775	0	0	0	-150	-750	0	-475
	Grand Cayman System	177		B Pound	8/92	-2513	-1795	-7144	-1469	-3119	0	0	0	0	-2306	-738	0
	Grand Cayman System	177		Jap Yen	8/92	-6262	-14025	-4863	-2576	-1201	0	0	0	0	-1838	0	0
	STC S&P DayTrade	258	*	S&P	4/97	10225	17925	-7025	-7150	8100	-750	-175	-7950	-2450	-6950	-4125	7825
	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	n/a	300	4420	510	0	320	-455	665	0	0
194	HI%Mid	572		Mini S&P	5/06	n/a	n/a	n/a	1863	-488	763	0	1763	-2550	2963	0	-525
	HI%Mid	572		Mini Russell	5/06	n/a	n/a	n/a	4365	10590	1275	1335	1395	-2350	2635	0	-395
	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	n/a	-2285	-2870	1065	0	0	-1500	1385	0	-475
195	CoatTails	343		Bonds	5/01	0	0	4506	0	-2200	0	0	0	0	0	0	0
	CoatTails	343		Nat Gas	5/01	2205	-4350	-6525	0	0	0	0	0	0	0	0	0
	CoatTails	343		Euro C	5/01	3088	-2175	838	738	-1713	0	0	0	0	0	0	0
	CoatTails	343		Silver	5/01	0	830	-2175	-1975	0	0	0	0	0	0	0	0
	CoatTails	343		Soymeal	5/01	-405	7380	1015	0	725	725	0	0	0	0	0	0
	CoatTails	343		Cotton	5/01	-6570	0	0	0	-3530	0	0	0	-2175	0	0	0
196	CoatTails	343		Live Hogs	5/01	0	0	0	-2175	0	0	0	0	0	0	0	0
	CoatTails	343		Coffee	5/01	-2175	-4350	3525	0	0	0	0	0	0	0	0	0
	Time	496		Nikkei	4/05	n/a	n/a	6075	1150	-1500	-1425	1425	-300	1150	-1375	825	0
	Time	496		Nasdaq	4/05	n/a	n/a	13225	1750	6325	3050	2850	-1900	4200	1600	2825	0
	Time	496		S&P	4/05	n/a	n/a	14550	2900	2125	0	6350	-1400	4250	-2625	1625	0
	R-Mesa 5	411	*	S&P	3/02	18875	11375	-10650	-27625	20300	-2875	4775	5350	1925	-8050	-1075	7200
198	Spartan	535		Mini S&P	2/06	n/a	n/a	n/a	3500	-1663	0	-1475	-1475	-975	0	1975	
199	PUMP #1	591		Unleaded	1/07	n/a	n/a	n/a	n/a	4901	12920	0	-4451	4781	-11876	-1965	0
200	Bond Blaster	397		Bonds	7/02	-340	-3820	-2230	-3570	-1800	-210	-300	30	-100	-230	-560	1390
201	Dynamic MovAvgCross	303		Bonds	8/99	-3560	7750	-4430	7420	-6650	-2800	-1670	0	-860	1800	0	-4340
	Dynamic MovAvgCross	303		T Note	8/99	-5910	9090	-8400	1040	-1480	-890	220	0	-1220	1880	0	-3030
	Dynamic MovAvgCross	303		Jap Yen	8/99	-6863	-16140	-225	-10713	-11351	-1863	3300	0	0	-188	0	-2125
	Dynamic MovAvgCross	303		S Franc	8/99	-1813	5749	-6188	1512	-4738	0	13	0	-1625	200	-1813	0
	Dynamic MovAvgCross	303		Cotton	8/99	-5335	-4590	1980	1265	-1525	3060	0	2130	0	-2925	-4925	0
	Dynamic MovAvgCross	303		Crude	8/99	2560	21610	830	-10040	6860	1670	-2720	-210	0	-2150	-7160	14900
202	Dynamic MovAvgCross	303		Nat Gas	8/99	-1630	10830	-32540	-41760	-10560	-2120	0	6360	0	15470	0	-3040
	Catscan II	226		Jap Yen	8/95	-6362	-10739	5588	2950	1126	-2325	2563	-1275	400	5013	0	-950
	Catscan II	226		Coffee	8/95	-1650	7725	6300	-1930	-1407	900	1481	56	619	-1219	-1988	-1538
	Catscan II	226		Euro C	12/98	4512	8387	2199	1349	-14015	0	-3438	-238	0	1938	-3063	0
	Catscan II	226		Crude	8/95	13680	370	4930	-1870	-14240	-130	-2440	-7890	-2150	-270	-5140	14150
	Catscan II	226		S Franc	8/95	1312	10838	-8702	9613	-4801	-1638	-2650	-175	1613	-2113	0	0
203	Catscan II	226		T Notes	8/95	-870	8700	-2230	-11460	9950	610	400	0	380	3460	0	390
	Catscan II	226		Bonds	8/95	9350	5760	-20630	8380	-1670	0	2490	0	890	-4530	-1020	-250
	EuroDollar Indicator	221		Euro \$	5/95	-1900	-425	-625	25	-3225	-575	0	0	-275	-800	0	-650
	DCB Coffee	543		Coffee	12/05	n/a	n/a	0	-4106	-1481	0	-600	956	0	-2700	413	0
	SP \ U	232		S&P	9/95	9350	-5825	-18350	-1775	-3575	-2625	-7425	7875	-250	0	1050	2575
	Mosaic	596		Mini Russell	6/07	n/a	n/a	n/a	n/a	-7965	n/a	n/a	4105	3360	-1520	-4175	-8735
207	Spectrum	438	*	S&P	8/03	1425	2475	-1175	5500	8125	-2975	6425	3975	-10475	1725	1300	-1050
	Spectrum	438	*	Russell 2K	8/03	8475	650	-3475	-750	-10850	-5100	8675	-4825	-11125	-3550	1775	-350
	Spectrum	438	*	SP Midcap	8/03	3400	3000	-6625	2500	-23375	-4450	4150	9200	-12150	-1550	1900	-4600
	Spectrum	438	*	Nasdaq	8/03	-1350	3550	-4550	400	-1300	-2225	3975	-2175	-6325	1425	-300	-100
	Auto SpikeR	600		Mini Nasdaq	8/07	n/a	n/a	n/a	n/a	5880	n/a	n/a	n/a	n/a	3010	-475	910
	Auto SpikeR	600		Mini Russell	8/07	n/a	n/a	n/a	n/a	-1865	n/a	n/a	n/a	n/a	-1700	-1150	1225
208	Auto SpikeR	600		Mini S&P	8/07	n/a	n/a	n/a	n/a	-4350	n/a	n/a	n/a	n/a	-150	-75	-2525
	Auto SpikeR	600		S Franc	8/07	n/a	n/a	n/a	n/a	-3000	n/a	n/a	n/a	n/a	-1175	200	-325
	Arcs Plus	302	*	S&P	8/99	-37500	-31875	-2200	-19500	8200	-3050	-5425	5800	7125	1525	-2675	-1050
	Vega	291		S&P	6/98	-4300	-12200	-6000	3300	-8725	2850	-425	1725	7625	-2350	-2250	-6375
	Trender	17		Bonds	1/87	11210	1090	9530	-9590	2650	0	3710	0	1330	3990	80	-3100
	Trender	17		S Franc	1/87	12288	-2462	-14901	-21714	-5352	0	-2225	-1238	0	-2063	-1675	0
212	Trender	17		S&P	1/87	48225	12525	10875	1500	-5450	0	-16700	2000	-4975	-7275	2950	775
	Market Mapping	203		S&P	1/94	16900	-6325	-6325	-4600	-1350	-650	-325	-700	-1225	650	2000	-1125
	Market Mapping	203		Bonds	1/94	-780	6300	-4510	80	-12760	30	-250	-2640	1000	-1960	1650	-20
	Longgriffe	451		Mini S&P	1/04	n/a	-2500	-1763	-1775	-2925	38	-1175	-638	-900	-88	-175	725
	JJ	334		Euro\$	1/01	-763	-1170	308	-1083	-918	0	-8	-238	-125	0	-763	390
	PowerTrader	575		Coffee	10/06	n/a	n/a	n/a	-4200	-600	0	1800	0	-56	0	-2756	0
215	PowerTrader	575		Gold	10/06	n/a	n/a	n/a	305	-6400	-1330	-2950	-2865	1295	0	3240	-1905
	PowerTrader	575		Nasdaq	10/06	n/a	n/a	n/a	5596	-6500	-5600	10850	-2550	1150	-550	4675	0
	PowerTrader	575		Sugar	10/06	n/a	n/a	n/a	-54	-4279	-713	519	-1192	-792	-781	-422	186
	PowerTrader	575		Copper	10/06	n/a	n/a	n/a	5000	19988	0	19663	0	-4575	-1075	-7238	-338
	PowerTrader	575		Crude	10/06	n/a	n/a	n/a	2665	-9975	-2125	-3435	5090	0	1495	-8895	0
	EGE 6%	470		Euro C	4/04	n/a	-20763	-15175	-10113	-188	363	-1238	713	2638	-463	5863	-5750
217	FMSadvantage	507		Mini S&P	9/05	n/a	n/a	-475	325	2588	-400	388	-388	-625	-75	-250	800

					All Statistics Based On Last 12 Months Performance										Combined					
					12 Mos		12 Mos		Max		Min.		%Chng		Com- bined		Total	Total	%Chng	%Chng
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Comb- ined	Net	Max	Min.Req	Min.Req	Min.Req	Min.Req
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	P/L	DD	Cap.Since	Cap.Since	Cap.Since	Cap.Since
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	(23)
-6110	-1310	-5380	8190	6920	3570	22360	11	36.4	7898	-4010	6	30000	11.9%	-13.6%	84940	27600	27.8%	4.5%		
5662	-1861	0	0	3658	15141	2818	7	57.1	4955	-1553	2	18000	84.1%	-13.6%	37876	17556	20.7%	4.5%		
-6350	-3900	-3925	-3575	7300	-40825	51975	433	36.3	2207	-1406	10	23625	-172.8%	-13.6%	-94925	259100	-39.2%	4.5%		
0	-1870	0	3875	-3360	-1355	3360	4	25.0	3875	-1743	2	2400	-56.5%	-15.1%	3371	6518	8.8%	31.9%		
125	0	-2720	5475	-5785	-3440	6650	9	44.4	2495	-2680	2	3000	-114.7%	-15.1%	29125	19935	61.0%	31.9%		
492	0	1880	0	2664	-1200	6236	8	50.0	1327	-1627	2	2550	-47.1%	-15.1%	-8192	22104	-20.2%	31.9%		
5530	0	0	2100	120	4640	3250	7	71.4	1802	-2181	1	2700	171.9%	-15.1%	59250	16530	137.9%	31.9%		
-150	-75	0	0	0	-1600	1600	6	0.0	0	-267	6	2100	-76.2%	-15.1%	4025	5100	12.0%	31.9%		
2025	-2100	0	-75	0	-3194	3194	5	20.0	2025	-1305	2	4200	-76.0%	-15.1%	-49963	66113	-74.7%	31.9%		
3200	-3375	-5288	5113	4875	2688	8663	6	50.0	4396	-3500	2	6000	44.8%	-15.1%	79075	42400	82.8%	31.9%		
75	17725	7650	-8025	-6700	-3850	27425	114	38.6	2051	-1344	10	23625	-16.3%	-16.3%	159563	43450	60.5%	60.5%		
1050	-335	-4470	0	0	-2715	4805	9	55.6	838	-1050	2	9000	-30.2%	-16.5%	250	4805	1.4%	-2.4%		
-1775	-50	-5788	0	0	-5200	8225	10	50.0	1198	-2724	4	9450	-55.0%	-16.5%	-4413	8225	-24.4%	-2.4%		
0	4550	0	0	0	8445	3725	9	77.8	1795	-2249	1	8100	104.3%	-16.5%	14955	3725	96.3%	-2.4%		
-2575	-785	-8675	0	0	-11560	15010	8	37.5	1612	-1722	4	40500	-28.5%	-16.5%	-13830	15010	-17.8%	-2.4%		
0	-2200	-2200	0	0	-4400	4400	2	0.0	0	-2200	2	2700	-163.0%	-16.7%	-4294	6725	-22.7%	-5.1%		
0	0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	-16.7%	-10845	10875	-5.2%	-5.1%		
0	-2175	0	-2175	0	-4350	4350	2	0.0	0	-2175	2	6300	-69.0%	-16.7%	4950	5325	11.2%	-5.1%		
0	0	-2175	0	2402	227	2175	2	50.0	2402	-2175	1	18000	1.3%	-16.7%	-3093	6325	-2.5%	-5.1%		
0	0	1125	0	0	1850	0	2	100.0	925	0	0	1650	112.1%	-16.7%	10995	2175	95.2%	-5.1%		
0	0	0	0	-2175	-4350	4350	2	0.0	0	-2175	2	3000	-145.0%	-16.7%	-16625	16625	-79.2%	-5.1%		
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-16.7%	-2175	2175	-11.5%	-5.1%		
0	0	1575	0	-2175	-600	2175	2	50.0	1575	-2175	1	5400	-11.1%	-16.7%	-3600	6525	-9.5%	-5.1%		
-525	-100	-400	-3275	0	-4000	4850	11	27.3	1133	-926	5	11400	-35.1%	-17.7%	2050	5800	6.0%	3.5%		
-1975	0	-4150	-10025	0	-3525	16150	10	50.0	2905	-3610	4	45000	-7.8%	-17.7%	7125	16150	5.3%	3.5%		
-4800	3775	-3850	-14100	0	-10775	19975	10	40.0	4000	-4463	3	47250	-22.8%	-17.7%	1625	20750	1.1%	3.5%		
1125	2800	5750	-7850	-13375	-4300	21225	148	33.1	2247	-1155	8	23625	-18.2%	-18.2%	30000	44350	20.6%	20.6%		
163	0	0	0	0	-1788	5638	7	42.9	1283	-1411	4	9450	-18.9%	-18.9%	1838	6275	9.0%	9.0%		
-10146	496	0	0	6809	-3432	23987	13	30.8	7401	-3676	6	18000	-19.1%	-19.1%	11710	23987	52.0%	52.0%		
-300	-430	720	0	-570	-560	1800	30	30.0	387	-193	8	2700	-20.7%	-20.7%	-9630	13220	-61.1%	-61.1%		
3450	0	-2490	-4590	-600	-12100	12100	15	20.0	2017	-1513	6	2700	-448.1%	-24.6%	-14070	15600	-59.0%	-13.0%		
3140	0	0	5430	1580	7110	3040	11	45.5	2598	-983	3	1800	395.0%	-24.6%	4140	12780	26.3%	-13.0%		
-2850	-3475	-7388	2550	4875	-7163	16025	11	45.5	2768	-3506	2	6000	-119.4%	-24.6%	-29500	55300	-56.2%	-13.0%		
4363	-2263	-5838	4925	5838	3800	8100	11	45.5	3230	-2063	2	4200	90.5%	-24.6%	1700	19313	4.6%	-13.0%		
2200	0	-2420	5775	-6245	-3350	8540	15	40.0	2509	-2045	4	3000	-111.7%	-24.6%	-24745	27030	-94.3%	-13.0%		
0	-2970	-8560	-9060	50	-16210	22040	15	46.7	2999	-4655	4	11250	-144.1%	-24.6%	-4480	25740	-4.6%	-13.0%		
0	-18470	-4940	13250	6930	13440	26450	12	50.0	8213	-5973	3	30000	44.8%	-24.6%	-50	116390	0.0%	-13.0%		
-2663	-3475	-5150	3588	4875	600	12238	14	42.9	2946	-2138	3	6000	10.0%	-25.3%	24500	32163	31.8%	33.9%		
-356	-3188	-5325	10388	-1650	-1819	13613	24	50.0	1494	-1646	4	5400	-33.7%	-25.3%	65288	45656	94.2%	33.9%		
8925	-7163	-1250	-4025	7388	-925	15788	18	33.3	3844	-1996	6	6300	-14.7%	-25.3%	42450	26525	70.9%	33.9%		
-3920	-6210	-5400	1460	50	-17890	20950	19	31.6	3158	-2836	6	11250	-159.0%	-25.3%	700	30290	0.5%	33.9%		
6100	-513	-2800	5013	5838	8675	4963	18	38.9	2784	-984	4	4200	206.5%	-25.3%	12650	17438	23.5%	33.9%		
1280	0	0	5420	-1330	10610	1370	14	57.1	1779	-601	2	1800	589.4%	-25.3%	28680	15960	124.2%	33.9%		
5810	-3650	0	-7750	-760	-8770	12440	13	38.5	1894	-2283	4	2700	-324.8%	-25.3%	-10340	24840	-29.8%	33.9%		
-700	0	-575	2825	150	-600	3575	11	18.2	1488	-398	9	2100	-28.6%	-28.6%	5075	8350	18.5%	18.5%		
0	0	356	0	0	-1575	2888	11	81.8	281	-2050	1	5400	-29.2%	-29.2%	-5231	6094	-41.5%	-41.5%		
-9025	-625	-6600	925	100	-14025	20775	45	53.3	1691	-2597	5	47250	-29.7%	-29.7%	107488	49375	17.8%	17.8%		
-3130	2130	-385	2045	3845	-2460	19690	214	51.4	721	-786	6	8100	-30.4%	-30.4%	-2460	19690	-30.4%	-30.4%		
3875	4875	1075	-5525	8675	11900	18400	25	56.0	3480	-3347	5	23625	50.4%	-32.2%	20575	18400	18.3%	-4.8%		
2775	2550	10625	-11950	11550	1050	20150	25	52.0	2994	-3156	6	19500	5.4%	-32.2%	4275	29675	4.6%	-4.8%		
-7950	-1925	-1775	-11075	-5875	-36100	51150	27	40.7	3239	-4478	5	20250	-178.3%	-32.2%	-39825	55925	-41.4%	-4.8%		
1825	600	-4050	-4100	6975	-4475	14025	25	40.0	2073	-1680	5	22500	-19.9%	-32.2%	-4425	16375	-4.1%	-4.8%		
-150	2585	-2990	1140	-2475	1555	5150	31	54.8	853	-923	4	9450	16.5%	-32.8%	1555	5150	16.5%	-32.8%		
970	-1210	1100	-300	-725	-1790	3325	48	27.1	1007	-425	7	6450	-27.8%	-32.8%	-1790	3325	-27.8%	-32.8%		
-625	-975	-1100	-75	-550	-6075	6475	44	18.2	484	-276	13	9450	-64.3%	-32.8%	-6075	6475	-64.3%	-32.8%		
-2425	725	600	-650	-325	-3375	4100	35	34.3	725	-525	5	4200	-80.4%	-32.8%	-3375	4100	-80.4%	-32.8%		
3650	1400	10750	-13225	-13200	-8375	32275	317	34.4	2119	-1151	9	23625	-35.4%	-35.4%	4075	137800	2.0%	2.0%		
-8950	3550	-11100	-5275	4175	-16800	42425	51	17.6	4653	-1394	11	47250	-35.6%	-35.6%	10838	80300	2.3%	2.3%		
4920	-2370	3490	3410	110	15570	3100	14	64.3	2338	-1096	3	2700	576.7%	-36.8%	-40190	64070	-69.0%	-6.8%		
7200	950	0	9525	-1188	9288	7200	11	45.5	4015	-1803	4	4200	221.1%	-36.8%	-106450	124625	-117.4%	-6.8%		
-4625	-3775	-3450	-4625	-5075	-44775	44775	22	40.9	4969	-6882	4	47250	-94.8%	-36.8%	67700	184088	6.6%	-6.8%		
1075	-600	-650	-1100	-375	-3025	3775	65	32.3	330	-226	7	47250	-6.4%	-37.8%	50550	26050	7.4%	1.8%		
-3320	-5050	-4950	1250	-1610	-15870	17390	52	55.8	413	-1212	3	2700	-587.8%	-37.8%	-37890	50870	-97.3%	1.8%		
-1150	-313	1525	-425	-1013	-3588	4163	58	25.9	344	-204	11	9450	-38.0%	-38.0%	-8875	9188	-21.7%	-21.7%		
0	-225	0	-438	600	-805	1405	10	30.0	330	-256	5	2100	-38.3%	-38.3%	1208	4143	7.8%	7.8%		
-3994	0	-3431	0	12394	3956	10838	10	40.0	3713	-1816	4	5400	73.3%	-38.6%	4163	10838	51.4%	-15.3%		
1675	1145	1365	-2580	-6690																

Rank by % Chng	System Name	System		Commodity Tested	Sys. Rel. Date	Net \$Profit/Loss Per Year											
		#	Day Trd.			2003	2004	2005	2006	2007	Apr 2007	May 2007	Jun 2007	Jul 2007	Aug 2007	Sep 2007	Oct 2007
Col.17 (1)	(2)	(3)	(4)	(5)	(6)												
218	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	n/a	-2913	-25	125	-325	225	-1363	25	-2225
	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	n/a	6050	775	4950	-3850	1450	5200	-3275	-9350
219	FGCM Emerald	404	*	S&P	10/02	10950	-11275	-1450	-18000	-1425	1000	-200	-2875	950	-1300	-1725	2350
220	AxSym	425	*	Mini S&P	3/03	788	-17388	1775	-8150	-9088	0	500	2675	-2425	-3525	-388	-1850
221	Qtech S&P	568	*	Mini S&P	9/06	n/a	n/a	n/a	625	-6750	2750	1888	-3900	-663	-338	-2775	563
222	Night & Day Daytrading	26	*	S&P	1/87	-15450	6100	-11625	-5950	4950	-4225	-3250	-400	125	0	0	-1600
223	MesaMAX	412	*	S&P	3/02	7575	-400	5350	1600	-2150	4075	3300	3500	2225	-2950	-12125	-3600
224	Naka89	525	*	Mini S&P	12/05	n/a	n/a	750	-6613	5238	0	-1988	2875	1125	1538	-1575	-1975
225	RC Trend	598	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	4925	n/a	n/a	n/a	n/a	1975	238	138
	RC Trend	598	*	S&P	8/07	n/a	n/a	n/a	n/a	20850	n/a	n/a	n/a	n/a	5225	-900	2500
226	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	n/a	125	-4550	338	-425	-2288	850	-38	-413	-1338
	RC Advance ++	570	*	S&P	12/06	n/a	n/a	n/a	125	-10025	3375	-1825	-4875	4325	-3525	4575	-6350
227	Lil' Dipper	274	*	Bonds	6/98	-2490	7670	170	-70	-5730	0	0	0	0	1270	-2550	0
228	The Big Blue	242	*	S&P	8/96	8275	300	-10125	-3075	14625	800	-300	1700	-4500	-3150	4050	-1400
229	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	n/a	963	-2313	763	850	-1700	825	-1125	-688	-1163
	RC Edge	567	*	S&P	10/06	n/a	n/a	n/a	4925	12350	4175	4575	-9750	2950	1200	1425	-5050
230	Fujiko.N	524	*	Mini S&P	12/05	n/a	n/a	-1250	-4325	675	775	-1350	-1063	-1625	75	-1013	1538
231	%C DayBreaker	405	*	S&P	10/02	33500	11550	-10675	21375	-8600	1825	-2400	-300	-12675	-8675	-4275	1725
232	R-Mesa 3	268	*	S&P	1/97	13675	12375	-1850	-10525	5070	2600	-1700	-4760	-7320	-2700	-13175	6825
233	NCR	204	*	Bonds	12/93	-11300	1920	-3300	-3780	-7350	-390	-1090	-700	560	-30	0	-1090
234	R-Levels	186	*	S&P	7/93	32500	-325	-5700	-14100	4725	-650	2650	-1025	-6375	-10550	-4875	5300
235	Delta Threshold	136	*	S&P	10/90	-28575	15050	-5625	-6650	-22625	-4100	-4200	1600	6150	-1250	-3600	-3575
236	Support/Resistance	140	*	S&P	1/84	-22900	14375	5000	-25725	-16775	-1700	-1150	1475	1800	-11400	3750	7100
237	William Tell Bonds	262	*	Bonds	9/97	4950	10370	-920	2650	1990	-2110	-2310	0	0	3530	0	0
238	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	n/a	-810	n/a	n/a	110	755	-760	-4140	1420
239	RC Courage	592	*	Mini S&P	6/07	n/a	n/a	n/a	n/a	1712	n/a	n/a	-875	200	2750	-413	-838
	RC Courage	592	*	S&P	6/07	n/a	n/a	n/a	n/a	-2200	n/a	n/a	-8450	900	9275	-1975	-7100
240	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	n/a	-1138	-50	900	-950	800	-1988	838	-1288	1188
241	RC Success 3	519	*	Mini S&P	11/05	n/a	n/a	-638	-2850	-6675	-813	838	-2813	2063	-5325	438	-2438
	RC Success 3	519	*	S&P	11/05	n/a	n/a	-7350	-9475	-9400	-2325	2575	-9825	11200	-26125	2150	-12000
242	CTS Crash Control	511	*	Nasdaq	10/05	n/a	n/a	4000	-7755	-6925	0	0	0	0	-11400	0	0
	CTS Crash Control	511	*	Russell 2K	10/05	n/a	n/a	8200	43425	-49975	0	2800	0	-18200	-10175	0	0
	CTS Crash Control	511	*	SP Midcap	10/05	n/a	n/a	19875	24500	-38375	0	0	-4400	-15775	-9825	13300	0
	CTS Crash Control	511	*	S&P	10/05	n/a	n/a	-25975	21725	-4300	0	0	5925	7850	75	0	0
243	GK Meat Trader I	488	*	Feeder Cattle	11/04	n/a	-1700	830	-8915	-7015	0	0	0	-7015	0	0	0
	GK Meat Trader I	488	*	Live Cattle	11/04	n/a	0	0	525	0	0	0	0	0	0	0	0
	GK Meat Trader I	488	*	Live Hogs	11/04	n/a	0	-2427	-4535	-2593	0	0	0	0	0	-6975	0
	GK Meat Trader I	488	*	Pork Bellies	11/04	n/a	0	57	-855	-1863	0	0	0	0	0	0	-1863
244	Qtech Cattle	494	*	Live Cattle	4/05	n/a	n/a	380	-3295	5070	725	400	1445	-175	200	725	-1195
245	Sidewinder	298	*	Bonds	1/99	-4460	1860	-10150	1330	-6680	0	-2580	0	-2120	2120	-900	770
246	Capcon1	296	*	B Pound	1/99	-7363	-6500	9331	-12557	-6938	-1100	238	0	-2388	0	0	0
	Capcon1	296	*	Euro C	1/99	-23651	-2313	7600	-15226	-5812	-2350	1250	0	-3400	1475	-3625	0
	Capcon1	296	*	S Franc	1/99	-12863	-7450	1863	-5913	-5562	0	1363	0	0	-900	0	0
	Capcon1	296	*	Cotton	1/99	-2070	11710	-530	3620	390	3210	0	-4695	0	0	-350	0
	Capcon1	296	*	Crude	1/99	-6380	-1040	-16130	14800	-22120	-1820	0	-2650	0	-3060	0	-15990
	Capcon1	296	*	Copper	1/99	-3501	-9039	-12588	-5175	-12587	-17850	-2075	0	0	0	-2075	0
247	Murlantic Cattle Method	34	*	Cattle	6/82	-952	-2580	-5816	1144	-7272	-644	1008	-856	-1572	-644	-640	-696
248	Samurai_35	283	*	Bonds	5/98	18440	5360	8630	-90	1940	-1760	-670	430	-360	5220	180	1890
249	Strategic	335	*	S Franc	10/99	775	-4727	-6688	8488	-9489	-1388	0	0	-1963	-3125	-1838	0
250	ATS-6400	362	*	T Note	1/01	-94	-416	-2985	6681	1219	-1559	565	753	0	3471	0	-2884
251	Qtech Wheat	493	*	Wheat	4/05	n/a	n/a	-4000	4450	-5388	3100	1575	-6775	-200	-2150	-2775	3875
252	Lil Gapper	247	*	B Pound	1/91	-10462	-16352	-14714	-1731	-7994	-800	-1688	-244	-106	1175	-69	-625
	Lil Gapper	247	*	Jap Yen	1/91	-12588	-8977	-9188	-9864	-10513	-1138	-2275	-363	-700	75	63	-1125
	Lil Gapper	247	*	S Franc	1/91	-9139	-237	-15589	-10052	-13478	-113	-950	-75	-1675	-650	-1163	-2425
253	XS Bonds	267	*	Bonds	11/97	2120	13550	-3360	5650	-4580	0	-1560	3030	-3310	2290	-1520	-2250
254	Auto SwingR	602	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	-6263	n/a	n/a	n/a	n/a	-1975	-688	63
	Auto SwingR	602	*	Euro C	8/07	n/a	n/a	n/a	n/a	-3463	n/a	n/a	n/a	n/a	-213	-375	-213
255	Reverse Trend Entry	123	*	Cattle	8/89	-9324	-404	-4312	312	-3172	-1408	-596	0	-700	-732	-1684	-964
256	EGE7 High Low	473	*	Euro C	8/04	n/a	-17488	-27775	-31363	-19750	-4238	-4638	-3038	-2988	-13	38	288
257	Anticipation II	295	*	Coffee	1/99	0	7254	17774	2138	-14532	-806	-3956	-1369	600	1181	-10313	2494
258	Big Dipper	273	*	Bonds	6/98	2810	-670	270	980	-3950	0	-760	0	0	0	-2170	0
259	Vixen	442	*	Mini Russell	2/05	n/a	n/a	-6790	-8070	-11485	-2380	-1110	-2570	-4250	2440	-4075	705
	Vixen	442	*	Mini Midcap	2/05	n/a	n/a	-7930	-8245	-4275	-475	2300	80	-370	-2855	-1255	-380
260	ATS-3200	361	*	Bonds	1/01	14831	7500	-456	5637	44	-2700	1081	-1493	0	5050	-888	0
261	Serendipity	297	*	Bonds	1/99	-50	-1920	470	-80	-4950	-370	-1330	-1320	350	330	0	490
262	Belly Trader	234	*	Bellies	12/95	3084	-10492	-3132	-112	3988	964	0	-756	-1064	0	0	1196
263	Qtech Bellies	495	*	Pork Bellies	4/05	n/a	n/a	5005	4940	2325	0	-2075	1605	0	-2985	85	0
264	Anticipation III	573	*	Coffee	1/06	n/a	n/a	n/a	16445	-10444	2606	-4069	-1594	-2194	-2456	-5719	113
265	Anticipation IV	574	*	Coffee	1/06	n/a	n/a	n/a	20757	-8944	2606	-4069	-1594	-1894	-131	-5906	-656
266	BondPat	121	*	Bonds	3/91	-5520	7280	-13080	-5620	-7310	-1130	-1150	90	480	-230	-1640	1390
267	TBond 2000	251	*	Bonds	11/96	-25410	-30260	-14130	-15120	-29540	-1610	-1740	-1800	-1220	-1150	-860	-2840

					All Statistics Based On Last 12 Months Performance															
					12 Mos		12 Mos			Max			Min.		%Chng		Total		%Chng	
Nov	Dec	Jan	Feb	Mar	Net	Max	Total	%	Avg.	Avg.	Con.	Req'd	Min.Req	Combin	Total	Total	Min.Req	%Chng	Min.Req	
2007	2007	2008	2008	2008	P/L	DD	Trds	Wins	Win	Loss	Loss	Cap. \$	Cap.	%Chng.	Net	DD	Cap.Since	Release	Cap.Since	
					(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	
788	-300	-688	-1563	13	-5313	6600	134	23.9	317	-152	13	4725	-112.4%	-41.8%	-5150	6813	-93.4%	-19.0%	-19.0%	
4025	750	-2450	-7575	2825	-6525	24325	133	57.1	881	-1287	6	23625	-27.6%	-41.8%	-1150	24325	-4.2%	-19.0%	-19.0%	
-3850	-1900	1900	-2750	-1475	-9875	16275	62	50.0	1480	-1799	3	23625	-41.8%	-41.8%	-13500	42150	-10.2%	-10.2%	-10.2%	
2213	-1138	-4438	-275	-1350	-10000	14063	458	41.0	339	-273	9	23625	-42.3%	-42.3%	-38125	40325	-31.2%	-31.2%	-31.2%	
-338	-3163	-3588	0	5475	-4088	14200	70	64.3	494	-1053	3	9450	-43.3%	-43.3%	-4238	14200	-28.3%	-28.3%	-28.3%	
0	-1025	0	0	0	-10375	12175	25	28.0	1171	-1032	9	23625	-43.9%	-43.9%	-24300	46500	-4.8%	-4.8%	-4.8%	
-7175	7950	-3775	4950	-7450	-11075	32900	74	43.2	1813	-1642	5	23625	-46.9%	-46.9%	19950	32900	13.7%	13.7%	13.7%	
-63	4125	-3300	-1963	-1063	-2263	6713	208	27.4	398	-165	12	4725	-47.9%	-47.9%	-6950	8250	-63.0%	-63.0%	-63.0%	
1325	1250	-1463	-2275	-3613	-2425	8013	106	33.0	459	-260	8	4725	-51.3%	-48.1%	-2425	8013	-51.3%	-48.1%	-48.1%	
7600	6425	-5575	-10325	-16150	-11200	35375	106	59.4	1298	-2159	6	23625	-47.4%	-48.1%	-11200	35375	-47.4%	-48.1%	-48.1%	
125	450	-888	-1600	-875	-6100	6488	103	25.2	346	-196	12	4725	-129.1%	-52.9%	-7788	8188	-123.6%	-68.9%	-68.9%	
775	2975	-1425	-6725	-200	-8900	16925	104	57.7	1034	-1613	6	23625	-37.7%	-52.9%	-18250	22850	-57.9%	-68.9%	-68.9%	
720	-3080	1590	810	-190	-1430	5440	8	62.5	984	-2117	1	2700	-53.0%	-53.0%	19240	6560	71.3%	71.3%	71.3%	
-2400	4975	1850	-5550	-9550	-13475	20200	112	33.0	1698	-1016	13	23625	-57.0%	-57.0%	27963	50725	10.0%	10.0%	10.0%	
725	-63	-1875	-513	-838	-4800	6750	176	28.4	305	-159	10	4725	-101.6%	-57.9%	-4575	6750	-64.6%	-7.6%	-7.6%	
3975	800	-9525	-2000	-4400	-11625	24700	174	54.0	932	-1239	7	23625	-49.2%	-57.9%	1350	24700	3.8%	3.8%	3.8%	
1100	1013	-763	-1938	513	-2738	5625	244	41.0	377	-281	7	4725	-57.9%	-57.9%	-7088	9200	-64.3%	-64.3%	-64.3%	
5050	3175	-1075	-550	3175	-15000	28400	131	55.0	1098	-1596	6	23625	-63.5%	-63.5%	60025	28400	45.5%	45.5%	45.5%	
3625	-25	14875	-4100	-12775	-18630	31405	172	33.7	1994	-1177	9	23625	-78.9%	-78.9%	268972	31405	99.7%	99.7%	99.7%	
-1110	-280	-390	1730	600	-2190	4520	63	65.1	125	-333	2	2700	-81.1%	-81.1%	-48580	53820	-124.1%	-124.1%	-124.1%	
-4275	12600	-2175	-3700	-7150	-20225	25875	103	27.2	1906	-982	12	23625	-85.6%	-85.6%	106038	42675	29.9%	29.9%	29.9%	
-6625	-4275	-2750	950	-375	-22050	27800	135	14.1	2530	-605	23	23625	-93.3%	-93.3%	-137100	158288	-32.7%	-32.7%	-32.7%	
-20425	7225	7675	-28625	11600	-22675	49550	241	35.3	2825	-1687	9	23625	-96.0%	-96.0%	-30100	111252	-5.9%	-5.9%	-5.9%	
5530	-3670	0	-2750	-860	-2640	7280	7	28.6	4530	-2343	3	2700	-97.8%	-97.8%	21930	11510	75.6%	75.6%	75.6%	
1270	535	-1405	-55	-1735	-4005	5410	89	40.4	498	-413	11	4050	-98.9%	-98.9%	-4005	5410	-98.9%	-98.9%	-98.9%	
-413	1300	-3113	-1038	-1288	-3725	6400	161	32.9	400	-231	17	4725	-78.8%	-103.8%	-3725	6400	-78.8%	-103.8%	-103.8%	
-2050	7200	-12650	-4550	-6300	-25700	30550	159	50.9	1210	-1584	5	23625	-108.8%	-103.8%	-25700	30550	-108.8%	-103.8%	-103.8%	
-538	488	-525	-3100	-938	-5113	6788	265	40.0	392	-293	8	4725	-108.2%	-108.2%	-5750	7863	-58.4%	-58.4%	-58.4%	
588	1700	1825	-3500	-1738	-9175	9313	197	27.9	483	-251	19	4725	-194.2%	-112.4%	-13575	17388	-118.9%	-75.8%	-75.8%	
11175	12625	-1800	-11900	1550	-22700	40350	196	32.1	2322	-1268	18	23625	-96.1%	-112.4%	-38375	68875	-67.2%	-75.8%	-75.8%	
0	3615	-24190	2200	-6250	-36025	36025	6	33.3	2908	-10454	2	45000	-80.1%	-115.1%	-38920	49750	-34.6%	-20.8%	-20.8%	
-3525	-25525	29950	-20775	-19725	-65175	67975	9	33.3	12200	-16948	2	39000	-167.1%	-115.1%	-8900	71725	-9.1%	-20.8%	-20.8%	
-30300	-4450	25400	-24000	-18950	-69000	69000	11	18.2	19350	-11974	4	40500	-170.4%	-115.1%	-11550	78325	-11.4%	-20.8%	-20.8%	
-25950	6225	-9400	0	-12150	-27425	41275	10	40.0	7494	-9567	3	47250	-58.0%	-115.1%	-30100	41275	-25.5%	-20.8%	-20.8%	
0	0	-7725	0	2585	-12155	14740	3	33.3	2585	-7365	2	3300	-368.3%	-121.9%	-21940	24525	-190.0%	-76.7%	-76.7%	
0	0	-5727	0	2645	-3082	5727	2	50.0	2645	-5727	1	2550	-120.9%	-121.9%	-2557	5727	-28.6%	-76.7%	-76.7%	
5537	-1155	0	-3210	1905	-3898	6975	6	33.3	3721	-2832	3	2700	-144.4%	-121.9%	-10860	13937	-117.7%	-76.7%	-76.7%	
0	0	0	0	6185	4322	1863	2	50.0	6185	-1863	1	3600	120.1%	-121.9%	3524	9623	28.7%	-76.7%	-76.7%	
0	0	0	0	-5307	-3182	6567	26	42.3	532	-602	5	2550	-124.8%	-124.8%	-3152	8135	-41.2%	-41.2%	-41.2%	
0	1800	0	-2570	0	-3480	4700	10	50.0	1126	-1822	1	2700	-128.9%	-128.9%	7920	27040	31.4%	31.4%	31.4%	
0	0	0	1906	38	-1306	3250	5	60.0	727	-1744	1	4200	-31.1%	-132.9%	-24719	35650	-62.5%	-30.6%	-30.6%	
0	0	0	0	0	-6650	6650	5	40.0	1363	-3125	1	6300	-105.6%	-132.9%	-23250	60388	-39.2%	-30.6%	-30.6%	
-8513	0	-2075	0	0	-10125	11488	4	25.0	1363	-3829	3	4200	-241.1%	-132.9%	-24638	46488	-62.9%	-30.6%	-30.6%	
3325	0	0	-8270	6095	-685	9990	6	50.0	4210	-4438	2	3000	-22.8%	-132.9%	25915	9990	92.6%	-30.6%	-30.6%	
0	0	0	0	0	-23520	23520	4	0.0	0	-5880	4	11250	-209.1%	-132.9%	-53390	53390	-50.8%	-30.6%	-30.6%	
-2075	0	0	0	0	-24075	24075	4	0.0	0	-6019	4	21000	-114.6%	-132.9%	-42538	44313	-21.7%	-30.6%	-30.6%	
-640	0	704	-872	1100	-3752	5216	36	8.3	1353	-236	22	2550	-147.1%	-147.1%	-38484	41440	-69.9%	-69.9%	-69.9%	
-380	-3970	280	-5550	700	-3990	9810	54	40.7	1005	-814	4	2700	-147.8%	-147.8%	53890	27170	199.6%	199.6%	199.6%	
850	0	-3788	1813	3163	-6275	11250	9	33.3	1942	-2015	5	4200	-149.4%	-149.4%	-10188	28250	-28.3%	-28.3%	-28.3%	
1553	0	-2759	-1715	-278	-2853	6084	12	33.3	1718	-1214	5	1800	-158.5%	-158.5%	-3006	14400	-22.8%	-22.8%	-22.8%	
0	0	0	0	0	-3350	14275	27	48.1	1290	-1435	5	2100	-159.5%	-159.5%	-4938	14275	-76.3%	-76.3%	-76.3%	
-856	-306	281	1000	-2300	-4538	4806	94	42.6	185	-221	6	4200	-108.0%	-169.8%	-180650	183594	-245.8%	-204.1%	-204.1%	
-3925	-1963	950	-1238	-863	-12500	12600	111	19.8	341	-225	14	6000	-208.3%	-169.8%	-141313	147288	-134.6%	-204.1%	-204.1%	
-638	-988	-2713	2900	1075	-7413	12388	115	30.4	399	-267	10	4200	-176.5%	-169.8%	-192300	196763	-261.6%	-204.1%	-204.1%	
3700	-2680	1580	-2360	-1720	-4800	6560	18	44.4	1486	-1666	3	2700	-177.8%	-177.8%	7660	17910	26.8%	26.8%	26.8%	
113	-3775	-3363	-2513	-775	-12913	15138	98	58.2	489	-996	5	9450	-136.6%	-189.2%	-12913	15138	-136.6%	-189.2%	-189.2%	
-2475	-188	-1075	-4038	-2638	-11213	13588	54	31.5	864	-700	8	3300	-339.8%	-189.2%	-11213	13588	-339.8%	-189.2%	-189.2%	
-336	116	-1236	-340	2832	-5048	8076	17	23.5	858	-652	7	2550	-198.0%	-198.0%	-29888	36136	-62.0%	-62.0%	-62.0%	
1650	2838	-3275	-1513	1288	-13600	20438	430	31.4	703	-368	13	6300	-215.9%	-215.9%	-99875	108750	-422.8%	-422.8%	-422.8%	
-1781	-1894	-2306	-1275	7613	-11813	21488	157	47.8	642	-732	9	5400	-218.8%	-218.8%	41550	22331	81.7%	81.7%	81.7%	
-20	-1730	620	-2400	-200	-6660	6660	10	10.0	620	-809	6	2700	-246.7%	-246.7%	-1770	10030	-6.6%	-6.6%	-6.6%	
375	2805	1440	-3565	-1680	-11865	14060	337	14.5	765	-171	37	4050	-293.0%	-261.4%	-30150	31970	-235.1%	-241.3%	-241.3%	
-745	1545	895	-3465	-2425	-7150	10275	458	19.7	623	-172	26	3225	-221.7%	-261.4%	-25445	26195	-249.2%	-241.3%	-241.3%	
-3825	0	-4575	19	-263	-7593	9531	10	40.0	1683	-2388	3	2700	-281.2%	-281.2%	24038	15319	121.4%	121.4%	121.4%	
710	-2650	-1320	-2670	-1400	-9180															

FOREX REPORT

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	Net Profit/Loss Per Year (6)			Apr 2007	May 2007	June 2007	July 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007
		# (3)	Day Trd.			2005	2006	2007								
1	Swing Reversal ST	F3		BP/DX	2/06	n/a	18970	17390	440	600	3850	2622	714	1991	2093	4775
2	Dual Thrust 2.0 Long	F7		EC/AD	3/07	n/a	n/a	2943	1487	-1766	-1454	2116	5864	-4151	-2855	4999
	Dual Thrust 2.0 Long	F7		SF/JY	3/07	n/a	n/a	-2501	2156	-665	-631	-1437	-2323	1738	776	-1561
	Dual Thrust 2.0 Short	F7		SF/JY	3/07	n/a	n/a	-5020	-1183	-855	-260	908	1482	-708	-1422	-1481
	Dual Thrust 2.0 Long	F7		EC/BP	3/07	n/a	n/a	2954	80	481	-1204	-469	-1414	1719	-686	2318
	Dual Thrust 2.0 Short	F7		EC/BP	3/07	n/a	n/a	-10915	-60	501	883	-1884	-859	-4197	-72	-3074
	Dual Thrust 2.0 Long	F7		EC/JY	3/07	n/a	n/a	7931	4822	-148	1163	-2482	-4279	4500	1560	-2047
	Dual Thrust 2.0 Short	F7		EC/JY	3/07	n/a	n/a	6358	-1718	-199	-10	3192	-4279	3165	-591	3160
	Dual Thrust 2.0 Long	F7		BP/JY	3/07	n/a	n/a	-17286	6798	-114	4546	5792	-10637	-4975	-3633	-7914
	Dual Thrust 2.0 Short	F7		BP/JY	3/07	n/a	n/a	-189	-3513	-2641	-553	250	10458	-1389	-1678	-3929
	Dual Thrust 2.0 Long	F7		DX/JY	3/07	n/a	n/a	-1069	2034	-570	119	-2315	-1841	-972	752	-2232
	Dual Thrust 2.0 Short	F7		DX/JY	3/07	n/a	n/a	4239	482	-1994	-1433	1595	2213	633	306	1659
	Dual Thrust 2.0 Long	F7		DX/SF	3/07	n/a	n/a	-2602	249	2156	1257	-1912	1270	-2945	1275	-5203
	Dual Thrust 2.0 Short	F7		DX/SF	3/07	n/a	n/a	11038	1448	-1015	1831	-481	378	2677	168	3975
	Dual Thrust 2.0 Long	F7		BP/DX	3/07	n/a	n/a	12423	2410	-1110	4540	1443	897	691	3027	864
	Dual Thrust 2.0 Short	F7		BP/DX	3/07	n/a	n/a	4528	-2350	1320	-540	-1593	3131	733	-3711	2071
	Dual Thrust 2.0 Short	F7		EC/AD	3/07	n/a	n/a	7178	550	-271	2473	-588	-690	4333	3764	-3987
3	Delphi-Forex	F4		EC/DX	9/05	3260	-1700	10272	1180	-2350	1163	1279	1875	1415	2379	124
	Delphi-Forex	F4		BP/DX	9/05	11920	-5250	-8769	-100	-230	2653	-1440	1523	-4493	-252	-5911
4	Auto Core Duo	F8		EC/DX	8/07	n/a	n/a	4280	n/a	n/a	n/a	n/a	954	1648	1162	-26
5	Dollar Trader FX	F11		US/JY	1/07	n/a	n/a	12002	0	0	0	4416	0	0	1720	0
	Dollar Trader FX	F11		DX/SF	1/07	n/a	n/a	1921	0	-533	0	-1268	-205	-1907	933	0
	Dollar Trader FX	F11		EC/DX	1/07	n/a	n/a	9714	0	4788	0	-547	-826	0	3962	0
6	Qtech Portfolio FX	F6		EC/DX	9/06	n/a	-850	10557	-1850	-3980	3145	430	942	4975	2169	-1937
	Qtech Portfolio FX	F6		AD/DX	9/06	n/a	-4990	-13874	-2450	-2130	-726	-4781	4323	-800	-970	-7195
	Qtech Portfolio FX	F6		BP/DX	9/06	n/a	5890	-2454	1620	3620	4203	-467	-7446	-1334	-5098	3237
	Qtech Portfolio FX	F6		EC/BP	9/06	n/a	-7453	-15615	2360	218	-151	-114	-1297	-4614	-1592	-4795
	Qtech Portfolio FX	F6		EC/SF	9/06	n/a	-1205	3027	-1094	1959	-92	1312	-1664	701	297	-1252
	Qtech Portfolio FX	F6		DX/SF	9/06	n/a	2163	-4540	-1575	1020	446	-778	-1857	628	-1309	-3911
	Qtech Portfolio FX	F6		EC/JY	9/06	n/a	152	3749	-695	-1668	1037	3921	3437	-1877	-1530	-8222
	Qtech Portfolio FX	F6		DX/JY	9/06	n/a	-2510	-1666	-134	1043	284	1243	-578	-2344	-532	583
7	Auto SpikeR	F10		EC/DX	8/07	n/a	n/a	-6264	n/a	n/a	n/a	n/a	-1850	-1980	-1000	-1240
	Auto SpikeR	F10		DX/SF	8/07	n/a	n/a	-3349	n/a	n/a	n/a	n/a	321	-1725	752	-3450
8	Auto SwingR	F9		EC/DX	8/07	n/a	n/a	-3360	n/a	n/a	n/a	n/a	110	-1510	110	-2180

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

Last Updated November 2006.

				All Statistics Based On Last 12 Months Performance										Combined			
Dec	Jan	Feb	Mar	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)
2007	2008	2008	2008	23809	7903	334	39.5	726	-356	9	12000	198.4%	198.4%	34479	14810	132.6%	132.6%
8605	-3132	1905	-654	3121	11105	78	38.2	1505	-866	7	12000	26.0%	63.1%	2266	11105	17.4%	67.2%
-443	-2087	-4971	6382	-545	8093	99	46.5	542	-481	8	12000	-4.5%	63.1%	-1297	8092	-10.0%	67.2%
199	403	2055	-1255	-8617	10393	102	28.4	510	-320	9	12000	-71.8%	63.1%	-8953	10393	-68.9%	67.2%
-1152	269	-1595	-2615	8004	3706	82	42.7	715	-362	7	12000	66.7%	63.1%	10152	3706	78.1%	67.2%
-19	1854	716	4627	-12825	15556	95	35.8	564	-525	7	12000	-106.9%	63.1%	-13532	15562	-104.1%	67.2%
-1446	1311	-1389	-2539	5045	11993	101	48.5	1245	-1075	5	12000	42.0%	63.1%	6692	11993	51.5%	67.2%
3195	-3291	508	1544	10334	9655	83	43.4	1371	-831	5	12000	86.1%	63.1%	13327	9655	102.5%	67.2%
645	3586	-1921	5305	-35679	60902	108	41.7	1649	-1746	7	12000	-297.3%	63.1%	-37130	60920	-285.6%	67.2%
-5696	-11707	-7742	-395	18341	8546	85	36.5	2116	-876	7	12000	152.8%	63.1%	19798	12240	152.3%	67.2%
1349	10731	4624	4632	-15469	21468	106	37.7	748	-687	11	12000	-128.9%	63.1%	-13632	21468	-104.9%	67.2%
2119	-3510	-1743	-7308	12143	5110	100	39.0	954	-411	5	12000	101.2%	63.1%	15188	5110	116.8%	67.2%
-2269	2900	2887	5146	-12183	18667	95	36.8	599	-552	12	12000	-101.5%	63.1%	-12608	18667	-97.0%	67.2%
1674	-1781	-2546	-5678	24473	2833	91	54.6	900	-490	6	12000	203.9%	63.1%	25464	2833	195.9%	67.2%
1064	2976	5984	5465	8083	8773	94	47.9	1177	-917	4	12000	67.4%	63.1%	9913	8773	76.3%	67.2%
-2169	-924	498	-2084	-3224	10810	98	36.7	1183	-738	12	12000	-26.9%	63.1%	-3584	10810	-27.6%	67.2%
5827	-1760	-4041	-2311	946	9791	99	40.4	1287	-856	7	12000	7.9%	63.1%	3156	9791	24.3%	67.2%
-617	-2491	4199	-5722	16090	2424	62	54.8	863	-472	4	12000	134.1%	52.8%	16800	8320	54.2%	31.6%
4057	576	3223	1169	-3423	14221	99	34.3	1175	-666	11	12000	-28.5%	52.8%	2807	19291	9.1%	31.6%
-79	302	2084	2520	5810	1418	63	44.4	514	-245	5	12000	48.4%	48.4%	5810	1418	48.4%	48.4%
542	-981	1893	618	14846	2808	7	71.4	4037	-2663	1	12000	123.7%	23.9%	18123	2808	120.8%	30.3%
2588	-2808	1676	7253	-3448	6576	15	26.7	2846	-1350	4	12000	-28.7%	23.9%	-965	6576	-6.4%	30.3%
2420	2368	-3923	-1331	-2788	13244	13	38.5	3309	-2420	5	12000	-23.2%	23.9%	-3530	13244	-23.5%	30.3%
3079	-6474	-6210	-560	9997	7170	136	40.4	884	-476	9	12000	83.3%	-14.8%	14437	7170	76.0%	-6.0%
1373	-1253	1463	4520	-16783	20021	162	37.7	508	-474	10	12000	-139.9%	-14.8%	-21453	24091	-112.9%	-6.0%
535	-1917	-2509	1837	10078	16683	131	50.4	940	-800	8	12000	84.0%	-14.8%	15408	16683	81.1%	-6.0%
-229	628	2205	9139	-2864	17989	138	40.6	611	-453	6	12000	-23.9%	-14.8%	-11637	23896	-61.2%	-6.0%
-4311	3207	4946	3279	-1196	8481	138	45.7	425	-374	6	12000	-10.0%	-14.8%	-1221	8481	-6.4%	-6.0%
1681	-5857	270	2544	2912	10989	138	38.4	710	-408	11	12000	24.3%	-14.8%	7143	10989	37.6%	-6.0%
727	4844	2401	2275	-18743	25689	176	40.9	716	-676	9	12000	-156.2%	-14.8%	-10606	25689	-55.8%	-6.0%
1362	-9669	371	-5210	2400	6419	145	39.3	659	-399	7	12000	20.0%	-14.8%	-1238	7028	-6.5%	-6.0%
-103	3241	-550	246	-10340	10340	57	14.0	972	-369	13	12000	-86.2%	-64.0%	-10340	10340	-86.2%	-64.0%
-194	110	-2590	-1596	-5023	5830	40	25.0	821	-441	9	12000	-41.9%	-64.0%	-5023	5830	-41.9%	-64.0%
752	-146	-124	-1403	-10652	12112	63	28.6	709	-521	8	12000	-88.8%	-88.8%	-10652	12112	-88.8%	-88.8%
110	-1870	-2714	-2708														



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by George Pruitt

Data - A Bigger Headache Than Ever



The development of a successful trading system depends on several factors: a good algorithm, robust optimization, a good testing platform and good data. The focus of this installment of George's Corner will deal with data. We are on the verge of losing the pits and their convenient trading sessions. Most traders have adopted the electronic markets in their trading and are probably pleased with their execution costs. However, they may not be pleased with their trading results. For years we developed our systems off of pit session data and traded what we tested. With the death of the pits we must trade markets that may or may not mirror the data we built our expectations upon. The electronic markets have been around for a very short period of time, so statistical significance is hard to acquire with such a small sample of data. So we must continue trading systems developed on no longer existing data.

It seems like the exchanges simply want us to plug in the new electronic market data into our algorithms and go on as if nothing is different. There are two major problems with this: lack of liquidity during the late night and wee morning hours and the lack of a true opening price. Many traders have been burned with overnight spikes in the electronic markets. Their stops are hit on these spikes and then the market moves back to its normal price. If their stops were working in the pit then they would still have their positions. With time I am sure the spikes will iron themselves out, but for right now, it is quite scary to have a stop working overnight.

The lack of a true opening price has also caused problems with those systems that key of the opening tick. The open range break out system has been around for many years and has had some success. The open price used to carry significance and movement away from it usually indicated the trend for the day. A good portion of electronic markets now open when we are finishing our days, not starting them.

There is a simple fix for these problems. The exchanges need to provide two sets of data: combined and day session. For those that want to trade 24 hours they can download and use the combined day and night sessions and for those who want to trade like they have for many years can download the day session data. The exchanges have been doing this for years with the financials and currencies. The exchanges/FCMs also need to allow combined and day session only orders to be placed. Even though the pits have died, their legacies are still ingrained in our trading minds and this carries over into the markets. If the exchanges break out the day session from all their electronic markets we then could continue trading our old, trusted and time tested trading algorithms. Trading around the clock may offer less risk, but from a system testing and trading standpoint it is a real headache.

The currencies have had a day and combined session for years now, so I thought I would test two different systems on the two sets of data to see if trading overnight really had a large impact on results. Since the electronic currency markets are more mature than the ones that have just recently come on line, these results may not fairly reflect the impact of overnight trading.

The first system I tested was what I call the core Turtle System. This is simply a 55 day break out that uses a twenty day liquidation and a money management stop. The day session results will be shown first.

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	DrawDn	Trds /Yr	% Wins	% TIM	W:L	%Gain /Mr+DD
British Pd.	36744	1651	48031	-2419	6169	7	34.4	51	1.2	3.3
Euro Curr-DM	138800	6262	27225	17538	5700	7	42.7	58	1.7	21.1
Japanese Yen	57775	2597	27675	3575	6250	8	41.2	56	1.4	8.7
Swiss Franc	39350	1769	26275	4650	6188	8	38.3	57	1.2	6.3

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	20819	14956	on 20080226	20	99	4775		181.6
Last 12 Months	23219	14956	on 20080226	34	100	4628		101.3
Average / Year	12255	24808	Avg. Hi	22	89	4578		37.4
Full Run TOTAL	272669	50644	on 19950131	656	89	4578	20.9	4.8

Combined Session

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	DrawDn	Trds /Yr	% Wins	% TIM	W:L	%Gain /Mr+DD
Brit.Pd All	33225	1493	50538	-2338	6038	7	34.6	52	1.2	2.9
Euro Curr.A	135650	6097	27225	15800	5938	7	43.6	59	1.7	20.5
Jap.Yen. All	57975	2606	29088	4288	7063	7	40.9	56	1.4	8.2
S.Franc All	37463	1684	28075	-1150	11525	8	37.6	57	1.2	5.7

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	%Gain /Mr+DD
Last 6 Months	13613	20844	on 20080226	22	98	4887	93.5
Last 12 Months	16400	20844	on 20080226	34	99	4708	56.3
Average / Year	11879	24315	Avg. Hi	22	90	4792	36.5
Full Run TOTAL	264313	50644	on 19950131	646	90	4792	4.7

Over the entire test period the results are pretty close. In the case of a longer-term trend following algorithm it doesn't look like it matters which session is used. However, there is a discrepancy over the past twelve months. The day session has made about \$7,000 more and has had a much smaller draw down. Looking at the results this can be attributed to just the Swiss Franc market.

The second system focuses on the open of the market. It is an ORBO (Open Range Break Out) that incorporates a trend filter. Again the day session will be shown first.

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	DrawDn	Trds /Yr	% Wins	% TIM	W:L	%Gain /Mr+DD
British Pd.	22344	1004	61100	975	5363	52	39.0	54	1.1	1.6
Euro Curr-DM	87000	3925	28288	18638	4800	55	45.5	54	1.2	12.7
Japanese Yen	55763	2506	36963	13450	4325	48	41.9	54	1.1	6.4
Swiss Franc	17238	775	34525	10725	5438	56	42.2	54	1.0	2.1

	Net \$PL	Max DrawDn	Date	# of Trades	% Avg. Mrgn TIM	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	32519	8600	on 20080328	66	98	5517	392.5
Last 12 Months	44381	8600	on 20080328	166	98	5723	267.9
Average / Year	8195	13921	Avg. Hi 22	211	97	5775	37.4
Full Run TOTAL	182344	87788	on 20050503	4705	97	5775	8.6 1.9

Combined Session

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	Trds DrawDn	% Wins	% TIM	%Gain W:L	%Gain /Mr+DD
Brit.Pd All	5463	246	65813	-8975	11331	63	40.6	54 1.0	.4
Euro Curr.A	81438	3660	27938	3088	12513	62	45.1	54 1.1	12.0
Jap.Yen. All	41100	1847	38400	2838	6150	62	42.9	54 1.1	4.5
S.Franc All	27500	1236	28763	4850	6550	64	42.9	54 1.1	4.1

	Net \$PL	Max DrawDn	Date	# of Trades	% Avg. Mrgn TIM	%Gain /Mr+DD
Last 6 Months	919	22594	on 20080226	147	98	6819 6.0
Last 12 Months	2363	22594	on 20080226	291	99	6720 7.7
Average / Year	6989	13270	Avg. Hi 22	251	98	6285 32.4
Full Run TOTAL	155500	73469	on 20080226	5586	98	6285 8.6

As expected the results are considerably different, especially for the past twelve months. The day session has suffered just an \$8,600 draw down, whereas the combined session has had to endure nearly a \$23,000 draw down.

This data issue needs to be resolved. I think the exchange needs to provide the two sessions of the electronic contracts and leave it up to the user to decide which one he would like to use. Overnight trading is great if that is what you would like or need to do. If you are a system trader that has developed a good trading system on day session data and don't care about the overnight action, then you should have the right to collect and trade that data. Even if we had to have a universal open time for all the markets, like 8:20 am eastern time, it would be better than what we have now.

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

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MORE DATA CONCERNS - INDIVIDUAL CONTRACT DATA VERSUS ROLLOVER DATES

BY MIKE CHALEK

In the last issue of *Futures Truth* (#2-2008), George Pruitt, director of research, addressed the problem of using continuous versus individual contract data. The bottom line here is they both have their application. Because of this, many traders are faced with quite a dilemma when they have to test their methodology with individual futures contracts that have limited life spans for computer simulation testing purposes. As George pointed out, you almost cannot avoid the continuous contract approach if you need to reference data before the transition of the expiring contract and the new front month contract. An example of this would be the need to employ something like a 200 day moving average. The problem here is that the new contract does not have that much data because no one traded that contract that far back in time. Therefore we are required to utilize the continuous contract. These types of perpetual time series are theoretical and cannot be practically trading in the real world. The popular type of continuous data would be a “back-adjusted” series contract that tends to smooth data. This is not a problem when testing a system against a single price series such as with equities. No smoothing process needs to be implemented with that type of data. There have been several papers written on this subject regarding the use of actual contract data, continuous back-adjusted data and perpetual forward-adjusted data. Needless to say, testing results were wide and varying (again refer to George Pruitt’s previous article). But continuous contracts, as convenient as they are, still do not parallel real life trading and the results may be somewhat misleading.

As most of us are aware, back testing on actual contract data presents other types of problems. The commercial software platforms such as TradeStation, and Genesis to name a few, cannot handle the data management of rolling from one contract to another. This involves a lot of internal tracking of the P/L, maximum drawdown, equity flat time and a host of other calculations too numerous to mention here.

Fortunately I have gone to great extremes to write my own platform to accommodate individual contract series data when testing my methodologies. I wanted it to emulate trading as close as possible to real life situations and have the flexibility to choose any rollover date that is stored in a flat file. The system I chose to back test is Dual Thrust, as it can be applied to individual contract data because the system requires very little overlap data between the expiring contract and the new contract. It is stop and reversal system, so time in the market is 100%.

While George noticed in his article that differences in performance numbers varied greatly when testing a system on continuous data vs. actual contract data, the same problem also exists when back testing individual contract data using various “rollover dates”.

In dealing with individual contract data, rollover dates have presented themselves as an insurmountable problem to many system testers. Look back data is a definite requirement when choosing the type of data series you want to test (continuous v. actual contracts). The question has always been when to properly rollover to a new contract.

The following two rules are should be observed when rolling from an expiring contract to a new contract.

1. Roll over days must avoid the first notice day and last trading day for a contract.
2. The contracts being rolled “from” and “to” should have strong volume and open interest on the selected date.

The test results below are quite revealing when back testing the big Russell contract over a six year period. I held the input parameters constant throughout the test period while varying the rollover time period from 1 to 10 business days. You will quickly notice a marked difference in the net P/L between the 3 day roll-over and the 10 day rollover time period of nearly \$100,000. That includes 25 actual rollover dates during the life span of the test period. And if we translate all of this per rollover period, we are looking at a difference of \$4,000 per rollover period. Actually this makes sense, because it is common for a lot of traders to roll on the second Thursday on each expiration month when trading the stock indexes. That just happens to be around the 9th or 10th business day into the expiration month.

This article is not intended to solve the contract rollover problem and can only lend itself to raise the awareness issue when testing certain systems and the appropriate data to use which would yield the most optimal results.

**RUSSELL (1 Day Rollover)
(01-02-2002 TO 02-29-2008)**

Performance Summary: All Trades

Total Net Profit	\$ 593573	Open Position P/L	\$ 10399
Gross Profit	\$ 2102924	Gross Loss	\$-1509351
Total # of Trades	1189	Percent Profitable	53 %
Number Winning Trades	635	Number Losing Trades	554
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3311	Average Losing Trade	\$-2725
Maximum Open Trade Loss	\$-29150		
Ratio Avg Win/Avg Loss	1.21	Average Trade (Win & Loss)	\$ 499
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	312	(From031008 To 050104)	
Profit Factor	1.39	Return on Account	639 %

**RUSSELL (2 Day Rollover)
(01-02-2002 TO 02-29-2008)**

Performance Summary: All Trades

Total Net Profit	\$ 589273	Open Position P/L	\$ 10399
Gross Profit	\$ 2087724	Gross Loss	\$-1498451

MORE DATA CONCERNS

(continued)

Total # of Trades	1191	Percent Profitable	53 %
Number Winning Trades	639	Number Losing Trades	552
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3267	Average Losing Trade	\$-2715
Maximum Open Trade Loss	\$-29150	Average Trade (Win & Loss)	\$ 494
Ratio Avg Win/Avg Loss	1.2		
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	181	(From040415 To 050103)	
Profit Factor	1.39	Return on Account	634 %

RUSSELL (3 Day Rollover)
(01-02-2002 TO 02-29-2008)

Performance Summary: All Trades

Total Net Profit	\$ 544923	Open Position P/L	\$ 10399
Gross Profit	\$ 2060699	Gross Loss	\$-1515776
Total # of Trades	1193	Percent Profitable	52 %
Number Winning Trades	629	Number Losing Trades	564
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3276	Average Losing Trade	\$-2688
Maximum Open Trade Loss	\$-29150	Average Trade (Win & Loss)	\$ 456
Ratio Avg Win/Avg Loss	1.21		
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	336	(From031008 To 050208)	
Profit Factor	1.35	Return on Account	586 %

RUSSELL (4 Day Rollover)
(01-02-2002 TO 02-29-2008)

Performance Summary: All Trades

Total Net Profit	\$ 556898	Open Position P/L	\$ 10399
Gross Profit	\$ 2068924	Gross Loss	\$-1512026
Total # of Trades	1195	Percent Profitable	52 %
Number Winning Trades	630	Number Losing Trades	565
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3284	Average Losing Trade	\$-2677

Maximum Open Trade Loss	\$-29150		
Ratio Avg Win/Avg Loss	1.22	Average Trade (Win & Loss)	\$ 466
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	336	(From031008 To 050208)	
Profit Factor	1.36	Return on Account	599 %

RUSSELL (5 Day Rollover)
(01-02-2002 TO 02-29-2008)

Performance Summary: All Trades

Total Net Profit	\$ 566448	Open Position P/L	\$ 10399
Gross Profit	\$ 2087024	Gross Loss	\$-1520576
Total # of Trades	1199	Percent Profitable	52 %
Number Winning Trades	635	Number Losing Trades	564
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3286	Average Losing Trade	\$-2697
Maximum Open Trade Loss	\$-29150		
Ratio Avg Win/Avg Loss	1.21	Average Trade (Win & Loss)	\$ 472
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	338	(From031008 To 050210)	

RUSSELL (6 Day Rollover)
(01-02-2002 TO 02-29-2008)

Performance Summary: All Trades

Total Net Profit	\$ 567273	Open Position P/L	\$ 10399
Gross Profit	\$ 2083299	Gross Loss	\$-1516026
Total # of Trades	1197	Percent Profitable	52 %
Number Winning Trades	632	Number Losing Trades	565
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3296	Average Losing Trade	\$-2684
Maximum Open Trade Loss	\$-29150		
Ratio Avg Win/Avg Loss	1.22	Average Trade (Win & Loss)	\$ 473
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2

Max Intraday Drawdown	\$ 92849	(From070808 To 070823)
Max Equity Flat Time (Bars)	182	(From040415 To 050104)
Profit Factor	1.37	Return on Account 610 %

**RUSSELL (7 Day Rollover)
(01-02-2002 TO 02-29-2008)**

Performance Summary: All Trades

Total Net Profit	\$ 596723	Open Position P/L	\$ 10399
Gross Profit	\$ 2090849	Gross Loss	\$-1494126
Total # of Trades	1197	Percent Profitable	53 %
Number Winning Trades	640	Number Losing Trades	557
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3266	Average Losing Trade	\$-2683
Maximum Open Trade Loss	\$-29150	Average Trade (Win & Loss)	\$ 498
Ratio Avg Win/Avg Loss	1.21		
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	190	(From040415 To 050114)	
Profit Factor	1.39	Return on Account	642 %

**RUSSELL (8 Day Rollover)
(01-02-2002 TO 02-29-2008)**

Performance Summary: All Trades

Total Net Profit	\$ 593873	Open Position P/L	\$ 10399
Gross Profit	\$ 2094824	Gross Loss	\$-1500951
Total # of Trades	1197	Percent Profitable	53 %
Number Winning Trades	639	Number Losing Trades	558
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3278	Average Losing Trade	\$-2690
Maximum Open Trade Loss	\$-29150	Average Trade (Win & Loss)	\$ 496
Ratio Avg Win/Avg Loss	1.21		
Max Consec. Winners	11	Max Consec. Losers	8
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	190	(From040415 To 050114)	
Profit Factor	1.39	Return on Account	639

**RUSSELL (9 Day Rollover)
(01-02-2002 TO 02-29-2008)**

Performance Summary: All Trades

Total Net Profit	\$ 620098	Open Position P/L	\$ 10399
Gross Profit	\$ 2111324	Gross Loss	\$-1491226
Total # of Trades	1193	Percent Profitable	53 %
Number Winning Trades	642	Number Losing Trades	551
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3288	Average Losing Trade	\$-2707
Maximum Open Trade Loss	\$-29150	Average Trade (Win & Loss)	\$ 519
Ratio Avg Win/Avg Loss	1.21		
Max Consec. Winners	11	Max Consec. Losers	7
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	182	(From040415 To 050104)	
Profit Factor	1.41	Return on Account	667 %

**RUSSELL (10 Day Rollover)
(01-02-2002 TO 02-29-2008)**

Performance Summary: All Trades

Total Net Profit	\$ 645598	Open Position P/L	\$ 10399
Gross Profit	\$ 2124349	Gross Loss	\$-1478751
Total # of Trades	1189	Percent Profitable	53 %
Number Winning Trades	639	Number Losing Trades	550
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3324	Average Losing Trade	\$-2689
Maximum Open Trade Loss	\$-29150	Average Trade (Win & Loss)	\$ 542
Ratio Avg Win/Avg Loss	1.23		
Max Consec. Winners	11	Max Consec. Losers	8
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	182	(From040415 To 050104)	
Profit Factor	1.43	Return on Account	695 %

**RUSSELL (2nd Thursday Rollover)
(01-02-2002 TO 02-29-2008)**

Performance Summary: All Trades

Total Net Profit	\$ 617098	Open Position P/L	\$ 10399
Gross Profit	\$ 2101399	Gross Loss	\$-1484301
Total # of Trades	1193	Percent Profitable	53 %
Number Winning Trades	636	Number Losing Trades	557
Largest Winning Trade	\$ 19449	Largest Losing Trade	\$-29250
Average Winning Trade	\$ 3304	Average Losing Trade	\$-2665
Maximum Open Trade Loss	\$-29150	Average Trade (Win & Loss)	\$ 517
Ratio Avg Win/Avg Loss	1.23		
Max Consec. Winners	11	Max Consec. Losers	8
Avg # Bars in Winners	2.4	Avg # Bars in Losers	2
Max Intraday Drawdown	\$ 92849	(From070808 To 070823)	
Max Equity Flat Time (Bars)	190	(From040415 To 050114)	
Profit Factor	1.41	Return on Account	664 %

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

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

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Is There Order In the Markets?

Are there definable chart formations that form the basic building blocks of price action?

by Joe Ross

There are, and I am happy to show you the proof. I discovered these many years ago, over time and through the use of statistics. There are three basic patterns which can be seen in any time frame on any chart that is capable of showing you the high and low values of prices. The value of these patterns is in their interpretation as they apply to price movement. I call this discovery “The Law of Charts™.” You can discover the Law of Charts on any kind of chart commonly used in market analysis today: the law can be seen on line charts, bar charts, candlestick charts, and point and figure charts.

The Law of Charts™

Three Basic Patterns

The three basic patterns making up The Law of Charts are as follows:

- 1-2-3s
- Consolidations
- Ross hooks™

Some of these may be further subdivided as follows:

- 1-2-3s
- 1-2-3 highs
- 1-2-3 lows

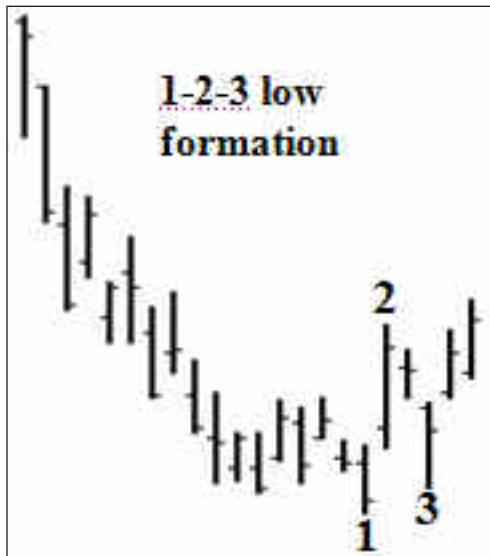
Consolidations

- Ledges™
- Congestions
- Trading ranges

For years traders have looked at price charts and wondered what they meant. Sometimes viewing a price chart is similar to looking at the stars and trying to figure out which ones to connect to show you the formation known as “Taurus, the bull.” All too often chart formations exist only in the eye of the beholder. At what point does a “pennant” formation become a pennant? What exactly constitutes a “coil,” and when is it a coil? Exactly how would you define a “head and shoulders” formation? When can you call a “megaphone” a megaphone? MORE IMPORTANTLY, what do any of these formations tell you?

The discovery of The Law of Charts was quite accidental — somewhat on the order of Newton’s discovering the Law of Gravity when an apple fell on his head. As with most discoveries, The Law of Charts was discovered through simple observation, through studying charts for many years until the formations just “popped out” and revealed themselves.

The Meaning of the Formations



1-2-3s occur only at the end of trends and swings. They are an indication of a change in trend. They take place when the directional momentum of a trend is diminishing. As prices decline, it becomes increasingly difficult to sell. The only way shorts can liquidate their positions to capture profits is to cover by buying back. At the low point, traders anxious to buy at the low prices enter the market. The buying takes prices from point #1 to point #2. Late selling and selling by scalpers takes prices from point #2 to point #3. Sellers who failed to liquidate earlier, seeing what may be the end of the move, finally cover, and that buying in addition to opportunistic buying by longs and scalpers causes the move from point #3 towards, and often past, point #2.

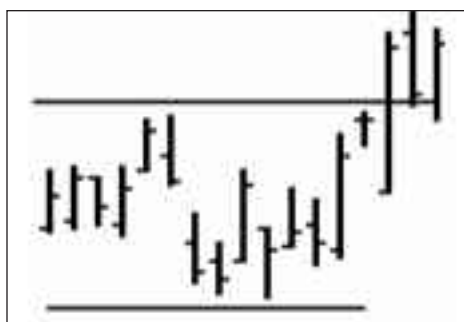
Courtesy Genesis Trade Navigator

Consolidations and the ability to identify them are of utmost importance, because prices tend to move sideways far more than they tend to trend. The Law defines three types of consolidation:



Ledges occur only when values are trending. They constitute a pause in the trend. The pause may be due to profit taking or, more usually, are reflective of uncertainty in the market. Ledges are consolidation areas consisting of no less than four occurrences of price value and no more than ten occurrences of price value, having two matching highs and two matching lows. The matching highs and lows must each be separated by at least one bar.

Courtesy Genesis Trade Navigator



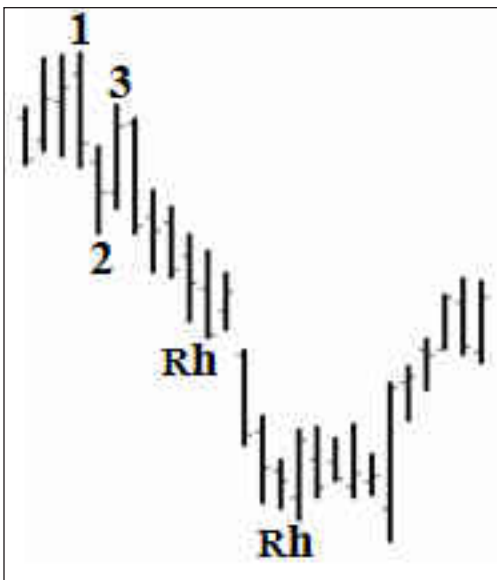
Congestions are sideways consolidations of price value which reflect periods of accumulation and distribution. You might say that they indicate a market that is essentially at fair value with no significant changes in supply or demand. Congestion consists of from eleven to twenty occurrences of price value prior to a breakout.

Courtesy Genesis Trade Navigator



Courtesy Genesis Trade Navigator

Trading ranges are extended consolidations of price value. They consist of sideways movement lasting twenty-one bars or more. Interestingly, statistics show that breakouts from trading ranges occur most often on price value occurrences from bars twenty-one to twenty-nine. Furthermore, the narrower the trading range becomes, the more explosive tends to be the breakout, and the wider the trading range becomes, the less explosive will be any breakout from the sideways action. Trading ranges also reflect markets that are at fair value with little change in supply or demand.



Courtesy Genesis Trade Navigator

Ross hooks always occur as the result of profit taking. A Ross hook is defined as the first failure of prices to continue in the direction they were previously moving following the breakout of a 1-2-3 formation, the breakout of any of the consolidation patterns mentioned above, or the breakout of a previous Ross hook. Note: every ledge begins with a Ross hook because of profit taking.

Every #1 point is a potential Ross hook, but does not always end up as such. Instead, #1 points can turn into 1-2-3 lows and highs.

Each one of the basic formations is able to be defined.

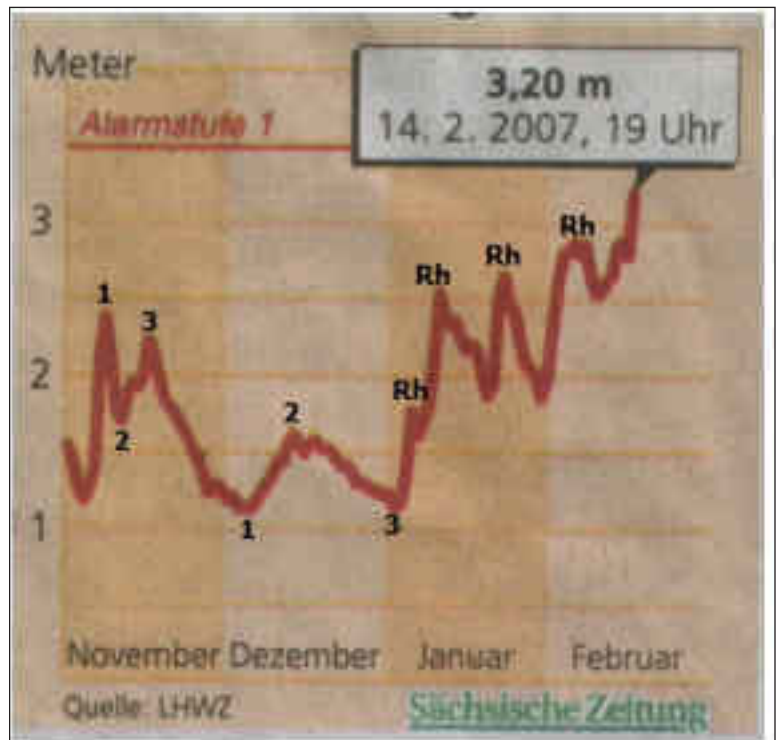
Proof of the Law of Charts™

So far we have shown the Law of Charts with regard to the movement of prices. However, the Law applies to all charts that reflect both high and low values. Let's look at some examples that prove the law to be real.

The picture on the right is a chart of the water levels in the Elbe River in Germany.

Anything that contains high and low values can be charted, and will display the formations outlined in The Law of Charts.

You see on the chart a 1-2-3 high formation, a 1-2-3 low formation, and a series of Ross hooks. Remember, the impetus here is water levels in the Elbe River.



Next, let's look at a very interesting proof of The Law of Charts.



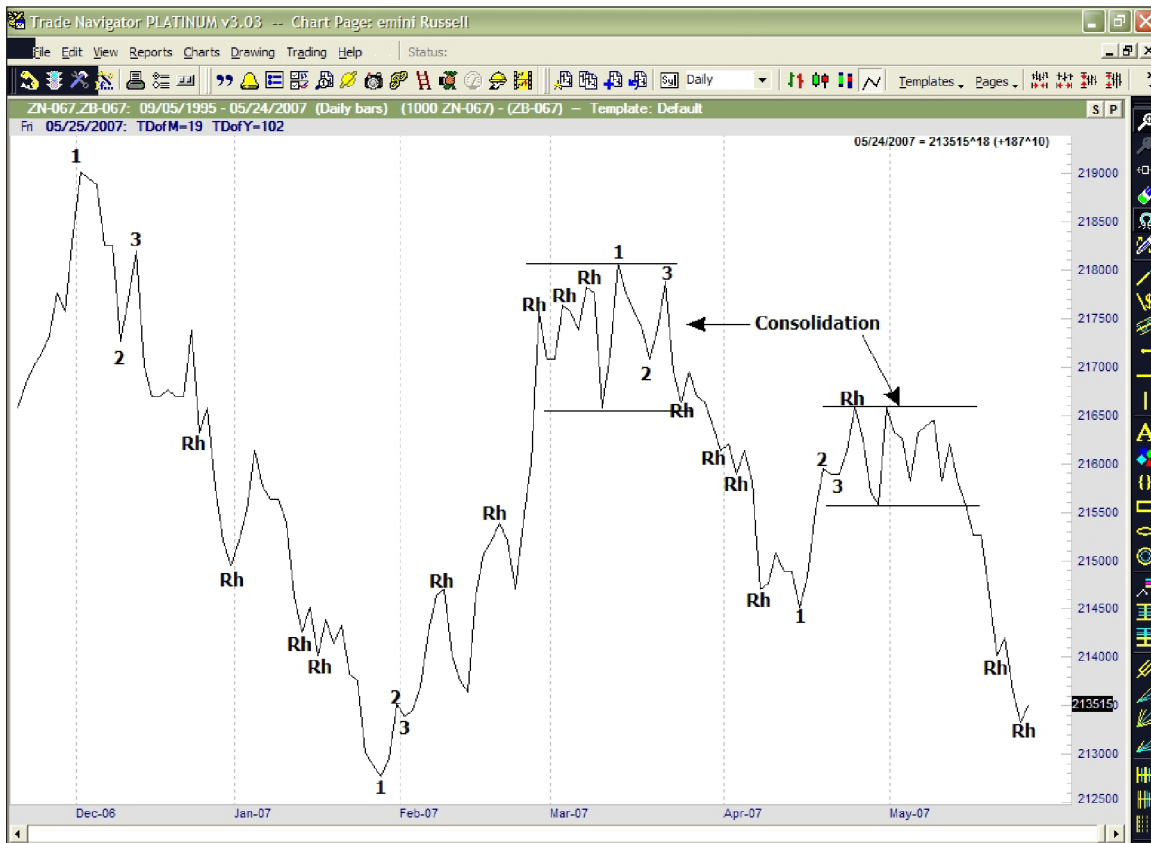
Courtesy Genesis Trade Navigator

Looking at the chart above, you might wonder which market this could possibly be. The fact is it is not a market. The chart values were produced by a random number generator. Since the generator randomly gives high and low values, the chart produces the proper formations. The impetus here is a random number generator.

Next, let's look at a line chart. The chart shows the NOB spread (Ten Year Notes – Thirty-year Treasury Bonds).

The spread chart below shows the spread using a multiplier of 1,000 in order to see the actual dollar amount of the spread values.

The impetus for the spread is fundamental. Spread values are driven by changes in the fundamentals of the underlying commodity, financial instrument, or stock index.



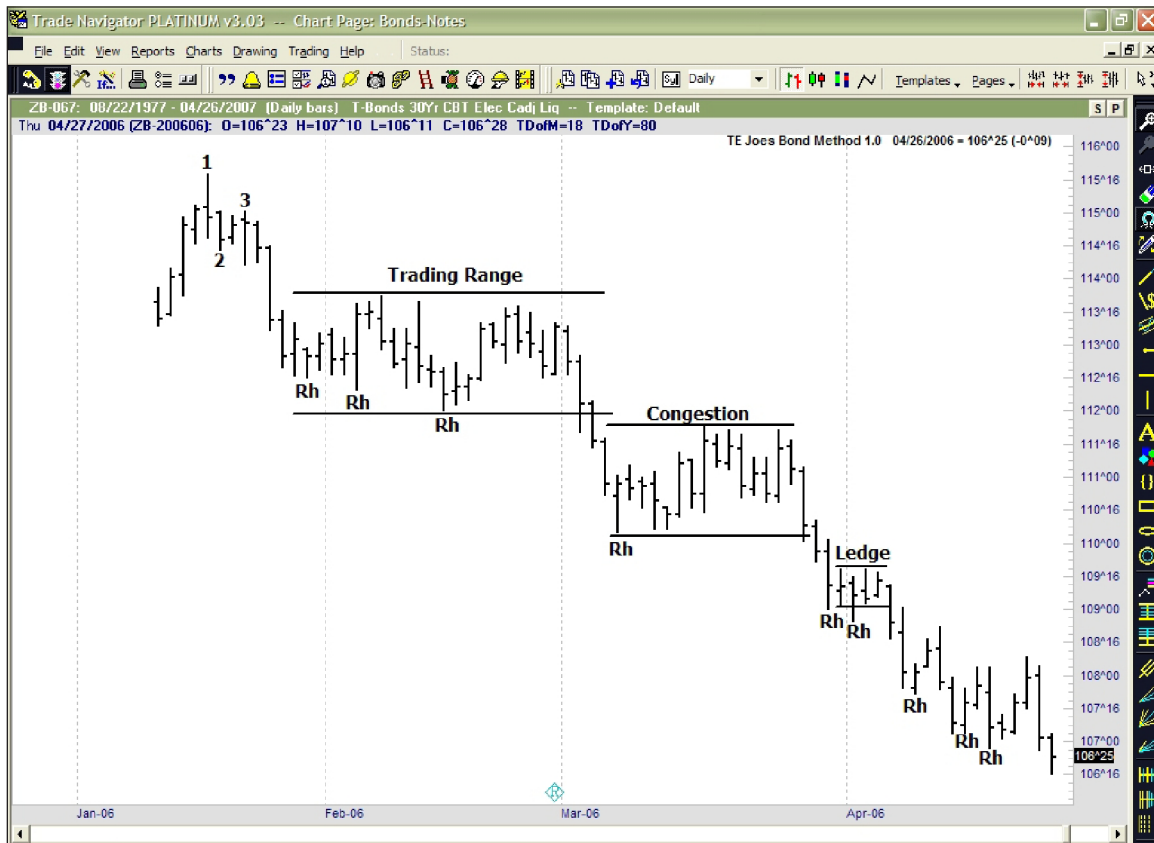
Courtesy Genesis Trade Navigator

Since the basic formations occur in a variety of ways when seen on a chart depicting actual price action, we want to help you fully understand how to apply the law. There is considerably more to the Law of Charts than can possibly be described in this overview article. You can obtain a clear, more thorough understanding of how we trade using The Law of Charts through the “Chart Scan Newsletter,” which is sent free of charge via E-mail each week.

Let’s view one more chart, one in which you can see all of the formations (see chart on page 53).

In the case of prices charts, the impetus is that of order filling. Markets exist for the purpose of filling orders. They provide a venue in which those wanting to buy can sell, and those wanting to sell can buy. Although there are times when the impetus for price movement can be said to be based on fundamentals, the fact is that the impetus for most price movement is nothing more than order filling by those who are able to move prices.

To take advantage of The Law of Charts, a trader must learn to implement a strategy and tactics to make a profit from what is seen. The Traders Trick Entry is one of many ways to implement The Law of Charts.



Courtesy Genesis Trade Navigator



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

Joe Ross' Trading Educators is dedicated to helping serious traders to become better traders. Their staff and branch offices consist of real traders trading real markets. Trading Educators is involved in day trading and position trading in a variety of markets including futures, equities, and forex. In

addition, our offices regularly trade futures spreads and options on futures.

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Gold, the Dow, T-Notes: Which Does Best During Recessions?

by Susan C. Walker, Elliott Wave International

Each year, the NCAA college basketball tournament winnows its starting field of 64 teams to the Final Four teams who play for a chance to become the national champion. Congratulations to the University of Kansas and the University of Tennessee, this year's men's and women's basketball champions.

The structure of the NCAA tournament got me to thinking. Wouldn't it be great if we could set up brackets for our own investments the same way – start with 64 equities, bonds, mutual funds, commodity futures, metals, etc. Then let them duke it out against one another to see which ones emerge as the “Investment Final Four”?

Go to www.elliottwave.com/wave/FTM to download a free 5-page report from Elliott Wave International with even more information on which investment does best during recessions. The report, excerpted from Bob Prechter's *Elliott Wave Theorist*, includes in-depth historical analysis and six eye-opening tables.

Since most of us have neither the time nor the money to act as our own version of the NCAA (which might stand for the “National Coordinator of Asset Allocation”), it's worth knowing that Bob Prechter of Elliott Wave International has already set his mind to the task. He has specifically explored which investments do best in times of recession and which do best during economic expansions. But instead of starting with a field of 64 investments, he researched the three most popular investments – gold, the Dow, and Treasury bonds. We can call them the Treasured Three, rather than the Final Four.

Gold and Recessions

Since economists and even Ben Bernanke, chairman of the Federal Reserve, now admit that it looks like the U.S. economy has entered a recession, many people may wonder whether they need to change the mix of their investments. In particular, as some prices keep going up – notably for food and gas – the threat of inflation makes people more interested in gold as an investment, since it's usually seen as a bulwark against monetary inflation.

It is this conventional wisdom that piqued Prechter's curiosity. He wanted to find out whether it would hold up to a reality test. As he writes in *The Elliott Wave Theorist*, “I have often read, ‘Gold always goes up in recessions and depressions.’ Is it true? Should you own gold because you think the economy is tanking? Whenever we hear some claim like this, we always do the same thing: We look at the data.”

So he and another Elliott wave analyst ran the numbers, reviewing the behavior of these three key investments during recessions following World War II, from February 1945 through November 2001. This is what they learned:

Gold was not the best investment during recessions in terms of total return.

The winner of this tournament was actually Treasury Notes, which had a total return of 9.96%. In con-

trast, gold had a total return of 8.80%, and the Dow came in at 6.89%. But that’s not all – once they figured in the transaction costs for each investment (at a 2008 level), gold fell from second to third place as a worthwhile investment during recessions. The total returns with transaction costs came out this way:

- 1. **T-Notes** **9.82%**
- 2. **Dow** **6.85%**
- 3. **Gold** **4.80%**


This result turns conventional wisdom on its head. It’s also worth being aware of as you invest in 2008. Here’s how Prechter sums up the results:

The Best Investment During Recessions

The most important question, however, is not whether the Dow beat gold or vice versa but whether making either investment would have been better than taking no risk at all. Table 3 [see www.elliottwave.com/wave/FTM, provided by Elliott Wave International] shows that ten-year Treasury notes beat both gold and the Dow during recessions since 1945, and they did so far more reliably. T-notes provided a capital gain in 10 of the 11 recessions, and of course they provided interest income during all of them. And the transaction costs are low....

So if you want to make money *reliably and safely* during recessions and depressions, you should own bonds whose issuers will remain fully reliable debtors throughout the contraction. Of course, as *Conquer the Crash* makes abundantly clear, finding such bonds in this depression, which will be the deepest in 300 years, will not be easy. *Conquer the Crash* forecast that in this depression most bonds will go down and many will go to zero. This process has already begun. This time around, you have to follow the suggestions in that book to make your debt investment work. [*The Elliott Wave Theorist*, March 2008]

Susan C. Walker writes for Elliott Wave International, a market forecasting and technical analysis company. She has been an associate editor with Inc. magazine, a newspaper writer and editor, an investor relations executive and a speechwriter for the Federal Reserve Bank of Atlanta. Her columns also appear regularly on FoxNews.com.






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System Trading Frequently Asked Questions

by William Gallwas

It's come to our attention that a number of our clients and other interested persons have some questions regarding systems trading, and systems in general. While we have covered some of the following topics in the past, we feel that given the increasing interest in the systematic approach to trading futures and trading in general, it is only appropriate to revisit some of these themes.

Is system trading a valid approach to trading futures?

We feel certain that it is, and that it is reasonably safe to say that most professional traders will trade using a system of some sort in trading the futures markets. A system in this regard can be any strategy ranging from simple entry and exit criteria, money management rules, the use of stop losses to protect positions or lock in profits, to the more complex use of technical indicators and mathematical formulae. A system provides a consistent and logical approach to trading. Whether simple or complex, a trading system is usually most effective when implemented consistently. One problem frequently encountered by individual traders is the difficulty in following a system, whether their own or a professional developer's. Sticking to a system requires discipline, and discipline is often difficult to maintain in the heat of live market action, where emotions can rule the day, and a trader may be tempted to second-guess his or her system.

Help! The system I'm trading isn't doing as well as I thought it would. What can I do?

While it is always preferable to see winning trades in one's account, the fact remains that the futures markets, like other markets, tend to fluctuate. Futures markets can also be more volatile than equity (stock) markets. Trading futures using a systematic approach offers specific advantages (such as establishing rules of risk and money management), but does not guarantee success. Nevertheless, merely because a system is struggling at the moment does not mean that it will not offer positive returns over the long run. A number of systems traded have gone through periods of "draw downs", but have gone on to make money. For example, the Compass S&P day trading system, which trades the S&P futures on \$30,000 has returned over 346.32% since January 2000 as of April 2007. However, the system, which can also trade the e-mini S&P on \$5000, actually lost money in 2004, but went on to continue to return profits in 2005. In its trading life at Striker, it has averaged over 42% a year, as of April 18, 2008. In other words, patience and an accurate assessment of one's financial situation are key factors in systems trading.

I've been looking at systems on the Internet. What should I look for?

It is important to do your homework in looking at the developer's background. What is their trading and business history? Are they registered with a regulatory body such as the NFA? Do they have a good business record? Have they had complaints registered against them with the Better Business Bureau, or other consumer protection agencies? These are all questions to consider when investigating a system developer.

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There are a number of important questions to ask when evaluating a given program's trading record. Are the trades shown actual, or hypothetical? If they are hypothetical, what methodology was used in implementing the hypothetical model? Has the model attempted to accurately reflect a real trading environment, with slippage and commissions factored in?

There are many programs available for sale or lease on the Internet and elsewhere. We recommend that you engage in careful due diligence in evaluating all systems and their developers.

My system is losing money. What should I do?

If you feel uncomfortable with the direction of your current trading approach, we recommend that you stop trading, take a deep breath, and look at your options in terms of exploring an alternative or more conservative strategy. Trade only with risk capital, and stop trading if you begin to stress out about the daily ups and downs with winners and losers.

Remember that the best financial advice is to get pay down your credit card bill and get your mortgage under control. People should only consider futures trading if they have a positive cash flow and true risk capital to allocate towards this kind of risk investment. And, finally, use the National Futures Association web site to check on your broker's history of complaints or pending regulatory actions. It's free and informative.

William Gallwas is responsible for Striker's marketing, research, vendor network and compliance activities. He is the firm's Financial & Options Principal, Stock-Futures Principal, and General Principal. William learned the futures business from the 'ground up', starting as a clerk at the Chicago Mercantile Exchange and later moving to The Chicago Board of Trade (CBOT). He is a member of the MidAmerica Commodity Exchange and a past member of the CBOT.

*William holds a B.A. in Economics from the Honors Program at Washington State University, and studied in Japan, where he learned to speak fluent Japanese. In addition to his financial and administrative responsibilities, he directs the Striker market research program. William is a founder of the 'Wizards of the Roundtable', a futures and securities study group, and a member of Chicago Cornerstone Investors Network. He has been quoted in the **Wall Street Journal**, **Reuters News Service**, **Investors Business Daily**, **Futures World News**, and the **Chicago Tribune**.*

CTA RESOURCE REVIEW

by Holliston H. Hurd

Optimus Capital Management

It was a commodities class in college, taught by a CBOT floor trader, that first peaked Chad Geraigiri's interest in trading in the late 1980s. After a call from a broker promising huge gains in sugar options, Chad invested \$2,500 that quickly turned into \$7,500. In his early 20s, that was a lot of money and he was hooked. He first set out to learn about the leverage used in the futures markets and then went on to develop a systematic approach to trading.



In August 2007, Optimus Capital Management was launched and has jumped over our \$5 million in assets level for emerging managers. The good performance has fueled this growth. The trading strategy for Optimus is primarily systematic but does include elements of fundamentals to assist with trading decisions, primarily exiting positions. Several different systems are employed to take advantage of diversification of methodology. The strategies vary by using multiple time frames and systems that have a low correlation to each other. Optimus feels that this will assist in reducing volatility and improving risk adjusted returns – goals of all CTAs. So how is Optimus different?

The manager points to the diversified portfolio, diversification of strategies and systematic trading as being the keys to the methodology's performance. Risk is taken into account first with money management being an integral part of the overall strategy. The systems are trend following, long and short term, and volatility based with holding times for trades averaging from 3 days to 4 weeks. The manager believes that systematic trading takes the human emotional element out of the process, allowing the manager to follow predefined rules citing discipline as the most important element of the strategy.

Full performance history of this manager can be found through Barclays Hedge.

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

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

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track records then decide for yourself !!**

Top 25 New CTAs - YTD Rankings
For Month Ending March 2008
*For CTAs with \$5,000,000 or Less under Management
 Who commenced trading January 2004 or later*

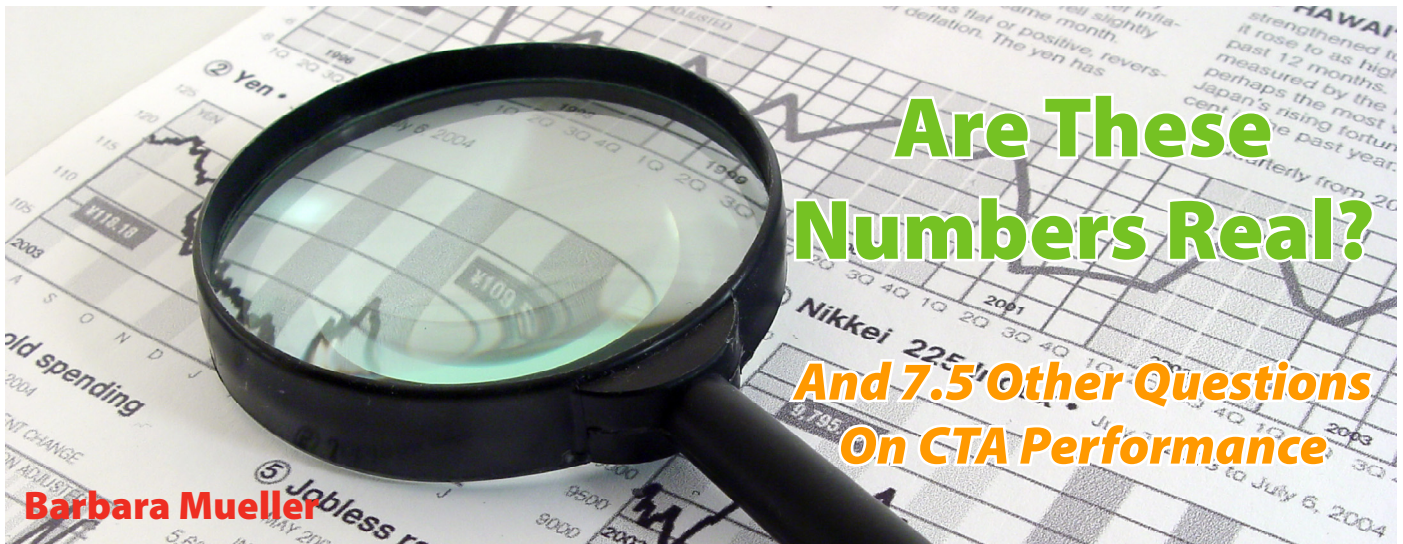
Manager	Ytd Return	Current Losing Streak	Assets Under Mgt	Program Start Date
1 Capital Alternative Invst Mgt GmbH - Alpha Premium Prg	39.18%	0.00%	\$3,202,120	Jan-07
2 Livestock CTA, LLC - MAP	37.36%	-4.06%	\$3,150,000	Nov-07
3 Stein Investment Mgt LLC - Trading Edge	30.15%	-38.14%	\$1,279,580	Jun-06
4 Robinson-Langley Capital Mgt, LLC - MAP	29.45%	0.00%	\$1,200,000	Jan-07
5 Vaca Capital Mgt - Global Diversified 2X	24.71%	0.00%	\$1,200,000	Jan-08
6 Attain Portfolio Advisors - Modified Program	23.07%	0.00%	\$1,771,000	Feb-07
7 Integrated Managed Futures Corp - Global Investment Prg	22.87%	-1.19%	\$4,300,000	Feb-07
8 ClaraVista Capital Mgt - Thuban Prg	22.40%	0.00%	\$1,275,000	Jan-07
9 Core Global Capital, LLC - Global Diversified Prg	22.29%	-5.18%	\$1,750,000	Jan-07
10 Altis Partners Jersey Ltd - Global Commodity Portfolio	22.07%	-1.74%	\$1,000	Apr-06
11 Clarke Capital Mgt, Inc. - Omega Prg	21.51%	-6.38%	\$1,000,000	Jan-07
12 NDX Capital Mgt - Methuselah Prg	16.81%	0.00%	\$1,776,769	Jun-07
13 Crescent Bay - Balanced Volatility	15.60%	0.00%	\$1,050,000	Aug-07
14 Chicago Capital Mgt - Index Option Prg	11.98%	0.00%	\$400,000	Oct-06
15 Collateral Invst Mgt, Ltd - Equity Market Advisor (P)	10.24%	-1.61%	\$486,232	Mar-07
16 Lone Wolf Investments - Emission Instrument Prg	9.95%	0.00%	\$197,586	Jan-07
17 Eastern Capital Mgt, LLC - Alpha Absolute Return	9.31%	0.00%	\$2,212,000	May-07
18 Stein Investment Mgt LLC - Trading Edge LT	8.39%	0.00%	\$1,860,272	Jun-07
19 Cervino Capital Mgt - Diversified Options 2X	7.90%	0.00%	\$232,582	Jan-08
20 Elite E Services - FX V1	6.88%	0.00%	\$135,000	Feb-07
21 H T Funds LLC - MAP (Client)	6.82%	0.00%	\$750,000	Aug-07
22 Advanced Risk Mgt - D&R Prg (Composite)	6.57%	0.00%	\$590,385	Jan-08
23 Golden West CTA, LLC - Options Prg	5.17%	0.00%	\$1,345,059	Nov-07
24 ALP Capital - MK BC Futures Program	5.06%	-2.30%	\$0	Jan-06
25 BG Amethyst Capital LLC	4.26%	0.00%	\$3,126,283	Jan-08

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

Data Source: Autumn Gold

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

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



With many investors looking more and more into investments with professional Commodity Trading Advisors (CTAs), and looking at performance tables many investors new to professionally managed futures have been asking questions regarding the performance of these advisors. Such as: ‘are these numbers real?’

1. Are these numbers real? (Is the performance audited? Are there any other controls on the performance these CTAs post?)

The short answer is YES, CTA’s performance numbers are real. They represent the composite performance of all accounts managed by the CTA trading that specific program. As for the results being audited - a CTA must submit an updated Disclosure Document which includes updated performance to the NFA (www.nfa.futures.org) every 9 months for review, and the performance listed in said Disclosure Document is audited during periodic (every 2-3 years) on site audits by the NFA. Some advisors also employ outside auditors to give investors an extra level of comfort. And finally - there are firms like Attain who see the performance in actual accounts of their clients and confirm the clients are getting the same performance as that posted by the CTA.

2. What about larger CTAs who may have 100’s of accounts, won’t these accounts have different performance?

CTA performance results are the composite results of all accounts managed by the advisor. Composite means all of the accounts being traded by a specific program are considered together when computing the performance. If the sum of all the accounts is \$100 Million heading into the month, and \$110 Million at the end of the month (assuming no fees, additions or withdrawals) the composite performance would then be a positive +10%.

In practice, some accounts will do a little better and some a little worse from month to month, due to split fills and other factors - but these differences are usually small (less than 1%) and balance back out in the next month. Per the rules, however, CTAs must insure their fill allocations are done in a fair and balanced manner, and cross test their accounts periodically to make sure no one account or set of accounts is consistently getting better fill prices and therefore better performance. In our experience at Attain, our client’s accounts are very close in terms of % return month to month, and even closer on a year to year basis.

3. Is it possible for a CTA to show only the performance of the best performing account(s) as the entire program's performance?

As the old line goes - anything is possible, but reporting performance which isn't representative of the overall performance of investor's following the program is illegal. Per the rules, they must show performance which is representative of all of their accounts - no matter the size, fee structure, or performance - as long as those accounts are all following the same program. If a CTA broke the rules in such a manner, they would likely incur a big fine and lose their license to manage client accounts when they got audited.

4. One CTA Disclosure Document states: "Our accounts pay between \$15 to \$30 per round turn in commission depending on the broker." Is the performance calculated using the lower commissions cost? If paying \$30 per round turn, will the performance be significantly less?

CTA's reported performance is, by definition, representative of all the accounts of the manager (a composite of all accounts), thus would be calculated using the commission rates of all clients. That means the performance will roughly come out at the average commission rate. For more established CTAs with more assets under management, that rate is usually at the higher end of the range - for smaller CTAs who started their track records with in house or proprietary results - that average can usually be towards the lower end of the range. In general, however, a CTA will not allow a broker to charge a commission amount that will cause that client's performance to be significantly different from the composite performance.

5. Will you see the same performance if only doing the minimum investment amount?

This isn't Vegas - if you're doing just the minimum amount with a CTA, you don't need to worry about not getting VIP treatment. The CTA must treat all accounts equally, and have a method in place for allocating fills evenly between his/her largest account and those accounts at the minimum.

When a CTA puts on a trade for say, 100 clients, they put in one bulk order, not 100 separate orders, and then have the trade allocated according to how many each of the 100 clients should have based on their account size. And many CTAs use the average price system - which gives all clients, regardless of account size, the average fill prices across all accounts.

About the only benefit to be a larger account is the remote possibility of discounted fees with some CTAs, however an individual usually must become one of their largest clients to qualify for such a discount.

6. Do Max Drawdown (DD) amounts represent the worst its been during the month, or just on an end of month basis?

This is an important question - and one many investors miss. Unlike trading systems, where we can measure intramonth drawdowns - CTA performance is reported on a month end basis. So, there is the very real possibility that the intramonth Max Drawdown (DD) is actually bigger than the reported Max DD. Many CTAs do this deliberately - as it encourages people to allow the investment to run its due course and not get too focused on the day to day volatility of the account. But part of Attain's due diligence process is to ask for reports on the worst intramonth Max DD in addition to the reported end of month Max DD. Whether the intramonth number is significantly higher (2x to 3x) or not, that's something we're going to pass on to our clients.

7. What kind of due diligence should be done in order to trust a CTA?

I recommend that your due diligence start by looking at BOTH performance and the advisor themselves. In regards to performance - look at hundreds of CTA's and you will dismiss most of them because you don't like something. Perhaps they take fees that you feel are too large or the drawdowns have been so big that regardless of performance, you don't think they are worth the risk. In regards to getting to know the advisor, we do our best to meet personally, face to face with each of the CTAs we recommend.

As for whether you can trust them — these are registered individuals who disclose their personal backgrounds, work history, and are subject to a background check by the CFTC for any securities related fraud. It is possible for you to check on the background of the advisors yourself on the NFA web site as well to see if there have been any customer complaints, fines, or sanctions against them. The site is: www.nfa.futures.org/BasicNet/?asperrorpath=/basicnet/Search.aspx.

So, we are apt to trust the ones who have been in business for years and don't have any marks on their record, and believe you should too. The other thing to consider is that CTA's get most of their money from incentive fees (a portion of the profits). So it is not in their interest to deceive you in any way that would cause you to lose money. If the customer doesn't make money, they don't make money.

7 1/2. Are there any lock up periods for my funds invested with a CTA?

While this one doesn't deal specifically with performance — many investors like to know how fast they can get at their money. Technically speaking, because a CTA investment is done through an individually managed account - your account is 100% transparent and liquid within a days time. However, each advisor does have termination guidelines that investors sign off on before getting started. Some advisors may technically have up to 30 days to exit all existing positions.

Barbara Mueller is the Senior VP of Client Portfolio Management with Attain Capital Management, LLC. Barbara has been a broker specializing in systems and managed futures for over 25 years. As a senior portfolio manager at Attain Capital Management, she works with clients to help them establish diversified portfolios of CTAs and trading systems tailored to their specific investment goals.

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Enforcement Press Releases From the CFTC

March 2008

Illinois Federal Court Orders Peter D. Hoffman to Pay \$492,850 in Restitution and Civil Monetary Penalties in CFTC Anti-Fraud Action, 5464-08, March 5, 2008.

Former Duke Energy Trader Michael Whitney to Pay a \$55,000 Penalty in Natural Gas False Reporting Case, 5465-08, March 6, 2008.

BNP Paribas Commodity Futures, Ltd. of London to Pay a \$25,000 Civil Monetary Penalty to Settle CFTC Charges of Large Trader Reporting Violations, 5470-08, March 12, 2008.

Energy Transfer Partners LP and Three of Its Subsidiaries to Pay a \$10 Million Penalty to Settle CFTC Action Alleging Attempted Manipulation of Natural Gas Prices, 5471-08, March 17, 2008.

CFTC Charges Texas Resident Rockland McMahon with Making False Reports of Feeder Cattle Sale Activity to the USDA, 5472-08, March 18, 2008.

Texas Resident Aden Rusfeldt and Rusfeldt Investments LLP to Pay More Than \$3 Million in Penalties in Currency Fraud Case, 5475-08, March 27, 2008.

April 2008

CFTC Charges Ex-felon Turned Business Man, Kenneth Branch, and His Company, Cocoon Trade Inc., with Fraud, 5479-08, April 7, 2008.

CFTC Sanctions Two NYMEX Brokers for Fraudulent Trade Practice Schemes in Joint Investigation with the NY County District Attorney's Office, 5480-08, April 8, 2008.

Dubai-Based Aaristo Commodities and Futures DMCC Ordered to Pay \$100,000 Penalty Related to Charges of Engaging in Illegal Trades, 5481-08, April 9, 2008.

U.S. District Court Orders George Heffernan, a/k/a George W. Marshall, to Pay \$650,000 in Sanctions in Federal CFTC Action Involving Fraudulent Trading Commodity Advice and Services, 5482-08, April 9, 2008.

Virginia-Based Forefront Investments Corp. and Richmond Couple Ordered to Pay \$260,000 to Settle Undercapitalization Charges, 5483-08, April 10, 2008.

Florida-Based E-Metal Merchants, Inc. and Two Officers Ordered to Pay More Than \$10 Million in Restitution and Penalties in Illegal Off-Exchange Metal Options Case, 5485-08, April 14, 2008.

CFTC Sanctions Alaron Trading Corporation for Failing to Supervise Diligently Employees, 5488-08, April 21, 2008.

U.S. District Court Orders Two New York Residents and a New York Firm to Pay More Than \$11 Million for Their Roles in Defrauding Investors in Foreign Currency Schemes, 5490-08, April 22, 2008.

New Jersey Federal Court Freezes Assets of Hedge Fund in Fraud Action Brought by the CFTC, 5491-08, April 30, 2008.

Lake Shore Group of Companies Inc., Ltd., Prohibited from Trading Commodity Futures, as Illinois Federal Court Puts the Brakes on Multi-Million Dollar International Fraud, 5492-08, April 30, 2008.

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

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

224	Anticipation	?	?	May-95	175	Black Box
295	Anticipation II	?	?	Jan-99	257	Black Box
504	Natural Gas Trader - MA	?	?	Aug-05	61	Black Box
505	Natural Gas Trader - GA	?	?	Aug-05	63	Black Box
506	Natural Gas Trader - LA	?	?	Aug-05	68	Black Box
526	Natural Gas Offense	?	?	Aug-05	87	Black Box
573	Anticipation III	?	?	Jan-06	264	Black Box
574	Anticipation IV	?	?	Jan-06	265	Black Box

Advanced Trading Systems

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

361	ATS-3200	\$2,750	?	Jan-01	260	Black Box. Download a 30 day demo at www.ats3200.com.
362	ATS-6400	\$1,950	?	Jan-02	250	

Allen, R.C.

(916) 622-9397

31	The Miracle Trading Method	\$99	4	Jun-86	128	
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Antrobus, Bev

antbevca@yahoo.ca

575	Power Trader	See vendor	???	Oct-06	215	
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AutoTrading Systems

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

599	Auto 2 Way	See vendor	???	Aug-07	179	
600	Auto Spike	See vendor	???	Aug-07	208	
601	Auto ExtremeR	See vendor	???	Aug-07	184	
602	Auto SwingR	See vendor	???	Aug-07	254	
603	Auto Core Duo	See vendor	???	Aug-07	130	

Barna, Mike

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

266	Magnet	\$2,000	<5	Nov-97	60	Black Box systems have constant parameters. Cost includes Software only on all systems by Alfaranda CTA. Arcs can also be utilized to day trade the S&P500 using intraday data.
269	Basis	\$2,500	<5	Jan-98	136	
270	Basis II	\$2,500	<5	Jan-98	114	
278	Compass	\$2,500	<5	Mar-98	88	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	191	
302	ArcsPlus	\$3,750	<5	Aug-99	209	
318	Weaver	\$2,500	<5	Jul-00	33	
319	Weaver-MT	\$2,500	<5	Jul-00	41	
367	Zeeport	\$2,900	<5	Dec-02	140	
395	Brix	\$3,500	<5	May-02	28	
426	Tzar	\$2,900	<5	Mar-03	43	
432	Alfa-MAXX	\$2,900	<5	May-03	21	

Been, Erik

1435 Kendall Dr. • Boulder, CO 80303

262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	237	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	222	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	190	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	159	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	246	E-mail kbrown@lords.com
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Vendor Directory #3-2008

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@cctr.com • www.cctr.com

365	Advent	????	????	Jan-02	76	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. CT and KC were replaced with SV, GC and MD effective 8/07 per vendor's request.
590	Dual Thrust 2	See vendor	4	Mar-07	72	

Chan So Han

chansohan@gmail.com

534	CrudeExtreme	\$1,995	????	Jan-06	9	
606	Crude Day Trader	\$1,995	????	Aug-07	170	

Cheung, Rickey

www.rc3200.com

461	RC Success	????	????	Apr-04	165	
519	RC Success 3	????	????	Nov-05	241	
565	RC Chance	????	????	Oct-06	91	
566	RC Book 2	????	????	Oct-06	122	
567	RC Edge	????	????	Oct-06	229	
570	RC Advance ++	????	????	Dec-06	226	
576	RC Shine	????	????	Feb-07	218	
592	RC Courage	????	????	Jun-07	239	
597	RC Chance+	????	????	Aug-07	111	
598	RC Trend	????	????	Aug-07	225	
610	RC Intermediate	????	????	Dec-07	160	

Clayburg, John Dr.

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

234	Belly Trader	?	<5	Dec-95	262	Simple system to trade the pork bellies. S&P daytrade system for Trade Station
250	Cyclone	\$2,900	>10	Jul-96	162	

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	231	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	145	

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	242	
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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	16	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	178	
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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	235	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	180	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	133	Not Optimized
105	Scooter	\$365	2	Dec-89	26	Not Optimized

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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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	139	Fully disclosed system. Trading Recipes and TradeStation code available. For \$999 you get both systems.
577	Intensity LT	for both	?	Jan-07	125	

Duffy, Joe

102a	Pulsar Impulse	\$244	>5	Jan-89	182	Optimized 3/88. Simple rules
102b	Pulsar Volatility	for both	>5	Jan-89	54	

eForex, Ltd.

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

436	S&P Day	\$2,000	?	Jun-03	187	
445	EuroDynamics LT	\$950	?	Sep-03	20	

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	32	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna.
268	R-MESA 3	Call Vendor	?	Jan-97	232	
321	MESA Bonds	Call Vendor	?	Jul-00	74	R-Mesa is a synthesis of Mesa and R-Breaker
411	R-MESA 5	Call Vendor	?	Mar-02	197	
412	Mesa Max	Call Vendor	?	Mar-02	223	
435	Mesa T-Notes	Call Vendor	?	Jan-03	6	

eMarCoSoft y Cia Ltda

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

521	Elsie	\$1,995	?	Nov-05	-	No longer tracked
555	GoldLingote	\$1,495	?	Nov-05	-	No longer tracked
557	Madera2x4	Contact Vendor	?	Nov-05	-	No longer tracked
558	ZumaFria	Contact Vendor	?	Nov-05	71	Black Boxes - TradeStation compatible
559	OCTANE92	\$4,995	?	Nov-05	154	All systems are also custom programmable for eSignal, Metastock or stand alone applications.
582	Red Copper	\$1,495	?	Jan-07	119	
583	Aussie Trader	\$2,995	?	Jan-07	171	No longer tracked
584	Kannatta	\$2,995	?	Jan-07	10	
585	Maya Legacy	\$9,995	?	Jan-07	169	
586	Franc Trader	\$2,995	?	Jan-07	-	
587	Silver Bullet	\$1,495	?	Jan-07	-	
588	Cowbelle	\$1,995	?	Jan-07	-	
591	PUMP#1	\$4,995	?	Jan-07	199	
593	Yankee DX	\$4,995	?	Jan-07	-	
607	HO - No.2	Contact Vendor	?	Nov-07	186	
608	Trigo	Contact Vendor	?	Nov-07	8	
609	Maiz	Contact Vendor	?	Nov-07	4	

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	217	
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Financial Facilitators

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

232	SPIU	\$1250 software \$495 Annual	>10	Sep-95	205	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	219	Money management program only
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Fisher, John

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

387	Tuition Long Term	\$995	?	May-02	27	Available in Excel or TradeStation format
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Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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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	134	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	172	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	29	By Keith Fitschen and Murray Ruggiero.

Founder Trading

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	118	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	15	Monthly system subscription fees are based on the system selected & the number of contracts being traded. Contact vendor for complete details.
553	ArchHelix	See vendor	????	Apr-06	NLT*	
596	Mosaic	See vendor	????	Jun-07	206	

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	62	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	198	The system is available through Attain Capital.
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Futures Truth Co.

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

240	Dynamic Breakout	\$300	>5	Mar-96	115	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	\$100	>10	Jan-90	90	Russel Sands is the primary source of Turtle teaching along with its many facets. 1361
281	Samurai 7	\$300/month	>5	May-98	36	S. Federal Highway, Boca Raton, FL 33432.
282	Samurai 31	\$300/month	>5	May-98	NLT*	Monthly lease basis only
283	Samurai 35	\$300/month	>5	May-98	248	System logic revealed in TradeStation code.
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	201	

Gettes, Lee

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

59	VOLPAT	\$1,500	>5	Oct-88	47	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	266	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	212	Rules to short term trade many commodities.

Gibbs, Andrew

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

480	Mechwarrior	Lease or purchase	?	Dec-04	132	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	153	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	127	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	158	Lease through Attain Capital or contact vendor for purchase information.

Grimes, Adam

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	213	
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Hamedanian, Parviz

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

383	Market Rider	\$2,500	?	Apr-02	113	
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Harvest Trading Co.

193	Kylie	\$3,500	12	Jun-93	95	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	142	Rules and software. ** BLACK BOX **
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Jaekle, Urban

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

496	Time	See vendor	????	Apr-05	196	
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Jewell, Greg

g_jewell_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	5	
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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	149	
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Keener Capital Management. LLC

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

378	Octane	\$999	<5	Apr-02	78	Fully disclosed. TradeStation compatible.
430	Shockwave	\$1,499	<5	Aug-04	123	

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

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

242	The Big Blue	\$1,000	10+	Aug-96	228	Simple S&P Daytrade system.
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Knees, Hans Guenther

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

294	GK - Currency Trader	\$2,950	<5	Aug-98	14	Longer term multi-market system.
348	GK - Interest Trader	\$2,950	????	Feb-02	2	Formerly known as Accordance.
349	GK - Energy Trader	\$2,950	????	Feb-02	93	
487	GK - Energy Trader II	\$2,950	????	Nov-04	67	
488	GK - Meat Trader I	\$2,950	????	Nov-04	243	
489	GK - Energy Trader	\$2,950	????	Nov-04	1	
550	GK - Universal Trader I	See vendor	????	Mar-06	189	
551	GK - Universal Trader II	See vendor	????	Mar-06	89	

Korzenecki, Giles

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

307	Amos' Root	\$75/month	>5	May-00	24	Trend following systems.
308	US One	\$75/month	>5	May-00	12	
332	Genesis B	\$75/month	>5	Jan-01	69	
333	Black Gold	\$75/month	>5	Jan-01	51	
334	JJ	\$75/month	>5	Jan-01	214	
384	Market Direction	\$75/month	>5	Mar-02	50	
413	SPMD 500	\$200/month	????	Apr-05	168	Developed with Dave Wresinski

LeBeau, Charles

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

273	Big Dipper	\$250	<5	Jun-97	258	LeBeau, Lucas and David Elden have formed the System Traders Club.
274	Lil' Dipper	\$250	<5	Aug-97	227	Their objective is to provide robust and simple systems to their subscribers. All logic is fully disclosed and Trade Station code is available.
275	25 X 25	\$250	<5	Oct-97	38	
297	Serendipity	\$250	<5	Jan-99	261	
298	Sidewinder	\$250	<5	Jan-99	245	
331	Crossbow	\$250	<5	Oct-99	92	
335	Strategic	\$250	<5	Oct-99	249	

longtermtrading.com

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

338	Countdown	\$695	<5	May-01	188	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	156	
340	Ready-Set-Go	\$995	<5	May-01	126	
343	CoatTails	\$695	<5	May-01	195	
380	Anomaly 1	\$995	<5	Mar-02	105	
381	Anomaly 2	Both \$1295	<5	Mar-02	106	

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	37	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	210	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	65	
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McLarny, 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	99	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	131	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
Mermer, Michael						
Traders Software Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net						
256	Expert Trader Short Term	????	????	Apr-97	101	Black Box TradeStation compatible software. The ETS Daily can trade a portfolio of markets.
257	Expert Trader Long Term			Apr-97	58	
272	Expert Day Trader			Jan-98	45	
Michalak, Piotr						
Dynamicon ul.Chodkiewicza 6a/7 • 70-344 Szczecin • Poland office@futuresequity.com • www.futuresequity.com						
410	Statmirror	\$1,750	????	Nov-03	96	
Nakayama, Kazuhiko						
www.swingwaver.com						
525	Naka89	See Vendor.	????	Dec-05	224	
Nishimura, Takaiku						
1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016 Voice: +81-3-5856-4601 www.wvitrading.jp/index2.html						
524	FUJIKO.N	Lease Only.	?	Dec-05	230	
548	24.Fujiko	Lease Only.	?	Mar-06	240	
Orben, Steffen						
865 West End Ave. Apt. 13A • New York, NY 10025 (212) 469-8052						
370	Gearred Up	See Vendor.	<5	Mar-02	161	Simple rules.
401	Gearred Up Mk I	See Vendor.	<5	Sep-02	141	Simple rules.
Orhan, Nihat						
+41-79-590 91 79 • isvip@bluewin.ch						
470	EGE 6%	\$2,500	???	Apr-04	216	
473	EGE 7 HighLow	\$2,750	???	Aug-04	256	
Panagakis, George						
555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com						
221	Euro\$Indicator	\$475	1	Mar-95	203	Simple mechanical ED system
225	Bond and Yen Trading Sys	\$1,900	5	Aug-95	163	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	7	
324	The Ultimate Trading Device II		<5	Aug-00	18	
322	Moving Average Reversal Sys	\$1,075	<5	Jun-00	48	
350	Challenger	????	<5	Mar-01	25	
Petros Development Corp.						
Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com						
364	Andromeda	\$995 Disclosed	????	Dec-01	164	See vendor for complete pricing structure.
409	Abalone	\$99	<5	Sep-02	177	
440	Pegasus	\$1,495	<5	Sep-03	124	
441	Andromeda 2	See vendor	<5	Oct-03	147	
Poxon, Dave						
Turning Point Research www.turningpointresearch.com Voice: (416) 907-2990 • Fax: (416) 907-9653						
568	Qtech S&P	\$1,299	????	Sep-06	221	Ranked in Forex MPT.
F6	Qtech Portfolio FX	\$1,999	????	Sep-06	8	
492	Qtech Beans	See vendor	????	Apr-05	3	
493	Qtech Wheat	See vendor	????	Apr-05	251	
494	Qtech Cattle	See vendor	????	Apr-05	244	
495	Qtech Bellies	See vendor	????	Apr-05	263	
Profit Quest						
Route 4 Box 2100 • Montpelier, VT 05602 (802) 223-9705						
231	ProfitQuest	\$495	3	Dec-95	84	Simple system; Software included.
PWA Futures						
2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901						
111	DCS II	\$995	4	Jan-90	117	Optimizable. Software.
196	Mystery System	\$95	2	Nov-93	143	Simple rules.
299	Trend One	\$125	3	Apr-99	109	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
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	116	Fully disclosed
Robertson, Emily 1525 200th St., Langley, BC CANADA V2Z 1W5 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading						
442	Vixen	\$799	???	Feb-05	259	Mini Russell & mini Midcap daytrade system for TradeStation
Ruggiero, Murray 1-866-550-0550 www.tradersstudio.com						
515	Trend Harmony	\$999	???	Dec-05	107	Available with TradersStudio for \$1,499.
561	Super Turtle Trader	\$799	4	Dec-05	150	Price includes TradersStuido
571	Simple Harmony	See vendor	???	Dec-05	55	Price includes TradersStuido
Saidenberg, Rick 35 Tamarack Way • Pleasantville, NY 10570 rbreaker@spitfire.net						
186	R-Levels	\$2,000	9	Jul-93	234	Simple rules; Trade Station code included.
187	R-Breaker	\$3,000	11	Jul-93	121	Trade Station code and R-Levels included.
Sanderford, Mrs. M.						
34	Murlantic Cattle Method	\$50	4	Jun-82	247	Not optimized. Simple rules.
Schmidt, John 16 Augusta Drive, # 5 • Vernon, NJ 07462 (973) 209-0105 • jonpau@earthlink.net						
106	1-2-3 System	\$300	5	Dec-89	35	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	59	
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	219	
491	HiProb	See vendor	???	Jan-05	97	
572	Hi%Mid	See vendor	???	May-06	194	
Sentive Yen Trader (504) 781-2014						
248	Sentive Yen Trader	FREE	3	Jan-96	79	Described in TASC.
Stafford Trading Co. 3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326 (404) 812-5360 • (800)-270-1362						
133	Universal	\$995 Rules/ \$350 Soft.	5	Oct-91	173	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	185	
199	Universal LT	inc. in Univ.	5	Apr-93	102	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	193	
304	Pendulum	\$495	>5	Jan-00	77	
468	Universal 2.0	see vendor	5+	Nov-03	66	
Staman, Troy P.O. Box 145 • Melbeta, NE 69355 trader@actcom.net						
123	Reverse Trend Entry	\$350	12	Aug-89	255	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	110	Not optimized. Simple rules.
Stein, Tom (800) 825-9030 • steintom@hotmail.com						
397	Bond Blaster	Call for price	<5	Jul-02	200	
Stowell, Joseph Money Mgmt. Services 10314 Aldrich Avenue • North Rose, NY 14516 (315) 587-9651						
204	NCR	\$1,000	10+	Dec-93	233	Not optimized. Rules.
Strategic Trading Systems, Inc. Dean Hoffman (717) 766-7971 591-23 Geneva Drive • Mechanicsburg, PA 17055 (877) 682-5871 • Dhoffman@TradersTech.Net • www.TradersTech.Net						
342	Checkmate	\$1,695	??	Apr-01	98	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	52	
483	Fusion	\$2,495	??	Dec-04	75	

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	155	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	202	
253	Golden SX	\$1,475	5	Jul-96	86	
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	112	
280	Millennium 2000	\$1,475	5	Mar-98	82	
344	STAT	\$1,475	<5	May-01	42	
345	STAT Constant	with STAT	<5	May-01	22	
421	Catscan III		>5	May-03	94	
422	Catscan III CONST.		>5	May-03	56	
563	Catscan IV	\$1,450	?	Nov-06	167	
564	Catscan IV CONST	\$1,450	?	Nov-06	157	Discount available when upgrading from earlier version.

Studnicki, Walter

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

17	Trender	\$377	6	Jan-87	211	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	135	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	236	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	192	Original version of this system. The price listed is for the Black Box.
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Thieme, Ronald

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

233	Zenith*1000	???	10+	Oct-95	120	Short term S&P system - TradeStation comp.
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TimingCharts.com

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

604	Trend Weaver	???	???	Aug-07	30	
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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	19	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	83	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	\$2,495	<5	Jan-01	108	Price includes all EarlyBird releases
580	EarlyBird II	\$2,495	>10	Aug-02	46	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	31	Price includes both Impetus releases
431	EarlyBird III	\$2,495	???	Mar-03	49	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	207	
469	Axiom Index	\$2,995	???	Apr-04	144	
471	Axiom Long Term	\$1,250	???	Apr-04	40	
509	Delphi Universal	\$2,995	???	Sep-05	39	Price includes all Delphi releases
F4	Delphi-Forex	\$2,995	???	Sep-05	6	Ranked in the Forex MPT, price includes all Delphi releases.
589	Impetus SP	\$2,995	???	Dec-06	23	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	238	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	137	Price includes all Delphi releases

Van Essen, Emil

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

288	EVE T-Bond Trader	\$1,000	>5	Mar-98	34	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	253	Compatible with Easy Language.

Veecee Corp.

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

437	VC Daytrader	\$200/month/SP	???	Aug-03	13	
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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	53	
540	DCB Wheat	See Vendor	???	Dec-05	146	
541	DCB Crude	See Vendor	???	Dec-05	80	
542	DCB Lean Hogs	See Vendor	???	Dec-05	138	
543	DCB Coffee	See Vendor	???	Dec-05	204	
544	DCB Lumber	See Vendor	???	Dec-05	104	
545	DCB Natural Gas	See Vendor	???	Dec-05	174	
546	DCB Cotton	See Vendor	???	Dec-05	181	
547	DCB Swing	See Vendor	???	Dec-05	166	

Watson, Brian

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

271	Athena	\$995	>5	Jun-96	73	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	85	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	176	
84	Swing Index System		7	Jan-87	129	
85	Volatility		5	Jan-87	81	

Wright, David

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

125	Dual Cross	\$600	7	May-91	183	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	252	Simple rules.
251	T-Bond 2000	???	5	Nov-96	267	Simple counter trend daytrading rules

Zwag, Peter

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

450	Bounce 2	\$150/month	?	Jan-04	103	
539	Turbo Trader Pro	\$150/month	?	Mar-06	70	Lease US \$150 per mini Russell contract per month.

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Client Section Tuesday, June 21, 2005 - 11:31AM CST

Systems: Daily Results
Follow along each day to see if the system you are studying or auto-trading traded. All results posted are actual, and Striker uses Average Price System (APS) so that all clients enjoy the same fills. These results are posted daily by 4pm CST.

Last Trading Date: 2005

Entry Date	Exit Date	Buy	Sell	Net Pts	Profit/Loss	Equity Growth
07/01/04	07/01/04	1140.20	1139.30	10.90	(\$75.00)	\$31,725.00
07/01/04	07/01/04	1118.00	1139.30	11.30	\$2,276.00	\$34,001.00
07/06/04	07/06/04	1115.20	1113.70	1.50	(\$45.00)	\$33,956.00
07/06/04	07/06/04	1116.80	1117.70	0.90	\$175.00	\$34,131.00
07/24/04	07/24/04	1107.50	1144.10	6.60	\$1,600.00	\$35,731.00
07/24/04	07/24/04	1118.00	1116.00	2.00	(\$120.00)	\$35,611.00

Day Trading Systems

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

Actual Performance Data:

Trading Since	Profits	Losses	Wins	Losses	Trades	Net Points	Profit/Loss
01/21/00	\$42,080.00	(\$274,105.00)	269	274	543	300.18	\$67,895.00

Yearly Results:

Year	Profits	Losses	Wins	Losses	Trades	Net Points	Profit/Loss
2000 Results:	\$39,450.00	(\$33,275.00)	22	32	54	35.50	\$6,175.00
08	87.40	\$17,450.00					
113	176.05	\$38,562.50					
137	60.78	\$3,240.00					
120	5.95	(\$4,737.50)					
31	15.40	\$2,300.00					

Actual Performance Report
To learn more about this system, call 888.669.8838 / (312) 987.0043 or email info@striker.com

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

Statistical Summary:
Compess (SP) Traded Since: 01/21/00
Profit/Loss Total: \$67,895.00
Rates of Return: 226.3167%
Avg Annual Return: 42.4344%
Total # of Trades: 543
Winning # of Trades: 269
Average Winning: \$1,271.67
Average Losing: (\$1,000.68)
Profit Factor: 1.25
Sharpe Ratio*: 0.2407
Sterling Ratio*: 0.4774
Max Monthly DrawDown*: (\$23,667.50)

Latest Trades:

Entry	Exit	Buy	Sell	P/L
04/16/05	04/18/05	1149.40	1144.60	(\$1,150.00)
04/19/05	04/19/05	1147.60	1157.50	\$2,478.00
04/12/05	04/12/05	1178.50	1179.10	\$90.00
04/12/05	04/12/05	1180.50	1175.50	(\$1,250.00)

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



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