

Educating stock & commodity traders on mechanical systems since 1985.

[www.FuturesTruth.com](http://www.FuturesTruth.com)

# Futures Truth Magazine

#3-2009 Issue

**How Safe Is Our Money?**  
by Terry Rudd

**George's Corner:**  
*Some Insights Into the Turtle  
Trading Approach*

**New Systems In This Issue:**  
LPR Quantitative P5, LPR Accentive,  
LPR Calibre, & LPR ML-7  
by L'eau Prosper Research

Jen Jammer  
by David Reppas

CTT  
by Tom Graney

Top 10 Tables 3 | Master Performance Table 12 | Vendor Index 65



## The New Standard in Trading Platforms

Introducing

### TradersStudio® 2.5



Building your own trading systems has never been easier with our new Drag and Drop Programming Wizard.

New Sessions built especially for Forex traders, including the effects of the interest rate differential and leverage adjusted margin.

TradersStudio also offers the most advance Stock analysis, including the effect of splits and dividends. See the real entry and exit prices and correctly apply Money Management methods to your Equity trading.

Our revolutionary platform will allow you to develop, test and optimize trading systems easier than ever. You can even optimize Money Management strategies with a few mouse clicks.

***From Ideas To Profits!™*** Get the tools to be a Successful Trader

TradersStudio® gives you the kind of trading system developing and testing tools once only available to institutional funds managing billions of dollars and makes it understandable and affordable to the average trader.

In today's dynamic markets, powerful trading tools like walk forward testing helps you evaluate the robustness of your system and helps you develop trading methodologies, which will be profitable in the future. TradersStudio offers portfolio based walk forward testing as part of its basic package. This is one example of the type of technologies used by hedge funds in custom developed software costing millions of dollars which TradersStudio brings to the average traders desktop for only \$599.00.

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.

If you are interested in Trade Management and Money Management methodologies, screening trades, rebalancing portfolios, TradersStudio is for you. TradersStudio can allow you to even develop these methods across multiple systems using the same account, with just a few mouse clicks. Nothing is more powerful than TradersStudio. Now you can get an extra \$100.00 off of TradersStudio for a limited time now only \$499.00.

**Bonus:** By mentioning this ad, receive Murray Ruggiero's system development course a \$99.00 value, free for the first 50 people to order TradersStudio.

1 Mission Statement

2 Margin Table

3 Top Ten Tables

3 Hypothetical Performance  
Disclaimer & Risk Information

4 Systems Tracked In This Issue

6 Systems Ranked By Commodity

11 Testing Information

12 Master Performance Table

63 For The Record

65 Vendor Directory

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

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

Computer studies for this publication were done by George Pruitt and Joe Bobek. Copyright© 2009 by Futures Truth™ Co. The information in this publication is confidential and for the exclusive use of FTC subscribers ONLY. No reproduction in any form is permitted without written consent. The contents of this publication have been carefully gathered from sources believed to be reliable, but accuracy of the information is not guaranteed. Use it at your own risk. No representation can be made that future performance of any system will bear any relation to past performance.

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

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

Issue # 3 • 2009



### HOW SAFE IS OUR MONEY

The run on banks, we fear --- has already happened. While the media was asleep last November, a financial Pearl Harbor occurred as Wall Street investment firms drained financial banks to the point where, then secretary Hank Paulsen, demanded the government bail them out immediately or the nation would be lost.

36



### THE TURTLE SYSTEM REDUX

Since 2008 was such a tremendous year for trend following systems I thought it would be a great idea to go back and review Richard Dennis' Turtle system and update the numbers through April of this year for this installment of George's Corner.

52



### CTA RESOURCE REVIEW

Take a look at the Top Ten CTAs for the last one, three and five year period. This table is provided by Autumn Gold. The table shows Annual ROR, Assets under management, Sharpe Ratio, and Standard Deviation.

62

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

*Last updated July 2008*

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

**- Reginald B. Mansell**



**Contact Me Today**

Holliston Hill Hurd  
hillhh@aol.com  
(203) 838-5348

**Do you want to start your own CTA?**  
**Are you a CTA who wants to raise assets?**

**Grow Your Business With Our One-on-One Consultation**  
Bring someone to your team who has extensive experience and has run a CTA with close to \$200 million.



# TOP TEN TABLES

## TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	364.4%
2	Auto Core Duo	172.8%
3	Impetus SP	169.5%
4	Natural Gas Offense	155.3%
5	HO No. 2	152.8%
6	Maxim	140.1%
7	Natural Gas Trader - GA	129.2%
8	Trend Weaver	117.3%
9	Simple Harmony	111.1%
10	Mesa Bonds	109.6%

## TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Mesa Bonds	678.8%
2	Support/Resistance	492.4%
3	VOLPAT	449.0%
4	RC Beginner	431.3%
5	Early Bird III	401.4%
6	VC Daytrader	396.0%
7	Cyclone	374.4%
8	GK Energy Trader	336.3%
9	EarlyBird II	334.0%
10	ATS-3200	332.9%

## TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Impetus SP	169.5%
2	Natural Gas Offense	155.3%
3	Natural Gas Trader - MA	129.2%
4	Natural Gas Trader - GA	115.3%
5	Mesa Bonds	109.6%
6	Delphi Universal	106.2%
7	Natural Gas Trader - LA	99.0%
8	ATS-3200	93.0%
9	Impetus	83.1%
10	VC - Day Trader	80.1%

## TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Dual Thrust	364.4%
2	Auto Core Duo	172.8%
3	Maxim	140.1%
4	Trend Weaver	117.3%
5	Simple Harmony	111.1%
6	Catscan IV	107.5%
7	EarlyBird III	103.4%
8	Catscan IV Constant	93.0%
9	KeyStone	85.2%
10	Black Crusader UD Mini	81.6%

*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

#3-2009

Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
405	79	%C DayBreaker	Creative Breakthrough, Inc.	543	211	DCB Coffee	Andy Waldoock
106	202	1-2-3 System	John Schmidt	546	187	DCB Cotton	Andy Waldoock
198	97	1-2-3-4 System	John Schmidt	541	152	DCB Crude Oil	Andy Waldoock
548	53	24.Fujiko	Takaiku Nishimura	542	167	DCB Lean Hogs	Andy Waldoock
275	49	25X25	Charles Le Beau	544	214	DCB Lumber	Andy Waldoock
409	24	Abalone	Petros Development Corp.	547	153	DCB Nasdaq Swing	Andy Waldoock
207	50	Aberration	Keith Fitschen	545	178	DCB Natural Gas	Andy Waldoock
300	92	Aberration Plus	Keith Fitschen	540	216	DCB Wheat	Andy Waldoock
365	45	Advent	Scott Magnuson	306	89	DCB-Bond	Andy Waldoock
432	14	AlfaMAXX	Alfaranda CTA	111	244	DCS II	PWA Futures
619	207	Alpha DT	The Trading Systems Broker	509	68	Delphi Universal	TradingVisions Systems, Inc.
307	51	Amos' Root	Giles Korznecki	595	159	Delphi Universal II	TradingVisions Systems, Inc.
364	183	Andromeda	Petros Development Corp.	594	185	Delphi Universal II Day	TradingVisions Systems, Inc.
441	189	Andromeda 2	Petros Development Corp.	625	170	Delta DT	The Trading Systems Broker
380	98	Anomaly 1	longtermtrading.com	136	268	Delta Threshold	Day Trading Inst.
381	138	Anomaly 2	longtermtrading.com	4	144	Dennis RSI	Robert Dennis, Jr.
279	123	Arcs	Alfaranda	82	64	Directional Movement	Welles Wilder
302	20	Arcs Plus	Alfaranda	400	39	DirecTrend	Steve Marshall
271	103	Athena	Brian Watson	236	46	Dollar Trader for Curr.	Dave Fox
361	10	ATS-3200	Advanced Trading Sys.	62	150	Dr. Jenkins System	Dr. David Jenkins
362	63	ATS-6400	Advanced Trading Sys.	125	242	Dual Cross System	David Wright
583	222	Aussie Trader	eMarCoSoft y Cia Ltda	562	41	Dual Thrust	Mike Chalek
599	229	Auto 2 Way	AutoTrading Systems	590	NT	DualThrust 2	Mike Chalek
603	73	Auto Core Duo	AutoTrading Systems	240	44	Dynamic Breakout Sys	George Pruitt/FTC
601	169	Auto ExtremeR	AutoTrading Systems	303	48	Dynamic MovAvgCross	George Pruitt/FTC
633	241	Auto NRanger	AutoTrading Systems	467	134	DynamicTrendTrading	Dave Reiter
641	146	Auto NRanger Sh Term	AutoTrading Systems	265	120	Dynamo	Chuck Hughes
650	230	AutoScalper2	Michael Mermer	327	15	Early Bird	TradingVisions Systems, Inc.
469	156	Axiom Index	TradingVisions Systems, Inc.	397	9	Early Bird II	TradingVisions Systems, Inc.
471	176	Axiom Long Term	TradingVisions Systems, Inc.	431	5	Early Bird III	TradingVisions Systems, Inc.
425	58	AxSym	i8i.com	626	219	Echo DT	The Trading Systems Broker
386	13	Balance Point	Daytrading Educators	470	118	EGE 6%	Nihat Orhan
269	113	Basis	Alfaranda	473	263	EGE7 High Low	Nihat Orhan
270	200	Basis II	Alfaranda	257	NT	ETS - Daily	Michael Mermer
234	30	Belly Trader	Dr. John Clayburg	256	NT	ETS - Interim	Michael Mermer
620	220	Beta DT	The Trading Systems Broker	272	NT	ETS Day Trade	Michael Mermer
273	12	Big Dipper	Charles Le Beau	221	147	EuroDollar Indicator	George Panagakis
578	95	Black Crusader UD	Andrew Gibbs & Allan Kerr	445	66	EuroDynamics LT	Hafliði Eliasson
579	56	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr	569	76	EuroMax	Hafliði Eliasson
333	27	Black Gold	Giles Korznecki	288	223	EVE T Bond	Emil Van Essen
560	184	Black Gold - Petrol	eMarCoSoft y Cia Ltda	235	122	Feeder Trader	Dr. John Clayburg
124	99	Black or White	Troy Staman	404	121	FGC Emerald	First Global Capital Mgmt.
225	204	Bond & Yen Trdng. Sys.	George Panagakis	507	217	FMS Advantage	Fast Market Systems
121	260	BondPat	Lee Gettess	611	110	Four Ducks	Beverly Antrobus
395	18	BRIX	Alfaranda	171	96	FT S&P DayTrade	Stafford Trading Co.
296	16	Capcon1	Kevin Brown	524	26	Fujiko.N	Takaiku Nishimura
212	182	CatScan	Randy Stuckey	483	NT	Fusion	Strategic Trading Sys.
226	102	Catscan II	Randy Stuckey	605	240	GEMS NG Mini	Creative Breathrough, Inc.
421	21	Catscan III	Randy Stuckey	332	143	Genesis B	Giles Korzenecki
422	42	Catscan III Const.	Randy Stuckey	294	186	GK Currency Trader	H. G. Knees
563	34	CatsCan IV	Randy Stuckey	349	8	GK Energy Trader	H. G. Knees
564	47	CatsCan IV Const	Randy Stuckey	550	70	GK Universal Trader I	H. G. Knees
350	1	Challenger	S. L. Pee	551	127	GK Universal Trader II	H. G. Knees
342	161	Checkmate	Strategic Trading Sys.	487	80	GK-Energy Trader II	H. G. Knees
647	11	ChrisVivienne	ChrisVivienne	348	261	GK-Interest Trader	H. G. Knees
343	194	CoatTails	longtermtrading.com	488	NT	GK-Meat Trader I	H. G. Knees
278	29	Compass	Ziad Chahal	253	142	Golden SX	Randy Stuckey
338	195	Countdown	longtermtrading.com	254	108	Golden SX Const.	Randy Stuckey
331	253	Cross Bow	Charles Le Beau	177	125	Grand Cayman System	Mike Chisolm
606	247	Crude Day Trader	Chan So Han	572	119	Hi%Mid	Seival Systems
534	173	CrudeExtreme	Chan So Han	346	101	Hi-Lo Swing	David McLarney
615	231	CrudeSpyder	David Imgraben	491	93	HiProb	Seival Systems
621	250	CTA3 SW	The Trading Systems Broker	607	55	HO - No2	eMarCoSoft y Cia Ltda
622	262	CTA4 SW	The Trading Systems Broker	649	57	Hong Kong I-Money	Lok Tsz Chun
623	227	CTB3 SW	The Trading Systems Broker	366	32	I-Master	Keith Fischen/Murray Ruggiero
624	265	CTB4 SW	The Trading Systems Broker	415	33	Impetus	TradingVisions Systems, Inc.
617	218	CTP	David Imgraben	589	28	Impetus SP	TradingVisions Systems, Inc.
511	67	CTS Crash Control	Creative Tradina Systems. LLC	656	17	Jen Jamer	David Reboas



Systems Tracked In This Issue				#3-2009			
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
584	238	Kannatta	eMarCoSoft y Cia Ltda	340	82	Ready-Set-Go	longtermtrading.com
538	116	Keystone	Founder Trading	582	228	Red Copper	eMarCoSoft y Cia Ltda
627	221	Kilo SW	The Trading Systems Broker	123	258	Reverse Trend Entry	Troy Staman
274	129	Lil' Dipper	Charles Le Beau	186	149	R-Levels	Rich Saidenberg
247	249	Lil Gapper	David Wright	268	NT	R-Mesa 3	John Ehlers/Mike Barna
628	235	Lima SW	The Trading Systems Broker	411	112	R-Mesa 5	John Ehlers/Mike Barna
451	115	Longrifle	Adam Grimes	618	252	RUMI	David Imgraben
653	179	LPR Accentive	L'eau Prosper Research	436	215	S&P Day	Hafidi Eliasson
654	226	LPR Calibre	L'eau Prosper Research	472	160	SAGA	Carlos Chaves
655	165	LPR ML-7	L'eau Prosper Research	283	171	Samurai_35	Futures Research
645	NT	LPR Quantitative A2	L'eau Prosper Research	281	62	Samurai_7	Futures Research
639	NT	LPR Quantitative M3	L'eau Prosper Research	105	91	Scooter	Robert Dennis Jr
646	139	LPR Quantitative P2	L'eau Prosper Research	297	117	Serendipity	Charles LeBeau
652	151	LPR Quantitative P5	L'eau Prosper Research	430	NT	Shockwave	Keener Capital Mgmt.
637	59	LPR Quantitative S2	L'eau Prosper Research	298	201	Sidewinder	Charles LeBeau
266	193	Magnet	Lapis Trading Strategies	255	NT	Sierra Hotel	Mesa
609	225	Maiz	eMarCoSoft y Cia Ltda	571	25	Simple Harmony	Murray Ruggiero
384	85	Market Direction	Giles Korzenecki	581	141	SledgeHammer	Greg Jewell
203	164	Market Mapping	Lee Gettess	232	162	SP \ U	Financial Facilitators
552	81	Maxim	Founder Trading	535	190	Spartan	Joseph Ford
585	233	Maya Legacy	eMarCoSoft y Cia Ltda	438	75	Spectrum	TradingVisions Systems, Inc.
485	52	Mechwarrior-ES	Andrew Gibbs	413	196	SPMD 500	Giles Korzenecki/Dave Wresinski
480	35	Mechwarrior-SP	Andrew Gibbs	344	104	STAT	Randy Stuckey
321	1	MESA Bonds	John Ehlers/Mike Barna	345	74	STAT Const	Randy Stuckey
435	254	Mesa T-Notes	John Ehlers/Mike Barna	258	31	STC S&P DayTrade	Stafford Trading
412	NT	MesaMAX	John Ehlers/Mike Barna	347	157	STO-X	David McLarney
104	256	Mike Culler System	Mike Culler	335	248	Strategic	Charles LeBeau
280	109	Millenium 2000	Randy Stuckey	561	54	Super Turtle	Murray Ruggiero
31	243	Miracle Trading Mthd.	R. C. Allen	140	2	Support/Resistance	Walter Studnicki
322	133	Moving Avg. Reversal	S. L. Pee & M. H. Pee	84	78	Swing Index System	Welles Wilder
34	210	Murlantic Cattle Method	Mrs. M. Sanderford	374	23	Synergy	Strategic Trading Sys.
525	163	Naka89	Kazuhiko Nakayama	139	19	T-Bonds Day_Trade	Walter Studnicki
504	158	Natural Gas MA	Advanced Systems	242	88	The Big Blue	Vilar Kelly
505	145	Natural Gas MA	Advanced Systems	196	77	The Mystery System	Peter Aan
506	191	Natural Gas MA	Advanced Systems	309	61	Theta	Scott Lowry
526	83	Natural Gas MA	Advanced Systems	496	203	Time	Urban Jaekle
204	251	NCR	Joseph Stowell	228	237	Top Ten System	Taruas Trading
26	197	Night & Day Daytrading	Joe Bristor	93	257	Trader's Profit Motive	Traders Software
378	NT	Octane	Keener Capital Mgmt.	515	72	Trend Harmony	Murray Ruggiero
559	236	OCTANE92	eMarCoSoft y Cia Ltda	299	90	Trend One	PWA Futures
629	255	Oscar SW	The Trading Systems Broker	604	100	Trend Weaver	TimingCharts.com
65	107	Parabolic Stop	Welles Wilder	292	208	Trendchannel	John Tolan
440	137	Pegasus	Petros Development Corp.	17	259	Trender	Walter Studnicki
304	172	Pendulum	Stafford Trading Co.	608	234	Trigo	eMarCoSoft y Cia Ltda
575	209	PowerTrader	B. Antrobus	387	69	Tuition-LT	Skyline Computers
231	87	Profit Quest	ProfitQuest Systems	651	106	Tumbleweed	Mike Chalek
640	130	Propero	Joseph Ford	539	NT	Turbo Trader Pro	Peter Zwag
102a	175	PULSAR Imp. Pattern	Joe Duffy	249	37	Turtle Trading System	Michael Dillon
102b	114	PULSAR Volatility	Joe Duffy	426	205	Tzar	Alfaranda, CTA
591	232	PUMP #1	eMarCoSoft y Cia Ltda	323	180	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee
568	111	Qtch S&P	Dave Poxon	324	124	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee
42	71	QUAD	Joe Bristor	133	212	Universal	Stafford Trading Co.
187	126	R-Breaker	Rich Saidenberg	468	38	Universal 2.0	Stafford Trading Co.
570	239	RC Advance ++	Rickey Cheung	199	154	Universal LT	Stafford Trading Co.
643	4	RC Beginner	Rickey Cheung	616	168	US60Min	David Imgraben
566	86	RC Book 2	Rickey Cheung	308	40	USOne	Giles Korzenecki
565	213	RC Chance	Rickey Cheung	437	6	VC Daytrader	Veecee Corp.
597	198	RC Chance+	Rickey Cheung	85	131	Volatility	Welles Wilder
644	135	RC Constant	Rickey Cheung	59	3	VOLPAT	Lee Gettess
642	148	RC Countertrend	Rickey Cheung	126	166	Watch and Wait	Ralph Vince
592	206	RC Courage	Rickey Cheung	339	43	Waverider	longtermtrading.com
567	177	RC Edge	Rickey Cheung	318	22	Weaver	Alfaranda
610	132	RC Intermediate	Rickey Cheung	319	105	Weaver MT	Alfaranda
631	128	RC Proof+	Rickey Cheung	262	84	William Tell Bonds	Erik Been
576	181	RC Shine	Rickey Cheung	267	264	XS Bonds	Emil Van Essen
461	245	RC Success	Rickey Cheung	367	60	Zeeport	Alfaranda
519	136	RC Success 3	Rickey Cheung	233	199	Zenith* 1000	Ron Thieme
632	65	RC Super	Rickey Cheung	630	246	Zulu SW	The Trading Systems Broker
598	94	RC Trend	Rickey Cheung	558	224	ZumaFria	eMarCoSoft y Cia Ltda

Systems Tracked In This Issue				#2-2009			
Sys. #	Rank	System Name	Vendor	Sys. #	Rank	System Name	Vendor
126	177	Watch and Wait	Ralph Vince	267	259	XS Bonds	Emil Van Essen
339	54	Waverider	longtermtrading.com	367	118	Zeeport	Alfaranda
318	17	Weaver	Alfaranda	233	194	Zenith* 1000	Ron Thieme
319	55	Weaver MT	Alfaranda	630	245	Zulu SW	The Trading Systems Broker
262	137	William Tell Bonds	Erik Been	558	235	ZumaFria	eMarCoSoft y Cia Ltda

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





**“See why Barron’s and Forbes have named us #1 in Technical Analysis!”**  
– Tim Knight, founder & CEO

- **Real-Time Market Scanning**
  - Custom technical and fundamental criteria
  - Find gaps up, double-bottoms, and more
- **Advanced Charting** with...
  - 130+ technical studies and indicators
  - Powerful drawing tools for creating trendlines, channels, and text annotations
  - Fibonacci retracements, arcs, fans, and time zones
  - Track stocks, futures, options — view up to 40 years of historical data, plus 60 days of intraday history
- **Streaming Charts, Quotes and Portfolios**
  - Optional Nasdaq Level II, Time-&-Sales data
- **Easy-to-Use, Affordable, Convenient**
  - Gold memberships start at just \$39<sup>95</sup> per month
  - Choose real-time or delayed market data
  - Instant access from any browser, anywhere!




**► Special Offer for Futures Truth Readers**

**Try a Gold membership free for 14 days!**

Call toll-free **1.800.772.8040**, or sign up online:  
**[www.prophet.net/futurestruth](http://www.prophet.net/futurestruth)**



an **OptionVue**® enterprise

For many years, we at OptionVue Systems International have listened to our clients' frustration that the options education industry charges outrageous fees for general options knowledge and then provides absolutely no follow-up instruction or practical tools.

**To meet your needs we developed a One-on-One Personalized Mentoring Program that helps you find profit opportunities in all market environments.**

Call us today at 1-800-733-6610 to see if individual options mentoring is the right way to help you meet your trading goals.

For More Information, Visit  
**[www.DiscoverOptions.com](http://www.DiscoverOptions.com)**



**Steve Lentz**  
Director of Education

**Success is a consequence and must not be a goal.**  
– Gustave Flaubert



# Attention TradeStation® Users

## Streamline Your Portfolio/Systems Selection



Futures Truth has partnered with a well-known systems developer to develop software that picks the optimal portfolio.

You can merge the best combination of equity curves to deliver the lowest draw-down and shortest flat period.

This software takes over where TradeStation™ leaves off. How many times have you asked yourself which combination of markets would produce the most efficient equity curve?

**INTRODUCING**

## PortfolioSelector™

only \$299

Contact us for further information for your TradeStation™ Add on.

**828.697.0273**

**#3-2009**

**RANKING BY SPECIFIC COMMODITY**

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

<b>Bond</b>			<b>S&amp;P</b>			<b>Day Trade</b>		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 Weaver MT</b>	<b>319</b>	<b>112.8%</b>	<b>1 RC Beginner</b>	<b>643</b>	<b>429.3%</b>	<b>1 RC Beginner</b>	<b>643</b>	<b>441.2%</b>
2 MESA Bonds	321	109.6%	2 Impetus SP	589	169.5%	2 RC Beginner	643	429.3%
3 Samurai_35	283	94.2%	3 RC Super	632	142.6%	3 ChrisVivienne	647	320.6%
4 ATS-3200	361	93.0%	4 RC Proof+	631	97.2%	4 Jen Jamer	656	286.3%
5 Samurai_7	281	75.7%	5 Keystone	538	89.4%	5 LPR Quantitative S2	637	173.0%
6 Checkmate	342	71.6%	6 VC Daytrader	437	80.1%	6 Hong Kong imoney	649	171.3%
7 Trend One	299	60.6%	7 Mechwarrior	480	78.3%	7 Impetus SP	589	169.5%
8 Scooter	105	57.6%	8 Cyclone	250	74.2%	8 RC Super	632	153.0%
9 Grand Cayman System	177	50.5%	9 Early Bird	327	73.4%	9 RC Super	632	142.6%
10 1-2-3 System	106	44.5%	10 Tzar	426	71.9%	10 Early Bird III	431	126.3%
11 Compass	278	43.7%	11 STC S&P DayTrade	258	70.2%	11 Propero	640	104.6%
12 William Tell Bonds	262	40.3%	12 RC Constant	644	68.6%	12 Early Bird II	397	97.8%
13 Lil' Dipper	274	38.1%	13 Black Crusader UD	578	64.9%	13 RC Proof+	631	97.2%
14 US60Min	616	37.7%	14 AlfaMAXX	432	64.6%	14 Keystone	538	89.4%
15 Universal LT	199	36.6%	15 R-Breaker	187	64.3%	15 Tumbleweed	651	89.4%
16 DCB-Bond	306	34.9%	16 RC Intermediate	610	60.8%	16 Keystone	538	86.9%
17 Challenger	350	34.9%	17 I-Master	366	60.7%	17 RC Proof+	631	84.2%
18 CatScan	212	34.1%	18 RC Book 2	566	59.2%	18 Impetus	415	83.1%
19 USOne	308	32.8%	19 Zeeport	367	57.3%	19 VC Daytrader	437	80.1%
20 Turtle Trading System	249	23.3%	20 Balance Point	386	56.3%	20 RC Countertrend	642	75.9%
21 Big Dipper	273	22.4%	21 %C DayBreaker	405	53.6%	21 Cyclone	250	74.2%
22 25X25	275	22.4%	22 Spectrum	438	51.1%	22 Early Bird	327	73.4%
23 BRIX	395	19.6%	23 RC Trend	598	51.1%	23 STC S&P DayTrade	258	70.2%
24 CTP	617	16.6%	24 VOLPAT	59	49.1%	24 RC Constant	644	68.6%
25 GK Universal Trader II	551	15.4%	25 RC Coach	648	40.4%	25 AlfaMAXX	432	64.6%
26 Ready-Set-Go	340	15.0%	26 RC Countertrend	642	38.4%	26 Early Bird III	431	64.5%
27 EVE T Bond	288	14.2%	27 Dual Thrust	562	37.3%	27 R-Breaker	187	64.3%
28 Basis	269	14.1%	28 R-Mesa 5	411	31.1%	28 Keystone	538	61.8%
29 DynamicTrendTrading	467	12.8%	29 Magnet	266	29.9%	29 RC Intermediate	610	60.8%
30 Sidewinder	298	12.3%	30 Arcs Plus	302	28.7%	30 RC Book 2	566	59.2%
31 Miracle Trading Mthd.	31	9.9%	31 FT S&P DayTrade	171	28.1%	31 Zeeport	367	57.3%
32 Countdown	338	9.6%	32 R-Levels	186	26.5%	32 Balance Point	386	56.3%
33 Watch and Wait	126	7.6%	33 SledgeHammer	581	25.7%	33 %C DayBreaker	405	53.6%
34 Volatility	85	7.3%	34 CTS Crash Control	511	25.3%	34 LPR Quantitative P2	646	52.5%
35 Ultimate Trading Dev. II	324	7.2%	35 RC Shine	576	23.5%	35 Propero	640	52.0%
36 Basis II	270	7.0%	36 PULSAR Volatility	102b	20.0%	36 Spectrum	438	51.1%
37 Tuition-LT	387	6.7%	37 The Big Blue	242	18.8%	37 RC Trend	598	51.1%
38 Universal	133	6.5%	38 Dynamo	265	16.1%	38 VOLPAT	59	49.1%

<b>Mini Russell</b>			<b>Mini MidCap</b>			<b>Cotton</b>		
Systems	Sys.	%Chng	Systems	Sys.	%Chng	Systems	Sys.	%Chng
System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.	System Name	#	Min.Req Cap.
<b>1 ChrisVivienne</b>	<b>647</b>	<b>320.6%</b>	<b>1 Jen Jamer</b>	<b>656</b>	<b>286.3%</b>	<b>1 GK Universal Trader II</b>	<b>551</b>	<b>89.9%</b>
2 Maxim	552	186.8%	2 Propero	640	104.6%	2 Capcon1	296	69.1%
3 Black Crusader UD Mini	579	112.8%	3 Delphi Universal II	595	101.5%	3 Black or White	124	58.0%
4 HI%Mid	572	92.2%	4 Delphi Universal	509	99.3%	4 Millenium 2000	280	52.8%
5 HiProb	491	88.5%	5 HiProb	491	82.6%	5 Grand Cayman System	177	48.5%
6 Impetus	415	83.1%	6 Kilo SW	627	64.9%	6 Pegasus	440	46.0%
7 Keystone	538	61.8%	7 HI%Mid	572	-10.3%	7 Axiom Long Term	471	43.7%
8 Propero	640	52.0%	8 Delta DT	625	-14.8%	8 Aberration	207	38.8%
9 Delphi Universal II Day	594	-19.4%	9 Alpha DT	619	-102.0%	9 Hi-Lo Swing	346	38.8%
10 Auto ExtremeR	601	-29.5%	10 RUMI	618	-142.7%	10 Samurai_7	281	34.0%
11 Echo DT	626	-62.1%	11 Oscar SW	629	-165.6%	11 Waverider	339	30.7%
12 Beta DT	620	-70.6%				12 Ready-Set-Go	340	29.0%
13 RUMI	618	-92.3%				13 Athena	271	9.2%
14 Lima SW	628	-95.0%				14 Volatility	85	21.5%
15 Zulu SW	630	-123.1%				15 STO-X	347	19.0%
						16 Arcs	279	16.8%



## #3-2009

## 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.
<b>1 CatsCan IV</b>	<b>563</b>	<b>324.5%</b>	<b>1 Dollar Trader for Curr.</b>	<b>236</b>	<b>92.8%</b>	<b>1 CatsCan IV Const</b>	<b>564</b>	<b>273.7%</b>
2 CatsCan IV Const	564	202.7%	2 1-2-3-4 System	198	77.6%	2 CatsCan IV	563	219.2%
3 Catscan III	421	136.4%	3 Dynamic Breakout Sys	240	74.4%	3 Synergy	374	188.9%
4 Anomaly 2	381	127.8%	4 Scooter	105	62.5%	4 Trend Weaver	604	150.8%
5 Catscan III Const.	422	117.5%	5 Grand Cayman System	177	59.2%	5 Catscan III Const.	422	124.2%
6 1-2-3-4 System	198	113.5%	6 Catscan III Const.	422	57.8%	6 Catscan III	421	119.0%
7 Anomaly 1	380	102.8%	7 Catscan III	421	57.2%	7 1-2-3-4 System	198	111.0%
8 Amos' Root	307	102.5%	8 Universal LT	199	56.1%	8 Directional Movement	82	100.2%
9 Market Direction	384	101.7%	9 Turtle Trading System	249	49.3%	9 Checkmate	342	95.3%
10 DynamicTrendTrading	467	95.4%	10 Pegasus	440	47.3%	10 STAT	344	88.2%
11 Synergy	374	94.9%	11 The Mystery System	196	47.1%	11 GK-Currency Trader	294	73.3%
12 DirecTrend	400	94.4%	12 Parabolic Stop	65	45.1%	12 DirecTrend	400	71.9%
13 GK Universal Trader II	551	93.9%	13 Bond & Yen Trdng. Sys	225	44.4%	13 CatScan	212	67.1%
14 Ready-Set-Go	340	91.1%	14 Top Ten System	228	44.1%	14 Basis	269	60.6%
15 Trend One	299	88.4%	15 Basis II	270	39.4%	15 Compass	278	51.8%
16 GK-Currency Trader	294	86.0%	16 Theta	309	39.2%	16 STAT Const	345	47.5%
17 Dollar Trader for Curr.	236	81.6%	17 DCS II	111	38.8%	17 Parabolic Stop	65	13.1%
18 Ultimate Trading Dev. II	324	77.3%	18 Trendchannel	292	37.4%	18 Profit Quest	231	-27.0%
19 The Mystery System	196	77.1%	19 STO-X	347	35.0%	19 Axiom Long Term	471	-31.8%
20 EuroDynamics LT	445	74.0%	20 SAGA	472	33.7%	20 Volatility	85	-58.6%
21 Catscan II	226	72.8%	21 Simple Harmony	571	33.0%	21 Swing Index System	84	-127.6%
22 Andromeda	364	69.5%	22 GK Universal Trader I	550	33.0%			
23 Aberration	207	68.2%	23 Golden SX Const.	254	31.5%			
24 Challenger	350	68.1%	24 Trend One	299	30.7%			
25 Pegasus	440	67.9%	25 Genesis B	332	9.3%			
26 Aberration Plus	300	63.8%	26 Checkmate	342	25.3%			
27 Ultimate Trading Dev. I	323	63.0%	27 Dr. Jenkins System	62	24.1%			
28 EuroMax	569	62.8%	28 Compass	278	23.0%			
29 Checkmate	342	61.9%	29 Ultimate Trading Dev. II	324	22.2%			
30 Andromeda-2	441	60.0%	30 CatScan	212	21.0%			
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.
<b>1 Natural Gas Offense</b>	<b>526</b>	<b>155.3%</b>	<b>1 Four Ducks</b>	<b>611</b>	<b>195.8%</b>	<b>1 Parabolic Stop</b>	<b>65</b>	<b>83.2%</b>
2 Super Turtle	561	147.0%	2 Trend Weaver	604	128.6%	2 GK Universal Trader I	550	76.6%
3 Simple Harmony	571	134.1%	3 Universal 2.0	468	91.3%	3 Scooter	105	67.6%
4 Natural Gas Trader -MA	504	129.2%	4 BRIX	395	79.7%	4 The Mystery System	196	59.0%
5 Dual Thrust	562	120.1%	5 DirecTrend	400	65.5%	5 1-2-3 System	106	54.1%
6 Natural Gas Trader- GA	505	115.3%	6 Abalone	409	59.4%	6 Universal	133	41.4%
7 CatsCan IV	563	99.9%	7 Catscan III	421	57.5%	7 Catscan II	226	40.4%
8 CatsCan IV Const	564	99.9%	8 Weaver	318	57.3%	8 Watch and Wait	126	31.8%
9 Natural Gas Trader-LA	506	99.0%	9 Theta	309	57.0%	9 PowerTrader	575	9.1%
10 Universal 2.0	468	86.1%	10 Tuition-LT	387	52.9%	10 Top Ten System	228	26.8%
11 Samurai_7	281	85.4%	11 Advent	365	51.7%	11 Market Direction	384	25.3%
12 GK-Energy Trader	349	83.8%	12 STAT	344	51.3%	12 Andromeda-2	441	24.7%
13 DirecTrend	400	73.2%	13 GK-Energy Trader	349	46.6%	13 Golden SX	253	16.5%
14 Catscan III	421	73.0%	14 Moving Avg. Reversal	322	44.1%	14 Pegasus	440	14.2%
15 Waverider	339	65.3%	15 STAT Const	345	42.8%	15 Waverider	339	12.6%
16 Advent	365	64.6%	16 GK Energy Trader II	487	41.3%	16 Athena	271	10.0%
17 Swing Index System	84	49.4%	17 Black Gold	333	39.5%	17 Golden SX Const.	254	6.9%
18 GK Universal Trader I	550	48.5%	18 Market Direction	384	37.2%	18 DCS II	111	5.5%
19 GK Energy Trader II	487	47.7%	19 Dynamic MovAvgCross	303	34.9%	19 Moving Avg. Reversal	322	1.0%
20 Synergy	374	47.3%	20 Aberration	207	33.1%	20 Andromeda	364	-0.8%
21 Athena	271	42.1%	21 Dynamic Breakout Sys	240	32.2%	21 Turtle Trading System	249	-2.1%
22 Volatility	85	39.0%	22 Synergy	374	26.9%	22 DirecTrend	400	-2.7%
23 Arcs	279	38.2%	23 Catscan II	226	26.9%	23 Aberration	207	-4.0%
24 Ready-Set-Go	340	36.7%	24 Turtle Trading System	249	26.2%	24 CoatTails	343	-4.2%

# 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](http://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.**

**DON'T BE A GUNSLINGER**  
**CALL NOW 1-800-270-1362**

Lundy Stafford Hill  
[lundish@aol.com](mailto: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.



# 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.

#3-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
						2004	2005	2006	2007	2008							
1	MESA Bonds	321		Bonds	7/00	-3778	4653	-144	-906	34400	0	2588	659	0	15209	11056	1575
2	Support/Resistance	140	*	S&P	1/84	14375	5000	-25725	-16775	112700	9075	19000	8625	17075	47775	33900	-150
3	VOLPAT	59	*	S&P	10/88	14000	-11575	500	43450	96600	1525	10650	12175	4025	19675	24100	16725
4	RC Beginner	643	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	18713	n/a	1025	1463	863	5025	6425	2513
	RC Beginner	643	*	S&P	6/08	n/a	n/a	n/a	n/a	88700	n/a	5550	6125	4975	21750	31975	11125
5	Early Bird III	431	*	MiniRussel	3/03	-1260	1970	90	9225	25458	-610	2020	-190	-785	6903	10785	2905
	Early Bird III	431	*	Mini S&P	3/03	-575	688	625	613	23225	0	1975	-1038	-363	4663	9013	538
6	VC Daytrader	437	*	S&P	8/03	-19700	-11900	525	32900	110775	1775	12100	7425	9400	25425	12925	15425
7	Cyclone	250	*	S&P	7/96	4500	-29650	-30200	12275	131175	-5675	-3775	-8025	7775	15025	64975	15300
8	GK-Energy Trader	349		Nat Gas	2/01	-9660	7270	44820	-2390	76700	0	23000	-26370	23790	0	19880	0
6	GK-Energy Trader	349		Heat Oil	2/01	12889	5565	-3562	26374	106797	33743	0	-10223	0	20878	0	51017
6	GK-Energy Trader	349		Crude	2/01	10140	-7420	-3140	16010	93470	0	27950	-18920	3360	0	48430	0
	GK-Energy Trader	349		Unleaded	2/01	12513	6276	1277	13881	70421	28648	0	-12113	0	13213	0	53193
9	Early Bird II	397	*	Mini Russell	8/02	-1125	-610	750	7360	23855	-680	1350	-900	-440	8360	10720	2400
	Early Bird II	397	*	Mini S&P	8/02	-425	450	-275	3738	15488	0	2013	-1650	138	4663	8725	425
10	ATS-3200	361		Bonds	1/01	7500	-456	5637	44	12768	3116	-1715	0	6456	-263	2113	3850
11	ChrisVivienne	647	*	Mini Russell	8/08	n/a	n/a	n/a	n/a	12700	n/a	n/a	n/a	865	3330	6000	3365
12	Big Dipper	273		Bonds	6/98	-670	270	980	-3950	6760	0	0	-10	0	-40	0	10670
13	Balance Point	386	*	S&P	5/02	-525	-8025	-24425	-5300	63700	-1875	4500	7100	7525	35400	-8450	7525
14	AlfaMAXX	432	*	S&P	5/03	-14100	-12225	15400	45526	71975	-500	2875	-2300	9050	26100	20150	17225
15	Early Bird	327	*	S&P	1/01	-1400	1325	-2325	12425	111800	0	11100	-4025	1375	22775	40200	10275
16	Capcon1	296		Cotton	1/99	11710	-530	3620	390	13220	0	-190	0	0	9915	0	5370
	Capcon1	296		Crude	1/99	-1040	-16130	14800	-22120	91350	0	-4040	0	21510	0	48420	0
	Capcon1	296		B Pound	1/99	-6500	9331	-12557	-6938	27163	-438	0	0	9263	0	0	16438
	Capcon1	296		Euro C	1/99	-2313	7600	-15226	-5812	34713	1650	0	-3950	13775	0	0	23238
	Capcon1	296		Copper	1/99	-9039	-12588	-5175	-12587	45338	-4150	-2075	0	7550	0	0	44013
	Capcon1	296		S Franc	1/99	-7450	1863	-5913	-5562	-6725	1938	0	-4513	0	0	0	0
17	Jen Jamer	656	*	Mini Midcap	1/09	n/a	n/a	n/a	n/a	11770	n/a	n/a	n/a	n/a	n/a	5355	2280
18	BRIX	395		Heat Oil	5/02	12109	4142	-11830	16972	145274	33743	0	16115	0	26376	0	51013
	BRIX	395		T Note	5/02	8250	-2930	-2420	5830	7850	-1980	0	-1930	2340	0	-1230	5230
	BRIX	395		Crude	5/02	20070	1810	5110	29020	99550	0	27960	-17400	8100	0	48420	0
	BRIX	395		Euro C	5/02	11800	6524	-7212	2925	17688	5100	-6138	0	1138	0	0	23238
	BRIX	395		S Franc	5/02	6250	7500	-6537	1162	12638	2013	-2888	-3100	5800	0	0	10250
	BRIX	395		Bonds	5/02	9380	-9150	11830	1010	5440	2900	0	-5730	1270	0	-770	6890
	BRIX	395		Jap Yen	5/02	-1137	14775	-9438	-10852	-4900	-1825	0	0	4125	-10138	0	0
19	T-Bonds Day_Trade	139	*	Bonds	1/84	-3410	-960	-2230	-3360	4330	810	560	-30	300	-720	830	-470
20	Arcs Plus	302	*	S&P	8/99	-31875	-2200	-19500	8200	68425	13825	3000	5650	825	16050	21950	14475
21	Catscan III	421		Euro C	5/03	148	824	3374	10838	27014	-2975	-3825	388	10225	0	0	19963
	Catscan III	421		\$ Index	5/03	-710	5650	-2060	3060	9370	-2330	-100	-220	3980	0	0	8680
	Catscan III	421		Nat Gas	5/03	30470	-1190	-10650	-12720	92780	0	23000	-14120	26040	0	19880	0
	Catscan III	421		Crude	5/03	5130	-2170	-2420	7870	112550	0	23850	-5730	12270	0	48420	0
	Catscan III	421		Jap Yen	5/03	-5451	7563	4915	5901	12101	-4038	375	-3425	688	0	0	15138
	Catscan III	421		F Note	5/03	-410	425	-2360	1450	3535	795	0	-550	-125	0	-255	2905
	Catscan III	421		Euro \$	5/03	-200	-2375	-3000	-3150	-1900	-600	275	0	-25	-1775	-1725	1200
22	Weaver	318		Heat Oil	7/00	3700	-640	-5899	13910	145136	33747	0	14830	0	26372	0	51017
	Weaver	318		Crude	7/00	20070	-5910	890	26220	89340	0	27960	-17400	8100	0	48420	0
	Weaver	318		T Note	7/00	5170	-1910	580	1310	4200	-2260	-5440	0	2610	0	-1230	5410
	Weaver	318		S Franc	7/00	-2026	11199	-8701	5175	-213	2013	-2888	-1738	5775	0	0	10250
	Weaver	318		Jap Yen	7/00	250	2624	-8501	-7513	-5062	-1900	0	-2275	1088	-4913	0	0
	Weaver	318		Soybeans	7/00	13940	-555	-9595	10380	-6120	0	10565	0	-22265	0	12515	0
	Weaver	318		Sugar	7/00	-1187	2229	9386	-7505	2128	0	-336	0	-2117	784	0	0
23	Synergy	374		\$ Index	3/02	2230	2550	-1460	-2195	16069	6660	-1131	0	0	0	0	0
	Synergy	374		Euro C	3/02	-4263	-1212	-6063	338	41150	0	0	0	14700	0	0	26450
	Synergy	374		Nat Gas	3/02	-4765	18200	-4625	-1515	13355	0	0	13105	0	0	0	0
	Synergy	374		Nikkei	3/02	-6150	-2650	16020	-6040	17650	0	17650	0	0	0	0	0
	Synergy	374		Crude	3/02	110	-5635	-2425	11385	11895	0	0	23755	0	-8555	0	0
	Synergy	374		S Franc	3/02	-5263	5762	-4350	-1675	13750	11625	0	-3438	0	0	0	0
	Synergy	374		Jap Yen	3/02	-238	-1238	2175	-1050	5513	9888	0	88	0	-4463	0	0
	Synergy	374		Bonds	3/02	-6787	-3556	-1068	-3600	-1988	0	-1794	0	0	238	-3950	0
24	Abalone	409		Crude	9/02	13990	-4980	-2320	9730	94840	0	27950	-10370	9810	0	48430	0
	Abalone	409		Heat Oil	9/02	-3983	1370	-5371	22204	105021	33747	10731	-8039	0	26376	0	51013
	Abalone	409		Corn	9/02	5638	-1502	-13	-2287	18824	-438	5650	-4288	800	325	0	10225
	Abalone	409		Jap Yen	9/02	-10800	3526	-2701	-2126	21265	263	0	375	1138	-150	0	15063
	Abalone	409		T Note	9/02	3790	-1570	720	2870	-850	2250	0	-1920	1730	-520	-4160	-580
	Abalone	409		Cotton	9/02	4885	-7630	2210	-4655	10730	0	-1620	-800	0	7400	0	5370
	Abalone	409		Euro C	9/02	13262	-4938	-77	-7300	20537	3100	225	0	9613	-1788	0	23725
	Abalone	409		Coffee	9/02	4050	9789	2175	-11795	-3825	-1631	1669	-6825	-863	-1481	0	10388
25	Simple Harmony	571		Copper	12/05	n/a	0	4013	51388	9288	0	9288	0	0	0	0	0
	Simple Harmony	571		Nat Gas	12/05	n/a	0	57380	-8780	970	0	0	0	2805	0	0	0
	Simple Harmony	571		Sugar	12/05	n/a	0	6170	1373	3642	0	0	1358	0	0	-1588	0
	Simple Harmony	571		T Note	12/05	n/a	0	556	-456	960	-2840	-1200	0	0	9690	0	-1090
	Simple Harmony	571		Jap Yen	12/05	n/a	0	-16125	10813	3888	0	0	1675	0	925	0	0
	Simple Harmony																

																	Combined	
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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)
-3698	8200	1050	0	0	36622	10866	20	70.0	3963	-3143	3	5400	678.2%	678.2%	53247	23888	109.6%	109.6%
-2550	5025	5575	-5450	-4950	132950	36125	243	42.8	4044	-2069	9	27000	492.4%	492.4%	92150	106975	15.1%	15.1%
14550	-7950	4900	12625	8225	121225	14475	100	65.0	2805	-1746	5	27000	449.0%	449.0%	277175	51400	49.1%	49.1%
1400	1813	288	3550	-538	23825	2388	104	59.6	700	-466	4	5400	441.2%	431.3%	23825	2388	441.2%	431.3%
7200	9100	4575	18250	-4725	115900	11425	106	59.4	3396	-2275	4	27000	429.3%	431.3%	115900	11425	429.3%	431.3%
5160	-40	-110	-1925	1525	25638	3875	222	52.7	619	-446	6	4800	534.1%	401.4%	37878	3875	126.3%	93.6%
2350	1263	-3025	1488	-1563	15300	3700	190	57.4	418	-374	5	5400	283.3%	401.4%	21763	5200	64.5%	93.6%
9700	7075	2200	675	2800	106925	12800	204	60.3	2290	-2158	4	27000	396.0%	396.0%	126150	57675	80.1%	80.1%
21075	2125	-6525	7275	-8475	101075	24150	259	35.5	3528	-1337	9	27000	374.4%	374.4%	260275	86675	74.2%	74.2%
15170	0	15050	-750	4470	74240	26370	8	75.0	16893	-13559	1	24750	300.0%	336.3%	172880	40520	83.8%	57.4%
0	14217	0	2936	0	112568	10223	6	83.3	24558	-10153	1	30750	366.1%	336.3%	144778	21038	56.5%	57.4%
25450	0	7610	0	0	93880	18920	6	83.3	22560	-18837	1	27750	338.3%	336.3%	107650	31740	46.6%	57.4%
0	4582	0	0	0	87524	12113	5	80.0	24909	-12112	1	26250	333.4%	336.3%	98763	32348	45.1%	57.4%
4440	-1505	-350	-1980	450	21865	4690	199	50.3	677	-464	7	4800	455.5%	334.0%	32090	4835	97.8%	68.8%
638	1775	-2663	1150	-3013	12200	4838	163	53.4	468	-376	4	5400	225.9%	334.0%	15875	4838	43.0%	68.8%
3768	0	1506	0	-856	17975	2603	12	66.7	2820	-1150	2	5400	332.9%	332.9%	42275	15319	93.0%	93.0%
-860	1300	755	2425	-350	16830	3660	32	50.0	2081	-1029	4	5250	320.6%	320.6%	16830	3660	320.6%	320.6%
0	7790	0	0	-1350	17060	3840	7	28.6	10475	-783	3	5400	315.9%	315.9%	13410	11960	22.4%	22.4%
15800	-4600	2150	12925	6500	84500	22300	153	53.6	3351	-2681	4	27000	313.0%	313.0%	107675	65775	56.3%	56.3%
1700	-375	1400	5200	800	81325	12300	127	44.9	3416	-1621	5	27000	301.2%	301.2%	106101	44400	64.6%	64.6%
5250	4625	-5775	-1650	-3700	80450	17575	137	45.3	3143	-1529	6	27000	298.0%	298.0%	166900	17575	73.4%	73.4%
0	0	2815	0	-4965	12945	4965	5	60.0	6033	-2577	1	5400	239.7%	288.1%	39160	9990	69.1%	7.4%
25460	0	5850	0	-3160	94040	4040	6	66.7	25310	-3629	1	27750	338.9%	288.1%	40650	57430	14.0%	7.4%
0	0	6669	0	-3156	28775	3156	5	60.0	10790	-1798	1	4500	639.4%	288.1%	4013	35650	8.5%	7.4%
0	0	-163	0	-7213	27338	7375	6	50.0	12888	-3775	2	6900	396.2%	288.1%	4088	62688	5.6%	7.4%
0	0	3088	0	-12850	35575	12850	7	42.9	18217	-4786	3	17250	206.2%	288.1%	-6963	50538	-3.8%	7.4%
-2075	0	3838	0	-2563	-3375	6588	5	40.0	2888	-3050	2	6000	-56.3%	288.1%	-28013	51138	-44.5%	7.4%
4135	215	235	1470	50	13740	1030	36	83.3	549	-453	2	4800	286.3%	286.3%	13740	1030	286.3%	286.3%
0	14221	0	3301	2117	146887	0	8	100.0	18361	0	0	30750	477.7%	281.5%	180583	38716	82.9%	62.1%
0	3180	2380	-2810	110	5290	4460	12	50.0	2737	-1855	2	4200	126.0%	281.5%	23840	6920	80.1%	62.1%
25460	0	5850	-1160	1920	99150	17400	8	75.0	19618	-9279	1	27750	357.3%	281.5%	156660	17400	79.7%	62.1%
-3775	0	-3088	-7663	-7700	1113	22225	11	36.4	8450	-4677	3	6900	16.1%	281.5%	22713	22225	46.5%	62.1%
-9950	-6225	0	-1600	975	-4725	17775	9	44.4	4760	-4745	3	6000	-78.8%	281.5%	11075	17775	26.1%	62.1%
0	0	-3100	540	1310	3310	7850	10	50.0	3106	-2444	2	5400	61.3%	281.5%	7490	12590	19.6%	62.1%
0	0	4700	0	1225	-1913	10700	8	50.0	2713	-3191	3	7500	-25.5%	281.5%	-13250	25750	-24.9%	62.1%
1770	3360	-110	2760	-1470	7590	1830	46	58.7	643	-514	3	2700	281.1%	281.1%	-27320	40840	-44.6%	-44.6%
9725	-10200	-2750	8225	-6600	74175	23875	283	36.7	2863	-1246	8	27000	274.7%	274.7%	76850	137800	28.7%	28.7%
-2900	3638	6375	-2750	-3400	24738	6800	14	35.7	8608	-2031	4	6900	358.5%	271.2%	57250	22950	136.4%	65.9%
-810	2440	-4700	-2060	-2710	2170	11440	18	38.9	2460	-1369	7	2400	90.4%	271.2%	17370	11770	119.0%	65.9%
15170	0	15050	-8200	5000	81820	14120	9	66.7	17357	-7465	2	24750	330.6%	271.2%	109930	69070	73.0%	65.9%
25460	-10930	260	-8090	-5760	79750	24520	15	40.0	18377	-3390	5	27750	287.4%	271.2%	97010	24520	57.5%	65.9%
0	-3213	10338	-4600	1450	12713	9450	22	40.9	4097	-1858	3	7500	169.5%	271.2%	26075	14850	57.2%	65.9%
0	740	-20	0	-355	3135	930	12	50.0	813	-291	2	3000	104.5%	271.2%	1920	7640	10.5%	65.9%
-600	1550	-75	-475	75	-2175	4050	28	28.6	506	-311	10	2250	-96.7%	271.2%	-10900	12575	-79.6%	65.9%
0	14217	0	3305	2113	145601	0	8	100.0	18200	0	0	30750	473.5%	263.3%	163548	34507	59.6%	45.4%
25460	0	5850	-70	3010	101330	17400	8	75.0	19800	-8735	1	27750	365.2%	263.3%	141740	25020	57.3%	45.4%
0	3180	2380	-2810	-170	1670	7890	14	42.9	2750	-1857	3	4200	39.8%	263.3%	19820	9740	52.9%	45.4%
-22463	0	0	-2063	1175	-9938	24525	9	44.4	4803	-5822	3	6000	-165.6%	263.3%	16525	24525	30.6%	45.4%
0	0	3963	0	1225	-2813	9300	10	40.0	1944	-1765	3	7500	-37.5%	263.3%	11175	26475	16.6%	45.4%
105	0	225	0	-3145	-2000	22265	10	50.0	6065	-6465	2	10500	-19.0%	263.3%	13535	34050	14.5%	45.4%
1893	0	1803	-974	-302	750	2453	9	44.4	1235	-836	3	2400	31.3%	263.3%	-5992	14022	-28.0%	45.4%
10540	-1995	0	-2213	0	11861	4208	5	40.0	8600	-1780	2	2400	494.2%	256.3%	32866	4555	188.9%	36.5%
0	-5863	0	-5025	0	30263	10888	4	50.0	20575	-5444	2	6900	438.6%	256.3%	47450	16713	94.9%	36.5%
0	0	0	0	81015	94120	0	2	100.0	47060	0	0	24750	380.3%	256.3%	84895	23450	47.3%	36.5%
0	0	0	0	23675	41325	0	2	100.0	20663	0	0	12000	344.4%	256.3%	31955	19350	36.7%	36.5%
0	0	0	0	38205	53405	8555	3	66.7	30980	-8595	1	27750	192.5%	256.3%	54190	10250	26.9%	36.5%
5563	-8775	0	0	0	4975	8775	5	40.0	8594	-4071	2	6000	82.9%	256.3%	7438	10938	17.1%	36.5%
0	0	0	1675	0	7188	4463	4	75.0	3883	-4462	1	7500	95.8%	256.3%	-3325	13050	-6.1%	36.5%
0	0	0	0	0	-5506	5506	3	33.3	238	-2871	1	5400	-102.0%	256.3%	-10456	19338	-26.7%	36.5%
25450	3000	-320	-1900	-5390	96660	10370	11	63.6	16730	-5091	2	27750	348.3%	255.2%	111230	24100	59.4%	35.1%
0	9656	0	-302	-5170	118012	12218	10	60.0	23404	-5603	3	30750	383.8%	255.2%	119293	30446	57.5%	35.1%
-2713	0	-2200	-1600	-1650	4113	8163	12	41.7	3530	-1937	3	4500	91.4%	255.2%	10325	8163	34.0%	35.1%
3063	0	5725	0	500	25975	150	9	88.9	3266	-156	1	7500	346.3%	255.2%	7275	23625	14.4%	35.1%
0	3320	1790	-1820	-2920	-2830	10450	12	41.7	2818	-2420	4	4200	-67.4%	255.2%	220	10450	0.8%	35.1%
1550	0	-965	0	-915	10020	2775	9	55.6	3319	-1649	2	5400	185.6%	255.2%	-3175	17715	-8.7%	35.1%
-8325	-14300	1263	-12263	-5925	-4675	39550	12	41.7	8033	-6414	2	6900	-67.8%	255.2%	-4438	39550	-9.5%	35.1%
0	506	-1838	-2231	0	-2306	9169	13	46.2	2509	-2484	2	9000	-25.6%	255.2%	-13463	29663	-22.2%	35.1%
0	50963	0	0	11125	71375	0	3	100.0	23792	0	0	17250	413.8%	249.6%	126775	27125	215.1%	111.1%
0	0	0	0	63795	66600	0	2	100.0	33300	0	0	24750	269.1%	249.6%	113365	28755	134.1%	111.1%
1795	0	0	373	-1396	543	1587	5	60.0	1176	-1493	1	2400	22.6%	249.6				



Rank by % Chng Col.17 (1)	System Name (2)	System # Day Trd. (3)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----->					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
					(6)											
					2004	2005	2006	2007	2008							
	Simple Harmony	571	Cotton	12/05	n/a	0	-1250	-9455	7730	0	3355	-3685	0	0	0	0
26	Fujiko.N	524	* Mini S&P	12/05	n/a	-1250	-4325	675	5413	-800	63	713	38	-763	5725	838
27	Black Gold	333	Crude	1/01	7730	-1830	12500	21820	26665	0	0	39125	0	0	0	0
28	Impetus SP	589	* S&P	12/06	n/a	n/a	-2650	35825	76025	-250	-1800	15525	750	7025	22175	3450
29	Compass	278	T Note	3/98	-2380	350	2800	5160	14130	2180	0	-4240	1940	0	220	9010
	Compass	278	\$ Index	3/98	4430	-1340	-400	4840	6910	-250	-3050	370	4440	0	0	8690
	Compass	278	Bonds	3/98	-9970	-480	9970	17290	3430	-860	-640	610	-1210	0	-2870	13830
	Compass	278	Heat Oil	3/98	-2468	18946	-35629	26246	107032	31912	-5939	7127	0	26376	0	51013
	Compass	278	Jap Yen	3/98	-6900	6138	-10302	-2199	8502	5725	0	1613	2163	-5675	0	338
	Compass	278	Copper	3/98	4624	2938	15200	-15888	46699	-4263	-1213	-1938	2988	0	0	44013
	Compass	278	Coffee	3/98	19	-1574	2137	1276	-3939	-3713	356	0	-10913	-1894	0	2813
30	Belly Trader	234	Pork Bellies	12/95	-10492	-3132	-112	3988	-8808	-756	-2424	-2788	4348	0	2632	2092
31	STC S&P DayTrade	258	* S&P	4/97	17925	-7025	-7150	5475	66025	5275	-1200	3150	-8700	22700	4225	24125
32	I-Master	366	Mini Russell	11/01	81625	5750	-52650	69625	215610	17200	-5750	26425	20875	3650	21805	8015
	I-Master	366	S&P	11/01	-32525	-67625	-8000	62750	162000	2325	8150	36975	20725	17600	29325	38075
	I-Master	366	Nasdaq	11/01	-19400	-52550	-9125	-22850	36325	5000	-750	4150	3350	-15950	8675	12350
33	Impetus	415	* Mini Russell	1/03	4075	-625	3225	5635	17280	-1465	-1720	2530	-1735	2855	8565	855
34	CatsCan IV	563	Euro C	11/06	n/a	n/a	2513	8390	28438	475	-7125	88	13750	-775	0	19025
	CatsCan IV	563	\$ Index	11/06	n/a	n/a	2030	4210	7040	-760	-1900	-230	4660	-670	0	5690
	CatsCan IV	563	T Note	11/06	n/a	n/a	-1710	9000	6500	2000	-2110	-150	2740	-590	-5480	7430
	CatsCan IV	563	Nat Gas	11/06	n/a	n/a	17560	-23790	64320	0	23000	-10470	41490	0	19880	-20790
	CatsCan IV	563	Coffee	11/06	n/a	n/a	2531	-8643	188	-3300	3169	-6300	-5831	-1575	0	10294
	CatsCan IV	563	Euro \$	11/06	n/a	n/a	-1075	-5125	1150	475	-500	-25	-225	-850	-900	2300
35	Mechwarrior	480	S&P	12/04	-2425	16225	39000	2100	132225	10225	-18275	17800	8175	34650	37250	15925
36	GK Grain Trader I	489	Wheat	11/04	0	1088	-4713	8725	4350	0	-4675	0	0	0	0	0
	GK Grain Trader I	489	Corn	11/04	0	613	-2725	1463	15525	0	0	8463	0	0	0	0
	GK Grain Trader I	489	Rough Rice	11/04	-1335	-250	-4675	-3045	15625	14785	0	0	-3585	0	0	0
37	Turtle Trading System	249	Jap Yen	1/90	1586	-775	-9526	2062	87	88	0	-3000	1075	-5575	0	8700
	Turtle Trading System	249	Crude	1/90	-90	2220	-1310	19130	117300	0	27960	-7760	7380	0	48420	0
	Turtle Trading System	249	Copper	1/90	-3488	7575	15438	17037	44738	-3950	175	-4200	5063	0	0	44013
	Turtle Trading System	249	B Pound	1/90	8173	-1869	1110	-5965	14663	-1975	0	-75	6113	-1750	0	12475
	Turtle Trading System	249	Coffee	1/90	1201	5270	-2589	-8382	-5027	-5344	506	-3413	-5288	-1613	0	8194
	Turtle Trading System	249	Bonds	1/90	-5800	220	1980	-3430	2900	370	-710	-40	600	-580	-5880	9210
38	Universal 2.0	468	Crude	11/03	5390	-2530	7990	26130	97510	8980	8560	6260	7660	5700	27110	4780
	Universal 2.0	468	Nat Gas	11/03	16440	1770	18180	17650	66620	4770	4030	380	13530	3430	12290	3360
	Universal 2.0	468	Soybeans	11/03	4215	3500	-3200	8925	11030	-6330	8340	-840	6375	6990	-1320	1970
	Universal 2.0	468	Silver	11/03	4795	-2070	-2715	-10250	43355	-5865	85	430	16330	13795	13630	4905
	Universal 2.0	468	Euro C	11/03	-5061	-4037	-10415	-4674	14776	175	638	1713	4200	-1213	11850	-1050
	Universal 2.0	468	T Note	11/03	4810	-1140	-1210	-4820	-7120	-10	-1750	-2160	-780	-3550	-1110	2110
39	DirecTrend	400	Euro C	9/02	12287	4925	-1063	1926	22125	3775	0	-3888	5200	0	0	23238
	DirecTrend	400	Nat Gas	9/02	6920	-10280	29550	-11450	69430	0	23000	-21020	12590	0	19880	0
	DirecTrend	400	\$ Index	9/02	6720	-1730	-780	440	4780	540	0	-1250	3260	-1520	0	6060
	DirecTrend	400	Crude	9/02	4630	-1220	-810	18440	97060	0	27950	-8620	0	0	41650	0
	DirecTrend	400	Jap Yen	9/02	-9989	4124	-863	-1701	14487	0	0	-3363	-1038	-150	0	13925
	DirecTrend	400	T Note	9/02	-2990	-1780	290	3660	3000	0	-1270	0	1050	-340	-6420	5470
	DirecTrend	400	Coffee	9/02	-2100	15357	3224	-3244	-7368	-2213	-206	-4781	0	0	0	7369
	DirecTrend	400	F Note	9/02	-835	-1115	-670	480	1650	0	0	-405	-115	95	-1550	2010
	DirecTrend	400	Euro \$	9/02	-975	-800	100	-2600	1725	0	0	-775	0	-775	-625	1575
	DirecTrend	400	S Franc	9/02	10000	-9064	-3088	-3176	11976	0	0	0	5725	-2925	0	7063
40	USOne	308	Bonds	5/00	-2788	-3525	-550	-1806	6819	0	0	0	0	2956	0	0
	USOne	308	T Note	3/02	2225	-4506	-1003	-744	4475	0	0	0	0	0	-1294	0
41	Dual Thrust	562	SP Midcap	8/07	n/a	n/a	0	42550	240350	-44100	12200	-68250	33000	73300	96000	14400
	Dual Thrust	562	Gold	8/07	n/a	n/a	0	10590	30380	1930	-7730	8690	0	14830	6510	5320
	Dual Thrust	562	Mini Russell	8/06	n/a	n/a	7800	11640	24365	-1725	-850	-340	3290	3520	8160	-3020
	Dual Thrust	562	Unleaded	8/06	n/a	n/a	-6967	53461	52047	11134	-6052	24213	-15968	-7342	30979	-11046
	Dual Thrust	562	Silver	8/07	n/a	n/a	0	-5175	75855	-1580	9650	9405	17845	14560	-9080	9365
	Dual Thrust	562	Nat Gas	8/06	n/a	n/a	24600	96310	113830	7690	-10130	-460	20970	9120	9520	4840
	Dual Thrust	562	Euro C	8/06	n/a	n/a	1837	10050	41376	-4088	-450	1988	12913	0	0	23238
	Dual Thrust	562	S&P	8/06	n/a	n/a	1450	27200	23375	-8600	-14125	5375	1875	6025	57400	-9950
	Dual Thrust	562	Crude	8/06	n/a	n/a	-3260	21600	-16490	10640	8220	15150	-6740	-24250	-38560	-12830
42	Catscan III Const.	422	\$ Index	5/03	-500	5750	-2910	2720	6590	-3130	-120	-180	4010	-1400	0	8490
	Catscan III Const.	422	Euro C	5/03	-5076	2986	3999	11339	16651	-125	-5650	488	11913	0	0	19963
	Catscan III Const.	422	T Note	5/03	7340	3790	-5810	5370	-950	1470	-1230	0	90	-980	-2300	7800
	Catscan III Const.	422	Jap Yen	5/03	-3725	5451	1226	8526	15427	3638	0	-4100	663	0	0	15138
	Catscan III Const.	422	F Note	5/03	-410	425	-2360	1450	3535	795	0	-550	-125	0	-255	2905
	Catscan III Const.	422	S Franc	5/03	-4602	3624	-476	-5488	6536	-313	-2000	-513	8113	-1938	0	6050
	Catscan III Const.	422	Euro \$	5/03	-275	-1775	-2925	-4125	-1900	-600	275	-225	-200	-1375	-1725	1200
43	Waverider	339	Nat Gas	5/01	-20285	16070	29855	13800	-7125	-2175	-2175	-2175	0	0	0	0
	Waverider	339	Cotton	5/01	13930	-1555	2785	475	-11940	0	-2175	0	0	0	0	0
	Waverider	339	Live Hogs	5/01	-5470	5830	-2358	-3350	3400	0	-1375	0	-4150	0	0	0
	Waverider	339	Coffee	5/01	-12450	7931	-8981	-2888	8775	0	0	13481	-2175	0	0	0
	Waverider	339	Silver	5/01	6695	-8925	4955	-17400	25775	-2175	0	-2780	0	0	0	0
	Waverider	339	Euro C	5/01	4388	2713	-12825	-3325	-1375	-4038	0	-6838	0	0	0	0

					©2009 MASTER PERFORMANCE TABLE												Combined	
Dec 2008	Jan 2009	Feb 2009	Mar 2009	Apr 2009	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)
14325	0	-860	0	-3410	9725	4270	5	40.0	8870	-2672	2	5400	180.1%	249.6%	-7245	17360	-39.3%	111.1%
2113	1000	-525	4125	913	13438	4550	242	44.2	485	-285	7	5400	248.8%	248.8%	6025	11013	31.9%	31.9%
0	0	0	29445	0	68570	0	2	100.0	34285	0	0	27750	247.1%	247.1%	92190	12460	39.5%	39.5%
17050	8750	-7900	250	275	65300	12425	149	57.0	1798	-1364	4	27000	241.9%	241.9%	110575	12425	169.5%	169.5%
0	1670	-3030	-1770	330	6310	8950	24	45.8	2125	-1311	5	4200	150.2%	240.4%	29470	15200	61.9%	25.8%
-4260	3690	2540	-5560	-4740	1870	10690	28	28.6	2668	-975	7	2400	77.9%	240.4%	14090	23140	51.8%	25.8%
0	8740	3270	-7060	4110	17920	11270	27	44.4	3558	-1648	3	5400	331.9%	240.4%	26740	37640	43.7%	25.8%
0	462	0	21	1386	112358	16388	20	45.0	16654	-3412	4	30750	365.4%	240.4%	121943	36397	35.0%	25.8%
0	3325	10138	-6588	-1313	9725	8113	17	35.3	4783	-1725	6	7500	129.7%	240.4%	19563	24613	23.0%	25.8%
0	3813	-7150	-150	12625	48725	8163	18	22.2	16841	-1326	7	17250	282.5%	240.4%	44600	51150	22.8%	25.8%
-1575	-244	4819	0	-2681	-13031	16163	32	25.0	2663	-1431	6	9000	-144.8%	240.4%	-32850	44644	-32.2%	25.8%
0	1784	1780	0	1984	8652	6740	13	61.5	2176	-1747	4	3600	240.3%	240.3%	-2428	42760	-5.0%	-5.0%
10900	-950	950	13400	-10725	63150	14575	106	41.5	3772	-1657	8	27000	233.9%	233.9%	232088	43450	70.2%	70.2%
3140	1995	2785	-1645	5420	103915	30100	89	60.7	3703	-2748	3	45000	230.9%	232.7%	496989	87500	145.6%	79.0%
-2825	13375	15000	-24825	22775	176675	30100	87	65.5	5818	-5160	4	54000	327.2%	232.7%	248750	168375	60.7%	79.0%
7950	11350	-1551	-14100	6075	26549	32025	92	54.3	3208	-3180	6	33000	80.5%	232.7%	44824	127775	17.9%	79.0%
5790	-640	-1790	620	-1725	12140	3615	164	50.6	507	-369	8	5250	231.2%	231.2%	27990	5465	83.1%	83.1%
0	10638	10550	-625	-3925	42075	8613	20	40.0	7611	-1568	4	6900	609.8%	230.8%	55975	9400	324.5%	107.5%
0	2330	-1780	0	-680	6660	2890	14	28.6	3748	-835	5	2400	277.5%	230.8%	13150	4000	219.2%	107.5%
0	450	-4370	0	3800	3720	7270	17	41.2	2776	-1573	4	4200	88.6%	230.8%	13670	7270	130.2%	107.5%
7390	-8240	7230	5370	-610	64250	21640	18	50.0	11893	-4754	5	24750	259.6%	230.8%	61840	33540	99.9%	107.5%
2081	-2344	3825	-1613	-1031	-2625	13838	19	36.8	3072	-2007	5	9000	-29.2%	230.8%	-7088	27694	-31.5%	107.5%
-625	1475	-625	-675	325	150	2500	24	29.2	686	-274	10	2250	6.7%	230.8%	-4550	6725	-80.9%	107.5%
8200	-2200	6250	-7450	6475	117025	28125	123	56.1	4345	-3385	4	54000	216.7%	216.7%	190200	35175	78.3%	78.3%
0	9624	0	0	0	4949	4675	2	50.0	9624	-4675	1	5400	91.6%	214.9%	19074	4888	77.1%	52.3%
7063	0	0	0	0	15525	0	2	100.0	7763	0	0	4500	345.0%	214.9%	14875	2725	72.1%	52.3%
4425	0	0	0	0	15625	3585	3	66.7	9605	-3598	1	6900	226.4%	214.9%	6320	9305	20.0%	52.3%
0	-2225	8625	0	800	8488	7500	11	54.5	3617	-2637	2	7500	113.2%	214.0%	72413	21788	49.3%	24.1%
25460	-2420	-4190	0	-3410	91440	10020	9	44.4	27305	-3531	4	27750	329.5%	214.0%	142480	17570	26.2%	24.1%
0	2813	0	0	10100	54013	7975	7	71.4	12433	-4060	1	17250	313.1%	214.0%	84413	23700	25.0%	24.1%
963	-3238	-7850	-2700	-381	1581	14169	13	30.8	5635	-2332	5	4500	35.1%	214.0%	16925	54169	19.2%	24.1%
1444	0	0	-1800	-1481	-8794	15150	14	21.4	4325	-1977	4	9000	-97.7%	214.0%	-3638	85163	-2.1%	24.1%
0	4570	300	-4720	2980	6100	6610	12	50.0	3005	-1988	3	5400	113.0%	214.0%	24660	25800	23.3%	24.1%
17870	6180	-2670	-2660	2610	90380	8770	36	61.1	5475	-2146	2	27750	325.7%	209.3%	141390	11720	91.3%	56.1%
9480	4570	-2170	7470	-2450	58690	3860	39	61.5	3160	-1139	3	24750	237.1%	209.3%	119030	40950	86.1%	56.1%
-1660	-1540	-1175	-2255	2000	10555	9300	42	47.6	1873	-1222	3	10500	100.5%	209.3%	20890	9300	35.6%	56.1%
-2670	-3540	-1885	-3325	2325	34215	18075	39	48.7	3930	-2021	4	15000	228.1%	209.3%	26500	40145	31.6%	56.1%
-675	2550	-2875	-8113	-638	6563	13000	34	44.1	2338	-1499	3	6900	95.1%	209.3%	-13550	31750	-35.2%	56.1%
-1280	-780	-580	-2970	-1050	-13910	14700	42	28.6	443	-641	7	4200	-331.2%	209.3%	-15090	20830	-64.3%	56.1%
-7938	0	0	0	0	20388	7938	5	60.0	10738	-5913	1	6900	295.5%	205.7%	43975	11813	94.4%	46.4%
15170	0	15050	0	10290	74960	21020	7	85.7	15997	-20985	1	24750	302.9%	205.7%	122340	41450	73.2%	46.4%
-2980	0	-130	-4140	0	-160	7250	8	37.5	3287	-2004	3	2400	-6.7%	205.7%	11650	7250	71.9%	46.4%
25460	0	5850	400	0	92690	8620	6	83.3	20262	-8562	1	27750	334.0%	205.7%	122720	19720	65.5%	46.4%
0	3338	1638	0	-1163	13188	4550	7	42.9	6300	-1434	3	7500	175.8%	205.7%	4963	20875	9.8%	46.4%
0	2000	0	0	0	490	6980	7	42.9	2840	-2011	3	4200	11.7%	205.7%	1540	8340	5.4%	46.4%
0	-413	0	-3563	0	-3806	7200	6	16.7	7369	-2239	3	9000	-42.3%	205.7%	-1613	21994	-2.7%	46.4%
0	0	655	0	-770	-80	1975	7	42.9	920	-711	2	3000	-2.7%	205.7%	-2110	4780	-10.4%	46.4%
0	0	1575	0	0	975	2175	5	40.0	1575	-725	3	2250	43.3%	205.7%	-2000	5450	-13.2%	46.4%
-5650	-10000	0	0	0	-5788	15650	5	40.0	6394	-6192	2	6000	-96.5%	205.7%	-8100	17238	-20.0%	46.4%
0	11659	0	0	0	14616	0	2	100.0	7308	0	0	5400	270.7%	203.1%	16228	15081	32.8%	37.6%
0	6175	0	0	0	4881	1294	2	50.0	6175	-1294	1	4200	116.2%	203.1%	9966	10397	32.7%	37.6%
52350	27550	32100	-49700	5450	184300	110950	165	54.5	7270	-6253	7	48000	384.0%	203.0%	298300	126350	355.1%	364.4%
-13440	7560	3710	450	-5360	22470	13440	36	44.4	3901	-1993	4	9750	230.5%	203.0%	47330	13440	277.4%	364.4%
6550	5	1015	3750	-2340	18015	11905	105	50.5	1631	-1317	5	9600	187.7%	203.0%	46235	12545	175.1%	364.4%
4339	14259	-5754	13801	-8102	44461	24276	56	42.9	6022	-3134	5	26250	169.4%	203.0%	112745	24276	156.2%	364.4%
3555	-15995	-5840	-6650	-5170	20065	36080	103	43.7	2804	-1830	5	15000	133.8%	203.0%	37025	36080	141.0%	364.4%
13790	7510	7630	340	7050	77870	26020	156	55.8	2333	-1816	6	24750	314.6%	203.0%	257270	26020	120.1%	364.4%
16088	0	12825	0	7063	69575	4538	10	60.0	12800	-1806	2	6900	1008.3%	203.0%	73150	15775	38.2%	364.4%
0	-29225	-15575	6675	41425	41300	59200	21	42.9	16928	-9274	5	54000	76.5%	203.0%	55325	59200	37.3%	364.4%
16730	-7260	6540	-330	5340	-27350	90370	107	41.1	3574	-2928	9	27750	-98.6%	203.0%	6140	90370	-8.2%	364.4%
-670	2580	-430	-2660	-1630	4860	6670	17	35.3	2950	-1168	5	2400	202.5%	201.9%	18140	11450	124.2%	52.2%
-2713	6013	3863	-4400	-1563	27788	9513	20	35.0	7648	-1981	5	6900	402.7%	201.9%	49300	24013	117.5%	52.2%
0	4650	3850	-1970	2010	13390	4420	15	60.0	2438	-1425	2	4200	318.8%	201.9%	22690	11130	88.8%	52.2%
0	-4263	10425	-3738	-2363	15400	9288	17	29.4	6993	-1629	4	7500	205.3%	201.9%	26388	10525	57.8%	52.2%
0	740	-20	0	-355	3135	9300	12	50.0	813	-291	2	3000	104.5%	201.9%	1920	7640	10.5%	52.2%
-3288	600	38	-1225	-2363	3163	6325	15	33.3	3168	-1265	5	6000	52.7%	201.9%	-4650	19675	-12.7%	52.2%
-600	1550	-525	-475	75	-2625	4050	28	25.0	525	-300	8	2250	-116.7%	201.9%	-11300	12525	-82.6%	52.2%
0	0	0	81070	0	74545	6525	5	20.0	83325	-2195	3	24750	301.2%	199.3%	130565	34675	65.3%	21.6%
0	13505	-1295	0	-1065	8970	2360	4	25.0	13505	-1512	2	5400	166.1%	199.3%	13395	14115	30.7%	21.6%
0	0	0	0	5315	-210	5525	4	25.0	5315	-1842	3	2700	-7.8%					

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)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
44	Waverider	339		Bonds	5/01	-9088	-5363	-2169	1081	-2172	0	0	0	-2028	0	-4181	0
	Waverider	339		Soymeal	5/01	-5585	7775	-3185	-6785	-2190	0	-2175	575	0	0	0	0
	Dynamic Breakout Sys	240		Jap Yen	3/96	-2713	10538	-6714	2851	7600	-1500	0	-2275	1025	-1450	0	13763
	Dynamic Breakout Sys	240		Live Cattle	3/96	6692	-1228	6808	-528	10432	1268	0	-1152	0	2888	0	5124
	Dynamic Breakout Sys	240		Crude	3/96	5600	-8170	3030	11860	104300	0	27960	-14350	11150	0	48420	0
45	Dynamic Breakout Sys	240		Copper	3/96	7737	7662	23813	13138	29912	-5350	-638	-2588	-1575	-3225	0	32775
	Dynamic Breakout Sys	240		S Franc	3/96	7114	-3688	-1325	-8002	-4676	1938	-2888	-3313	6863	-3663	-3150	3750
	Dynamic Breakout Sys	240		Cotton	3/96	310	-470	-690	-4120	-880	-1575	-2300	-2500	0	6170	0	5370
	Dynamic Breakout Sys	240		Bonds	3/96	590	-2570	2300	4370	-2590	2470	0	-4500	580	0	-2700	6290
	Advent	365		Nat Gas	1/02	-21910	-5640	34210	-43300	112980	0	23010	-14130	41500	0	19870	0
46	Advent	365		Crude	1/02	-850	-10360	-4240	30500	102010	0	27950	0	-18760	0	48430	0
	Advent	365		O. Juice	1/02	2701	-3009	6998	-3104	2483	0	90	-3105	0	0	1410	0
	Advent	365		Cotton	1/02	-5850	-4935	-1345	3430	12245	0	-190	0	0	9915	0	5370
	Advent	365		T Note	1/02	5300	-15390	-6660	3010	-1750	980	0	-3170	1120	0	-7580	3830
	Advent	365		Coffee	1/02	2419	13370	-13200	-11625	675	0	1894	-5044	0	0	0	6975
47	Advent	365		S Franc	1/02	1173	-939	-7989	-4450	-4364	350	-2888	-3713	5250	0	0	10250
	Advent	365		Jap Yen	1/02	-11901	7249	-10626	-8526	-12825	1250	0	0	4125	-10138	-3575	-3575
	Dollar Trader for Curr.	236		Jap Yen	1/96	5401	7562	-4650	13850	21152	1150	0	-425	2763	-800	0	12838
48	Dollar Trader for Curr.	236		Euro C	1/99	4675	-4051	-5414	14863	388	-7725	-1225	1150	10588	-3075	0	16913
	CatsCan IV Const	564		\$ Index	11/06	n/a	n/a	2030	3590	7700	-760	-680	-1620	4660	-1280	0	6240
	CatsCan IV Const	564		Euro C	11/06	n/a	n/a	2513	15625	6264	188	-10200	88	13750	-5725	0	12363
	CatsCan IV Const	564		T Note	11/06	n/a	n/a	-3000	9060	10160	3200	-1370	0	2900	-880	-5480	7430
	CatsCan IV Const	564		Nat Gas	11/06	n/a	n/a	17560	-23790	64320	0	23000	-10470	41490	0	19880	-20790
49	CatsCan IV Const	564		Coffee	11/06	n/a	n/a	2531	-8643	188	-3300	3169	-6300	-5831	-1575	0	10294
	CatsCan IV Const	564		Euro \$	11/06	n/a	n/a	-1075	-4700	1200	350	-125	25	-175	-825	-900	2300
	Dynamic MovAvgCross	303		Crude	8/99	21610	830	-10040	6860	90770	0	27950	0	-5860	0	48430	0
	Dynamic MovAvgCross	303		Nat Gas	8/99	10830	-32540	-41760	-10560	53920	0	23000	-40820	14790	0	19880	0
	Dynamic MovAvgCross	303		T Note	8/99	9090	-8400	1040	-1480	-1800	1040	0	-3170	1120	0	-3660	-260
50	Dynamic MovAvgCross	303		Jap Yen	8/99	-16140	-225	-10713	-11351	9250	2450	0	0	4125	-3925	0	11288
	Dynamic MovAvgCross	303		Cotton	8/99	-4590	1980	1265	-1525	11160	0	-190	-20	0	7285	0	5370
	Dynamic MovAvgCross	303		Bonds	8/99	7750	-4430	7420	-6650	-19880	1660	0	-3500	1200	0	-3340	-8870
	Dynamic MovAvgCross	303		S Franc	8/99	5749	-6188	1512	-4738	-10126	-2975	-900	0	-1925	0	0	10250
	25X25	275		Bonds	6/98	4610	-1840	-3440	5690	14740	0	0	-2570	0	-1170	-1920	10790
51	Aberration	207		Euro C	12/98	5162	224	-6739	-6127	21464	5100	-550	0	4338	0	0	23238
	Aberration	207		Cotton	12/93	7105	-6290	-240	-3270	5205	0	0	0	0	4675	0	5370
	Aberration	207		Crude	12/93	8820	-4570	-5410	21280	87650	0	27960	-15130	0	0	41610	0
	Aberration	207		T Note	12/93	-2890	-8860	2440	1400	2470	0	0	-4000	430	0	-2140	3840
	Aberration	207		B Pound	12/93	6418	-5201	4382	-9564	17363	0	0	0	3288	0	0	16438
52	Aberration	207		Coffee	12/93	-5719	8851	-2532	-8851	-3657	0	0	-6713	0	0	0	6300
	Aberration	207		S Franc	12/93	3412	-1375	-9439	-4113	3625	-913	0	0	2425	0	0	10250
	Amos' Root	307		Euro C	5/00	2113	8400	-6738	11388	27575	3513	-2900	-2863	0	0	0	34925
	Amos' Root	307		Jap Yen	5/00	-11288	2463	6088	-2263	1988	0	0	0	0	-1775	0	0
	Mechwarrior-ES	485		Mini S&P	12/04	-588	813	5138	-2713	25088	2688	-2913	2063	2063	4550	6638	2150
53	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	-1138	-50	1213	75	700	2050	-338	-875	3438	750
	Super Turtle	561		Nat Gas	12/05	n/a	n/a	58855	-8100	4445	0	0	8640	0	0	0	0
	Super Turtle	561		Copper	12/05	n/a	n/a	27363	-2938	-11575	1875	-3525	0	0	0	0	0
	Super Turtle	561		Sugar	12/05	n/a	n/a	1544	4441	-661	0	0	-366	-1430	0	0	0
	Super Turtle	561		T Note	12/05	n/a	n/a	2056	-850	604	0	-1571	-1543	0	0	-208	-4246
54	Super Turtle	561		Jap Yen	12/05	n/a	n/a	-7625	8925	-12837	0	-2837	-1775	0	-6050	0	0
	Super Turtle	561		Cotton	12/05	n/a	n/a	1645	-5775	3760	0	-1020	-2550	0	0	0	0
	Super Turtle	561		Euro C	12/05	n/a	n/a	-10238	-5225	12963	3750	-3275	-3163	0	0	0	0
	HO - No2	607		Heat Oil	11/07	n/a	n/a	n/a	0	61360	0	0	-11663	0	0	0	0
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	-6865	40980	3375	1380	4780	765	-1600	21755	2990
55	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	-1145	14115	2720	-250	1265	-240	-2020	6775	1830
	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	-2300	19788	3075	725	3025	338	-2588	9875	250
	Hong Kong imoney	649	*	Mini S&P	10/08	n/a	n/a	n/a	n/a	5500	n/a	n/a	n/a	n/a	n/a	1125	2225
	AxSym	425	*	Mini S&P	3/03	-17388	1775	-8150	-9088	1738	1825	-50	113	-350	150	6188	425
	LPR Quantitative S2	637	*	Mini S&P	3/08	n/a	n/a	n/a	n/a	8650	525	-60	225	990	625	3880	-800
56	Zeeport	367	*	S&P	12/01	-9525	-17375	15600	27175	67700	5575	3350	3975	10275	19150	28400	9175
	Zeeport	367	*	Nasdaq	12/01	-32250	-25880	-17225	275	-13850	-5775	-6700	-14800	-5950	6350	10625	11975
	Theta	309		Crude	6/00	9780	-15935	8350	-5740	52505	0	0	37055	0	0	0	0
	Theta	309		Jap Yen	6/00	1200	11488	-7725	-2713	1863	-2213	0	-100	0	0	0	0
	Theta	309		Coffee	6/00	-6038	-919	-4613	-450	-1575	0	-75	-2663	0	0	0	0
61	Theta	309		S Franc	6/00	3338	88	-6813	-3638	5588	-2463	-5988	-2325	0	0	0	0
	Theta	309		Bonds	6/00	363	-200	-1300	-1169	-17734	0	-403	-1825	-1934	-3247	0	-1634
	Theta	309		Wheat	6/00	-7425	-9050	263	6925	-36175	0	106	-9713	-9869	-16100	0	0
	Samurai_7	281		Nat Gas	5/98	34910	18620	14290	30590	61640	10970	2250	-10190	15660	11090	3970	5020
	Samurai_7	281		Bonds	5/98	8160	340	8830	-3690	14570	2510	-2600	-1860	-70	1050	0	8490
62	Samurai_7	281		Heat Oil	5/98	1827	-5267	3549	33801	69498	14167	-2255	-4452	1193	12831	2066	3696
	Samurai_7	281		Cotton	5/98	15760	1010	-3105	-8550	8225	-1785	495	1710	170	2765	5510	1655
	Samurai_7	281		S Franc	5/98	-6000	-488	-17113	6364	14775	-1563	3450	1275	-1663	1650	1988	2125
	ATS-6400	362		T Note	1/01	-416	-2985	6681	1219	-2321	4284	-2043	0	5456	-763	-3456	-1053
	Directional Movement	82		\$ Index	1/87	-1910	-4170	-2670	3820	9890	-310	-50	-340	3780	-3280	0	8380



															Combined			
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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 Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
0	11006	0	0	0	4797	6209	5	20.0	13706	-2227	3	5400	88.8%	199.3%	-6328	23563	-14.5%	21.6%
9405	0	-1805	-2255	0	3745	4060	5	40.0	4990	-2078	2	6000	62.4%	199.3%	-12525	23945	-25.8%	21.6%
0	0	11763	0	-3138	18188	4200	11	45.5	5325	-1412	2	7500	242.5%	197.1%	74350	19713	74.4%	27.9%
0	-1920	0	444	-1524	5128	3000	11	54.5	1652	-954	2	2400	213.7%	197.1%	18680	15448	58.4%	27.9%
25460	-7700	-1580	0	-3150	86210	14350	10	40.0	28248	-4464	5	27750	310.7%	197.1%	118990	29730	32.2%	27.9%
0	150	-1575	0	10088	28063	13375	14	28.6	11381	-1751	4	17250	162.7%	197.1%	69513	30400	30.2%	27.9%
-4138	0	-3675	-1575	-1575	-11425	14025	16	18.8	4183	-1848	6	6000	-190.4%	197.1%	-2263	25363	-2.8%	27.9%
175	0	490	-1265	3625	8190	6375	12	41.7	3381	-1248	5	5400	151.7%	197.1%	-4835	25160	-6.7%	27.9%
0	4000	7030	-8680	2460	6950	8680	11	54.5	3805	-3169	2	5400	128.7%	197.1%	-7600	34730	-10.6%	27.9%
15180	0	15040	0	10300	110770	14130	7	85.7	20817	-14097	1	24750	447.6%	196.4%	118540	79120	64.6%	17.9%
25450	0	5860	0	-3170	85760	22120	7	71.4	22210	-12610	1	27750	309.0%	196.4%	106360	48910	51.7%	17.9%
1665	0	-315	0	-2310	-2565	3105	8	37.5	1055	-1146	3	3900	-65.8%	196.4%	8235	6698	28.5%	17.9%
760	0	1075	0	1270	18200	1810	8	62.5	4138	-830	1	5400	337.0%	196.4%	-4165	23760	-10.4%	17.9%
0	0	280	-3880	0	-8420	9630	9	44.4	1620	-2976	2	4200	-200.5%	196.4%	-10750	26140	-34.5%	17.9%
0	-2963	-3075	0	0	-2213	6038	5	40.0	4435	-3694	2	9000	-24.6%	196.4%	-31500	32438	-47.2%	17.9%
-22463	-3575	0	0	-3575	-20363	29613	9	33.3	5283	-6030	4	6000	-339.4%	196.4%	-21600	34488	-48.5%	17.9%
0	0	3313	0	1225	-7375	19250	9	44.4	2969	-3845	5	7500	-98.3%	196.4%	-47475	56500	-85.3%	17.9%
6850	-1325	3613	-2988	-2388	19288	5463	11	45.5	6270	-2017	2	7500	257.2%	194.9%	93913	14513	92.8%	78.7%
-4838	-6025	2863	-838	988	8775	10863	17	35.3	5983	-2466	4	6900	127.2%	194.9%	59150	20650	81.6%	78.7%
0	3170	-1230	0	1160	9660	3060	14	35.7	3676	-968	5	2400	402.5%	192.7%	16420	4170	273.7%	93.0%
0	8663	8775	-625	-6450	21025	14263	22	31.8	7388	-2044	8	6900	304.7%	192.7%	34963	14263	202.7%	93.0%
0	-2020	-5070	0	3800	2510	10420	15	40.0	3462	-2029	4	4200	59.8%	192.7%	12930	10420	123.1%	93.0%
7390	-8240	7230	5370	-610	64250	21640	18	50.0	11893	-4754	5	24750	259.6%	192.7%	61840	33540	99.9%	93.0%
2081	-2344	3825	-1613	-1031	-2625	13838	19	36.8	3072	-2007	5	9000	-29.2%	192.7%	-7088	27694	-31.5%	93.0%
-625	1475	-625	-625	325	575	2075	22	31.8	686	-282	6	2250	25.6%	192.7%	-4025	6250	-71.6%	93.0%
25450	0	5860	-7970	-5610	88250	15670	9	55.6	23500	-7343	3	27750	318.0%	191.9%	96140	25740	34.9%	11.9%
15170	0	15050	0	10290	57360	40820	7	85.7	16363	-40761	1	24750	231.8%	191.9%	63970	116390	26.1%	11.9%
0	0	4000	4840	-1380	2530	11440	15	53.3	2268	-2227	4	4200	60.2%	191.9%	2790	16910	6.7%	11.9%
0	0	7638	0	1225	22800	3925	7	85.7	4454	-3916	1	7500	304.0%	191.9%	-11425	55300	-15.4%	11.9%
540	0	-2350	-595	120	10160	5590	10	50.0	3453	-1421	3	5400	188.1%	191.9%	-13520	27030	-25.2%	11.9%
0	9370	6090	-6230	-1290	-4910	17410	13	61.5	3006	-5783	2	5400	-90.9%	191.9%	-17330	30700	-32.4%	11.9%
-13663	-7325	2413	-2763	-3825	-20713	25163	12	25.0	5154	-4019	4	6000	-345.2%	191.9%	-24850	35100	-41.8%	11.9%
12390	-4640	0	0	-2570	10310	7210	7	28.6	11590	-2580	3	5400	190.9%	190.9%	13390	15120	22.4%	22.4%
-12400	0	0	0	0	19725	12400	5	60.0	10892	-6476	1	6900	285.9%	190.9%	49788	23575	68.2%	23.5%
0	-1095	0	0	0	8950	1095	3	66.7	5023	-1102	1	5400	165.7%	190.9%	32825	18755	38.8%	23.5%
25450	0	5860	-2900	0	82850	15130	6	66.7	25220	-9049	1	27750	298.6%	190.9%	143780	30930	33.1%	23.5%
0	0	400	0	0	-1470	5710	5	60.0	1557	-3071	1	4200	-35.0%	190.9%	11830	23680	18.0%	23.5%
0	0	6669	-2675	0	23719	2838	5	60.0	9744	-2757	1	4500	527.1%	190.9%	9081	20650	12.9%	23.5%
0	-1219	0	-3563	0	-5194	6713	4	25.0	6300	-3831	2	9000	-57.7%	190.9%	-5681	77700	-4.0%	23.5%
-9950	-8713	0	0	0	-6900	18663	5	40.0	6338	-6525	2	6000	-115.0%	190.9%	-6575	25025	-7.0%	23.5%
0	0	0	0	0	32675	7625	7	28.6	20150	-1534	5	6900	473.6%	189.4%	64800	8013	102.5%	48.6%
0	0	-3625	0	0	-5400	5400	2	0.0	3763	-2700	2	7500	-72.0%	189.4%	-675	17088	-1.0%	48.6%
1825	988	150	-1413	1325	20113	4900	122	50.8	936	-631	5	10800	186.2%	186.2%	28788	9463	59.2%	59.2%
1688	513	-938	2513	475	10050	4900	281	40.6	507	-286	8	5400	186.1%	186.1%	2588	10750	14.7%	14.7%
0	0	0	0	69135	77775	3185	3	66.7	40480	-3229	1	24750	314.2%	180.1%	124335	20600	147.0%	77.4%
0	49837	-5250	-4913	0	38025	10163	7	28.6	29000	-4008	3	17250	220.4%	180.1%	52525	40263	87.0%	77.4%
0	1754	0	-1994	-385	-2422	2917	9	22.2	1146	-673	5	2400	-100.9%	180.1%	4698	3140	57.3%	77.4%
0	9021	0	-2060	-1246	-1854	8043	10	40.0	2528	3657	10	4200	-44.1%	180.1%	7527	8042	52.5%	77.4%
0	0	13175	0	1800	4313	10663	8	25.0	7519	-1788	5	7500	57.5%	180.1%	3438	12837	13.4%	77.4%
13505	0	-1930	0	-930	7075	3570	5	20.0	13505	-1608	2	5400	131.0%	180.1%	-3230	15550	-17.1%	77.4%
8788	0	0	-5813	0	288	8275	6	33.3	7187	-3516	3	6900	4.2%	180.1%	-8313	15600	-34.4%	77.4%
57196	5540	0	0	3575	54649	11663	4	75.0	22104	-11663	1	30750	177.7%	177.7%	70475	11663	152.8%	152.8%
1100	-2815	400	-3360	-710	28060	6485	54	61.1	1499	-1019	3	10500	267.2%	173.8%	27630	13095	112.8%	81.6%
560	-1530	110	-475	-375	8370	4725	52	46.2	787	-377	5	6600	126.8%	173.8%	10700	5320	69.5%	81.6%
38	-1163	-325	-1488	288	12050	5013	43	51.2	1208	-693	4	10800	111.6%	173.8%	14800	6638	58.7%	81.6%
2150	1088	675	3275	-1288	9250	1813	79	65.8	389	-406	4	5400	171.3%	171.3%	9250	1813	171.3%	171.3%
50	-2125	-825	2950	750	9100	5625	503	44.9	404	-296	10	5400	168.5%	168.5%	-29575	41113	-87.6%	-87.6%
1410	-1160	1445	1520	445	9045	2515	169	66.9	249	-342	3	5400	167.5%	167.5%	10900	2515	173.0%	173.0%
3950	-4450	-2150	5625	-2150	80725	12675	149	34.9	3485	-1036	9	27000	299.0%	167.2%	116000	48900	57.3%	4.8%
725	-2525	200	-250	-1850	-7975	36325	133	39.8	2001	-1423	7	16500	-48.3%	167.2%	-100305	152805	-81.1%	4.8%
0	0	0	98495	-7115	128435	7115	3	66.7	67775	-7190	1	27750	462.8%	159.5%	142340	27955	57.0%	8.6%
0	0	17263	0	0	14950	2313	3	33.3	17263	-1147	2	7500	199.3%	159.5%	26688	12950	39.2%	8.6%
0	23100	-2569	-2831	-2138	12825	7538	7	14.3	23100	-1717	4	9000	142.5%	159.5%	-15938	34069	-19.5%	8.6%
7688	-8888	0	-3700	-2513	-18188	18188	9	11.1	7688	-3233	4	6000	-303.1%	159.5%	-25638	27975	-47.5%	8.6%
0	11390	-2317	-3221	0	-3193	9044	8	12.5	11390	-2083	5	5400	-59.1%	159.5%	-31446	37297	-64.7%	8.6%
0	-1600	0	-400	138	-37438	37681	7	28.6	122	-7539	5	5400	-693.3%	159.5%	-48688	51213	-100.2%	8.6%
1620	1510	-100	2790	7270	51860	10780	34	58.8	3783	-1697	3	24750	209.5%	157.8%	235910	37030	85.4%	48.2%
5260	2890	-1300	-2220	2720	14870	5300	38	44.7	1867	-802	7	5400	275.4%	157.8%	45650	18750	75.7%	48.2%
19975	-3045	-105	-9521	-4074	30475	18711	30	53.3	4562	-3032	4	30750	99.1%	157.8%	119876	19908	34.9%	48.2%
-2075	2825	150	-2040	25	9405	3505	41	43.9	1333	-634	4	5400	174.2%	157.8%	20485	19325	34.0%	48.2%
-2425	6300	-2988	438	-1088	7500	4500	40											

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
		# (3)	Day Trd.			2004	2005	2006	2007	2008							
	Directional Movement	82		Euro C	1/87	6949	662	-3214	7937	17049	-1775	-10713	-388	11075	0	0	18238
	Directional Movement	82		Euro \$	1/87	-1000	-825	-2450	-3150	4400	1225	0	75	125	-1050	-1600	1500
	Directional Movement	82		Nat Gas	1/87	-26400	-10560	-5770	-62540	70860	0	23010	-6180	49450	-2400	13580	-9700
	Directional Movement	82		Copper	1/87	1175	-88	-17701	34477	49338	-3363	3988	-4150	3250	0	0	44013
	Directional Movement	82		Jap Yen	1/87	-7638	-4162	-5414	1750	-6800	1838	375	-1713	-3463	-6500	0	9538
	Directional Movement	82		Cotton	1/87	-7965	-4820	-5305	3235	3780	-1660	1025	-1845	0	7815	0	5895
	Directional Movement	82		Coffee	1/87	-1818	-13761	2418	-9751	-4465	-4050	4631	-4519	-5569	-2288	0	10031
	Directional Movement	82		Bonds	1/87	5000	1920	-430	640	-12190	-4830	-450	1480	1660	-220	-12270	9280
	Directional Movement	82		Live Hogs	1/87	-1156	2036	448	-7368	196	1084	-3472	1788	-108	2208	0	3196
65	RC Super	632	*	Mini S&P	4/08	n/a	n/a	n/a	n/a	5700	1338	1438	1375	400	1963	900	-1963
	RC Super	632	*	S&P	4/08	n/a	n/a	n/a	n/a	27150	6925	7625	6600	6650	-250	7250	-8425
66	EuroDynamics LT	445		Euro C	9/03	6338	988	2263	9250	17588	0	0	0	0	7100	8950	0
67	CTS Crash Control	511		SP Midcap	10/05	n/a	19875	24500	-38375	51950	0	3250	2725	0	-23000	76450	10075
	CTS Crash Control	511		Russell 2K	10/05	n/a	8200	43425	-49975	53180	0	0	-2650	2700	52375	10565	9840
	CTS Crash Control	511		S&P	10/05	n/a	-25975	21725	-4300	55225	0	16150	14950	-14825	0	90725	-14625
	CTS Crash Control	511		Nasdaq	10/05	n/a	4000	-7755	-6925	14560	0	0	-8975	-1900	32075	31525	0
68	Delphi Universal	509		Mini Midcap	9/05	n/a	4545	3155	11380	13395	30	1510	1660	-3040	7740	-1265	14025
69	Tuition-LT	387		Lumber	5/02	4268	3575	2893	-275	15015	0	-187	0	-1177	0	5566	0
	Tuition-LT	387		Crude	5/02	12480	-11600	-600	22890	89040	0	27950	0	-22310	0	48430	0
	Tuition-LT	387		Corn	5/02	6451	-2539	-1964	-4837	19688	0	5550	-7563	813	0	0	11625
	Tuition-LT	387		Euro \$	5/02	-1050	200	275	-2100	2225	0	0	0	25	-1025	0	1125
	Tuition-LT	387		T Note	5/02	1430	-5080	2630	140	-1110	-160	0	-3170	90	0	-3390	2450
	Tuition-LT	387		Jap Yen	5/02	-2424	10426	-8375	-3151	8149	-1163	0	0	2600	-3963	0	5325
	Tuition-LT	387		Bonds	5/02	3310	-2600	6030	-2310	-3300	0	0	-1520	480	0	-3330	2900
	Tuition-LT	387		S Franc	5/02	-3513	-2912	-8251	-7501	9824	-1688	0	0	2800	0	0	10250
70	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	56	-3131	26738	0	0	0	0	0	0	0
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	-1604	-1663	4978	0	0	0	0	331	0	0
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	31650	-15313	-16513	-7400	0	-9700	0	0	0	0
	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	375	1813	14150	0	0	-3588	0	0	0	15000
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	690	-3755	14850	0	0	15685	0	8205	0	0
	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	-1025	500	2963	0	0	0	0	0	0	0
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	-4100	-3375	52450	0	0	0	-4950	0	0	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	-1210	-6360	7250	0	0	0	0	0	0	0
71	QUAD	42		S&P	12/87	-32700	-12075	2725	-13075	63150	5075	-100	300	8300	11025	28075	-9400
	QUAD	42		Bonds	12/87	8440	-5190	-11950	-1840	1720	650	-830	230	-1690	140	1960	4740
72	Trend Harmony	515		Copper	12/05	n/a	0	10687	37725	9062	0	0	2200	0	6863	0	0
	Trend Harmony	515		Nat Gas	12/05	n/a	-9245	10415	-4185	6870	0	0	0	5515	385	0	-3075
	Trend Harmony	515		Euro C	12/05	n/a	-3225	2125	813	11163	10675	-9225	-950	0	5463	0	8388
	Trend Harmony	515		Sugar	12/05	n/a	0	5778	447	-3066	-512	0	-1441	0	0	-3076	0
	Trend Harmony	515		T Note	12/05	n/a	0	47	-2307	-8225	-2840	-1200	0	0	1690	-3075	-1325
	Trend Harmony	515		Jap Yen	12/05	n/a	-3088	-19988	8013	8050	0	0	2338	0	925	0	0
	Trend Harmony	515		Cotton	12/05	n/a	80	-1250	-10285	1550	0	-870	-4005	2925	0	0	0
73	Auto Core Duo	603		Soybeans	4/08	n/a	n/a	n/a	n/a	26913	2725	2188	688	4438	7013	10800	-1550
	Auto Core Duo	603		Gold	8/07	n/a	n/a	n/a	-2195	22775	-1485	-3740	1230	825	12030	1100	2835
	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	n/a	2843	22663	2325	3035	1550	2783	1688	4100	-2013
	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	n/a	-825	6145	875	-325	3058	225	313	1975	325
	Auto Core Duo	603		Euro C	4/08	n/a	n/a	n/a	n/a	-14888	88	-2025	-7575	-1038	-3188	-3625	938
74	STAT Const	345		Euro C	1/01	3948	2962	-8851	1887	11063	5100	-2675	0	3000	0	0	23238
	STAT Const	345		\$ Index	5/01	1740	-2060	-4500	-1060	3150	1030	-1070	-1790	3250	0	0	8690
	STAT Const	345		Crude	5/01	7310	-11520	90	21970	93290	0	27960	-16080	-230	0	48420	0
	STAT Const	345		T Note	5/01	2190	-6320	3210	2970	710	-160	0	-2560	1200	0	-7260	5000
	STAT Const	345		Jap Yen	5/01	-4125	10613	-14501	-6639	13938	0	0	0	2063	-5675	0	13925
	STAT Const	345		Rough Rice	5/01	-226	6	-5390	-1236	2616	-7334	0	0	-2036	0	-2590	0
	STAT Const	345		S Franc	5/01	1301	-8113	-10539	-6613	5237	-688	0	0	4775	0	0	10250
75	Spectrum	438	*	S&P	8/03	2475	-1175	5500	8125	69975	0	-350	5800	0	5025	22075	33275
	Spectrum	438	*	Nasdaq	8/03	3550	-4550	400	-1300	20175	0	-1725	1375	0	-3725	13375	15125
	Spectrum	438	*	SP Midcap	8/03	3000	-6625	2500	-23375	25375	0	-4050	6150	0	-6650	39550	25300
	Spectrum	438	*	Russell 2K	8/03	650	-3475	-750	-10850	5950	0	-4225	-2075	0	-170	2870	3835
76	EuroMax	569		Euro C	10/06	n/a	n/a	-13	775	12700	0	-1063	0	0	-2563	0	14963
77	The Mystery System	196		Euro C	12/98	8199	10624	-7663	2413	22739	1175	-10950	363	12088	5163	-1388	14038
	The Mystery System	196		Coffee	11/93	5906	8307	-14831	-3132	17230	-3619	675	-1313	1875	-1388	0	10481
	The Mystery System	196		Jap Yen	11/93	-16264	10750	-11178	-5951	10287	1250	0	0	4125	-2588	0	12625
	The Mystery System	196		S Franc	11/93	9251	887	538	-4715	-3837	1938	-2888	-3713	5800	-2000	-5663	6588
	The Mystery System	196		B Pound	11/93	1892	-8970	-2870	-8096	-550	-1450	-3313	863	9888	1300	-1300	15663
78	Swing Index System	84		Nat Gas	1/87	47920	51360	-10450	-18480	97820	3200	80	-2600	52620	0	19850	0
	Swing Index System	84		Jap Yen	1/87	-13364	-13250	-3200	-8562	26712	-5288	3200	2513	-613	0	0	15113
	Swing Index System	84		Copper	1/87	-11063	6938	2661	50238	10948	-5788	513	-3588	-2163	-6988	0	37425
	Swing Index System	84		Coffee	1/87	-8405	-15174	-10388	-9848	-132	349	1189	-7073	-6008	-810	4901	469
	Swing Index System	84		Euro C	1/87	-7612	-4465	-7377	-5125	1249	-5263	-5425	-5438	13113	0	0	23213
	Swing Index System	84		Cotton	1/87	-16285	-2035	255	-550	-15265	-1510	-1365	-725	-805	6100	-5260	965
	Swing Index System	84		Bonds	1/87	-13570	-5570	-4210	-5150	-250	1510	-520	-1920	-130	-1770	-5870	9140
	Swing Index System	84		\$ Index	1/87	-3780	-8250	-6020	-2080	4150	-2920	-3790	-440	4310	2650	5200	1950
	Swing Index System	84		Live Hogs	1/87	3100	-12132	-11348	-5880	-7192	300	-2372	436	-1240	912	-760	-100

																	Combined	
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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 Cap.Since Release (20)	%Chng Min.Req Cap.Since (22)
-4325	4563	6375	-2625	-713	19713	12875	17	29.4	8945	-2082	7	6900	285.7%	156.9%	44688	22125	28.7%	7.3%
0	1925	325	-250	625	2900	2650	10	70.0	829	-968	2	2250	128.9%	156.9%	7450	9825	14.7%	7.3%
14650	-10040	13530	-5570	7100	87430	10040	15	46.7	17609	-4493	2	24750	353.3%	156.9%	64390	146350	11.5%	7.3%
0	2813	-8125	0	5875	44300	8125	16	37.5	11483	-2460	3	17250	256.8%	156.9%	43550	56025	11.2%	7.3%
0	-4075	6263	-4263	-7388	-9388	11838	18	38.9	3084	-2817	5	7500	-125.2%	156.9%	18938	54288	11.1%	7.3%
-5445	-2000	595	0	1270	5650	8885	18	44.4	2502	-1433	5	5400	104.6%	156.9%	5825	29120	4.8%	7.3%
-1031	-1369	-1838	-94	-3413	-9506	12375	23	26.1	3169	-1679	5	9000	-105.6%	156.9%	-35738	76913	-17.5%	7.3%
0	-1810	-6890	-11590	800	-24840	28110	29	27.6	3471	-2506	6	5400	-460.0%	156.9%	-37820	47380	-31.0%	7.3%
-1628	-476	0	-728	1756	3620	4096	20	50.0	1250	-888	3	2700	134.1%	156.9%	-27804	37728	-45.6%	7.3%
225	1338	388	1350	175	8925	3088	129	42.6	594	-320	8	5400	165.3%	156.6%	8950	3088	153.0%	144.3%
875	6875	2600	6700	-1625	41800	14000	129	56.6	2274	-2219	3	27000	154.8%	156.6%	41700	14000	142.6%	-76.2%
0	0	0	-5288	0	10763	5288	3	66.7	8025	-5301	1	6900	156.0%	156.0%	29375	9788	74.0%	74.0%
0	-9350	0	20950	0	81100	39875	12	50.0	32629	-19112	2	48000	169.0%	155.0%	69550	95350	39.5%	25.7%
0	-1435	0	2480	0	73875	23350	11	72.7	12643	-9068	1	45000	164.2%	155.0%	55875	83475	33.9%	25.7%
-9650	-13875	0	17325	0	86175	38150	10	50.0	28465	-11230	3	54000	159.6%	155.0%	50125	47225	25.3%	25.7%
-5225	-5825	0	-3850	0	37825	14900	9	44.4	15900	-5138	3	33000	114.6%	155.0%	-5795	65325	-4.8%	25.7%
-9300	3205	3470	-685	-2700	14650	10995	102	39.2	1473	-713	10	9600	152.6%	152.6%	35765	10995	99.3%	99.3%
3146	0	4411	0	-3036	8723	3036	6	50.0	4374	-1466	2	3300	264.3%	151.6%	18183	15961	77.8%	27.9%
25450	0	5860	-5850	0	79530	22310	7	57.1	26923	-9351	2	27750	286.6%	151.6%	103990	34830	52.9%	27.9%
0	0	738	-2050	0	9113	7563	6	66.7	4681	-4815	1	4500	202.5%	151.6%	9263	9338	29.1%	27.9%
0	0	1525	0	800	2450	1025	5	80.0	869	-1026	1	2250	108.9%	151.6%	4250	2925	26.7%	27.9%
0	0	730	810	0	-2640	6630	7	57.1	1020	-2237	2	4200	-62.9%	151.6%	4060	14480	13.6%	27.9%
0	0	450	0	2000	5250	3963	6	66.7	2594	-2568	1	7500	70.0%	151.6%	3738	17525	7.0%	27.9%
0	0	-2320	0	2150	-1640	4370	6	50.0	1843	-2390	1	5400	-30.4%	151.6%	2560	13450	6.7%	27.9%
-10038	-9775	0	0	0	-8450	19813	5	40.0	6525	-7167	2	6000	-140.8%	151.6%	-25688	38800	-60.4%	27.9%
24825	0	0	0	-1838	22988	1838	2	50.0	24825	-1838	1	9000	255.4%	148.1%	21825	7106	76.6%	45.2%
0	7706	0	0	0	8037	0	2	100.0	4019	0	0	4200	191.4%	148.1%	9417	3267	70.8%	45.2%
0	35050	0	0	0	17950	17100	3	33.3	35050	-8528	2	17250	104.1%	148.1%	34875	38300	63.8%	45.2%
-5825	0	0	0	0	5588	5825	3	33.3	15000	-4696	1	10500	53.2%	148.1%	16338	7225	49.1%	45.2%
0	17465	0	8725	0	50080	0	4	100.0	12520	0	0	24750	202.3%	148.1%	37975	17715	48.5%	45.2%
0	14575	-8975	0	0	5600	8975	2	50.0	14575	-8975	1	7500	74.7%	148.1%	8038	8975	33.0%	45.2%
64100	0	0	-16725	0	42425	16725	3	33.3	64100	-10800	1	33000	128.6%	148.1%	28250	20025	27.0%	45.2%
9025	0	0	0	0	9025	0	1	100.0	9025	0	0	3000	300.8%	148.1%	-320	11795	-3.4%	45.2%
14825	7375	7175	-7250	4725	70125	17825	96	57.3	3329	-2757	4	54000	129.9%	138.4%	161363	85975	13.7%	10.7%
430	2430	1260	5100	-2360	12060	6020	103	53.4	788	-652	4	5400	223.3%	138.4%	-22620	70490	-19.3%	10.7%
0	26462	0	0	8513	44038	6863	7	57.1	13494	-3296	2	17250	255.3%	137.3%	92450	17375	153.1%	1.0%
0	0	0	23360	3075	29260	9845	8	50.0	10545	-3230	3	24750	118.2%	137.3%	30290	32820	35.0%	1.0%
0	-3075	0	-3075	0	8200	10175	11	27.3	10904	-3069	4	6900	118.8%	137.3%	4725	10175	19.6%	1.0%
1963	0	0	2548	-217	-738	5029	7	42.9	1687	-1452	3	2400	-30.8%	137.3%	5487	6927	0.0%	1.0%
0	11850	0	0	-1528	3571	6750	8	37.5	4515	-1995	2	4200	85.0%	137.3%	-163	11041	-1.1%	48.4%
0	0	0	3988	0	7250	6150	6	50.0	5492	-3075	2	7500	96.7%	137.3%	-3025	23075	-11.5%	1.0%
8225	0	-860	0	-3075	2340	4875	7	28.6	5575	-1765	7	5400	43.3%	137.3%	-13840	21135	-73.2%	1.0%
-838	5350	-1425	2213	-825	30775	6388	124	46.0	1319	-664	9	10500	293.1%	137.1%	32225	6388	283.3%	172.8%
5440	1995	1910	4395	1725	28260	7620	84	46.4	1520	-688	11	9750	289.8%	137.1%	30605	7620	179.4%	172.8%
-3350	463	-700	2163	1200	13243	8225	152	39.5	839	-404	10	13875	95.4%	137.1%	28630	8225	117.9%	172.8%
-150	1088	-2788	413	-3638	1370	6725	125	37.6	619	-355	10	5625	24.4%	137.1%	395	7088	4.0%	172.8%
-1388	-788	-925	1463	2200	-15863	23113	153	34.0	793	-566	13	2400	-660.9%	137.1%	-12938	23550	-497.6%	172.8%
-17175	0	0	0	0	11488	17175	6	50.0	11179	-7350	2	6900	166.5%	135.9%	32238	17850	55.5%	21.2%
-6050	0	0	-6180	0	-2120	12230	7	42.9	4323	-3778	2	2400	-88.3%	135.9%	9210	12490	47.5%	21.2%
25460	0	5850	-5510	-6740	79130	16310	8	50.0	26923	-7141	2	27750	285.2%	135.9%	95960	36660	42.8%	21.2%
0	0	1300	0	0	-2480	8780	7	42.9	2500	-2499	2	4200	-59.0%	135.9%	5990	11210	17.6%	21.2%
0	0	1625	0	1225	13163	5675	6	66.7	4791	-3008	1	7500	175.5%	135.9%	-3713	27088	-6.1%	21.2%
-394	0	5524	0	-1614	-8444	14784	7	28.6	4174	-3361	3	6900	-122.4%	135.9%	-3884	15410	-7.0%	21.2%
-16213	-5075	0	0	0	-6950	21288	5	40.0	7513	-7325	2	6000	-115.8%	135.9%	-25963	35650	-53.5%	21.2%
1900	-3125	-12900	10675	-450	61925	16500	48	64.6	3573	-2876	5	27000	229.4%	134.7%	80525	18400	51.1%	17.4%
-875	-5150	-7400	0	-750	10250	17550	49	42.9	2308	-1368	6	16500	62.1%	134.7%	3625	17550	3.8%	17.4%
-14100	-5500	-12850	18500	350	46700	33200	49	55.1	4357	-3224	5	24000	194.6%	134.7%	4775	63550	3.4%	17.4%
-110	-1255	-470	1825	2110	2335	11450	48	62.5	854	-1294	3	22500	10.4%	134.7%	2210	29675	1.7%	17.4%
0	0	-2275	0	0	9063	3625	5	40.0	7563	-2021	1	6900	131.3%	131.3%	11188	6575	62.8%	62.8%
0	15125	-12563	-1250	-313	21488	14125	22	45.5	5298	-2631	4	6900	311.4%	130.1%	56300	26475	77.1%	36.2%
0	-1819	2381	-2138	-2344	2794	6188	19	31.6	3406	-1359	4	9000	31.0%	130.1%	83663	35869	59.0%	36.2%
0	0	4638	0	1225	21275	2588	7	85.7	3977	-2580	1	7500	283.7%	130.1%	55625	54088	47.1%	36.2%
-5250	-1363	-38	-2813	-325	-9725	11663	12	25.0	4775	-2672	5	6000	-162.1%	130.1%	38725	17888	41.0%	36.2%
-9075	-1850	-3831	600	769	8263	14756	23	39.1	3511	-1664	8	4500	183.6%	130.1%	-41013	54038	-57.9%	36.2%
15150	0	15020	2530	-4820	101030	11520	41	43.9	7410	-1406	11	24750	408.2%	128.7%	276040	47720	49.2%	-8.5%
-688	-4925	7700	5713	-3188	19538	12163	85	45.9	1705	-1022	5	7500	260.5%	128.7%	26625	83538	15.7%	-8.5%
-788	225	-2700	-3775	5475	17850	18013	50	44.0	3028	-1742	4	17250	103.5%	128.7%	35025	61775	9.0%	-8.5%
-1185	-5475	-255	-360	-851	-15109	18705	53	34.0	1243	-1072	9	9000	-167.9%	128.7%	-44816	119423	-22.0%	-8.5%
-21450	4925	-6563	-5850	763	-7975	28938	74	35.1	2656	-1603	6	6900	-115.6%	128.7%	-42338	65800	-27.2%	-8.5%
-2905	0	-1445	-3240	3600	-6590	11885	42	33.3	1163	-816	11	5400	-122.0%	128.7%	-62070	85825	-50.9%	-8.5%
6850	3860	-10790	0	4360	4720	13470	86	45.3	1325	-997	7	5400	87.					



Rank by % Chng Col.17 (1)	System Name (2)	System		Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
		# Day Trd. (3)	Commodity Tested (4)		2004	2005	2006	2007	2008							
79	Swing Index System	84	Euro \$	1/87	-7575	-8875	-4350	-8850	-5375	500	-1150	-1225	175	-3125	1675	275
	%C DayBreaker	405	S&P	10/02	11550	-10675	21375	-8600	37350	8075	875	1575	-2225	1950	10000	9600
80	GK Energy Trader II	487	Unleaded	11/04	-2322	27212	-19227	42585	72808	20745	0	14885	0	0	13055	0
	GK Energy Trader II	487	Nat Gas	11/04	-15075	74335	-36585	-3030	60680	0	0	22335	0	59505	-8015	165
	GK Energy Trader II	487	Crude	11/04	-2685	13525	10140	15335	-6940	-10530	7860	5005	0	0	14920	0
81	GK Energy Trader II	487	Heat Oil	11/04	719	3923	11283	10061	-32848	-6282	-11415	0	0	0	5684	4612
	Maxim	552	Mini Russell	4/06	n/a	n/a	11720	21245	25345	-660	-600	1330	-160	7665	-3440	8630
	Maxim	552	Mini S&P	4/06	n/a	n/a	5613	13573	16160	725	-313	1938	938	4538	-4438	4375
82	Ready-Set-Go	340	Euro C	5/01	13038	12100	-5850	12113	-9050	-4038	0	-4163	-2175	-2463	0	12488
	Ready-Set-Go	340	Silver	5/01	13980	-6750	28770	-6525	38110	-2175	0	-2175	0	0	0	28600
	Ready-Set-Go	340	Nat Gas	5/01	-10985	28725	0	-2175	46250	0	-2175	0	-1475	51555	0	-2255
	Ready-Set-Go	340	Cotton	5/01	5580	170	1885	-1205	9155	0	-2175	0	0	0	0	15050
	Ready-Set-Go	340	Soymeal	5/01	2485	2925	-2400	-5710	12210	0	0	3665	0	0	0	0
	Ready-Set-Go	340	Bonds	5/01	-1969	-5050	-1781	894	4736	0	0	-2177	0	-2169	0	0
	Ready-Set-Go	340	Coffee	5/01	-11569	12131	-5269	-5194	14438	0	0	9431	0	0	0	0
83	Ready-Set-Go	340	Live Hogs	5/01	-5925	1375	2550	-4575	-2410	0	-1050	-175	-2175	0	0	1335
	Natural Gas Offense	526	Nat Gas	8/05	n/a	39340	46900	2720	55640	12070	250	29050	-2510	-3760	-6700	-2210
84	William Tell Bonds	262	Bonds	9/97	10370	-920	2650	1990	1560	0	0	0	1770	0	-1130	7170
85	Market Direction	384	Euro C	3/02	1338	7400	-8163	6150	21750	-1413	-1325	-3075	0	14600	12625	0
	Market Direction	384	T Note	3/02	-6219	-2306	2325	1438	4247	6300	0	-1325	0	-728	0	0
	Market Direction	384	Corn	3/02	1725	3113	-2313	-3600	21638	0	0	14100	3675	-2988	0	0
	Market Direction	384	Crude	3/02	14250	-11505	11580	19780	41630	11285	-2650	2115	0	0	3665	4810
	Market Direction	384	S Franc	3/02	-825	-650	1488	-2900	1425	1175	0	-2650	0	0	-4138	0
	Market Direction	384	Coffee	3/02	-3713	3563	-3375	1594	12863	-1331	0	0	-1331	0	0	6563
	Market Direction	384	Gold	3/02	-5645	-3655	4845	-4950	14615	0	0	-1325	9425	-950	7465	0
86	Market Direction	384	Jap Yen	3/02	-5413	4575	700	213	3350	0	0	0	0	-5825	5988	0
	RC Book 2	566	S&P	10/06	n/a	n/a	-4425	10175	34725	4725	-975	9125	3575	7275	-6725	9550
	RC Book 2	566	Mini S&P	10/06	n/a	n/a	-963	2638	1938	1288	-150	-963	575	3313	-1975	1575
87	Profit Quest	231	\$ Index	9/95	-3430	-7130	-60	-340	5430	-720	0	300	3520	840	2040	-280
88	The Big Blue	242	S&P	8/96	300	-10125	-3075	14625	21450	1050	5475	-1850	675	19950	-6425	-2400
89	DCB-Bond	306	Bonds	1/00	3020	3630	1940	3360	13990	-2330	270	-440	-60	-3360	0	7070
90	Trend One	299	Euro C	4/99	6299	5550	1763	-3650	15775	-275	-13175	1250	12975	0	0	20588
	Trend One	299	Bonds	4/99	9260	7020	-380	670	2070	-1350	-730	-610	2970	-1470	-740	10790
	Trend One	299	Jap Yen	4/99	362	5125	-14902	463	12074	-3538	0	-4438	1088	-1713	0	13500
	Trend One	299	S Franc	4/99	8925	-17338	1638	-9752	10949	-3750	-2013	-813	7625	0	0	10250
91	Trend One	299	Coffee	4/99	6057	-7238	11005	-6431	-4969	525	-469	-4163	1313	-1519	0	4013
	Scooter	105	Coffee	12/89	12413	-17193	-15226	12057	2232	-1069	3150	-2681	-4106	-1556	0	4650
	Scooter	105	Jap Yen	12/89	12313	3374	-13327	536	30139	-375	1938	-1100	-313	0	0	15138
	Scooter	105	Bonds	12/89	-4850	2940	4490	11580	7950	-1400	-1400	540	1210	-210	-9420	9300
	Scooter	105	Copper	12/89	4849	-5063	-1412	34939	30150	-8563	5988	-3763	5863	-11263	0	32775
92	Scooter	105	Crude	12/89	2800	-28200	2990	14930	58780	-7200	-7450	-3980	11760	-8090	40400	0
	Aberration Plus	300	Euro C	3/99	5162	2762	-6026	-5113	25339	2213	0	0	4338	0	0	23238
	Aberration Plus	300	B Pound	3/99	6468	-4164	3907	-8126	17001	0	0	0	3288	0	0	15613
	Aberration Plus	300	Jap Yen	3/99	-4288	4311	-7163	-13226	12713	0	0	0	1150	-1563	0	10788
	Aberration Plus	300	T Note	3/99	-2890	-8670	880	2350	2640	0	0	-3990	420	0	-2130	3830
	Aberration Plus	300	S Franc	3/99	5187	-1187	-9952	-3976	3625	-913	0	0	2425	0	0	10250
	Aberration Plus	300	Bonds	3/99	-1630	-5050	3100	-2420	-1820	-110	-2290	0	50	0	-1100	5170
	Aberration Plus	300	Coffee	3/99	-5400	11194	-2720	-7069	-3863	0	0	-6919	0	0	0	6300
93	HiProb	491	Mini Russell	1/05	n/a	3635	8485	8040	21325	685	1360	-325	1150	0	0	2555
	HiProb	491	Mini Midcap	1/05	n/a	2380	8360	1110	20145	1075	815	585	0	1815	0	595
	HiProb	491	Mini S&P	1/05	n/a	-2413	2963	3663	9613	1738	0	-375	0	0	0	375
	HiProb	491	Mini Nasdaq	1/05	n/a	-565	3260	1700	1685	-1295	0	0	-435	0	0	715
94	RC Trend	598	S&P	8/07	n/a	n/a	n/a	20850	-19850	5400	-4100	7375	3350	-8575	11725	1200
	RC Trend	598	Mini S&P	8/07	n/a	n/a	n/a	4925	-10813	950	0	-175	-13	-1263	-225	-950
95	Black Crusader UD	578	S&P	1/07	n/a	n/a	n/a	-11800	114525	16100	3975	14800	1700	-9575	49375	1750
96	FT S&P DayTrade	171	S&P	6/92	-4025	-1825	-23475	15675	33350	9900	-3750	825	2225	9525	5450	5525
97	1-2-3-4 System	198	Euro C	12/98	16875	5261	2461	2912	29537	-488	-1688	0	10188	0	0	23238
	1-2-3-4 System	198	\$ Index	12/93	9180	1810	900	-1170	870	-120	-510	0	2250	0	0	8680
	1-2-3-4 System	198	Jap Yen	12/93	-3826	-76	-9777	7764	16675	1838	0	-4438	1088	-1513	0	13700
	1-2-3-4 System	198	S Franc	12/93	5575	-1088	-9114	-4952	-1602	2100	-6250	-2013	6425	-2313	-6488	6075
	1-2-3-4 System	198	B Pound	12/93	8600	-3468	-3926	-12021	17100	-1381	-688	0	7425	0	0	16438
98	Anomaly 1	380	Euro C	3/02	2975	9563	-12050	-2688	41813	4163	0	0	0	-2250	0	0
	Anomaly 1	380	Live Hogs	3/02	-677	1250	-6900	-2175	6050	0	0	0	-1975	0	0	0
	Anomaly 1	380	Nat Gas	3/02	-5020	5260	8250	-10300	14805	0	-2175	0	0	0	0	18970
	Anomaly 1	380	Silver	3/02	760	-960	3240	-5180	30645	-2175	0	0	0	0	0	0
	Anomaly 1	380	Cotton	3/02	7685	-9480	-2175	975	385	0	-2175	0	0	0	0	0
	Anomaly 1	380	Soymeal	3/02	2830	-975	-2450	-4700	-2260	0	0	-2175	-2175	0	0	0
	Anomaly 1	380	Bonds	3/02	850	-2363	63	-313	-5719	0	-2169	0	0	0	-2387	0
	Anomaly 1	380	Coffee	3/02	-10069	6375	-8044	-7069	10808	0	0	7358	0	3450	0	0
99	Black or White	124	Cotton	12/92	-6100	-11620	-315	-11575	17875	0	-1340	0	0	7350	0	5305
	Black or White	124	Euro C	12/98	7400	-3062	-1549	4362	1074	-913	0	0	10938	-1075	-4038	0
	Black or White	124	Euro \$	5/90	400	450	-550	-2775	-825	275	0	-125	150	-1075	-1075	975
	Black or White	124	Heat Oil	5/90	1029	22580	4763	15250	82488	29585	0	3465	0	12373	0	22403

																	Combined	
Dec 2008	Jan 2009	Feb 2009	Mar 2009	Apr 2009	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 Cap. Since Release (20)	%Chng Min. Req. Cap. Since (22)
-100	1150	-1250	-1500	375	-4200	5325	72	23.6	401	-200	16	2250	-186.7%	128.7%	-118325	120050	-232.9%	-8.5%
3175	2250	-1250	-3275	2925	33675	10600	117	75.2	1124	-2248	4	27000	124.7%	124.7%	96475	28400	53.6%	53.6%
39632	0	0	2132	-4477	85972	24750	11	54.5	20490	-7366	2	26250	124.7%	124.7%	118711	39682	98.7%	44.4%
-16415	-3115	0	-15390	-7745	31325	50515	9	44.4	20583	-10177	3	24750	124.7%	124.7%	54075	50515	47.7%	44.4%
0	39295	-11765	-4335	0	40450	28555	10	50.0	19595	-11505	2	27750	124.7%	124.7%	52570	34725	41.3%	44.4%
-18353	16124	0	-11599	0	-21229	49514	10	40.0	20108	-16944	2	30750	124.7%	124.7%	-2336	49514	-1.7%	44.4%
2980	-2515	355	2375	3585	19545	8585	75	65.3	1328	-1748	3	10500	186.1%	123.7%	62110	8585	186.8%	140.1%
2013	-2413	-3200	238	2400	6800	7838	75	68.0	791	-1398	2	10800	63.0%	123.7%	32370	7838	94.6%	140.1%
0	7075	-4500	-2250	0	-25	12838	9	22.2	9781	-2795	4	6900	-0.4%	123.4%	50825	21538	91.1%	32.5%
0	0	0	8400	0	32650	4350	4	50.0	18500	-2175	2	15000	217.7%	123.4%	77830	10875	64.2%	32.5%
0	0	0	0	0	45650	3650	4	25.0	51555	-1968	2	24750	184.4%	123.4%	73470	25670	36.7%	32.5%
0	0	-865	0	1345	13355	2175	4	50.0	8198	-1521	1	5400	247.3%	123.4%	12645	11115	29.0%	32.5%
-2255	0	0	0	0	1410	2255	2	50.0	3665	-2255	1	6000	23.5%	123.4%	7580	8110	15.6%	32.5%
0	0	0	0	0	-4345	4345	2	0.0	9081	-2173	2	5400	-80.5%	123.4%	6548	13050	15.0%	32.5%
0	0	-600	-506	0	8325	1106	3	33.3	9431	-548	2	9000	92.5%	123.4%	-13688	34856	-18.8%	32.5%
-2255	0	0	0	0	-4320	4345	6	33.3	680	-1419	3	2700	-160.0%	123.4%	-17818	19233	-81.6%	32.5%
820	370	-5340	7430	300	29770	22410	88	48.9	2578.0	-1805.0	4	24750	120.3%	120.3%	147360	22410	155.3%	155.3%
0	4000	0	0	-5380	6430	5380	5	60.0	4313	-3255	1	5400	119.1%	119.1%	25720	11510	40.3%	40.3%
0	0	0	0	0	21413	5813	6	33.3	13613	-1446	4	6900	310.3%	118.8%	50863	13288	101.7%	34.8%
0	8988	0	0	-1325	11909	2053	6	50.0	5295	-1325	1	4200	283.6%	118.8%	18419	16847	60.5%	34.8%
6850	-1325	0	-1050	-400	18863	2988	8	37.5	8208	-1152	3	4500	419.2%	118.8%	16644	7800	51.0%	34.8%
5330	-1325	-980	0	0	22250	3185	16	56.3	3654	-1525	2	27750	80.2%	118.8%	74815	17100	37.2%	34.8%
1688	0	0	-3250	-1325	-8500	9675	9	22.2	1431	-1622	4	6000	-141.7%	118.8%	12300	12725	28.3%	34.8%
0	1219	0	-150	-900	4069	2663	7	28.6	3891	-745	3	9000	45.2%	118.8%	16481	6656	25.3%	34.8%
0	0	5155	0	0	19770	1325	6	66.7	5605	-1332	1	9750	202.8%	118.8%	8760	14760	12.4%	34.8%
1525	-1325	-2638	3613	-1325	13	5825	11	36.4	3113	-1780	3	7500	0.2%	118.8%	-7325	18000	-13.5%	34.8%
8375	2600	6400	1275	-9425	35775	14700	182	74.7	960	-2058	6	27000	132.5%	118.5%	41325	19375	59.2%	53.1%
-588	75	1175	163	-1875	2613	3038	176	74.4	169	-433	5	5400	48.4%	118.5%	3150	4400	22.6%	53.1%
0	240	140	-2960	-290	2830	3450	12	58.3	1054	-908	2	2400	117.9%	117.9%	-8950	23360	-27.0%	-27.0%
11925	-2525	175	3000	2200	31250	9925	102	34.3	2867	-1030	7	27000	115.7%	115.7%	65513	50725	18.8%	18.8%
12450	0	-1930	-5430	0	6240	7590	19	21.1	5218	-979	5	5400	115.6%	115.6%	17920	9870	34.9%	34.9%
0	7650	7563	-2338	200	34438	14175	16	43.8	7877	-2309	5	6900	499.1%	115.3%	62488	25488	88.4%	20.8%
0	860	7840	-5360	-10120	2080	18440	23	30.4	4533	-1850	6	5400	38.5%	115.3%	33550	18440	60.6%	20.8%
0	0	11763	0	1225	17888	8600	11	54.5	4698	-2053	2	7500	238.5%	115.3%	23575	25713	30.7%	20.8%
-5650	338	-2088	-11025	-1263	-8388	19688	19	21.1	4560	-1779	8	6000	-139.8%	115.3%	-8488	28888	-13.8%	20.8%
-1406	-4500	2869	-525	-2044	-5906	10950	24	41.7	1933	-1805	4	9000	-65.6%	115.3%	-37106	48225	-40.2%	20.8%
-2006	-3900	-19	-825	-19	-8381	12375	23	30.4	2646	-1679	4	9000	-93.1%	114.9%	119606	54581	67.6%	25.2%
6288	-2450	10300	-4188	-1113	24125	5300	16	43.8	5259	-1416	4	7500	321.7%	114.9%	92250	24013	62.5%	25.2%
11630	0	7390	-4000	3530	17170	10800	19	47.4	4388	-2236	4	5400	318.0%	114.9%	61190	27420	57.6%	25.2%
7313	-1325	-5725	0	7925	29225	12150	19	42.1	8128	-3253	4	17250	169.4%	114.9%	41463	40250	12.2%	25.2%
25460	-18210	-15150	-840	-1950	14750	36150	23	26.1	15072	-4455	8	27750	53.2%	114.9%	16960	39390	3.1%	25.2%
-6188	0	0	0	0	23600	6188	4	75.0	9929	-6187	1	6900	342.0%	113.9%	45525	16738	63.8%	-0.1%
463	0	0	0	0	19363	4375	5	60.0	8858	-3606	1	4500	430.3%	113.9%	15113	16819	32.5%	-0.1%
0	3338	0	0	-638	13075	1563	5	60.0	5092	-1101	1	7500	174.3%	113.9%	7738	24825	10.0%	-0.1%
0	0	1460	0	0	-410	5700	5	60.0	1903	-3060	1	4200	-9.8%	113.9%	-3400	22680	-7.8%	-0.1%
-9950	-8713	0	0	0	-6900	18663	5	40.0	6338	-6525	2	6000	-115.0%	113.9%	-11125	23438	-17.9%	-0.1%
0	3930	0	0	0	5650	3450	6	50.0	3050	-1167	2	5400	104.6%	113.9%	-11230	24080	-20.1%	-0.1%
0	-638	0	-3563	0	-4819	6919	4	25.0	6300	-3706	2	9000	-53.5%	113.9%	-42881	44981	-46.1%	-0.1%
7455	1105	1525	-3055	0	12455	3055	13	84.6	1440	-1689	1	10500	118.6%	108.4%	41060	3055	88.5%	60.8%
7305	1075	4890	-2945	0	15210	2945	12	91.7	1650	-2958	1	9600	158.4%	108.4%	35015	3325	82.6%	60.8%
4938	150	3663	-300	0	10188	1613	11	72.7	1522	-661	1	10800	94.3%	108.4%	17338	4525	36.3%	60.8%
2565	610	2215	-1415	-155	2805	1730	11	63.6	941	-944	2	6600	42.5%	108.4%	7335	2645	25.2%	60.8%
-4400	600	2175	21700	-1325	35125	20050	162	62.7	1378	-1735	5	27000	130.1%	108.4%	24150	38575	51.1%	37.3%
-1188	-400	375	3150	-263	0	5950	156	34.0	444	-229	12	5400	0.0%	108.4%	-3025	12188	-32.0%	37.3%
575	-6150	-1200	-15500	1875	57725	28350	44	47.7	6561	-3475	6	54000	106.9%	106.9%	81750	31000	64.9%	64.9%
3725	-1750	2475	-2350	-3175	28625	14350	171	24.0	3734	-959	10	27000	106.0%	106.0%	130050	59550	28.1%	28.1%
-2988	-450	2375	-4738	2400	27850	5800	10	40.0	9797	-1890	3	6900	403.6%	104.6%	82863	14713	113.5%	42.2%
-2320	-1930	1220	-3390	590	4470	6420	10	40.0	3480	-1575	3	2400	186.3%	104.6%	41740	12740	111.0%	42.2%
0	0	13438	0	-4475	19638	4863	10	50.0	6013	-2085	2	7500	261.8%	104.6%	91238	28275	77.6%	42.2%
-4263	-513	-175	-6613	1225	-12800	16125	15	26.7	3956	-2605	6	6000	-213.3%	104.6%	7075	27725	7.5%	42.2%
-5950	-13238	-13719	-1281	1800	-10594	34188	14	21.4	8975	-3406	8	4500	-235.4%	104.6%	-42456	44256	-60.2%	42.2%
16613	0	-4500	-2250	0	11775	6750	6	33.3	10388	-2244	3	6900	170.7%	102.9%	51450	22525	102.8%	14.2%
0	0	0	0	3317	1342	1975	2	50.0	3317	-1975	1	2700	49.7%	102.9%	5398	15102	27.6%	14.2%
0	0	0	0	28695	45490	2255	4	50.0	24960	-2215	1	24750	183.8%	102.9%	45125	23840	25.1%	14.2%
24400	-5650	0	0	4655	21230	5650	5	40.0	14528	-2609	2	15000	141.5%	102.9%	23290	13050	21.4%	14.2%
0	13155	0	0	-4045	6935	6130	5	20.0	15240	-2076	3	5400	128.4%	102.9%	1060	13830	2.7%	14.2%
0	2745	-2585	0	0	-4190	4350	4	25.0	2745	-2312	2	6000	-69.8%	102.9%	-7655	12210	-17.6%	14.2%
0	0	-4728	0	0	-9284	9284	4	0.0	3519	-2321	4	5400	-171.9%	102.9%	-15066	22859	-38.5%	14.2%
0	-2250	0	-2250	-2250	4058	6750	5	40.0	5404	-2250	3	9000	45.1%	102.9%	-26505	30563	-40.6%	14.2%
0	0	-1250	0	-2970	7095	5640	8	50.0	3610	-1836	2	5400	131.4%	99.8%	52185	30110	58.0%	14.4%
0	-3888	7175	-1600	-1075	5525	9000	10	30.0	6450	-1975	3	6900						

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)						May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
						2004	2005	2006	2007	2008								
100	Black or White	124		Live Cattle	5/90	-4468	1892	-3748	-1032	4908	1604	0	-1508	0	2708	0	844	
	Black or White	124		B Pound	5/90	4906	-7332	7019	-9406	-11231	-2156	0	0	25	-5150	0	-2575	
	Trend Weaver	604		T Note	8/07	n/a	n/a	n/a	3022	2247	-982	0	-622	0	1425	0	0	
	Trend Weaver	604		\$ Index	8/07	n/a	n/a	n/a	5410	3625	730	0	-175	0	-195	0	5455	
	Trend Weaver	604		Gold	8/07	n/a	n/a	n/a	10445	20990	-4075	0	1525	0	5565	0	9135	
101	Trend Weaver	604		Crude	8/07	n/a	n/a	n/a	15995	-4880	0	11655	-5040	0	-17025	0	0	
	Trend Weaver	604		Palladium	8/07	n/a	n/a	n/a	840	19940	-2525	0	-1660	0	17240	0	0	
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	n/a	-1725	6100	0	0	-2025	-1275	0	0	-2013	
	Hi-Lo Swing	346		Lumber	1/01	2233	5093	1859	847	16027	0	-176	0	-66	0	5467	0	
	Hi-Lo Swing	346		Euro C	1/01	8887	2962	-11387	-3114	18976	3938	0	0	4313	0	0	23238	
102	Hi-Lo Swing	346		Cotton	1/01	5245	-5490	-400	-2000	15140	0	-190	0	0	9915	0	5370	
	Hi-Lo Swing	346		Corn	1/01	6589	-2864	798	-5025	17837	0	5550	-8363	-238	0	0	11625	
	Hi-Lo Swing	346		Coffee	1/01	-13237	14382	262	-2925	-6093	0	-5869	656	0	0	0	7163	
	Hi-Lo Swing	346		Jap Yen	1/01	-5989	8650	-7438	-12300	3138	0	0	0	1325	-5675	0	5838	
	Hi-Lo Swing	346		Bonds	1/01	-1660	-610	5580	-2670	-1270	-5600	0	-2160	640	0	-860	6550	
103	Catscan II	226		Euro C	12/98	8387	2199	1349	-14015	20388	0	-2900	0	5888	0	0	23238	
	Catscan II	226		T Note	8/95	8700	-2230	-11460	9950	280	1950	0	-2100	-540	-980	-2300	2500	
	Catscan II	226		Coffee	8/95	7725	6300	-1930	-1407	-10050	-1931	-2194	-1294	-1856	0	-450	-1369	
	Catscan II	226		Crude	8/95	370	4930	-1870	-14240	111510	0	27060	-10170	12260	0	48430	0	
	Catscan II	226		Jap Yen	8/95	-10739	5588	2950	1126	6800	2388	0	-1738	663	-5463	0	11600	
104	Catscan II	226		S Franc	8/95	10838	-8702	9613	-4801	1050	738	-4438	-3538	6025	-4750	0	6650	
	Catscan II	226		Bonds	8/95	5760	-20630	8380	-1670	-27600	800	0	-3320	-1960	0	-5630	-6360	
	Athena	271		Nat Gas	7/96	-19600	15940	13150	2670	60740	0	23010	-23930	12740	0	19870	0	
	Athena	271		Cotton	7/96	6680	-2490	-990	-4930	4420	0	-4835	0	0	5550	0	5370	
	Athena	271		Soybeans	7/96	7730	680	-265	9960	5050	0	2900	0	-12975	0	14615	0	
105	Athena	271		Coffee	7/96	-6976	5250	-7069	-7988	8625	0	0	0	0	0	0	6056	
	Athena	271		Jap Yen	7/96	-3038	5450	-11476	2388	-887	-2375	0	0	-1150	0	-7588	3763	
	Athena	271		Bonds	7/96	-14860	3820	1360	-3040	-1700	-4200	-1320	0	-6020	-1840	0	9570	
	Athena	271		S Franc	7/96	11413	-1062	-14613	-6226	2687	-75	0	0	-5275	0	0	10250	
	STAT	344		\$ Index	5/01	7990	-820	-1360	-1970	130	-1160	-2010	-850	3250	-1280	0	6050	
106	STAT	344		Crude	5/01	13030	-8540	5670	21270	86540	0	27960	-18930	-2930	0	48420	0	
	STAT	344		Euro C	5/01	10587	900	-3689	-5350	5400	-5363	0	-1575	5200	-1850	0	14100	
	STAT	344		T Note	5/01	1590	-7030	3130	1230	3670	-400	0	-2550	730	0	-2710	5470	
	STAT	344		Jap Yen	5/01	-6025	11951	-7889	-3838	7225	-1863	0	0	2063	-5138	0	7188	
	STAT	344		Rough Rice	5/01	-3750	-1130	-5014	-1446	7380	-3094	-2216	0	1166	0	-2650	0	
107	STAT	344		S Franc	5/01	2724	-5450	-5664	-8513	2475	-1400	-3000	0	5725	0	0	10250	
	Weaver MT	319		Bonds	7/00	9050	3330	11760	7840	3640	2500	-1990	-1080	-2150	-2560	-2150	9210	
	Weaver MT	319		Jap Yen	7/00	-7077	-3500	-8939	-939	14988	2813	-3438	-1100	-1413	0	0	15138	
	Weaver MT	319		S Franc	7/00	-826	2838	-6438	5663	812	400	-4538	-163	7213	-1563	-2475	-1075	
	Weaver MT	319		B Pound	7/00	7963	8794	-8562	-12094	12050	-13	-2631	-1856	9900	1975	-2150	8963	
108	Tumbleweed	651		Mini S&P	11/09	n/a	n/a	n/a	n/a	11700	n/a	n/a	n/a	n/a	n/a	7365	4875	
	Parabolic Stop	65		Coffee	1/87	5286	4463	-3600	-8681	22858	-281	4725	-1894	1069	-3506	7294	-2456	
	Parabolic Stop	65		Jap Yen	1/87	1464	-875	-11214	-4940	18714	4788	1925	-6925	-2950	-2950	7250	-1188	
	Parabolic Stop	65		Euro C	1/87	11800	-13376	-12189	10388	28789	613	-8900	2263	7863	5088	17363	-8288	
	Parabolic Stop	65		Nat Gas	1/87	13370	41220	-14050	-28360	24040	-5530	-680	-6180	31040	-20310	7910	-2860	
109	Parabolic Stop	65		\$ Index	1/87	6050	-6820	-3550	-1330	4890	-3280	-60	630	2620	1350	6910	-3610	
	Parabolic Stop	65		Copper	1/87	-8099	-19289	8313	3999	10474	-6338	8238	938	-7238	-9125	26975	-4688	
	Parabolic Stop	65		Cotton	1/87	880	635	-4515	8120	7070	-1935	2455	2265	-140	4010	-6020	4875	
	Parabolic Stop	65		Live Hogs	1/87	-6352	-64	-1056	-5868	8888	-448	-2072	2248	740	3232	-44	1152	
	Parabolic Stop	65		Euro \$	1/87	-1050	-1825	-1975	-2325	2550	-925	75	0	600	-350	225	1325	
110	Parabolic Stop	65		Bonds	1/87	-4670	5670	-12510	7390	-3280	-5750	160	-1240	2800	-1100	-9050	6670	
	Golden SX Const.	254		T Note	7/96	2700	-1810	-1020	-830	6250	2040	0	-2230	440	-1390	0	3070	
	Golden SX Const.	254		Jap Yen	7/96	-525	3151	-3602	-1464	2549	-2213	0	-1575	188	-3625	0	11675	
	Golden SX Const.	254		Crude	7/96	10840	710	2290	20580	26880	0	27960	-13230	-2520	-3150	2310	0	
	Golden SX Const.	254		Coffee	7/96	-1633	6245	-637	767	-2739	-1575	-2700	-525	-2138	-2663	0	5625	
111	Golden SX Const.	254		Live Cattle	7/96	-5872	756	3852	-4996	10664	1488	0	-1208	0	2888	0	5124	
	Golden SX Const.	254		Cotton	7/96	430	-11135	-2920	-5390	2765	0	-1880	-1225	0	5980	0	5370	
	Millenium 2000	280		Cotton	5/98	-4525	-3235	255	6580	9345	0	1435	-2950	-4330	5175	0	8585	
	Millenium 2000	280		Live Cattle	3/98	-3372	1296	-2152	1044	-4284	-3584	-1096	-2472	0	-1676	0	0	
	Millenium 2000	280		Euro C	12/98	-2713	-8739	-7937	-6888	16838	5100	0	0	9050	0	0	23238	
112	Millenium 2000	280		Unleaded	3/98	0	-5145	0	2113	-5	11516	0	0	0	0	0	0	
	Millenium 2000	280		Jap Yen	3/98	13313	4712	-11538	5838	17688	650	0	-2775	-313	0	0	15138	
	Millenium 2000	280		Coffee	3/98	10745	-15188	-10651	-1594	10913	-1069	3900	131	-3206	-1556	0	6263	
	Four Ducks	611		Live Hogs	2/08	n/a	n/a	n/a	n/a	1640	-1225	-110	25	2095	-1740	610	365	
	Four Ducks	611		Crude	2/08	n/a	n/a	n/a	n/a	21505	23355	-1025	0	-3025	0	-12925	0	
113	Four Ducks	611		Unleaded	2/08	n/a	n/a	n/a	n/a	13438	0	0	11370	0	0	0	0	
	Four Ducks	611		Lumber	2/08	n/a	n/a	n/a	n/a	1036	-2603	926	499	-1591	349	873	59	
	Four Ducks	611		Soybeans	2/08	n/a	n/a	n/a	n/a	-14163	850	6875	-3600	-9100	-7025	-875	-3875	
	Qtech S&P	568		Mini S&P	9/06	n/a	n/a	625	-6750	-13388	-3938	4263	-6038	-3188	0	0	-1200	
	R-Mesa 5	411	*	S&P	3/02	11375	-10650	-27625	20300	3950	-100	925	4525	4675	7900	1200	-1600	
113	Basis	269		\$ Index	1/98	6170	-30	-930	-520	-10	-10	0	-1060	1110	-2680	0	4380	
	Basis	269		B Pound	1/98	9499	-281	-1776	-5619	19025	-3475	-1488	0	8713	0	0	16438	
	Basis	269		Heat Oil	1/98	8785	0	0	-2285	54003	33743	0	4939	0	-3066	0	0	



															Combined			
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min. Req. Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min. Req. Cap. Since Release (20)	%Chng Min. Req. Cap. Since Release (22)
0	-76	0	0	0	3572	1508	7	42.9	2076	-666	2	2400	148.8%	99.8%	-6552	18244	-14.2%	14.4%
0	-2575	0	-2738	0	-15169	15169	9	11.1	2613	-2222	5	4500	-337.1%	99.8%	-31031	52619	-35.8%	14.4%
0	10685	0	-1635	45	8916	1635	6	50.0	4052	-1080	6	4200	212.3%	99.3%	14363	1635	195.4%	117.3%
0	0	-760	-825	-1115	3115	3245	9	33.3	2692	-825	3	2400	129.8%	99.3%	6335	3245	150.8%	117.3%
0	-3015	0	-5985	0	3150	9000	6	50.0	5408	-4358	2	9750	32.3%	99.3%	22435	9000	131.5%	117.3%
0	48535	3295	0	-505	40915	26000	7	57.1	16855	-8809	2	27750	147.4%	99.3%	62440	26000	128.6%	117.3%
-770	0	-2080	0	-380	9825	4185	6	16.7	17240	-1490	3	8250	119.1%	99.3%	18320	6385	126.9%	117.3%
4275	0	-3113	0	-2350	-6500	6500	6	16.7	4275	-2158	3	7500	-86.7%	99.3%	-1088	6500	-8.3%	117.3%
3135	0	4422	0	-2992	9790	2992	6	50.0	4341	-1078	2	3300	296.7%	98.3%	23397	15565	84.2%	8.8%
-15238	0	0	0	0	16250	15238	4	75.0	10496	-15238	1	6900	235.5%	98.3%	30925	20975	53.3%	8.8%
0	275	0	0	45	15415	190	5	80.0	3901	-189	1	5400	285.5%	98.3%	17625	12275	38.8%	8.8%
0	-1613	0	0	0	6963	8600	5	40.0	8588	-3404	2	4500	154.7%	98.3%	14150	8600	37.4%	8.8%
0	-2494	0	0	-3338	-3881	5869	5	40.0	3910	-3900	2	9000	-43.1%	98.3%	-16969	27469	-22.4%	8.8%
0	0	-3350	0	600	-1263	5675	5	60.0	2588	-4514	1	7500	-16.8%	98.3%	-18825	25413	-29.8%	8.8%
0	0	-660	0	120	-1970	7980	8	37.5	2437	-1856	3	5400	-36.5%	98.3%	-19200	25210	-42.2%	8.8%
-563	-3200	-2250	-4625	2513	18100	10700	14	50.0	5984	-3398	2	6900	262.3%	98.1%	53163	29900	72.8%	24.9%
0	1230	1680	-1990	-490	-1040	8210	14	42.9	1912	-1567	3	4200	-24.8%	98.1%	23880	15960	40.9%	24.9%
394	0	-2981	731	1031	-9919	13706	21	33.3	2025	-1719	4	9000	-110.2%	98.1%	50606	49650	40.4%	24.9%
25450	3410	-8930	-2770	-4080	90660	16190	13	53.8	16717	-4372	4	27750	326.7%	98.1%	103730	30290	26.9%	24.9%
1375	-7950	-175	0	1225	1925	14575	17	35.3	3950	-1980	6	7500	25.7%	98.1%	21088	32163	20.2%	24.9%
-4138	-5238	850	-4750	-988	-13575	16138	18	33.3	2723	-2490	3	6000	-226.3%	98.1%	3713	17438	4.4%	24.9%
0	4030	-2630	-3000	-2630	-20700	21500	15	26.7	2115	-2653	8	5400	-383.3%	98.1%	-24430	47880	-32.5%	24.9%
15180	0	15040	0	10300	72210	23930	7	85.7	16023	-23888	1	24750	291.8%	95.7%	135500	51900	42.1%	15.1%
0	-480	0	0	0	5605	4835	4	50.0	5460	-2658	1	5400	103.8%	95.7%	6480	18575	9.2%	15.1%
-1150	0	0	0	385	3775	12975	5	60.0	5967	-7063	1	10500	36.0%	95.7%	28695	23725	21.0%	15.1%
0	-1106	0	0	0	4950	1106	2	50.0	6056	-1106	1	9000	55.0%	95.7%	11700	43800	10.0%	15.1%
0	0	-1275	0	0	-8625	11113	6	33.3	2644	-3475	2	7500	-115.0%	95.7%	-5638	32075	-5.8%	15.1%
0	0	-2700	0	0	-6510	13380	6	16.7	9570	-3221	4	5400	-120.6%	95.7%	-15650	43540	-22.3%	15.1%
-10713	0	0	0	0	-5813	10713	5	40.0	5482	-5592	2	6000	-96.9%	95.7%	-26750	40813	-34.3%	15.1%
-2970	-1690	1680	-4140	-1240	-4360	8360	11	27.3	3660	-1920	3	2400	-181.7%	93.8%	17110	9800	88.2%	24.8%
25460	0	5850	-5110	0	80720	21860	7	57.1	26923	-8955	2	27750	290.9%	93.8%	115160	26500	51.3%	24.8%
-2625	-3025	1588	-4738	-9288	-7575	18088	10	30.0	6963	-4066	2	6900	-109.8%	93.8%	9588	21988	17.2%	24.8%
0	0	740	800	0	2080	4930	7	57.1	1935	-1883	2	4200	49.5%	93.8%	5080	15360	15.0%	24.8%
0	0	838	0	1225	4313	5138	7	71.4	2263	-3495	1	7500	57.5%	93.8%	813	23338	1.3%	24.8%
-796	0	2586	0	-1530	-6534	9000	9	33.3	1986	-2080	2	6900	-94.7%	93.8%	-2574	17216	-4.6%	24.8%
-16213	-6150	0	0	0	-10788	22363	6	33.3	7988	-6684	2	6000	-179.8%	93.8%	-21500	31525	-44.3%	24.8%
0	4020	-920	-1080	-2150	1650	9930	17	23.5	4493	-1253	8	5400	30.6%	89.6%	54310	10350	112.8%	19.4%
0	5288	6688	-4238	-2150	17588	6888	20	30.0	5613	-1149	5	7500	234.5%	89.6%	-4250	38675	-6.4%	19.4%
-1100	0	-2275	-4613	-2138	-12325	15300	27	18.5	2268	-1075	8	6000	-205.4%	89.6%	-4525	15700	-8.5%	19.4%
0	0	6669	-2650	-4163	14044	7044	18	33.3	4768	-1211	5	4500	312.1%	89.6%	-5056	31431	-12.6%	19.4%
-537	-700	-675	13	-688	9650	3950	437	46	347	-249	8	10800	89.4%	89.4%	9650	3950	89.4%	89.4%
638	-5269	-919	1388	656	1444	9844	26	42.3	2444	-1695	2	9000	16.0%	88.3%	169706	48900	83.2%	20.3%
7388	700	10175	-9700	500	9013	12825	27	40.7	3465	-1815	4	7500	120.2%	88.3%	76750	34513	45.1%	20.3%
14475	6138	1575	7888	175	46250	9813	24	45.8	6532	-1964	5	6900	670.3%	88.3%	63500	42200	40.6%	20.3%
1210	10070	-6470	-5140	5810	8870	35150	32	25.0	12135	-3675	6	24750	35.8%	88.3%	136510	53160	24.3%	20.3%
4980	3250	40	2290	-400	14720	3610	21	47.6	2532	-962	3	2400	613.3%	88.3%	7150	22660	13.1%	20.3%
-700	-6850	-6288	5400	-1025	-700	18525	27	29.6	6466	-2755	7	17250	-4.1%	88.3%	-813	51825	-0.2%	20.3%
-5550	-2660	1430	-1380	1290	-1360	10655	28	46.4	1698	-1561	5	5400	-25.2%	88.3%	-1330	38305	-1.1%	20.3%
-1308	-604	-800	-8	368	2456	5164	27	48.1	1055	-802	3	2700	91.0%	88.3%	-13264	26292	-21.7%	20.3%
0	2325	300	-425	925	4075	1225	16	43.8	1075	-385	3	2250	181.1%	88.3%	-15725	22500	-30.8%	20.3%
4220	-1170	3310	-7970	1110	-11010	18270	31	41.9	2502	-2416	5	5400	-203.9%	88.3%	-38700	52490	-31.6%	20.3%
0	2180	-1570	0	0	2540	3180	7	57.1	1933	-1727	1	4200	60.5%	88.2%	21660	10680	39.7%	18.7%
0	0	3038	-4263	-1575	1650	7225	10	40.0	3725	-2208	2	7500	22.0%	88.2%	30738	18800	31.5%	18.7%
25450	0	5860	-5520	0	37160	24530	12	33.3	16803	-3746	7	27750	133.9%	88.2%	84460	24530	23.4%	18.7%
0	-450	0	0	-1575	-6000	9600	11	9.1	5625	-1163	8	9000	-66.7%	88.2%	8044	40669	6.9%	18.7%
0	-412	0	0	0	7880	1252	6	66.7	2386	-835	1	2400	328.3%	88.2%	-1304	17528	-4.2%	18.7%
-75	0	0	-1760	-35	6375	3105	8	25.0	5675	-829	3	5400	118.1%	88.2%	-6995	42675	-10.0%	18.7%
0	0	2960	0	540	11415	7280	12	66.7	2609	-2369	3	5400	211.4%	87.6%	31820	11515	52.8%	2.7%
0	0	0	0	-1052	-9880	9880	5	0.0	0	-1976	5	2400	-411.7%	87.6%	6248	9880	23.1%	2.7%
-19250	0	0	-2075	0	16063	21325	7	42.9	12713	-5533	3	6900	232.8%	87.6%	9075	42338	12.4%	2.7%
0	0	0	0	0	11516	3368	2	50.0	14885	-3369	1	26250	43.9%	87.6%	34616	26859	11.7%	2.7%
6288	-6225	9925	0	300	22988	6225	15	46.7	5043	-1543	3	7500	306.5%	87.6%	-15375	66013	-18.2%	2.7%
-2175	-6938	2213	-75	731	-1781	13856	25	32.0	2883	-1461	4	9000	-19.8%	87.6%	-48825	66713	-48.2%	2.7%
-2165	1095	735	9155	730	9570	4005	50	42.0	1080	-452	5	2700	354.4%	87.1%	13355	4005	395.7%	100.0%
0	0	0	46405	0	52785	16975	5	40.0	34880	-5658	3	27750	190.2%	87.1%	67910	16975	195.8%	95.0%
0	16721	0	0	0	28091	0	2	100.0	14045	0	0	26250	107.0%	87.1%	30158	4073	91.9%	100.0%
1432	2818	-977	-1085	-911	-211	2973	21	47.6	948	-880	2	3300	-6.4%	87.1%	881	3335	21.4%	100.0%
-2013	-2425	2000	-2663	-6950	-28800	37825	63	33.3	1310	-1339	8	10500	-274.3%	87.1%	-24200	37825	-184.4%	100.0%
0	0	0	0	19350	9250	10925	29	37.9	2394	-947	6	10800	85.6%	85.6%	-163	24000	-0.6%	-0.6%
-5850	100	925	5950	4425	23075	16300	124	36.3	2719	-1257	8	27000	85.5%	85.5%	60825	44350	31.1%	31.1%
0	0	-2050	-1170	2790	1310	3640	13	38.5	2422	-1352	3	2400	54.6%	84.5%	16730	11230	60.6%	24.4%
2925	0	0	0	1806	24919	5113	8	50.0	7508	-1278	4	4500	553.8%</					

#3-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)											
		#	Day Trd.			2004	2005	2006	2007	2008	May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
		(3)															
	Basis	269		T Note	1/98	6620	-950	-1100	2260	-1070	-2440	-1800	0	2470	410	-1980	-1560
	Basis	269		S Franc	1/98	4288	8013	-1525	-6013	888	-3800	0	938	7638	-5513	-2825	0
	Basis	269		Bonds	1/98	7350	-9440	8640	-6530	530	0	-1540	0	3670	1210	-2810	0
	Basis	269		Cotton	1/98	1890	-3700	-1255	-2515	-8080	0	-1785	-2575	-105	2640	0	4570
114	PULSAR Volatility	102b		S&P	1/89	5550	-16200	16175	41800	37625	4400	7950	-6500	-600	17875	1400	-4775
	PULSAR Volatility	102b		Bonds	1/89	-4025	-8775	-11675	7350	32250	9250	375	-2000	-375	2475	-6550	3575
115	Longrifle	451		Mini S&P	1/04	-2500	-1763	-1775	-2925	6975	775	-375	1500	1713	1838	-250	-363
116	Keystone	538	*	S&P	4/06	n/a	n/a	26175	27300	4025	-2900	-12950	21175	-8725	18175	-28025	19500
	Keystone	538	*	Mini S&P	4/06	n/a	n/a	4213	7100	288	-525	-2913	5075	-2025	4025	-7188	3375
	Keystone	538	*	Mini Russell	4/06	n/a	n/a	13495	7430	-13075	-2000	-1085	6010	-1735	875	-2345	4995
117	Serendipity	297		Bonds	1/99	-1920	470	-80	-4950	-2670	1290	530	0	0	1430	2780	-2060
118	EGE 6%	470		Euro C	4/04	-20763	-15175	-10113	-188	-23225	-10638	-7725	-4275	3600	3575	-3738	-4888
119	HI%Mid	572		Mini Russell	5/06	n/a	n/a	4365	10590	12700	0	915	2405	0	0	0	2485
	HI%Mid	572		Mini S&P	5/06	n/a	n/a	1863	-488	-1063	325	0	0	0	0	0	0
	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	300	4420	-5040	1575	0	-2510	0	0	0	0
	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	-2285	-2870	345	0	0	2425	0	0	0	0
120	Dynamo	265	*	S&P	6/97	-10375	10425	-2575	-1150	17425	-700	-2900	-3675	100	14625	-3800	8575
121	FGCM Emerald	404	*	S&P	10/02	-11275	-1450	-18000	-1425	17150	2450	3800	-2000	675	6475	14525	-6650
122	Feeder Trader	235		Feeder Cattle	12/95	8640	-9815	4340	-1730	5765	0	-590	1495	2095	-575	5	1515
123	Arcs	279		Nat Gas	3/98	-3240	-4000	0	-9670	32010	0	23010	-7390	0	0	0	0
	Arcs	279		Jap Yen	3/98	-5176	5462	-7051	-4749	16838	0	0	0	50	-1700	0	13663
	Arcs	279		Cotton	3/98	11200	110	2680	-8615	1145	0	365	-3735	0	4800	0	5370
	Arcs	279		Unleaded	3/98	18536	0	0	11483	722	0	0	0	0	0	0	0
	Arcs	279		Corn	3/98	4576	-1364	1563	-7913	18863	0	5550	-7175	1113	0	0	11625
	Arcs	279	*	S&P	3/98	-27850	6975	-63500	-46775	64700	-1150	6550	-11475	9250	11750	39325	11250
124	Arcs	279		Aussie \$	3/98	-5390	-2280	-2720	9190	-4750	2890	0	0	-750	20	-5960	0
	Ultimate Trading Dev. II	324		Euro C	8/00	6787	-8676	6263	14750	25501	5100	-2675	0	8163	0	0	23238
	Ultimate Trading Dev. II	324		B Pound	8/00	6493	-2469	3207	-4719	12675	-3188	0	0	-575	0	0	16438
	Ultimate Trading Dev. II	324		Jap Yen	8/00	-9913	10488	-14227	-276	9076	-2138	0	0	888	-5675	0	9538
	Ultimate Trading Dev. II	324		Bonds	8/00	2250	-5750	-1130	2830	6500	-4330	0	0	0	0	0	8720
	Ultimate Trading Dev. II	324		Euro \$	8/00	100	-1250	50	-1575	-6750	0	0	-1550	0	-1200	-1725	0
	Ultimate Trading Dev. II	324		S Franc	8/00	7138	-2376	-1212	-988	5837	-2875	-2888	0	2800	0	0	10250
125	Grand Cayman System	177		Jap Yen	8/92	-14025	-4863	-2576	-1201	1687	-2375	-563	0	2600	-3125	0	5325
	Grand Cayman System	177		Bonds	8/92	3050	-2960	4720	-4770	-9310	-1990	-1850	0	1180	0	-1330	-7420
	Grand Cayman System	177		Cotton	8/92	11010	-3480	2840	-1510	11000	0	-1255	0	0	9915	0	5370
	Grand Cayman System	177		Euro \$	8/92	-850	-725	-575	-1775	-2300	50	0	-200	0	-1650	-1875	1375
	Grand Cayman System	177		Sugar	8/92	-223	1625	4323	-1870	-3875	0	325	0	0	-3584	0	0
	Grand Cayman System	177		Live Cattle	8/92	-7580	1888	-3752	-4328	8416	-2332	0	-736	0	1812	0	5128
	Grand Cayman System	177		B Pound	8/92	-1795	-7144	-1469	-3119	11638	-4975	-713	0	963	0	0	16438
126	R-Breaker	187	*	S&P	7/93	-13200	-20475	-7100	42425	8350	-4150	5100	4875	-450	-2200	-4175	-3450
127	GK Universal Trader II	551		Euro C	3/06	n/a	n/a	-6850	14388	12988	0	0	0	0	0	12988	0
	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	0	7180	8185	-9625	0	0	0	0	8965	0
	GK Universal Trader II	551		Unleaded	3/06	n/a	n/a	0	10421	34933	425	0	0	0	0	0	34508
	GK Universal Trader II	551		Nikkei	3/06	n/a	n/a	0	0	14900	0	0	0	0	-750	4225	0
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	-3606	-10681	16928	0	0	0	0	0	0	11409
	GK Universal Trader II	551		Gold	3/06	n/a	n/a	0	10025	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Rough Rice	3/06	n/a	n/a	-4630	-1535	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Live Hogs	3/06	n/a	n/a	-4015	-3407	2350	0	0	0	0	0	2350	0
	RC Proof+	631	*	S&P	4/08	n/a	n/a	n/a	n/a	13650	8800	-5375	14975	400	-14675	-1350	-1575
	RC Proof+	631	*	Mini S&P	4/08	n/a	n/a	n/a	n/a	2363	1388	-1463	3138	-325	-2713	-450	-388
129	Lil' Dipper	274		Bonds	6/98	7670	170	-70	-5730	8870	0	0	1840	-10	3370	0	0
130	Propero	640	*	Mini Midcap	4/08	n/a	n/a	n/a	n/a	3625	0	835	250	-100	280	-410	-1375
	Propero	640	*	Mini Russell	4/08	n/a	n/a	n/a	n/a	3035	0	295	-430	-440	1585	230	-2960
131	Volatility	85		Nat Gas	1/87	-15500	32630	28740	-21990	82210	-9340	19050	-8520	47090	0	19880	0
	Volatility	85		Euro \$	1/87	475	-2275	-2275	-1725	650	-525	-975	0	500	75	-450	75
	Volatility	85		Cotton	1/87	470	-9400	-180	4035	-1445	0	-495	-2935	0	7055	0	5295
	Volatility	85		Copper	1/87	-11015	11150	-4126	30064	23762	-5325	2225	-4725	700	-2925	29550	-11688
	Volatility	85		Bonds	1/87	-11240	-14100	5080	-5900	-20260	-5330	-1580	-1460	-4660	-6450	0	1130
	Volatility	85		Jap Yen	1/87	-1564	-8389	-7689	11263	3824	-1775	-3738	-2288	600	0	0	4288
	Volatility	85		Euro C	1/87	-31001	-5275	-3551	8401	6712	-5275	-7100	-6900	11375	-713	0	17875
	Volatility	85		Live Hogs	1/87	2920	6324	-2988	3712	-6016	2136	-5648	872	-1612	696	0	2388
	Volatility	85		Coffee	1/87	1688	-31856	-15077	-13295	-7424	0	-6206	0	-4313	0	-7425	4444
	Volatility	85		\$ Index	1/87	-8500	-6560	-3460	-310	-80	-2150	-420	-2660	3920	-1280	0	7280
132	RC Intermediate	610	*	S&P	12/07	n/a	n/a	n/a	8550	10150	500	5600	8625	2975	-3925	-11350	12350
	RC Intermediate	610	*	Mini S&P	12/07	n/a	n/a	n/a	688	-1750	425	625	-1000	450	1050	-1713	2713
133	Moving Avg. Reversal	322		Crude	6/00	7410	-6580	-1380	16660	112040	0	27960	-17120	8380	0	48420	0
	Moving Avg. Reversal	322		Cotton	6/00	11710	-11220	-5020	-7770	16520	0	-190	0	0	9915	0	5370
	Moving Avg. Reversal	322		Euro C	6/00	-3051	2649	-15450	7899	17288	5100	0	0	-2175	0	0	23238
	Moving Avg. Reversal	322		Coffee	6/00	-12207	12432	-12262	919	9938	0	-5869	0	4163	0	0	11794
	Moving Avg. Reversal	322		Jap Yen	6/00	-11688	12825	-7188	3100	3424	-3300	0	0	4125	0	-6513	8700
	Moving Avg. Reversal	322		Gold	6/00	-1810	-3670	10990	-9930	-23990	1470	0	-17680	0	-830	-9390	-3150
	Moving Avg. Reversal	322		Bonds	6/00	940	-5220	4590	-3260	-11880	-5370	0	0	-3760	-640	-10810	6590
134	DynamicTrendTrading	467		Lumber	4/04												

																	Combined	
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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)
0	0	0	0	1560	-3340	4900	9	55.6	976	-2058	2	4200	-79.5%	84.5%	10010	12470	20.7%	24.4%
0	-3275	0	-4163	1113	-9888	15775	12	25.0	3229	-2175	6	6000	-164.8%	84.5%	14100	16388	20.4%	24.4%
0	0	0	0	0	530	2810	4	50.0	2440	-2175	1	5400	9.8%	84.5%	8730	16600	14.1%	24.4%
0	0	-290	0	-2050	405	7320	13	30.8	3991	-1731	5	5400	7.5%	84.5%	-8040	29705	-12.9%	24.4%
7375	-4675	-3425	6975	-350	25650	15175	100	37.0	3361	-1567	5	54000	47.5%	82.6%	223138	38725	20.0%	17.9%
3575	4850	1125	8975	-1875	23400	8150	42	42.9	3447	-1614	4	5400	433.3%	82.6%	-3525	79138	-3.2%	17.9%
1888	-900	1075	1538	263	8700	1437	63	34.9	733	-181	8	10800	80.6%	80.6%	-13	9188	0.0%	0.0%
4500	-325	20625	-2575	-825	27650	41150	197	54.8	2530	-2757	6	27000	102.4%	79.5%	74400	41150	89.4%	85.2%
600	-863	4763	-550	-488	3288	9875	196	54.1	504	-557	6	5400	60.9%	79.5%	14463	9875	86.9%	85.2%
-7870	-4360	690	860	4960	-1005	13735	195	51.3	748	-799	7	5250	-19.1%	79.5%	10000	21860	61.8%	85.2%
0	-1300	1300	0	290	4260	3380	15	53.3	1425	-1018	2	5400	78.9%	78.9%	1690	18050	3.0%	3.0%
11400	5188	5050	1900	5838	5288	29238	207	44.9	1588	-1248	8	6900	76.6%	76.6%	-51488	91100	-144.4%	-144.4%
5425	302	1995	-925	0	12605	925	7	85.7	2255	-922	1	10500	120.0%	75.6%	29030	3725	92.2%	24.9%
3950	988	1875	-800	0	6338	800	5	80.0	1784	-799	1	10800	58.7%	75.6%	2375	8225	7.1%	24.9%
795	245	840	-1220	0	-275	2510	8	62.5	691	-1243	2	6600	-4.2%	75.6%	-455	6170	-2.2%	24.9%
5405	355	2195	-705	0	9675	705	5	80.0	2595	-705	1	9600	100.8%	75.6%	-2965	15010	-10.3%	24.9%
2975	1475	-5300	9600	-700	20275	8175	42	28.6	4000	-926	6	27000	75.1%	75.1%	52500	43475	16.1%	16.1%
5450	-5575	-4500	8950	-3325	20275	14400	61	49.2	2938	-2191	5	27000	75.1%	75.1%	1525	44325	0.8%	0.8%
-1985	-125	-2060	340	2120	2235	4370	26	53.8	983	-959	4	3000	74.5%	74.5%	10075	16210	24.7%	24.7%
0	0	0	0	0	15620	7390	2	50.0	23010	-7390	1	24750	63.1%	71.4%	107220	27600	38.2%	9.6%
0	0	450	-4300	0	8163	4300	5	60.0	4721	-3000	1	7500	108.8%	71.4%	17500	25650	20.6%	9.6%
0	-845	-1920	-1575	3090	5550	4340	10	50.0	2725	-1615	4	5400	102.8%	71.4%	10280	17640	16.8%	9.6%
0	0	0	0	0	0	0	0	0.0	0	0	0	26250	0.0%	71.4%	34940	17556	11.7%	9.6%
-1513	0	-2150	-1538	0	5913	7175	8	37.5	6096	-2475	4	4500	131.4%	71.4%	-988	16763	-1.9%	9.6%
50	-14600	-11700	10200	-4150	45300	45575	408	39.5	2958	-1748	7	27000	167.8%	71.4%	-49075	269875	-16.0%	9.6%
0	-4630	0	-2670	2120	-8980	13990	8	50.0	1540	-3785	3	4800	-187.1%	71.4%	-10800	21590	-19.9%	9.6%
-14875	0	-14788	0	7063	11225	29663	7	57.1	10891	-10758	2	6900	162.7%	70.0%	47113	29663	231.9%	33.3%
0	0	6669	0	-4194	15150	8638	6	50.0	9327	-4277	2	4500	336.7%	70.0%	30575	16344	230.8%	33.3%
0	0	2913	0	1225	6750	6925	7	71.4	2913	-3901	1	7500	90.0%	70.0%	14700	21263	66.6%	33.3%
0	0	-2730	0	0	1660	4330	3	33.3	8720	-3524	1	5400	30.7%	70.0%	3420	17260	21.5%	33.3%
0	0	-525	0	800	-4200	5000	5	20.0	800	-1250	4	2250	-186.7%	70.0%	275	11225	1.4%	33.3%
-9950	0	-7550	0	2413	-7800	17500	8	37.5	5154	-4652	3	6000	-130.0%	70.0%	-238	17500	-0.4%	33.3%
0	0	-1438	0	813	1238	3463	9	44.4	2847	-2026	2	7500	16.5%	69.8%	75438	42400	59.2%	25.9%
0	0	-2360	0	1030	-12740	13770	9	44.4	1370	-3640	2	5400	-235.9%	69.8%	46390	22530	50.5%	25.9%
0	0	2815	0	-1420	15425	3155	6	66.7	4959	-2213	1	5400	285.6%	69.8%	44550	19935	48.5%	25.9%
0	0	1525	0	800	25	3725	7	57.1	938	-1240	3	2250	1.1%	69.8%	4050	8775	10.6%	25.9%
0	773	437	0	-1456	-3506	3954	7	57.1	415	-1720	2	2400	-146.1%	69.8%	-1266	8120	-3.1%	25.9%
0	2184	0	448	-396	6108	3068	8	62.5	2032	-1351	1	2400	254.5%	69.8%	-2084	22104	-5.1%	25.9%
0	0	6669	0	-4094	14288	9725	9	33.3	9369	-2297	4	4500	317.5%	69.8%	-35675	75338	-46.6%	25.9%
15375	1650	-575	8775	-2575	18200	16500	162	34.0	2419	-1076	9	27000	67.4%	67.4%	279275	44950	64.3%	64.3%
0	0	0	0	0	12988	0	1	100.0	12988	0	0	6900	188.2%	65.6%	20525	6850	93.9%	34.6%
0	0	0	0	0	-660	9625	2	50.0	8965	-9625	1	5400	-12.2%	65.6%	15365	9625	89.9%	34.6%
0	0	0	0	0	34933	0	2	100.0	17466	0	0	26250	133.1%	65.6%	45353	0	54.6%	34.6%
0	0	0	0	0	3475	750	2	50.0	4225	-750	1	12000	29.0%	65.6%	14900	750	39.2%	34.6%
0	0	0	0	0	11409	0	1	100.0	11409	0	0	5400	211.3%	65.6%	2640	14288	15.4%	34.6%
0	0	-16595	0	0	-16595	16595	1	0.0	5150	-16595	1	9750	-170.2%	65.6%	-6570	16870	-21.3%	34.6%
0	0	0	0	1495	1495	0	1	100.0	1495	0	0	6900	21.7%	65.6%	-4670	8480	-21.4%	34.6%
0	0	0	0	0	2350	0	2	100.0	1175	0	0	2700	87.0%	65.6%	-5072	12017	-59.3%	34.6%
2200	-2225	7850	11850	-2700	18175	30050	133	63.9	1420	-2135	5	27000	67.3%	65.3%	28425	30050	97.2%	95.0%
1225	-488	1900	1738	-588	2975	5863	132	38.6	470	-259	7	5400	55.1%	65.3%	4925	5863	84.2%	95.0%
1350	0	0	0	-3070	3480	3070	7	71.4	1312	-1537	1	5400	64.4%	64.4%	22830	6560	38.1%	38.1%
3040	-1205	1440	2855	-1275	4335	3535	75	57.3	474	-501	4	4800	90.3%	63.6%	5440	3535	104.6%	77.2%
3850	-1855	720	2105	-1045	2055	3465	77	55.8	477	-542	4	5250	39.1%	63.6%	2960	3465	52.0%	77.2%
15170	0	15050	610	-950	98040	9340	11	63.6	17316	-5770	2	24750	396.1%	61.7%	218740	43460	39.0%	9.6%
0	0	1525	-1550	500	-825	1550	14	35.7	790	-530	4	2250	-36.7%	61.7%	11900	8475	23.3%	9.6%
-7240	0	130	0	350	2160	9455	12	33.3	4194	-1824	4	5400	40.0%	61.7%	26255	29150	21.5%	9.6%
-4738	200	-3825	-3875	2000	-2425	23925	16	31.3	8510	-4098	3	17250	-14.1%	61.7%	32188	56538	8.2%	9.6%
0	7830	10840	0	710	1030	24890	12	33.3	6480	-3106	8	5400	19.1%	61.7%	8910	83870	7.3%	9.6%
-2938	-8788	-1563	-4513	-5813	-26525	29075	16	25.0	4381	-3671	5	7500	-353.7%	61.7%	-4963	47675	-2.9%	9.6%
-7500	0	-7413	0	7063	1413	19275	14	28.6	9660	-3728	7	6900	20.5%	61.7%	-12800	59750	-8.2%	9.6%
-3304	-2264	0	1088	3076	-2572	9348	16	50.0	1461	-1783	4	2700	-95.3%	61.7%	-9764	21404	-16.0%	9.6%
0	0	2175	-1669	-2850	-15844	17944	9	22.2	3310	-3207	4	9000	-176.0%	61.7%	-56888	172238	-28.0%	9.6%
-2740	-2360	1180	-3830	130	-2930	7750	15	40.0	2178	-1778	5	2400	-122.1%	61.7%	-31900	56240	-58.6%	9.6%
225	6500	200	3300	-5425	19575	26500	181	70	981	-1890	5	27000	72.5%	61.4%	23275	26500	60.8%	46.8%
-1513	-200	-38	600	-1088	313	3300	176	70.5	167	-393	4	5400	5.8%	61.4%	-1788	4338	-23.4%	46.8%
25460	0	5850	0	-3160	95790	17120	7	71.4	23214	-10107	1	27750	345.2%	60.6%	110020	39770	44.1%	4.3%
0	0	2815	0	-4965	12945	4965	5	60.0	6033	-2577	1	5400	239.7%	60.6%	4945	28000	10.2%	4.3%
-15425	-13300	1963	-12263	-5125	-17988	44150	9	44.4	8622	-10480	2	6900	-260.7%	60.6%	1775	44150	2.8%	4.3%
0	0	2175	0	-994	11269	5869	5	60.0	6044	-3432	1	9000	125.2%	60.6%	825	29363	1.0%	4.3%
0	0	-3813	-1938	-638	-3375	6513	8	25.0	6413	-2700	3	7500	-45.0%	60.6%	-26263	37225	-38.9%	4.3%
-4500	6130	0	-570	-3360	-31880	35550	12	25.0	3123	-4583	4	9750	-327.0%	60.6%	-38130	40330	-43.5%	4.3%
0	1260	4270	-8800	-6020	-23280	25030	14	35.7	3358	-4450	4	5400	-431.1%	60.6%	-25580	36770	-52.2%	4.3%
3146	0	4411	0	-506	13101	5												



#3-2009 ISSUE

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
						2004	2005	2006	2007	2008							
	DynamicTrendTrading	467		Euro C	4/04	2137	13100	-5151	8725	17188	0	0	-1175	5200	0	0	23238
	DynamicTrendTrading	467		Nat Gas	4/04	-8830	4220	-12510	-1550	11290	-2550	11150	-7270	-12030	-6530	8030	0
	DynamicTrendTrading	467		Bonds	4/04	-4810	-3300	-340	1140	8510	-140	-1830	0	600	1400	-940	4850
	DynamicTrendTrading	467		Crude	4/04	-4590	-5010	10320	6700	-7340	8750	-3970	-4110	-2130	630	-7100	-1020
	DynamicTrendTrading	467		Coffee	4/04	506	-4218	1069	-6076	6545	0	0	0	0	0	0	4463
	DynamicTrendTrading	467		Jap Yen	4/04	-1812	2688	-7038	-1925	-837	0	0	0	188	-1188	-1425	0
	DynamicTrendTrading	467		Cotton	4/04	-355	-3240	-1545	-1135	-3995	-1075	-1350	-2295	-2150	4435	2570	1215
135	RC Constant	644	*	S&P	6/08	n/a	n/a	n/a	n/a	7600	n/a	1875	11200	9250	-6275	-1550	4450
	RC Constant	644	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	-750	n/a	363	1225	988	-675	-650	350
136	RC Success 3	519	*	S&P	11/05	n/a	-7350	-9475	-9400	46675	3425	19000	21275	2975	15325	2225	20750
	RC Success 3	519	*	Mini S&P	11/05	n/a	-638	-2850	-6675	8888	863	3338	3438	888	3825	1100	3713
137	Pegasus	440		Euro C	9/03	10063	10375	-10175	3113	13574	3775	0	-2138	9800	-1788	0	0
	Pegasus	440		Jap Yen	9/03	-7725	8575	-2450	-1113	16076	0	0	0	0	2225	0	10788
	Pegasus	440		Cotton	9/03	-715	-3990	1835	1370	10090	0	-2205	0	0	7675	0	5370
	Pegasus	440		T Note	9/03	720	-60	650	2890	2910	630	0	-1910	880	-590	0	5000
	Pegasus	440		Corn	9/03	5076	-2651	2599	-2262	7087	-438	5650	-4288	0	0	0	0
	Pegasus	440		Coffee	9/03	1687	-900	3113	-4126	10444	0	0	0	0	0	0	8513
	Pegasus	440		Crude	9/03	3430	0	12740	0	0	0	0	0	0	0	0	0
	Pegasus	440		Heat Oil	9/03	1339	0	14494	0	0	0	0	0	0	0	0	0
138	Anomaly 2	381		Euro C	3/02	8288	13775	-11025	138	42838	4163	0	0	0	-2250	0	19288
	Anomaly 2	381		Silver	3/02	3900	-920	8240	-5180	27065	-2175	0	0	0	0	0	22200
	Anomaly 2	381		Soymeal	3/02	5580	-1660	-1725	-5585	11380	0	0	-1945	0	0	0	0
	Anomaly 2	381		Live Hogs	3/02	-2127	-275	-1825	-225	2930	0	-1575	0	0	0	0	485
	Anomaly 2	381		Nat Gas	3/02	-5020	5260	6075	-12475	-5040	0	-2085	0	-2175	3605	-2255	-1250
	Anomaly 2	381		Cotton	3/02	5590	-8850	1180	-2585	14485	0	-2175	0	0	0	0	16355
	Anomaly 2	381		Bonds	3/02	500	-8438	763	-313	-6868	0	-2175	0	0	0	-1262	0
	Anomaly 2	381		Coffee	3/02	-9150	7181	-8044	-7181	7178	0	0	9881	1725	-1163	0	0
139	LPR Quantitative P2	646	*	Mini S&P	5/08	n/a	n/a	n/a	n/a	2513	1138	-1025	-488	-275	-525	2038	500
140	JJ	334		Euro \$	1/01	-1170	308	-1083	-918	645	1063	383	-550	-100	-1063	0	938
141	SledgeHammer	581		S&P	1/06	n/a	n/a	2350	23150	15625	1675	850	-2600	975	4425	4975	10100
142	Golden SX	253		T Note	7/96	9680	4560	2940	2420	3270	1630	0	-1720	580	-1360	-3240	3060
	Golden SX	253		Jap Yen	7/96	-7726	8450	-6401	-4800	7511	-2213	0	-1575	0	-1788	0	11625
	Golden SX	253		Crude	7/96	900	1770	1030	7550	40150	0	8970	-3100	-2520	-3150	2310	0
	Golden SX	253		Coffee	7/96	-1463	2043	-3976	2869	-1350	-1575	-206	-1444	-1575	-1575	1725	0
	Golden SX	253		Cotton	7/96	-2290	-2820	1035	-1575	6545	0	-1575	0	0	5980	0	5370
	Golden SX	253		Live Cattle	7/96	-8208	-888	-472	-4596	9120	1492	-716	1252	-272	1660	3040	-408
143	Genesis B	332		Jap Yen	1/01	-10513	12463	-5350	713	2338	0	0	0	0	363	0	0
144	Dennis RSI	4		S&P	6/86	-6000	-11650	21150	42200	51000	125	5800	-4875	3700	0	21550	22450
145	Natural Gas Trader- GA	505		Nat Gas	8/05	n/a	9510	58010	6180	32950	6380	300	14500	1320	-4160	-7710	-2210
146	Auto NRanger Sh Term	641		Mini S&P	4/08	n/a	n/a	n/a	n/a	2413	550	-988	4325	1713	-300	-2738	-1988
147	EuroDollar Indicator	221		Euro \$	5/95	-425	-625	25	-3225	-150	-600	0	0	-125	-975	-1000	1750
148	RC Countertrend	642	*	Mini S&P	6/08	n/a	n/a	n/a	n/a	-1038	n/a	288	275	2113	-1475	-3725	-350
	RC Countertrend	642	*	S&P	6/08	n/a	n/a	n/a	n/a	-14250	n/a	3825	9700	12500	-18825	-17900	3425
149	R-Levels	186	*	S&P	7/93	-325	-5700	-14100	4725	-2750	-1100	425	-500	-7850	4450	-2850	14100
150	Dr. Jenkins System	62		Jap Yen	6/88	-8813	2876	-3939	-9376	9424	-6713	1925	-163	638	0	4450	-613
	Dr. Jenkins System	62		B Pound	6/88	805	5658	-5770	-13958	13162	638	-3088	950	9975	1300	-225	14888
	Dr. Jenkins System	62		Gold	6/88	260	1320	-1030	-250	19880	330	-5510	3190	0	12390	-5130	2370
151	LPR Quantitative P5	652	*	Mini S&P	9/09	n/a	n/a	n/a	n/a	988	n/a	n/a	n/a	n/a	-463	-275	75
152	DCB Crude Oil	541		Crude	12/05	n/a	0	-2980	6605	15805	2245	6450	-5965	6050	0	0	0
153	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	285	-9270	-3640	8600	0	2275	850	1325	8075	1025	0
154	Universal LT	199		Jap Yen	4/93	401	-2126	-3952	7563	19026	-863	2238	0	-3888	0	0	15138
	Universal LT	199		Bonds	4/93	-15270	-5040	-10600	9760	17120	-1040	-3480	-570	-4100	1880	240	11880
	Universal LT	199		Copper	4/93	1412	3811	16175	36652	-11737	-25500	-1175	0	-11400	0	-17450	26638
	Universal LT	199		Crude	4/93	12380	11220	-10500	7340	-5330	-3900	-8760	-18120	18090	-10960	37530	-12700
	Universal LT	199		Euro \$	4/93	-825	-2025	-1125	-2675	-3425	50	-775	0	-825	0	-1875	-1025
	Universal LT	199		B Pound	4/93	-5389	255	8508	-8207	13600	1238	-5575	650	5438	450	0	19088
155	RC Coach	648	*	S&P	8/08	n/a	n/a	n/a	n/a	17175	n/a	n/a	n/a	8775	-7700	6200	6850
	RC Coach	648	*	Mini S&P	8/08	n/a	n/a	n/a	n/a	3813	n/a	n/a	n/a	1675	-375	100	1300
156	Axiom Index	469		Mini S&P	10/07	n/a	n/a	n/a	4925	2514	1400	-1125	350	-2000	-363	-1900	5513
157	STO-X	347		Jap Yen	1/01	-8813	14275	-9553	-5274	20963	1450	0	0	4125	-800	0	10713
	STO-X	347		Cotton	1/01	5030	-3435	-90	-1320	7690	0	-2485	-1455	0	6580	0	5370
	STO-X	347		Euro C	1/01	3225	-2102	-9189	-6764	14700	5100	-9663	-1463	10938	0	0	23238
	STO-X	347		Coffee	1/01	-3131	2213	-5513	-6133	6824	0	1650	-4238	-525	0	0	11794
	STO-X	347		S Franc	1/01	-3476	-6888	-6975	-2827	4262	-3838	-5650	-1188	6288	0	0	10250
	STO-X	347		Bonds	1/01	3300	-3870	5380	-3010	-860	2440	-2300	-3310	2620	130	-3620	7270
	STO-X	347		B Pound	1/01	4162	-10832	-4696	-7914	8143	-2050	-38	0	1350	0	0	16438
158	Natural Gas Trader -MA	504		Nat Gas	8/05	n/a	31080	45810	8760	45060	10750	490	13480	1320	-6280	-6490	3660
159	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	11905	10220	815	625	1040	1105	-195	3580	2775
160	SAGA	472		Jap Yen	4/04	-1575	11900	-16791	576	16989	0	0	-1150	1088	-3188	0	10788
	SAGA	472		T Note	4/04	-8120	-2270	3580	7290	11140	-170	0	-1910	420	0	-4950	5480
	SAGA	472		Crude	4/04	9110	-11610	4690	19430	0	0	0	0	0	0	0	0
	SAGA	472		Euro C	4/04	3974	-6188	-7164	5799	5688	5100	-1300	-1825	0	0	0	0
161	Checkmate	342		\$ Index	4/01	3085	3945	2545	2970	4800	0	0	0	0</			

Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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)
-18925	0	0	-2000	0	6338	20925	5	40.0	14219	-7367	2	6900	91.9%	60.2%	34000	20925	95.4%	12.3%
15170	0	15050	0	10290	31310	27110	17	29.4	12194	-2469	10	24750	126.5%	60.2%	17960	48700	14.0%	12.3%
4750	1910	0	0	470	11070	1970	11	63.6	1997	-725	3	5400	205.0%	60.2%	3580	9460	12.8%	12.3%
990	0	-1600	0	0	-9560	20020	27	37.0	1912	-1685	6	27750	-34.5%	60.2%	-1520	20020	-1.1%	12.3%
0	-1763	0	0	0	2700	1763	2	50.0	4463	-1763	1	9000	30.0%	60.2%	-3938	18563	-8.5%	12.3%
988	-2038	0	0	0	-3475	5350	9	33.3	1613	-1384	4	7500	-46.3%	60.2%	-10963	13525	-28.3%	12.3%
0	-1160	390	-870	2995	2705	6870	16	31.3	2758	-1010	7	5400	50.1%	60.2%	-8915	24810	-32.0%	12.3%
-11350	4150	-5125	11025	875	18525	16375	95	60.0	1561	-1854	3	27000	68.6%	58.7%	18525	16375	68.6%	58.7%
-2350	825	-1013	1113	313	488	3650	94	41.5	364	-249	5	5400	9.0%	58.7%	488	3650	9.0%	58.7%
-15175	-21425	-11975	1650	-23350	14700	76900	221	29.0	3466	-1322	13	27000	54.4%	55.6%	-34650	76900	-36.7%	-41.6%
-2650	-4400	-2400	363	-4763	3313	15150	219	26.5	764	-255	21	5400	61.3%	55.6%	-12475	19600	-66.0%	-41.6%
0	0	0	0	0	9650	2138	4	50.0	6788	-1963	1	6900	139.9%	55.2%	26950	16325	67.9%	18.3%
3063	0	0	0	0	16075	0	3	100.0	5358	0	0	7500	214.3%	55.2%	20388	10038	47.3%	18.3%
1550	0	125	0	-915	11600	2205	7	71.4	3123	-2002	1	5400	214.8%	55.2%	14295	8905	46.0%	18.3%
0	2940	0	0	0	6950	1910	6	66.7	2363	-1255	1	4200	165.5%	55.2%	7210	3540	29.9%	18.3%
0	0	0	-2000	0	-1075	6288	4	25.0	5650	-2242	2	4500	-23.9%	55.2%	4750	6288	18.4%	18.3%
0	1538	0	-300	0	9750	300	3	66.7	5025	-305	1	9000	108.3%	55.2%	7331	7219	14.2%	18.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	55.2%	14870	3250	9.3%	18.3%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	55.2%	5489	11852	3.1%	18.3%
-2250	0	-4500	-2250	0	12200	9000	7	28.6	11725	-2256	4	6900	176.8%	55.0%	63950	19975	127.8%	10.9%
-4175	-5650	0	1170	0	11370	11900	7	28.6	12723	-2821	4	15000	75.8%	55.0%	25400	12160	23.4%	10.9%
6115	0	-2585	0	0	1585	2585	3	33.3	6115	-2261	1	6000	26.4%	55.0%	8420	8970	19.4%	10.9%
0	0	0	0	2225	1135	1575	3	66.7	1355	-1578	1	2700	42.0%	55.0%	2211	14252	11.3%	10.9%
2850	0	8735	1205	0	8630	4260	10	50.0	3931	-2205	2	24750	34.9%	55.0%	0	29840	0.0%	10.9%
-2250	-2250	0	0	-3495	6185	7995	6	16.7	16355	-2041	4	5400	114.5%	55.0%	-1255	15035	-3.2%	10.9%
-2263	2225	0	0	0	-3475	5700	5	20.0	4488	-1991	3	5400	-64.3%	55.0%	-11206	20181	-28.6%	10.9%
0	-2250	0	-2250	-2250	3694	7913	6	33.3	5803	-1974	4	9000	41.0%	55.0%	-27998	31691	-42.9%	10.9%
1150	663	-750	263	150	2838	4125	116	56.9	286	-321	6	5400	52.5%	52.5%	2838	4125	52.5%	52.5%
475	-563	0	363	230	1175	2288	12	50.0	671	-475	4	2250	52.2%	52.2%	1720	4473	9.1%	9.1%
1175	750	3200	3850	-1450	27925	34850	64	64.1	2710	-3623	4	54000	51.7%	51.7%	47475	37125	25.7%	25.7%
0	2190	1590	-3240	0	-510	5740	11	45.5	1980	-1738	4	4200	-12.1%	51.5%	46840	6190	85.8%	19.2%
0	0	-1275	-1575	0	3200	5575	6	16.7	11625	-1690	3	7500	42.7%	51.5%	17675	20763	18.1%	19.2%
25450	-9540	-1630	0	0	16790	17030	16	18.8	14997	-2180	10	27750	60.5%	51.5%	60610	17030	16.8%	19.2%
-1575	0	0	0	0	-6225	6375	8	12.5	3469	-1385	5	9000	-69.2%	51.5%	19350	39788	16.5%	19.2%
0	-1725	0	0	0	8050	1725	4	50.0	5675	-1650	1	5400	149.1%	51.5%	9305	19580	13.3%	19.2%
1336	0	0	648	-392	7640	916	11	54.5	1605	-396	2	2400	318.3%	51.5%	-13496	25144	-43.3%	19.2%
0	0	-3625	0	7050	3788	3625	3	66.7	3706	-3632	1	7500	50.5%	50.5%	5875	22125	9.3%	9.3%
13925	-8700	-7675	-9875	-9500	26925	35750	27	51.9	5668	-4043	5	54000	49.9%	49.9%	136638	35750	11.2%	11.2%
810	370	-5340	7440	290	11990	22280	93	44.1	2539.0	-1772.4	5	24750	48.4%	48.4%	109410	22280	115.3%	115.3%
975	-825	-888	2438	2825	5100	8450	76	57.9	605	-673	5	10800	47.2%	47.2%	5963	8450	51.0%	51.0%
0	1625	25	-275	600	1025	2700	10	40.0	1000	-496	5	2250	45.6%	45.6%	4500	9675	14.1%	14.1%
1838	313	3650	1750	-575	4100	7550	171	38.0	616	-339	9	5400	75.9%	44.7%	4100	7550	75.9%	44.7%
-6975	-2050	18000	13525	-4850	10375	49425	173	51.4	2170	-2172	7	27000	38.4%	44.7%	10375	49425	38.4%	44.7%
5975	-275	-2425	300	1225	11475	13550	93	28.0	3289	-1108	9	27000	42.5%	42.5%	115138	51175	26.5%	26.5%
6550	-1250	4538	-5938	363	3788	7688	27	37.0	3116	-1607	4	7500	50.5%	40.8%	38225	32600	24.1%	10.0%
-7913	-3138	-6556	600	256	7688	17656	23	34.8	3838	-1536	6	4500	170.8%	40.8%	6875	49213	7.2%	10.0%
0	3610	0	-4990	-8860	-2600	14000	22	40.9	4016	-2979	6	9750	-26.7%	40.8%	1140	24780	0.6%	10.0%
1650	1175	13	825	-875	2125	1825	94	61.7	227	-307	6	5400	39.4%	39.4%	2125	1825	39.4%	39.4%
3575	0	0	-1955	0	10400	5965	8	75.0	3053	-3959	1	27750	37.5%	37.5%	17475	10125	18.0%	18.0%
-1325	0	0	0	0	12225	2325	10	60.0	3021	-1475	2	33000	37.0%	37.0%	-4025	18785	-3.6%	-3.6%
0	4813	10675	-5063	188	23238	5063	17	47.1	4502	-1424	3	7500	309.8%	34.8%	68725	24363	56.1%	14.3%
12500	160	1210	-6850	-3340	8490	13580	30	36.7	3618	-1651	5	5400	157.2%	34.8%	32300	40870	36.6%	14.3%
6450	388	-5025	0	9925	-17150	55525	14	35.7	9675	-7277	4	17250	-99.4%	34.8%	50450	63775	17.9%	14.3%
11800	-5480	1650	2620	-8490	3280	30780	26	38.5	8633	-5199	3	27750	11.8%	34.8%	10470	64910	2.3%	14.3%
-675	0	925	0	800	-3400	5425	10	30.0	675	-775	7	2250	-151.1%	34.8%	-2825	11775	-7.7%	14.3%
-5913	1000	1181	-4850	-4656	8050	13631	30	50.0	2299	-1762	4	4500	178.9%	34.8%	-7975	31525	-10.9%	14.3%
3050	-1350	3325	1775	-10025	10900	16775	138	64.5	1356	-2241	5	27000	40.4%	33.7%	10900	16775	40.4%	33.7%
1113	-225	363	-1000	-2925	25	5100	136	36.0	454	-255	10	5400	0.5%	33.7%	25	5100	0.5%	33.7%
64	1775	1000	-1175	88	3626	5338	73	56.2	570	-618	4	10800	33.6%	33.6%	9126	5338	53.4%	53.4%
0	0	4650	0	1225	21363	1650	8	87.5	3288	-1653	1	7500	284.8%	33.0%	22088	23075	35.0%	-21.2%
0	-2965	-1995	0	2620	5670	4960	9	33.3	4857	-1480	3	5400	105.0%	33.0%	8635	15420	19.0%	-21.2%
-17175	-5513	5300	-12263	-7250	-8750	36900	14	28.6	11144	-5339	4	6900	-126.8%	33.0%	-9150	36900	-15.8%	-21.2%
0	-413	-1781	-5306	-4406	-3225	11906	11	18.2	7163	-1952	6	9000	-35.8%	33.0%	-29456	36206	-38.9%	-21.2%
-9950	-7238	1338	0	-3825	-13813	20013	14	35.7	3843	-3668	3	6000	-230.2%	33.0%	-21038	34238	-41.7%	-21.2%
0	0	230	0	-2260	1200	9390	13	46.2	3475	-2813	3	5400	22.2%	33.0%	-27350	35500	-60.2%	-21.2%
0	0	2869	-2675	-3581	12313	6256	10	40.0	5330	-1501	3	4500	273.6%	33.0%	-23669	39288	-62.5%	-21.2%
-1500	1770	-8080	-1350	-460	7310	25410	93	45.2	2585.0	-1988.7	5	24750	29.5%	29.5%	122590	25410	129.2%	129.2%
-3800	-1730	960	230	-995	2490	8335	100	46.0	708	-557	5	9600	25.9%	25.9%	18670	8335	101.5%	101.5%
0	0	1950	0	0	9488	3250	6	50.0	4608	-1445	2	7500	126.5%	24.4%	13050	17113	33.7%	17.7%
7040	0	-2810	0	-3270	-170	6610	9	33.3	4313	-2182	2	4200	-4.0%	24.4%	5540	10710	25.5%	17.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	24.4%	21620	28940	15.1%	17.7%
0	0	0	0	0	1975	3125	3	33.3	5100	-1559	2	6900	28.6%	24.4%	2113	21188	5.9%	17.7%

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
		#	Day Trd.			2004	2005	2006	2007	2008							
	Checkmate	342		Bonds	4/01	13025	-2931	7819	450	8588	0	-2200	0	0	-3388	0	0
	Checkmate	342		Euro C	4/01	9950	2150	3888	6538	19813	0	0	0	0	11150	0	0
	Checkmate	342		Jap Yen	4/01	5425	2838	-338	-3763	7613	0	0	0	0	0	0	10413
	Checkmate	342		Nikkei	4/01	-3150	4275	2675	11375	-4225	0	0	0	0	-7500	0	0
	Checkmate	342		Crude	4/01	3310	-3580	-8965	10720	15505	0	0	0	0	0	0	0
	Checkmate	342		S Franc	4/01	2425	-1788	-25	-1238	2700	0	0	0	0	463	0	-2538
	Checkmate	342		Nat Gas	4/01	-1275	-15440	-24650	-8725	11495	0	-6905	0	21795	0	0	0
162	SP \ U	232		S&P	9/95	-5825	-18350	-1775	-3575	2150	2575	-5475	7250	1450	-12225	17275	5125
163	Naka89	525	*	Mini S&P	12/05	n/a	750	-6613	5238	-4313	425	-713	-1488	-100	450	-800	2625
164	Market Mapping	203		S&P	1/94	-8350	-7700	-6800	-11400	22825	-850	-1875	2000	-1825	550	16450	-11675
	Market Mapping	203		Bonds	1/94	8350	-1070	-1270	-11390	-8730	1700	-1540	10	-570	-3240	-1560	-1170
165	LPR ML-7	655	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
166	Watch and Wait	126		Coffee	5/91	2758	6771	2402	2909	2120	356	75	131	394	38	0	38
	Watch and Wait	126		Pork Bellies	5/91	1364	-2052	1084	868	5236	0	176	3084	528	0	0	0
	Watch and Wait	126		Gold	5/91	1320	430	3090	1670	9300	220	0	40	1000	0	2220	4560
	Watch and Wait	126		Bonds	5/91	-7370	2370	-2050	2160	-2080	0	0	370	100	380	0	0
	Watch and Wait	126		Jap Yen	5/91	413	-13038	502	602	-7450	0	0	875	263	38	0	-6238
167	DCB Lean Hogs	542		Live Hogs	12/05	n/a	0	1255	245	-780	0	0	930	0	25	15	0
168	US60Min	616		Bonds	2/08	n/a	n/a	n/a	n/a	4105	-575	-1797	-2338	-1534	2116	1999	5952
169	Auto ExtremeR	601		Mini Nasdaq	8/07	n/a	n/a	n/a	-1970	6965	-780	-75	1950	505	-1050	2930	675
	Auto ExtremeR	601		Mini Nat Gas	8/07	n/a	n/a	n/a	-1400	-1105	0	-825	0	208	663	925	0
	Auto ExtremeR	601		Mini Russell	8/07	n/a	n/a	n/a	-3015	-1085	350	-2450	1775	-1135	950	-1025	-1025
170	Delta DT	625	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	450	265	-1305	2945	90	4385	-1965	-80
171	Samurai_35	283		Bonds	5/98	5360	8630	-90	1940	-5110	810	-1430	1360	-5070	-2480	-8220	14420
172	Pendulum	304		S&P	1/00	-3675	-5675	-15175	42075	9800	6000	-4425	5975	6300	-3125	12450	-1125
173	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	645	5218	9000	793	8	3338	-1533	38	-2173	575
174	CTT	657	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
175	PULSAR Imp. Pattern	102a		S&P	1/89	3780	-10540	-9210	-130	1140	380	-1130	-2060	-760	900	1680	5000
	PULSAR Imp. Pattern	102a		Bonds	1/89	-30	-330	-1210	-3840	-7320	-1120	770	-690	110	-350	-70	970
176	Axiom Long Term	471		Corn	4/04	-2563	2375	-4575	-6200	22025	0	0	2125	50	0	9925	0
	Axiom Long Term	471		Cotton	4/04	5835	-3270	-2105	5550	6185	0	175	175	0	0	0	0
	Axiom Long Term	471		T Note	4/04	-4681	-688	1013	-2988	11019	0	0	-3075	0	175	-6150	0
	Axiom Long Term	471		Crude	4/04	0	4825	6740	-770	0	0	0	0	0	0	0	0
	Axiom Long Term	471		\$ Index	4/04	-3075	2945	-4555	-1035	7750	0	0	0	-2350	175	0	0
177	RC Edge	567	*	S&P	10/06	n/a	n/a	4925	12350	-19475	7825	3300	2825	1050	-4050	1675	-7500
	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	963	-2313	-8213	713	700	813	-125	-63	-1250	-1450
178	DCB Natural Gas	545		Nat Gas	12/05	n/a	0	6785	-3450	5995	0	0	0	1570	0	0	425
179	LPR Accentive	653	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
180	Ultimate Trading Dev. I	323		Euro C	8/00	6725	-5001	9901	14750	25788	5100	0	0	5775	0	0	23238
	Ultimate Trading Dev. I	323		Jap Yen	8/00	-5926	2174	-12063	-2463	7239	-2375	-1600	0	888	-5675	0	9538
181	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	6050	4850	875	-4350	14725	6000	-4450	-12400	-1175
	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	-2913	-2475	-38	-938	2825	925	-1425	-3075	-800
182	CatScan	212		\$ Index	10/94	5860	-1450	-3060	3520	-4340	-90	-3750	-3080	3900	-1280	-2070	5740
	CatScan	212		Bonds	10/94	11110	2490	-300	-1420	-12920	2510	0	-2910	-1100	-320	-2080	5290
	CatScan	212		Jap Yen	10/94	-21190	1187	-12290	6100	11838	575	1650	-2363	-650	-5750	0	11563
	CatScan	212		S Franc	10/94	6524	3401	-5902	-7437	6263	63	-2675	963	5250	-463	-1600	4838
	CatScan	212		T Note	10/94	9470	-600	-2130	1970	-5210	2060	0	-4500	890	-1390	-2070	2200
	CatScan	212		Cotton	10/94	-1040	-5555	-11565	2445	-2115	-615	-560	-1620	195	3885	0	5040
183	Andromeda	364		Euro C	12/01	5637	12875	-10089	2361	0	0	0	0	0	0	0	0
	Andromeda	364		Corn	12/01	5839	-2614	774	-1712	12900	0	3613	-5563	-988	0	0	11188
	Andromeda	364		Crude	12/01	2760	-3730	5950	-1850	0	0	0	0	0	0	0	0
	Andromeda	364		Jap Yen	12/01	-2176	7149	-7813	-2451	2225	0	0	0	0	2225	0	0
	Andromeda	364		Coffee	12/01	-7875	10500	2962	-8851	18825	0	0	0	-2269	0	0	7369
	Andromeda	364		Heat Oil	12/01	2007	0	0	0	0	0	0	0	0	0	0	0
	Andromeda	364		T Note	12/01	220	-4460	1610	1600	-4390	-390	0	-2750	890	0	-2140	0
	Andromeda	364		Cotton	12/01	-2650	-4290	2365	-3765	-7420	0	-2580	0	0	0	0	0
184	Black Gold - Petrol	560		Crude	11/05	n/a	1675	5550	-4105	20960	0	0	0	-7025	0	8115	0
185	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	-810	1345	1795	-1025	1700	2990	1105	1340	-230
186	GK-Currency Trader	294		Euro C	12/98	12000	-588	-3738	9525	15163	5100	0	0	-3950	0	0	23238
	GK-Currency Trader	294		\$ Index	7/98	5260	-530	-4730	1720	4740	740	0	0	1110	0	0	8680
	GK-Currency Trader	294		Jap Yen	7/98	-21263	11838	-10400	-8788	10751	0	0	0	1113	-3313	0	6938
	GK-Currency Trader	294		S Franc	7/98	-1924	551	-7613	-4050	6312	-1525	0	0	2325	0	0	10250
187	DCB Cotton	546		Cotton	12/05	n/a	0	-770	1010	-2425	0	0	0	40	485	0	375
188	Delta Threshold	136	*	S&P	10/90	15050	-5625	-6650	-23000	-8575	-3075	-3100	8500	2275	-5975	-9325	3950
189	Andromeda-2	441		Euro C	10/03	5637	12875	-12239	7224	0	0	0	0	0	0	0	0
	Andromeda-2	441		Coffee	10/03	-6994	10500	2962	-5476	18825	0	0	0	-2269	0	0	7369
	Andromeda-2	441		Corn	10/03	5839	-2614	949	-1712	5325	0	3613	-3513	575	0	0	0
	Andromeda-2	441		T Note	10/03	2300	-2900	1610	2450	-2990	-390	0	-2750	890	-740	0	0
	Andromeda-2	441		Crude	10/03	2760	-3720	5950	-1410	0	0	0	0	0	0	0	0
	Andromeda-2	441		Heat Oil	10/03	2007	0	0	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Jap Yen	10/03	-3801	8249	-6688	-2451	2225	0	0	0	0	2225	0	0
	Andromeda-2	441		Cotton	10/03	-2650	-3690	2365	-2485	-1970	0	-300	0	0	0	0	0



															Combined			
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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)
14175	0	0	0	0	8588	5588	3	33.3	14175	-2785	2	5400	159.0%	23.2%	31581	6838	71.6%	15.1%
0	-5863	0	-6013	0	-725	11875	3	33.3	11150	-5929	2	6900	-10.5%	23.2%	34900	11875	61.9%	15.1%
0	0	0	0	0	10413	0	1	100.0	10413	0	0	7500	138.8%	23.2%	15475	7275	25.3%	15.1%
0	0	0	0	0	-7500	7500	2	0.0	3275	-3750	2	12000	-62.5%	23.2%	16900	7500	17.2%	15.1%
0	0	0	0	0	0	0	1	100.0	15505	0	1	27750	0.0%	23.2%	19305	20350	8.5%	15.1%
0	-2650	0	0	0	-4725	5188	3	33.3	463	-2592	2	6000	-78.8%	23.2%	750	7663	1.5%	15.1%
0	0	0	0	0	14890	6905	2	50.0	21795	-6905	1	24750	60.2%	23.2%	-23025	79930	-11.4%	15.1%
-7275	-3675	-5400	4775	7450	11850	20800	50	54.0	3072	-3091	7	54000	21.9%	21.9%	118363	59125	15.8%	15.8%
1425	1363	-838	-1425	250	1175	4888	198	22.7	551	-154	12	5400	21.8%	21.8%	-5588	10875	-29.6%	-29.6%
22925	-6050	-6175	-1500	10450	22425	24150	87	42.5	2408	-1332	7	54000	41.5%	19.8%	9750	53525	1.2%	-2.9%
-770	-4690	-390	3640	-2100	-10680	16630	62	59.7	634	-1367	4	5400	-197.8%	19.8%	-36350	46400	-43.2%	-2.9%
n/a	375	-925	763	800	1013	1375	46	67.4	167	-278	3	5400	18.8%	18.8%	1013	1375	18.8%	18.8%
0	0	38	544	356	1969	0	11	100.0	179	0	0	9000	21.9%	17.8%	52256	7219	31.8%	10.0%
0	-3396	-1924	1316	428	212	5320	7	71.4	1106	-2655	2	3600	5.9%	17.8%	7968	12024	12.1%	10.0%
0	40	30	0	0	8110	0	7	100.0	1159	0	0	9750	83.2%	17.8%	14970	5560	8.4%	10.0%
1130	0	780	0	240	3000	0	9	100.0	333	0	0	5400	55.6%	17.8%	7460	10320	7.6%	10.0%
-2388	0	438	0	0	-7013	9000	8	75.0	331	-4500	2	7500	-93.5%	17.8%	-18475	31213	-13.5%	10.0%
-825	325	355	-580	190	435	890	11	72.7	269	-571	2	2700	16.1%	16.1%	1010	2475	10.7%	10.7%
-1462	-2094	2425	-1206	-682	804	6819	86	38.4	808	-489	5	5400	14.9%	14.9%	2548	7003	37.7%	37.7%
-660	1875	-115	-310	-855	4090	2280	37	43.2	980	-551	3	6600	62.0%	14.3%	5590	3885	48.4%	-2.0%
525	0	1400	-100	238	3033	1855	14	71.4	675	-928	2	5625	53.9%	14.3%	-968	6305	-9.8%	-2.0%
0	-2025	1545	-1075	240	-3875	8075	19	36.8	1742	-1337	4	10500	-36.9%	14.3%	-5415	8795	-29.5%	-2.0%
-2260	-625	-1100	395	-65	680	6515	88	33.0	614	-291	12	4800	14.2%	14.2%	-945	6515	-14.8%	-14.8%
-2090	6350	-2150	-280	-460	760	17470	64	32.8	2352	-1130	10	5400	14.1%	14.1%	56810	27170	94.2%	94.2%
-2850	-4375	300	-2100	-5425	7600	28200	47	44.7	4811	-3596	5	54000	14.1%	14.1%	42050	65125	8.2%	8.2%
5000	-813	-1163	425	-3588	908	5138	143	33.6	696	-343	10	6938	13.1%	13.1%	9725	5138	41.0%	41.0%
n/a	-313	2388	-888	-488	700	2475	49	61.2	295	-428	3	5400	13.0%	13.0%	700	2475	13.0%	13.0%
-2040	-540	4290	4690	-1470	8940	7350	87	58.6	711	-758	4	54000	16.6%	12.8%	3540	29260	0.3%	-3.3%
-2080	3480	-2080	-2020	1750	-1330	4870	37	45.9	741	-695	7	5400	-24.6%	12.8%	-43670	45520	-39.1%	-3.3%
0	0	0	0	0	12100	0	3	100.0	4033	0	0	4500	268.9%	12.6%	11063	12025	47.6%	14.9%
0	0	0	0	0	350	0	2	100.0	175	0	0	5400	6.5%	12.6%	12195	5750	43.7%	14.9%
10144	0	0	0	175	1269	9050	6	50.0	3498	-3075	2	4200	30.2%	12.6%	3850	9050	17.7%	14.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	12.6%	10795	6100	7.5%	14.9%
0	-3075	0	175	-3075	-8150	8150	5	40.0	175	-2833	1	2400	-339.6%	12.6%	-3945	8840	-31.8%	14.9%
-3550	6725	-5625	9600	-6325	5950	24725	161	64.6	918	-1571	5	27000	22.0%	11.4%	2175	30200	3.1%	-7.4%
-2813	1200	-725	1588	-838	-2250	7388	159	30.2	331	-163	18	5400	-41.7%	11.4%	-8338	11425	-59.8%	-7.4%
0	0	765	0	0	2760	0	4	100.0	690	0	0	24750	11.2%	11.2%	10095	5785	11.9%	11.9%
n/a	100	750	-175	-163	513	1138	52	69.2	144	-292	2	5400	9.5%	9.5%	513	1138	9.5%	9.5%
-14875	0	-16300	0	-4763	-1825	35938	7	42.9	12167	-9598	3	6900	-26.4%	9.5%	38775	35938	63.0%	32.5%
0	0	1188	0	1225	3188	8763	8	50.0	3528	-2731	2	7500	42.5%	9.5%	2625	23413	4.0%	32.5%
1800	6050	-1775	2550	-3450	4400	26125	129	65.1	1022	-1809	4	27000	16.3%	8.3%	14275	26125	23.5%	13.0%
225	1150	-388	513	-675	-1700	6263	126	31.0	364	-183	17	5400	-31.5%	8.3%	-4788	7163	-39.4%	13.0%
-2320	-4080	3100	-4140	730	-7340	8070	19	21.1	3368	-1390	8	2400	-305.8%	6.0%	23870	11090	67.1%	12.7%
0	5570	8580	-5710	-3780	6050	9840	15	53.3	2939	-2491	3	5400	112.0%	6.0%	27280	25730	34.1%	12.7%
3900	1125	-6325	-4163	538	100	17938	24	41.7	2919	-2081	5	7500	1.3%	6.0%	23375	38225	21.0%	12.7%
-2163	-1138	-1863	-4500	-2838	-6125	15625	25	36.0	2189	-1614	10	6000	-102.1%	6.0%	12325	25325	13.8%	12.7%
0	2850	2050	-1430	-590	70	8400	14	42.9	2063	-1541	3	4200	1.7%	6.0%	1540	17720	2.5%	12.7%
845	-240	1250	-1255	2160	9085	3700	17	47.1	2109	-868	4	5400	168.2%	6.0%	-30340	59175	-37.9%	12.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	6900	0.0%	4.8%	35963	18800	69.5%	1.9%
0	0	0	-2150	0	6100	6550	5	40.0	7400	-2900	2	4500	135.6%	4.8%	9063	6863	26.9%	1.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	4.8%	2940	14780	1.4%	1.9%
0	0	0	0	0	2225	0	1	100.0	2225	0	0	7500	29.7%	4.8%	-175	14125	-0.3%	1.9%
3375	0	0	-3713	0	4763	3713	4	50.0	5372	-2991	1	9000	52.9%	4.8%	-544	20363	-0.8%	1.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	4.8%	-2407	13012	-1.0%	1.9%
0	0	0	0	0	-4390	4390	4	25.0	890	-1760	2	4200	-104.5%	4.8%	-1930	9850	-6.1%	1.9%
0	0	0	0	-1535	-4115	4910	3	33.3	795	-2453	2	5400	-76.2%	4.8%	-28940	29735	-71.5%	1.9%
0	0	0	0	0	1090	7025	2	50.0	8115	-7025	1	27750	3.9%	3.9%	24080	12105	24.8%	24.8%
-4995	-1185	150	585	-2035	195	9360	99	43.4	662	-504	6	5250	3.7%	3.7%	-1950	9360	-19.4%	-19.4%
-15775	0	0	0	0	8613	15775	5	60.0	10546	-11513	1	6900	124.8%	3.2%	62825	15775	86.0%	24.0%
-5750	0	0	-5530	0	-750	11280	5	60.0	3510	-5640	2	2400	-31.3%	3.2%	19350	11280	73.3%	24.0%
0	0	2588	0	-488	6838	3313	5	60.0	3546	-1900	1	7500	91.2%	3.2%	-12925	36988	-15.7%	24.0%
-13238	0	-11775	0	0	-13963	25013	5	40.0	6288	-8846	2	6000	-232.7%	3.2%	-11325	26888	-17.2%	24.0%
-770	0	0	0	0	130	770	5	80.0	225	-770	1	5400	2.4%	2.4%	-2185	2725	-11.8%	-11.8%
5700	-4900	-1050	4975	2375	350	18275	138	18.8	2813	-648	21	27000	1.3%	1.3%	-142475	171863	-28.0%	-28.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	6900	0.0%	0.7%	23463	16088	60.0%	4.7%
3375	0	0	-3713	0	4763	3713	4	50.0	5372	-2991	1	9000	52.9%	0.7%	12581	10519	24.7%	4.7%
0	0	0	-2150	0	-1475	5088	4	50.0	2094	-2832	1	4500	-32.8%	0.7%	3425	6688	13.4%	4.7%
0	0	0	0	0	-2990	3140	4	25.0	890	-1293	2	4200	-71.2%	0.7%	470	4600	2.0%	4.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	27750	0.0%	0.7%	2370	9650	1.5%	4.7%
0	0	0	0	0	0	0	0	0.0	0	0	0	30750	0.0%	0.7%	-4187	6195	-2.4%	4.7%
0	0	0	0	0	2225	0	1	100.0	2225	0	0	7500	29.7%	0.7%	-2463	9838	-5.8%	4.7%
0	0	0	0	-1535	-1835	2630	3	33.3	795	-1314	2	5400	-34.0%	0.7%	-9965	12225	-32.6%	4.7%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (5)	Sys. Rel. Date (6)	Net \$Profit/Loss Per Year						May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
						2004	2005	2006	2007	2008								
190	Spartan	535		Mini S&P	2/06	n/a	n/a	3500	-1663	0	0	0	0	0	0	0	0	
191	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	17720	47960	7290	17670	260	-8270	23160	-9700	-7960	-4400	2230	
192	Challenger	350		Euro C	3/01	8524	9075	-15813	8587	8038	5100	0	0	-7300	0	0	23238	
	Challenger	350		B Pound	3/01	-4470	-8894	8044	1482	11012	-438	0	-1800	-3175	0	0	16438	
	Challenger	350		Bonds	3/01	5220	780	9950	4340	-5790	-4190	1030	0	-3170	0	-4080	2520	
	Challenger	350		S Franc	3/01	2725	6963	-15038	-3538	1887	-75	0	0	-3188	0	0	10250	
	Challenger	350		Jap Yen	3/01	2212	8725	-9563	5687	-2500	-400	0	0	4125	0	-9475	6550	
	Challenger	350		Cotton	3/01	7055	-12445	805	-4560	9005	0	-190	0	0	9915	0	5370	
193	Magnet	266		S&P	11/97	32675	-150	26875	62875	-23525	-2550	-13475	0	6825	-4850	-4450	27950	
194	CoatTails	343		Soymeal	5/01	7380	1015	0	725	-1570	0	0	0	0	0	0	0	
	CoatTails	343		Euro C	5/01	-2175	838	738	-1713	-4425	-2250	0	0	0	0	0	0	
	CoatTails	343		Coffee	5/01	-4350	3525	0	0	-56	0	0	544	0	0	0	0	
	CoatTails	343		Silver	5/01	830	-2175	-1975	0	227	0	0	0	0	0	0	0	
	CoatTails	343		Nat Gas	5/01	-4350	-6525	0	0	-4580	0	-2255	0	0	0	0	0	
	CoatTails	343		Bonds	5/01	0	4506	0	-2200	-4447	0	0	0	0	-2247	0	0	
	CoatTails	343		Live Hogs	5/01	0	0	-2175	0	-3550	0	0	0	0	0	0	0	
	CoatTails	343		Cotton	5/01	0	0	0	-3530	-2175	0	0	0	0	0	0	0	
195	Countdown	338		Euro C	5/01	3588	3950	-4350	-2738	-4350	0	0	-2175	0	0	0	0	
	Countdown	338		Bonds	5/01	-1650	-806	1694	394	456	0	0	0	0	0	456	0	
	Countdown	338		Soymeal	5/01	-490	-2175	-1715	2115	395	0	0	0	0	0	0	0	
	Countdown	338		Silver	5/01	-1720	-2175	12200	-4350	-4350	0	0	-2175	0	0	0	0	
	Countdown	338		Nat Gas	5/01	-2175	-2175	0	-2175	745	745	0	0	0	0	0	0	
	Countdown	338		Coffee	5/01	-2175	2081	0	-2175	-3660	-4350	0	0	0	0	0	0	
	Countdown	338		Cotton	5/01	0	-2175	-2175	-2770	1788	0	0	0	0	0	0	0	
	Countdown	338		Live Hogs	5/01	0	5465	-3550	-2175	-2100	0	0	-2605	0	0	0	0	
196	SPMD 500	413	*	S&P	4/05	n/a	-6000	1825	9075	-4925	6250	-11325	-6300	-125	9075	-5975	-9800	
197	Night & Day Daytrading	26	*	S&P	1/87	6100	-11625	-5950	4950	-2200	0	-2200	0	0	0	0	0	
198	RC Chance+	597	*	Mini S&P	8/07	n/a	n/a	n/a	4300	-1550	238	163	313	-663	-725	-1400	3138	
	RC Chance+	597	*	S&P	8/07	n/a	n/a	n/a	4050	4775	1200	875	2025	1475	-6000	-1800	15450	
199	Zenith* 1000	233		S&P	10/95	19050	-19875	48875	37550	-4125	7500	-10250	3125	0	0	-1650	7225	
200	Basis II	270		Jap Yen	1/98	-4401	14387	-5975	2187	7125	3675	0	0	4125	-7413	0	2425	
	Basis II	270		S Franc	1/98	15014	11213	-3450	-8938	2587	2013	-2888	-4063	6250	-3463	-2825	0	
	Basis II	270		T Note	1/98	4990	-5510	-2140	6280	-1320	-2440	0	-2180	2090	410	-3710	-910	
	Basis II	270		Nat Gas	1/98	0	0	0	0	-4330	0	0	-4330	0	0	0	0	
	Basis II	270		Crude	1/98	2260	0	-1130	18500	1050	0	22230	-17400	0	0	0	0	
	Basis II	270		Bonds	1/98	4670	-2520	-1110	-1410	-1040	0	0	-2840	2410	0	-610	0	
	Basis II	270		Cotton	1/98	-14145	-590	-5620	-4315	-4850	0	-1785	-2575	0	6580	0	5345	
201	Sidewinder	298		Bonds	1/99	1860	-10150	1330	-6680	-2490	80	0	0	0	0	0	0	
202	1-2-3 System	106		Coffee	12/89	4314	5288	4574	6656	-4050	338	-769	-2363	-3900	-1444	0	3038	
	1-2-3 System	106		Bonds	12/89	2930	4430	5330	2360	-1070	-5500	-50	240	670	-210	-5930	10310	
	1-2-3 System	106		Euro \$	12/89	-1425	-250	-4225	-3550	-2825	-850	250	-375	75	-350	0	1500	
	1-2-3 System	106		Sugar	12/89	-3069	-414	4333	-1780	6797	0	3147	-325	-1378	571	2083	-2666	
	1-2-3 System	106		S Franc	12/89	-8063	1337	-13202	-2638	862	463	-9388	1488	7400	-1800	-163	4925	
203	Time	496		Nikkei	4/05	n/a	6075	1150	-1500	-5625	1150	0	-650	-1225	0	-3950	1025	
	Time	496		Nasdaq	4/05	n/a	13000	1450	6075	-26400	7475	-325	-1475	4150	0	-23275	-3975	
	Time	496		S&P	4/05	n/a	14550	2900	2125	-18575	8575	-3225	-4550	5050	0	-10500	-2000	
204	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	2687	7800	-3626	7725	-7626	1275	1938	0	-1825	-2138	0	0	
	Bond & Yen Trdng. Sys.	225		Bonds	8/95	10800	-8060	1260	2460	-15320	0	0	0	-910	0	2240	-10800	
205	Tzar	426		S&P	3/03	4400	-1250	63300	93475	43975	11975	-11725	9700	-9275	-12600	0	3050	
	Tzar	426		Nasdaq	3/03	34800	-8350	21625	-32075	49200	9500	12700	0	2700	-17000	0	34450	
	Tzar	426		Russell 2K	3/03	40700	23675	11125	120000	-97685	0	-13975	-41200	0	8800	-10690	-3960	
	Tzar	426		D. Jones	3/03	-12330	2510	-11990	10940	30080	-4850	2940	8180	-1540	-7470	0	21900	
206	RC Courage	592	*	S&P	6/07	n/a	n/a	n/a	-2200	-46025	2775	1675	8175	1550	-6475	-12350	-14625	
	RC Courage	592	*	Mini S&P	6/07	n/a	n/a	n/a	1712	-11800	350	613	925	-613	-788	-2363	-2888	
207	Alpha DT	619	*	Mini Midcap	1/08	n/a	n/a	n/a	n/a	-7380	-830	-1465	1495	1455	2180	-1060	-615	
208	Trendchannel	292		Jap Yen	6/98	-1375	8087	-13252	438	10075	0	0	-3363	1250	-1775	0	10075	
	Trendchannel	292		T Note	6/98	1020	-3590	1730	4930	-2090	-160	-1530	-2010	420	-730	-7290	5000	
	Trendchannel	292		Euro C	12/98	5762	-5339	-11501	-4239	16537	5100	-2675	-2663	4338	0	0	23238	
209	PowerTrader	575		Nasdaq	10/06	n/a	n/a	5596	-6500	60125	4300	-7300	11200	6250	0	62700	0	
	PowerTrader	575		Coffee	10/06	n/a	n/a	-4200	-600	7294	-413	488	1031	1106	3600	2644	-619	
	PowerTrader	575		Sugar	10/06	n/a	n/a	-54	-4279	8624	-60	1191	3554	-1166	-185	2087	-203	
	PowerTrader	575		Copper	10/06	n/a	n/a	5000	19988	-34813	0	0	-1913	0	0	0	0	
	PowerTrader	575		Crude	10/06	n/a	n/a	2665	-9975	-1010	0	0	0	0	0	0	0	
	PowerTrader	575		Gold	10/06	n/a	n/a	305	-6400	-36815	4115	-3715	-6165	-15625	0	0	0	
210	Murlantic Cattle Method	34		Live Cattle	6/82	-2580	-5816	1144	-7272	-3756	-896	-904	-764	-640	436	-1216	1068	
211	DCB Coffee	543		Coffee	12/05	n/a	0	-4106	-1481	2306	1181	0	-150	656	225	75	0	
212	Universal	133		B Pound	10/91	8088	10657	13332	943	12912	225	0	1250	4888	6250	9300	-1863	
	Universal	133		Coffee	10/91	3676	768	-18770	-15673	-9301	-2006	-2213	-5063	-6488	-1613	3750	-5831	
	Universal	133		Soybeans	10/91	9895	-200	-2925	15415	14520	-10900	-850	7630	11195	-2940	4785	1050	
	Universal	133		Bonds	10/91	10560	-8850	-570	1720	-7290	1450	-2170	-450	-1010	1920	-10270	7800	
	Universal	133		Jap Yen	10/91	-6074	-13676	-10526	10563	2300	738	2900	2863	688	-3163	-913	-338	
	Universal	133		Euro \$	10/91	250	-2325	-1125	-75	-1750	1100	-475	0	825	1175	-950	925	
213	RC Chance	565	*	S&P	10/06	n/a	n/a	-650	6600	-900	1200	2200	7800	-600	-10150	-6475	11300	

															Combined			
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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)
0	0	0	0	0	0	0	0	0.0	1069	0	0	10800	0.0%	0.0%	1838	6275	5.2%	5.2%
1110	2530	-7360	8460	-360	-300	25750	89	42.7	2285.0	-1708.7	6	24750	-1.2%	-1.2%	93910	25750	99.0%	99.0%
-19550	0	2713	0	-7213	-3013	24050	7	57.1	7991	-11639	1	6900	-43.7%	-1.7%	38775	24050	68.1%	11.1%
0	0	6669	0	-3156	14538	7475	7	42.9	8390	-2666	3	4500	323.1%	-1.7%	14025	27569	37.8%	11.1%
0	0	1650	0	710	-5530	10410	9	55.6	1358	-3084	1	5400	-102.4%	-1.7%	15560	16280	34.9%	11.1%
-13600	0	-38	0	-2563	-9213	16200	7	28.6	5482	-4039	3	6000	-153.6%	-1.7%	-2888	25213	-5.8%	11.1%
0	0	-3813	-1038	263	-3788	9475	8	50.0	2972	-3919	2	7500	-50.5%	-1.7%	-14500	22313	-23.4%	11.1%
0	-1735	-4625	-710	-1610	6415	10845	8	37.5	5817	-2207	4	5400	118.8%	-1.7%	-18195	34460	-40.8%	11.1%
0	4125	-3200	-2975	-9625	-2225	22025	15	26.7	12125	-4619	5	54000	-4.1%	-4.1%	188125	61275	29.9%	29.9%
0	0	695	0	0	695	0	1	100.0	695	0	0	6000	11.6%	-4.3%	8995	2695	18.5%	-5.6%
0	5863	0	0	0	3613	2250	2	50.0	5863	-2251	1	6900	52.4%	-4.3%	8563	7575	15.4%	-5.6%
0	0	0	0	0	544	0	1	100.0	544	0	0	9000	6.0%	-4.3%	-3056	6525	-4.2%	-5.6%
0	0	-2250	0	0	-2250	2250	1	0.0	2402	-2250	1	15000	-15.0%	-4.3%	-5343	6325	-4.4%	-5.6%
0	0	0	0	0	-2255	2255	1	0.0	0	-2255	1	24750	-9.1%	-4.3%	-15425	15455	-7.7%	-5.6%
0	3175	0	0	0	928	2247	2	50.0	3175	-2247	1	5400	17.2%	-4.3%	-3366	8972	-7.7%	-5.6%
-2255	0	0	0	0	-2255	2255	1	0.0	0	-2255	1	2700	-83.5%	-4.3%	-5725	5725	-26.2%	-5.6%
0	0	-2250	0	0	-2250	2250	1	0.0	0	-2250	1	5400	-41.7%	-4.3%	-18875	18875	-43.2%	-5.6%
0	0	0	0	0	-2175	2175	1	0.0	1900	-2175	1	6900	-31.5%	-4.5%	5750	11438	10.3%	-2.4%
0	5644	0	0	0	6100	0	2	100.0	3050	0	0	5400	113.0%	-4.5%	4169	6856	9.6%	-2.4%
0	0	-2255	0	0	-2255	2255	1	0.0	395	-2255	1	6000	-37.6%	-4.5%	3485	6065	7.2%	-2.4%
0	0	5625	0	0	3450	2175	2	50.0	5625	-2175	1	15000	23.0%	-4.5%	5635	8700	4.6%	-2.4%
0	-2255	0	0	0	-1510	2255	2	50.0	745	-2255	1	24750	-6.1%	-4.5%	-11740	12385	-5.9%	-2.4%
0	0	0	0	0	-4350	4350	2	0.0	690	-2175	2	9000	-48.3%	-4.5%	-10279	10279	-14.1%	-2.4%
0	0	0	0	0	0	0	1	0.0	1788	0	1	5400	0.0%	-4.5%	-7507	9295	-17.2%	-2.4%
0	0	0	0	0	-2605	2605	1	0.0	505	-2605	1	2700	-96.5%	-4.5%	-4005	7825	-18.4%	-2.4%
3825	2550	-6925	10450	6250	-2050	29825	190	40.0	2280	-1538	10	27000	-7.6%	-7.6%	12300	29825	10.9%	10.9%
0	0	0	0	0	-2200	2200	2	0.0	0	-1100	2	27000	-8.1%	-8.1%	-26500	46500	-4.3%	-4.3%
-2413	-1663	1175	263	-800	-2375	5113	109	25.7	504	-204	13	5400	-44.0%	-8.6%	1725	5675	18.3%	10.9%
-9250	-8300	6700	1450	-4225	-400	18075	108	59.3	1210	-1772	5	27000	-1.5%	-8.6%	4450	18075	9.4%	10.9%
-4225	-5400	9525	-11125	0	-5275	12775	15	40.0	5279	-4105	3	54000	-9.8%	-9.8%	116175	46275	15.6%	15.6%
0	0	0	0	0	2813	7413	6	50.0	3408	-2470	3	7500	37.5%	-16.6%	33963	21463	39.4%	13.2%
0	0	-363	-6375	0	-11713	13725	12	16.7	4132	-2000	7	6000	-195.2%	-16.6%	17288	16538	25.1%	13.2%
0	0	0	0	710	-6030	7290	10	40.0	1050	-1705	4	4200	-143.6%	-16.6%	7970	16510	16.5%	13.2%
0	0	0	0	0	-4330	4330	1	0.0	0	-4330	1	24750	-17.5%	-16.6%	45050	13540	15.8%	13.2%
0	0	0	0	0	4830	17400	2	50.0	22230	-17400	1	27750	17.4%	-16.6%	32010	17400	10.0%	13.2%
0	0	0	0	0	-1040	2840	3	33.3	2410	-1723	1	5400	-19.3%	-16.6%	4360	17120	7.0%	13.2%
-3175	0	-290	0	-2050	2050	6985	11	36.4	3790	-1876	3	5400	38.0%	-16.6%	-17945	38685	-28.9%	13.2%
0	-60	-970	0	0	-950	3540	7	71.4	840	-2572	1	5400	-17.6%	-17.6%	6970	27040	12.3%	12.3%
-4425	-2719	2569	38	-994	-10631	15206	47	25.5	2216	-1062	8	9000	-118.1%	-20.6%	95794	37181	54.1%	19.5%
0	10040	320	-8590	5790	7090	13830	38	28.9	3830	-1294	7	5400	131.3%	-20.6%	47260	22140	44.5%	19.5%
-1075	1625	425	-50	275	1450	1800	23	34.8	659	-255	5	2250	64.4%	-20.6%	-5875	15250	-13.3%	19.5%
-1310	-874	728	-2643	594	-2072	7213	31	29.0	978	-494	8	2400	-86.3%	-20.6%	-9778	21235	-20.7%	19.5%
-2663	6563	250	-5263	-2800	-988	12663	31	29.0	3492	-1471	7	6000	-16.5%	-20.6%	-31550	65025	-26.7%	19.5%
0	-375	-175	0	2975	-1225	5825	11	36.4	1444	-1002	5	12000	-10.2%	-20.8%	2525	8775	5.1%	0.6%
0	2600	700	-3225	7350	-10000	27250	10	50.0	4455	-6455	2	33000	-30.3%	-20.8%	1550	28425	1.1%	0.6%
0	2875	-3350	-11050	8800	-9375	26750	10	40.0	6325	-5779	2	54000	-17.4%	-20.8%	-1725	32900	-0.8%	0.6%
0	0	-1925	0	-3250	-5925	9138	8	25.0	1607	-1523	6	7500	-79.0%	-21.6%	46338	14088	44.4%	10.1%
0	5460	8470	-3990	2670	3140	13260	9	66.7	3840	-6644	1	5400	58.1%	-21.6%	-28160	51080	-37.5%	10.1%
0	-12650	23450	-13475	19100	7550	46275	21	47.6	12293	-10481	3	54000	14.0%	-22.8%	242750	46325	71.9%	51.8%
-5300	5400	-9800	-7525	-6700	18425	42175	18	44.4	11575	-7402	3	33000	55.8%	-22.8%	92125	47975	44.7%	51.8%
-8485	-5445	1310	0	-4225	-7780	77870	18	33.3	6690	-9826	3	45000	-173.0%	-22.8%	119605	126820	42.5%	51.8%
1020	2350	-4800	-1080	1300	17950	13330	22	45.5	5044	-2714	4	16815	106.7%	-22.8%	27400	30680	26.1%	51.8%
3225	8050	-2500	10375	-3825	-3950	43900	189	58.2	1333	-1906	9	27000	-14.6%	-24.5%	-36125	61175	-69.8%	-72.3%
-538	1425	-938	1325	-488	-3975	9263	187	32.6	430	-240	19	5400	-73.6%	-24.5%	-8763	13425	-84.7%	-72.3%
-3285	-830	-575	4055	-1800	-1275	6955	169	32.0	626	-306	9	4800	-26.6%	-26.6%	-6530	9015	-102.0%	-102.0%
0	0	5025	0	1225	12438	3888	7	71.4	3515	-2562	1	7500	165.8%	-27.1%	31125	20100	37.4%	33.6%
0	0	740	0	-3380	-8940	11300	10	30.0	2053	-2157	3	4200	-212.9%	-27.1%	16560	12520	35.6%	33.6%
-9913	-8588	2713	-12263	-7825	-8538	35875	10	40.0	8847	-7321	2	6900	-123.7%	-27.1%	21563	35875	29.5%	33.6%
0	900	-11000	-3595	20550	84005	23195	12	50.0	19083	-5082	4	33000	254.6%	-28.1%	66076	31525	77.5%	-29.7%
-6619	956	2963	-2569	-1725	844	7613	34	41.2	1852	-1255	6	9000	9.4%	-28.1%	2119	10838	9.1%	-29.7%
-602	-2644	2881	-1729	-3671	-549	6184	33	33.3	1166	-607	6	2400	-22.9%	-28.1%	-873	6184	-14.1%	-29.7%
0	0	0	0	-13200	-15113	15113	2	0.0	10981	-7556	2	17250	-87.6%	-28.1%	-23025	61238	-51.7%	-29.7%
0	0	0	0	-70505	-70505	70505	1	0.0	14465	-70505	1	27750	-254.1%	-28.1%	-78825	85980	-110.0%	-29.7%
-6685	0	0	0	1485	-26590	32190	10	20.0	2800	-4024	8	9750	-272.7%	-28.1%	-41425	45725	-164.5%	-29.7%
-916	1024	2896	-1068	284	-696	4296	43	14.0	1423	-250	17	2400	-29.0%	-29.0%	-40036	45492	-73.6%	-73.6%
-38	-38	-3169	-2569	881	-2944	6413	17	64.7	448	-1312	3	9000	-32.7%	-32.7%	-8175	9150	-26.6%	-26.6%
38	-350	6869	300	-2519	24388	6325	51	54.9	2161	-1570	3	4500	542.0%	-33.3%	40113	51600	50.0%	21.7%
2419	-1031	3188	-3581	150	-18319	20494	86	36.0	1254	-1038	8	9000	-203.5%	-33.3%	66525	59681	41.4%	21.7%
3905	-390	2180	-3180	3140	15625	12380	84	41.7	2190	-1247	9	10500	148.8%	-33.3%	56510	28780	30.2%	21.7%
1610	-1510	-3520	-630	-3960	-10740	17600	77	40.3	1586	-1304	5	5400	-198.9%	-33.3%	6230	51930	6.5%	21.7%
-2125	-7125	-11338	-4325	-2775	-24913	36213	44	45.5	1368	-2181	6	7500	-332.2%	-33.3%	-10775	62688	-8.1%	21.7%
-1525	-275	-200	-275	600	925	3150	26	53.8	513	-520	3	2250	41.1%	-33.3%	-7400	18525	-18.4%	21.7%
-9225	-10750	6725	5175	-4200	-7000	30325	139	59.0	1201	-1851	6	27000	-25.9%	-34.1%				



Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd. (4)	Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
						2004	2005	2006	2007	2008							
214	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	-688	4513	-3038	238	413	1425	-1188	-1575	-2350	2288
215	DCB Lumber	544		Lumber	12/05	n/a	0	61	1092	-243	-53	-53	20	415	-53	0	-1626
216	DCB Wheat	540		Wheat	12/05	n/a	0	175	513	-100	-38	0	0	-63	0	0	
217	S&P Day	436		S&P	6/03	12875	-31375	-8050	2650	-22300	-5075	-4600	0	0	0	0	-3100
218	FMSadvantage	507		Mini S&P	9/05	n/a	-475	325	2588	-10213	600	-400	-975	-250	25	13	2275
219	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	1734	-522	-72	319	0	3559	-1528	1506
220	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	-1791	-778	-872	-1413	288	-119	0	2441
221	CTP	617		Bonds	2/08	n/a	n/a	n/a	n/a	719	-1913	0	319	0	475	0	0
222	Echo DT	626	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2360	-1895	445	675	-1610	-1025	2555	-990
223	Beta DT	620	*	Mini Russell	1/08	n/a	n/a	n/a	n/a	-2645	-735	500	2390	-2845	-265	185	190
224	Kilo SW	627		Mini Midcap	1/08	n/a	n/a	n/a	n/a	14245	2185	-1525	-670	2840	-975	3215	-1160
225	Aussie Trader	583		Aussie \$	1/07	n/a	n/a	n/a	n/a	-540	1375	-845	0	2515	0	5995	-6355
226	EVE T Bond	288		Bonds	3/98	13840	1050	-990	2570	4720	0	-1080	-2210	-1580	-420	590	4130
227	ZumaFria	558		O. Juice	11/05	n/a	1538	2640	3188	-2903	0	-1223	0	0	0	0	-668
228	Maiz	609		Corn	11/07	n/a	n/a	n/a	n/a	3388	400	0	-1438	0	0	0	-813
229	LPR Calibre	654	*	Mini S&P	1/09	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
230	CTB3 SW	623		Euro C	1/08	n/a	n/a	n/a	n/a	12263	1625	4400	4600	-3563	-4025	950	1950
231	Red Copper	582		Copper	1/07	n/a	n/a	n/a	825	-8350	-4563	-4250	0	0	0	0	0
232	Auto 2 Way	599		Mini S&P	8/07	n/a	n/a	n/a	-1550	-3175	-775	-275	0	-1250	-550	0	0
233	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	-2200	-2725	-775	-275	0	-1250	-550	0	0
234	AutoScalper2	650	*	Mini S&P	10/08	n/a	n/a	n/a	n/a	-1338	n/a	n/a	n/a	n/a	n/a	150	-1350
235	CrudeSpyder	615		Crude	2/08	n/a	n/a	n/a	n/a	-3870	2285	-7485	1960	280	11250	-4870	-9150
236	PUMP #1	591		Unleaded	1/07	n/a	n/a	n/a	4901	5778	0	-6841	-61	-12670	316	-3019	4520
237	Maya Legacy	585		Mex Peso	1/07	n/a	n/a	n/a	4663	-2838	0	1563	0	-2675	0	0	0
238	Trigo	608		Wheat	11/07	n/a	n/a	n/a	8813	-5575	0	0	0	-1688	0	-1138	-1025
239	Lima SW	628		Mini Russell	1/08	n/a	n/a	n/a	n/a	-9335	-2165	-2450	-2220	3285	-1895	2495	135
240	OCTANE92	559		Unleaded	11/05	n/a	353	5874	7921	7235	0	-7618	-8139	-3086	0	-1742	0
241	Top Ten System	228		Jap Yen	1/94	-8113	4838	-15588	2663	16163	-1700	-338	313	900	-1650	7350	1425
242	Top Ten System	228		Coffee	1/94	4371	-2419	-1256	2269	-3656	-4406	225	-1106	-3506	-431	6431	-1013
243	Top Ten System	228		T Note	1/94	9200	-400	-380	5310	-100	90	-1350	-200	180	-730	-6630	4710
244	Top Ten System	228		Cotton	1/94	520	-1310	80	-2320	-3450	-90	-3640	-1215	-2825	4880	2475	3270
245	Top Ten System	228		Sugar	1/94	-6686	1311	4390	-2620	-2444	-202	-168	-1053	-762	-1848	1288	-1165
246	Top Ten System	228		S Franc	1/94	-3177	-12638	-6000	-2712	3938	-1400	-3988	-2400	7113	-4050	550	7300
247	Top Ten System	228		B Pound	1/94	-12731	-7258	-6570	-14507	11751	-325	-2381	81	4275	-1400	6013	719
248	Kannatta	584		Can Dollar	1/07	n/a	n/a	n/a	13940	-5565	1305	-4225	0	0	0	-3535	2275
249	RC Advance ++	570	*	S&P	12/06	n/a	n/a	125	-10025	-12225	-3200	-1375	14350	5950	-12925	-13050	2725
250	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	125	-4550	-7238	-963	-163	950	538	-2625	-3200	550
251	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	-770	-1645	-525	-325	425	-1470	-230	-118	688
252	Auto NRRangeR	633		Mini S&P	4/08	n/a	n/a	n/a	n/a	-9925	0	-2050	463	363	-1450	-6938	-1350
253	Auto NRRangeR	633		S&P	4/08	n/a	n/a	n/a	n/a	-53175	0	-10375	2325	1700	-7550	-37725	-6600
254	Dual Cross System	125		Soybeans	5/91	-7525	-1740	-3340	655	-15900	3200	0	650	1350	-10950	-6510	-500
255	Dual Cross System	125		Bonds	5/91	-1920	2740	1100	1410	-8820	1110	-2800	1980	-1650	480	-1480	590
256	Dual Cross System	125		Euro C	12/98	1687	-2900	-774	3801	-4239	2875	2875	913	-5813	-1663	-9588	-4463
257	Dual Cross System	125		Pork Bellies	5/91	-464	-1020	4720	2008	6392	2084	-908	0	3744	-968	-2296	2944
258	Miracle Trading Mthd.	31		Pork Bellies	6/86	9772	-8796	6516	3604	8672	-100	-1240	280	620	800	2808	2748
259	Miracle Trading Mthd.	31		Bonds	6/86	-5150	2250	-2600	14030	16590	5590	1270	4930	-1560	-3640	3220	7020
260	Miracle Trading Mthd.	31		S&P	6/86	15000	9025	-17525	21400	-106563	-10200	-10200	-25500	-4700	-4963	-21575	8975
261	Miracle Trading Mthd.	31		Soybeans	6/86	3055	-4725	1345	-8800	-19155	3725	-13300	8850	-7375	5975	-16015	2200
262	DCS II	111		Jap Yen	1/90	-14064	2325	-11852	-4450	14475	75	0	0	4125	-1713	0	9538
263	DCS II	111		Sugar	1/90	-1725	1366	9599	-2263	-2161	0	-336	-280	0	-3819	0	0
264	DCS II	111		S Franc	1/90	5150	-4826	-6326	-3576	9276	0	0	-4513	5250	-1950	0	6588
265	DCS II	111		Coffee	1/90	-4706	6226	-13182	-2718	-1558	0	56	0	-10913	0	0	11794
266	DCS II	111		Pork Bellies	1/90	-652	8152	-9856	-2000	-20524	-2392	-424	-1376	-5384	0	0	-1604
267	RC Success	461	*	S&P	4/04	36525	13925	-16100	29775	-13425	10300	6625	20600	-4400	6950	-12125	4600
268	RC Success	461	*	Mini S&P	4/04	3113	3400	-450	4238	-1525	1838	700	6450	-600	113	-2450	938
269	Zulu SW	630		Mini Russell	1/08	n/a	n/a	n/a	n/a	-12765	50	-1570	240	1945	-3775	-3295	-2145
270	Crude Day Trader	606	*	Mini Crude	8/07	n/a	n/a	n/a	-2528	163	258	-5	1165	-3755	3000	-1988	-135
271	Crude Day Trader	606	*	Crude	8/07	n/a	n/a	n/a	-8590	-12195	-690	-680	750	-7610	3525	-8290	-430
272	Strategic	335		S Franc	10/99	-4727	-6688	8488	-9489	-75	475	-3613	-2563	4438	0	0	0
273	Lil Gapper	247		Jap Yen	1/91	-8977	-9188	-9864	-10513	-6777	3038	-2050	-3300	-963	1575	-1688	75
274	Lil Gapper	247		S Franc	1/91	-237	-15589	-10052	-13478	-3514	2575	-150	-3875	-2788	1400	-175	-1025
275	Lil Gapper	247		B Pound	1/91	-16352	-14714	-1731	-7994	-15002	-813	-1413	-2231	-1138	-1994	-3081	-2250
276	CTA3 SW	621		Euro C	1/08	n/a	n/a	n/a	n/a	1600	-4200	7050	950	-7950	-6163	-4650	-2075
277	NCR	204		Bonds	12/93	1930	-3300	-3780	-7360	-5850	390	-1290	710	-880	-1770	-820	-1550
278	RUMI	618		Mini Russell	2/08	n/a	n/a	n/a	n/a	-14345	2065	-1565	-2270	3410	-2285	-12495	2215
279	RUMI	618		Mini Midcap	2/08	n/a	n/a	n/a	n/a	-18925	480	2415	-2860	-50	-5960	-13770	1515
280	Cross Bow	331		S Franc	10/99	-3261	-201	4050	-5338	1076	-1325	488	-525	-2850	-2900	5013	5688

															Combined			
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Loss (14)	Min. Req'd Cap. \$ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-2413	-2288	1175	1025	-800	-4050	8325	140	25.7	501	-212	15	5400	-75.0%	-34.1%	-100	8325	-0.7%	2.3%
486	0	-745	0	382	-1229	1938	10	40.0	325	-421	3	3300	-37.2%	-37.2%	547	1938	4.8%	4.8%
0	-1925	0	0	0	-2025	2025	3	0.0	881	-675	3	5400	-37.5%	-37.5%	-1338	2344	-7.1%	-7.1%
0	6350	-13825	0	0	-20250	20250	8	12.5	6350	-3800	4	54000	-37.5%	-37.5%	-63975	71425	-19.7%	-19.7%
-5400	0	38	3025	-3100	-4150	9825	285	30.2	507	-240	15	10800	-38.4%	-38.4%	-7813	14013	-19.7%	-19.7%
1003	2209	0	-3669	847	3653	3669	24	50.0	1240	-936	3	5400	67.6%	-38.6%	1121	3863	16.6%	-40.9%
0	-1653	0	725	-1057	-2438	3063	15	26.7	1367	-720	5	5400	-45.2%	-38.6%	-3776	4400	-55.9%	-40.9%
0	-2994	0	-2915	-447	-7475	7475	13	23.1	951	-1033	5	5400	-138.4%	-38.6%	-5637	7475	-83.5%	-40.9%
1700	20	340	485	-2835	-2135	3410	83	42.2	506	-414	7	5250	-40.7%	-40.7%	-4350	5730	-62.1%	-62.1%
675	-565	-275	915	-2375	-2205	4830	167	34.7	582	-329	8	5250	-42.0%	-42.0%	-4945	5315	-70.6%	-70.6%
-2300	835	-2290	-1775	-2705	-4325	11065	53	50.9	993	-1196	5	9600	-45.1%	-45.1%	8310	11065	64.9%	64.9%
0	-3475	0	0	0	-2165	9830	5	40.0	4255	-3558	2	4800	-45.1%	-45.1%	-2640	9830	-23.6%	-23.6%
5090	-2340	-7040	2280	0	-2580	9410	30	40.0	1306	-1014	8	5400	-47.8%	-47.8%	8680	19650	14.2%	14.2%
0	0	0	0	0	-1890	1890	2	0.0	120	-945	2	3900	-48.5%	-48.5%	4463	3023	32.7%	32.7%
0	0	0	0	0	-2250	2250	2	0.0	2650	-1125	2	4500	-50.0%	-50.0%	3788	2250	56.1%	56.1%
n/a	-425	-700	-675	-913	-2713	2975	35	54.3	111	-301	3	5400	-50.2%	-50.2%	-2713	2975	-50.2%	-50.2%
3863	-6913	-2638	-1500	-2250	-3500	17725	127	82.7	597	-3013	3	6900	-50.7%	-50.7%	-1038	17725	-11.3%	-11.3%
0	0	0	0	0	-8813	8813	3	0.0	8063	-2938	3	17250	-51.1%	-51.1%	-7525	18000	-18.7%	-18.7%
-150	-1100	-275	-1650	1363	-4663	7125	56	25.0	475	-269	13	10800	-43.2%	-59.3%	-6388	9650	-33.8%	-46.7%
-150	-1100	-275	-1650	1088	-4938	7125	56	26.8	425	-276	13	5400	-91.4%	-59.3%	-6863	9263	-72.6%	-46.7%
-138	150	-1100	-650	-300	-3238	4588	59	64.4	350	-787	3	5400	-60.0%	-60.0%	-3238	4588	-60.0%	-60.0%
-7165	6000	-1015	-5615	-3220	-16745	25035	187	50.8	955	-1168	4	27750	-60.3%	-60.3%	-7720	25035	-22.3%	-22.3%
0	0	0	0	0	-17755	25270	11	36.4	5213	-5521	3	26250	-67.6%	-67.6%	10679	25270	17.4%	17.4%
-2050	0	-813	0	813	-3163	5538	5	40.0	1188	-1846	3	4500	-70.3%	-70.3%	1825	5538	17.4%	17.4%
0	0	0	0	0	-3850	3850	3	0.0	8813	-1283	3	5400	-71.3%	-71.3%	3238	5575	40.0%	40.0%
-785	-1550	155	755	-3325	-7565	9045	37	32.4	1283	-917	6	10500	-72.0%	-72.0%	-13300	14915	-95.0%	-95.0%
0	0	0	0	0	-20586	20586	4	0.0	27821	-5147	4	26250	-78.4%	-78.4%	21383	20586	23.3%	23.3%
6638	-2888	7588	-2188	-313	15138	4800	38	34.2	2838	-870	6	7500	201.8%	-78.7%	51488	33288	44.1%	-7.8%
1144	1575	-2138	-1369	-3113	-7706	11306	42	33.3	1329	-939	6	9000	-85.6%	-78.7%	37556	57638	26.8%	-7.8%
4260	-4160	-520	-2300	170	-6480	10100	35	31.4	1676	-1037	10	4200	-154.3%	-78.7%	-3340	17320	-5.1%	-7.8%
-2275	-75	-1585	-125	-885	-2090	8685	23	30.4	2262	-1119	5	5400	-38.7%	-78.7%	-6080	37075	-7.2%	-7.8%
-605	-1310	1310	-795	392	-4917	6765	25	44.0	621	-839	2	2400	-204.9%	-78.7%	-13384	16072	-35.8%	-7.8%
-6100	-4375	-625	-3938	-8238	-20150	23275	21	28.6	2825	-2475	6	6000	-335.8%	-78.7%	-42050	58313	-45.0%	-7.8%
1900	-3931	-8069	-3931	2569	-4481	16544	40	32.5	1884	-1073	4	4500	-99.6%	-78.7%	-71300	76431	-101.7%	-7.8%
0	0	0	0	0	-4180	7760	4	50.0	1790	-3880	2	5250	-79.6%	-79.6%	8375	7840	68.4%	68.4%
-775	-800	-2375	-6600	-1800	-19875	38150	110	64.5	851	-2055	5	27000	-73.6%	-82.6%	-33700	38150	-51.6%	-60.8%
288	-225	0	-1313	-738	-6900	8350	110	28.2	331	-217	12	5400	-127.8%	-82.6%	-13938	14350	-106.8%	-60.8%
-2100	375	38	113	-1625	-4755	4968	41	39.0	534	-532	5	5625	-84.5%	-84.5%	-3515	6248	-32.6%	-32.6%
0	0	1063	-263	1625	-8538	12888	23	52.2	883	-1741	6	10800	-79.1%	-92.0%	-7500	12888	-64.1%	-76.2%
0	0	5475	-1450	3150	-51050	68600	22	50.0	4414	-9055	6	54000	-94.5%	-92.0%	-46000	68600	-78.6%	-76.2%
-1615	-5460	4035	-1410	-4960	-22170	28220	41	31.7	1919	-1682	10	10500	-211.1%	-98.7%	-57700	66545	-30.1%	-38.4%
-9900	9350	-1000	-2820	-3030	-9170	12780	34	47.1	1239	-1613	5	5400	-169.8%	-98.7%	-34170	40070	-34.7%	-38.4%
10675	2088	-2350	0	3075	-1375	21525	30	46.7	2073	-1902	6	6900	-19.9%	-98.7%	-33150	46638	-45.4%	-38.4%
4160	-904	-768	212	-648	6652	3660	33	60.6	923	-908	2	3600	184.8%	-98.7%	-59824	76380	-91.1%	-38.4%
3820	-1712	-1952	-48	-3352	2672	7064	14	42.9	1883	-1080	5	3600	74.2%	-100.9%	42112	24932	51.6%	-5.3%
-9090	2830	-2460	5770	5930	19810	11080	15	53.3	5456	-3399	3	5400	366.9%	-100.9%	12080	52480	9.9%	-5.3%
-30925	16250	12925	22975	-22975	-69913	99088	39	20.5	12172	-5394	10	54000	-129.5%	-100.9%	-80125	199700	-6.5%	-5.3%
-1885	0	-4870	2065	-6135	-26765	30490	16	43.8	3910	-6024	2	10500	-254.9%	-100.9%	-62650	79735	-26.3%	-5.3%
0	1088	-7550	0	1225	6788	11738	8	75.0	3373	-6725	1	7500	90.5%	-103.0%	57013	47375	38.8%	4.9%
0	1378	560	0	-1445	-3942	4435	8	37.5	694	-1205	4	2400	-164.3%	-103.0%	3539	10394	7.5%	4.9%
-3400	0	-6338	-4138	0	-8500	13875	7	28.6	5919	-4072	3	6000	-141.7%	-103.0%	8088	29113	6.9%	4.9%
0	-1106	-3881	-1388	-2306	-7744	10913	9	22.2	7360	-3206	4	9000	-86.0%	-103.0%	9750	95344	5.5%	4.9%
0	-412	1776	-2052	-4076	-15944	15944	9	11.1	1776	-2215	6	3600	-442.9%	-103.0%	-51168	70500	-72.6%	4.9%
-19000	-7050	-20700	-13925	-200	-28325	77200	242	40.5	1781	-1409	14	27000	-104.9%	-103.9%	8825	77200	6.3%	5.1%
-3338	-2238	-3750	-2800	-200	-5338	16308	237	22.4	652	-217	20	5400	-98.8%	-103.9%	-213	16308	-0.8%	5.1%
1510	-2235	-3900	1885	-225	-11515	15670	289	41.5	539	-450	7	10500	-109.7%	-109.7%	-17240	20345	-123.1%	-123.1%
-2100	2950	-3138	-63	325	-3485	8330	147	35.4	736	-440	9	6938	-50.2%	-125.8%	-2290	8330	-18.9%	-76.6%
-4460	5150	-7505	-2015	-450	-22705	28995	155	34.8	1396	-970	10	13875	-163.6%	-125.8%	-25605	28995	-105.5%	-76.6%
0	3638	-538	-2488	-7150	-7800	10175	9	33.3	2850	-2722	4	6000	-130.0%	-130.0%	-17988	31075	-30.7%	-30.7%
-1413	-4088	3763	-788	1938	-3900	11875	112	27.7	702	-317	19	7500	-52.0%	-140.0%	-146113	156925	-104.8%	-162.2%
1125	-225	-263	813	-2163	-4750	9500	134	32.1	520	-298	9	6000	-79.2%	-140.0%	-198913	200775	-178.4%	-162.2%
-813	1675	-2819	-800	-881	-16556	17363	122	21.3	420	-286	19	4500	-367.9%	-140.0%	-197456	200175	-236.1%	-162.2%
15275	-8375	-6850	4988	2150	-9850	24863	112	65.2	1175	-2454	4	6900	-142.8%	-142.8%	-6488	24863	-70.5%	-70.5%
-2180	-1880	520	1130	-200	-7820	11380	91	57.1	204	-472	3	5400	-144.8%	-144.8%	-56810	62580	-67.2%	-67.2%
-3775	5560	-1305	-310	-1715	-12470	16765	62	32.3	1562	-1042	8	10500	-118.8%	-152.6%	-12115	16765	-92.3%	-116.4%
-1765	4225	-1650	755	-1530	-18195	23165	55	32.7	1621	-1279	10	9600	-189.5%	-152.6%	-17125	23165	-142.7%	-116.4%
-5875	-5663	-313	1025	-2125	-9363	13538	22	45.5	1781	-2268	5	6000	-156.1%	-156.1%	-2250	23025	-3.8%	-3.8%

Rank by % Chng Col.17 (1)	System Name (2)	System (3)		Commodity Tested (4)	Sys. Rel. Date (5)	----- Net \$Profit/Loss Per Year ----- (6)					May 2008	Jun 2008	Jul 2008	Aug 2008	Sep 2008	Oct 2008	Nov 2008
		#	Day Trd.			2004	2005	2006	2007	2008							
254	Mesa T-Notes	435		T Note	1/03	3226	-2350	-2575	5408	-11679	-1318	-2916	-1434	69	-1438	-2550	-3364
255	Oscar SW	629		Mini Midcap	1/08	n/a	n/a	n/a	n/a	-18695	85	-2050	2255	535	-3260	-8445	-4295
256	Mike Culler System	104		Jap Yen	7/89	-7263	-16552	3001	163	1163	-3350	875	-1338	-500	-6963	6363	-1450
	Mike Culler System	104		S Franc	7/89	-20527	-3065	-5588	3525	-10788	-950	-2913	-1863	3138	-6450	-3213	2313
257	Trader's Profit Motive	93		S&P	9/89	29375	14325	27450	6725	-151175	16725	0	0	-30025	0	0	-97325
258	Reverse Trend Entry	123		Live Cattle	8/89	-404	-4312	312	-3172	-3032	0	-1036	1092	128	-1920	0	-2148
259	Trender	17		S&P	1/87	12525	10875	1500	-5450	-107150	-1525	-21100	5975	-12350	-7550	-12500	-13725
	Trender	17		Bonds	1/87	1090	9530	-9590	2650	6600	2460	-5240	-30	3090	-6540	-9920	6340
	Trender	17		S Franc	1/87	-2462	-14901	-21714	-5352	5824	2138	-2688	-4688	7975	-3150	1813	-2613
260	BondPat	121	*	Bonds	3/91	7280	-13080	-5620	-7310	-15460	-950	-4020	2930	1890	-910	-1540	-2070
261	GK-Interest Trader	348		T Note	2/01	-6380	-6910	3200	-100	-540	-3410	1300	-3930	480	0	-3660	3250
	GK-Interest Trader	348		Bonds	2/01	-8200	-30	1170	-3250	-13810	-4390	0	-6070	-2640	0	-10380	7560
262	CTA4 SW	622		B Pound	1/08	n/a	n/a	n/a	n/a	-26600	-2231	413	-2469	-8744	169	-1850	-2169
263	EGE7 High Low	473		Euro C	8/04	-17488	-27775	-31363	-19750	-35376	-213	-3275	-8938	-513	4425	-17550	-13575
264	XS Bonds	267		Bonds	11/97	13550	-3360	5650	-4580	-17020	1660	-2510	0	2370	130	-11560	-4080
265	CTB4 SW	624		B Pound	1/08	n/a	n/a	n/a	n/a	-26581	-1469	-2938	-1863	-9675	-1550	-2506	-3356

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

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

## ***Trade 2 Top Ten Systems***

for only \$150/month lease!

**▶ Impetus & EarlyBird ◀**

daytrading systems

- 11+ years combined out-of-sample performance
- *EarlyBird II* released August 2002
- *Impetus* released January 2003
- Record performance in 2008
- Both are all-time *Top Ten Picks* by George Pruitt
- Simple, robust, purely mechanical logic
- Trade e-mini S&P, e-mini Russell, & DAX
- Low correlations
- Low drawdowns
- Lease e-minis at \$75 per contract per month

*TradingVisions Systems*

www.TradingVisions.com / 800-878-1983 / 509-466-8435

Commodity trading bears a high degree of risk. People can & do lose money. Past performance does not guarantee future results.



															Combined			
Dec 2008	Jan 2009	Feb 2009	Mar 2009	April 2009	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)
434	8075	-1434	1666	-2869	-7079	16167	29	31.0	2293	-1384	9	4200	-168.5%	-168.5%	5277	18689	19.6%	19.6%
1425	-1845	-4405	2760	990	-16250	22090	340	33.8	437	-295	12	9600	-169.3%	-169.3%	-21195	25765	-165.6%	-165.6%
4438	3113	-850	-4538	2900	-1300	12550	40	32.5	2492	-1248	9	7500	-17.3%	-193.2%	24988	41325	16.6%	-2.9%
50	-2550	-3075	-2025	-7250	-24788	25813	36	22.2	2108	-1487	8	6000	-413.1%	-193.2%	-32788	61313	-27.2%	-2.9%
0	0	-40050	0	34650	-116025	167400	5	40.0	25688	-55800	3	54000	-214.9%	-214.9%	5125	248800	0.5%	0.5%
0	-1640	1024	-1104	64	-5540	5788	17	29.4	717	-760	7	2400	-230.8%	-230.8%	-35832	39116	-74.7%	-74.7%
-38550	-11450	9650	5650	-33150	-130625	131450	24	25.0	13029	-11600	6	54000	-241.9%	-233.1%	-55600	184088	-4.5%	-15.3%
11210	-3390	-9550	-11200	-5570	-28340	33650	35	31.4	3396	-2735	7	5400	-524.8%	-233.1%	-70310	72300	-57.4%	-15.3%
225	7938	3113	-4575	1038	6525	9350	26	34.6	3575	-1508	8	6000	108.8%	-233.1%	-101450	124625	-74.6%	-15.3%
-1390	-4160	3420	2860	-2950	-6890	12490	158	40.5	656	-520	7	2700	-255.2%	-255.2%	-99450	110230	-200.0%	-200.0%
0	0	740	0	830	-4400	13070	11	45.5	2368	-2711	3	4200	-104.8%	-256.5%	-3980	24860	-11.4%	-47.8%
0	0	-3090	0	-1210	-20220	26600	14	14.3	5625	-2624	5	5400	-374.4%	-256.5%	-34240	43460	-76.1%	-47.8%
-144	5544	1900	-5563	2088	-13056	18906	117	35.9	1400	-958	12	4500	-290.1%	-290.1%	-22631	28481	-377.2%	-377.2%
7186	-6025	-2375	-3438	7163	-37126	53976	476	33.8	1210	-736	9	6900	-538.1%	-538.1%	-136426	152789	-409.1%	-409.1%
0	-12740	3540	-3770	-3580	-30540	32200	14	35.7	1540	-4248	5	5400	-565.6%	-565.6%	-23410	39670	-37.2%	-37.2%
-2469	1825	-2150	-1219	500	-26869	28156	117	63.2	411	-1330	6	4500	-597.1%	-597.1%	-27625	31669	-460.4%	-460.4%

[www.longtermtrading.com](http://www.longtermtrading.com)

Advanced, Long Term Commodity Trading Systems & Money Management Tools

Our flagship system, Ready-Set-Go, is now rated a Top Ten Most Consistent Performing System by Futures Truth

- 100% mechanical - TradeStation or Windows software
- All use completely non-optimized parameters to trade across all time frames - no optimization games!
- All are tested against the same 21 commodity portfolio - no portfolio cherry-picking games
- Automatically adapts to changing market conditions
- Weekly & Monthly data - only place orders 1/wk or mo!

Visit our website & compare our systems extensive track records then decide for yourself !!

**ATS-3200**

Always in the Top-Ten

Trades the 30 Year US T-Bonds

Download a Free 30 Day Trial

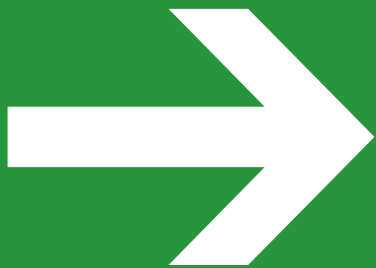
Goto: [www.ats3200.com](http://www.ats3200.com)

**ATS-6400**

Trades the 10 Year US T-Notes

Advanced Trading Systems Inc.

Forex/Futures trading is risky. It is not suitable for everyone. Past performance is no guarantee of future profits.



**BROKERS**

*Looking for a program to market?*

**OFFER THE SAM101 PROGRAM TO YOUR CLIENTS**

➔ \$50,000 Minimum

➔ Proven CTA with a track record

➔ Commission trail for distribution

Contact Holliston Hill Hurd • [hillhh@aol.com](mailto:hillhh@aol.com) • (203) 838-5348

# How Safe Is Our Money?

By Terry Rudd

[www.instituteofdynamicalreasoning.com](http://www.instituteofdynamicalreasoning.com) or [www.i-d-r.net](http://www.i-d-r.net) 509-758-0629

Most commodity traders, like myself, are very concerned about our investment money. It sounds as if our banks may face closure and our margins lost. What to do?

The run on banks, we fear --- has already happened. While the media was asleep last November, a financial Pearl Harbor occurred as Wall Street investment firms drained financial banks to the point where, then secretary Hank Paulsen, demanded the government bail them out immediately or the nation would be lost.

This didn't seem possible, because in the last Great Depression of the 1930's there were numerous financial crashes occurring and lines of people were withdrawing their money before the banks closed. This time the run happened internally --- so most of us were not aware. The banks were operating in the dark. They made great fortunes this way. But their money was stacked in an extremely tall pile of debt ... \$550 trillion!!! When it could not be piled any higher (envision water shooting out of a hose held straight up) the debt pile spilled over and crashed back down. (Refer to our last article; "The Real Estate Bubble".)

Being my own investment advisor, it was my duty to find out how bad the economic situation was and whether to close my trading accounts or not. George Pruitt and John Hill / Futures Truth said other traders and the public in general would also be interested. In essence, what I found is that money in futures trading is relatively safe for the time being, but ultimately everything in our economy is not. Technical analysis finds a massive storm of rogue waves just beginning to thrash our economy. Like worrying about fire in a brick theatre, commodity traders have little to worry about for the moment. But with the rest of the "town" on fire ...

I could first describe my research into the safety of our commodity trading funds, but what for? If the rest of our economy is on the brink of disaster, shouldn't we be aware of and be preparing for the big picture? So, that's where I'm beginning.

What I found out is that we can prepare for the big picture and still trade safely. At first I was shocked that our economy is worse off than the calamitous news is reporting. There has always been doomsayer's projections, though we've never found them very dependable. But what I have found dependable is technical analysis of chart patterns. The chart patterns I'm presenting show huge rogue waves in every facet of our economy, with the most dangerous part of the patterns occurring now.

Since not everyone understands chart patterns, permit me to condense their importance. Every item in our economy, whether a slice of bread or a gallon of gas, is bought and sold by someone. Whether grocery markets or futures markets, buyers and sellers exchange goods on the basis of price. Written prices are usually shown by date and time on a graph. Since there are usually a number of prices within a given time frame, a small vertical line showing the range of prices is shown. These lines make random, but sometimes recognizable patterns as they cycle over the days or weeks, whatever time period is being studied.

As indicated on the following graph of the Real Estate Index (IYR-ARCX) the weekly price ranges of years 2001 to 2009 are shown. The price of the index from 2001 to 2005 was 40 to 50 (shown on right) then popped up to almost 100 in 2007. After climbing up a parabolic “J” curve, prices didn’t stay long at the top and began to fall back down to where they started from by 2009. It’s this crashing pattern in real estate that has devastated the housing market.



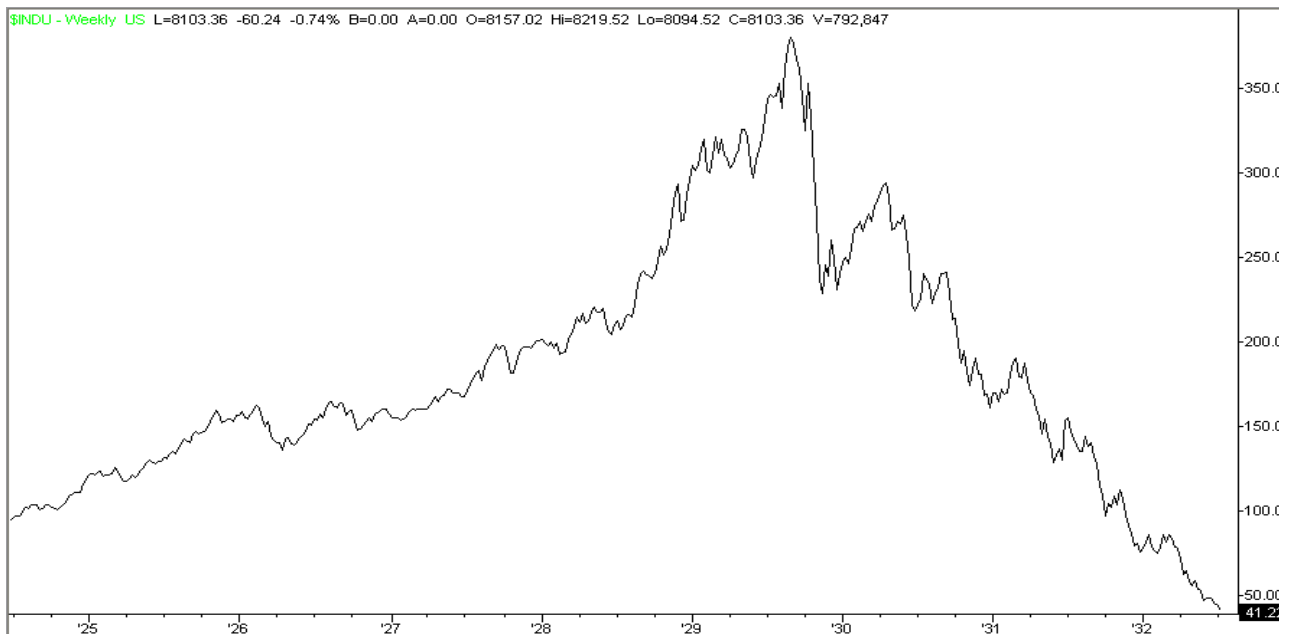
Next, look at what the NASDAQ did from 1991 to 2000. After ranging below 500 for years, prices climbed to nearly 5000 by year 2000 --- but also couldn’t hold there. The crash back down to below 1000 by year 2003 demolished the internet world and many of the companies that were headed for the “moon”. The market did climb back, but nowhere near the previous levels. This displays the two great problems of rogue waves: the devastating crash from a top and often delayed recovery period.

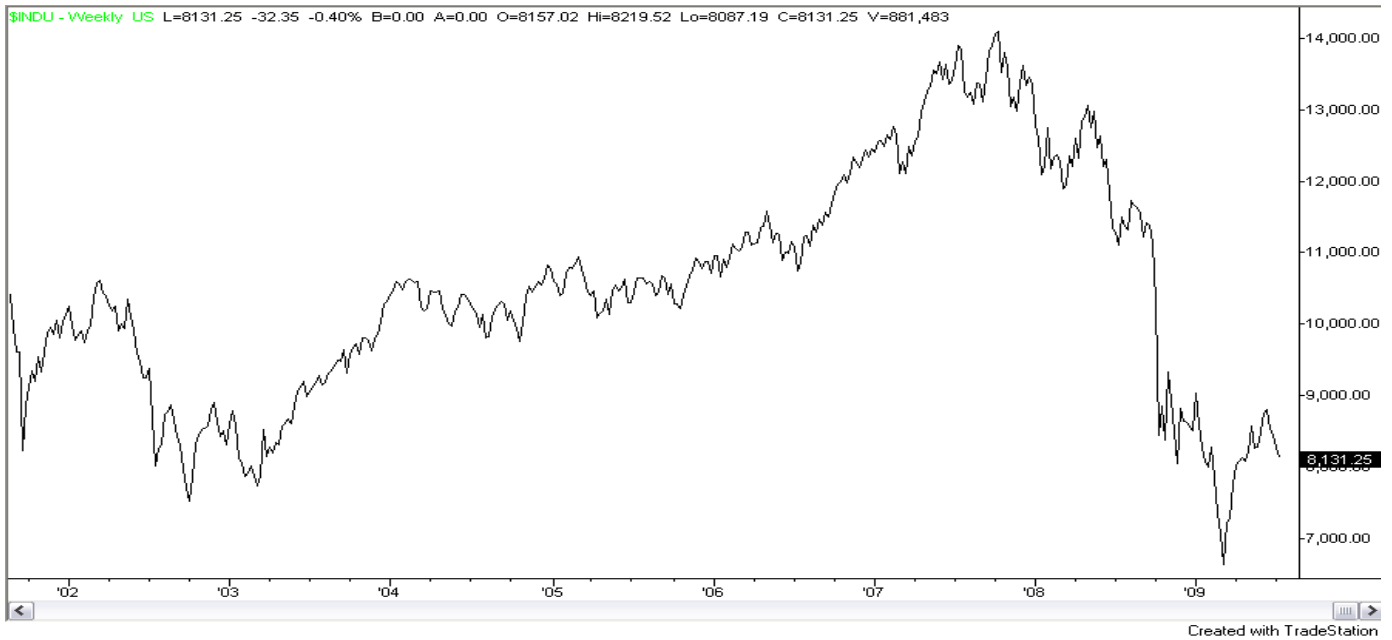




Note a similar pattern in the DJIA (Dow) climbing from 1921 to 1929 ... again, a top that the market couldn't sustain. The bottom in 1932 took nearly 20 years to totally recover. The next Dow chart shows a much larger peak was actually forming at the time, wherein the market bounded up from 1985 to a peak in late 2007. The decline since has been as dramatic as the others. The recovery remains to be realized, as we're still in the crash as of today.

The NIKKEI chart shows Japan's giant rogue peak near 45,000 in 1989. It's similar to what happened to Hong Kong (Hang Seng Index) in late 2007. I sold the NIKKEI crash with Solomon Put Warrants. It really frustrated the Japanese seeing Americans profiting from their demise. Apparently General



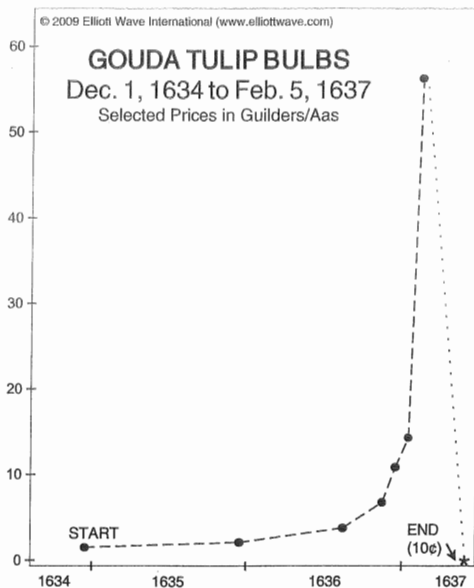


MacArthur’s Wharton business school geniuses (at the end of The Second World War) forgot to warn Japan that rogue waves can visit you, particularly when you’re doing well, very well. For that matter, they forgot to tell America, if they knew. Japan has tried numerous fixes since 1993, but with little progress to date.



Even oil, wheat, and commodities in general both in the U.S. and the world are crashing. Sure, cycles always rebound, but how much time is required --- especially when rogues all occur at the same time? Real estate generally requires a 9 year cycle down cycle. We’ve only started and yet leaders are calling for its end tomorrow. It’s as if everything is going over Niagara Falls in a barrel ... without the water.

Other charts showing we've been under rogue spells before are the Tulip Mania 1636 and the South Sea Bubble 1720 (charts courtesy of Robert Prechter / Elliott Wave International). Note that very tall peaks appear to call for just as long and steep declines. In the South Sea Bubble there were so many other "bubbles" that the name sticks to this day. Otherwise these "J" formations look more like killer rogue waves in the ocean.



In water, a rogue wave can be born by several means; waves robbing from each other propelling higher and higher peaks; opposing waves sashed together in the bathtub; major ocean currents pitted against each other like the Alguhas Current which runs southward along the east coast of Africa. Storm waves moving upwards from the Cape crash into Alguhas where rogues can reach heights of 190 feet. Just since 1990, twenty ships have reported rogue wave strikes in that area. Another source are land slips like the one in Alaska's Lituya Bay, which in 1958 splashed two fishing boats over a 1500 foot high mountain and back down. One boat landed perfectly while the other was never seen again.

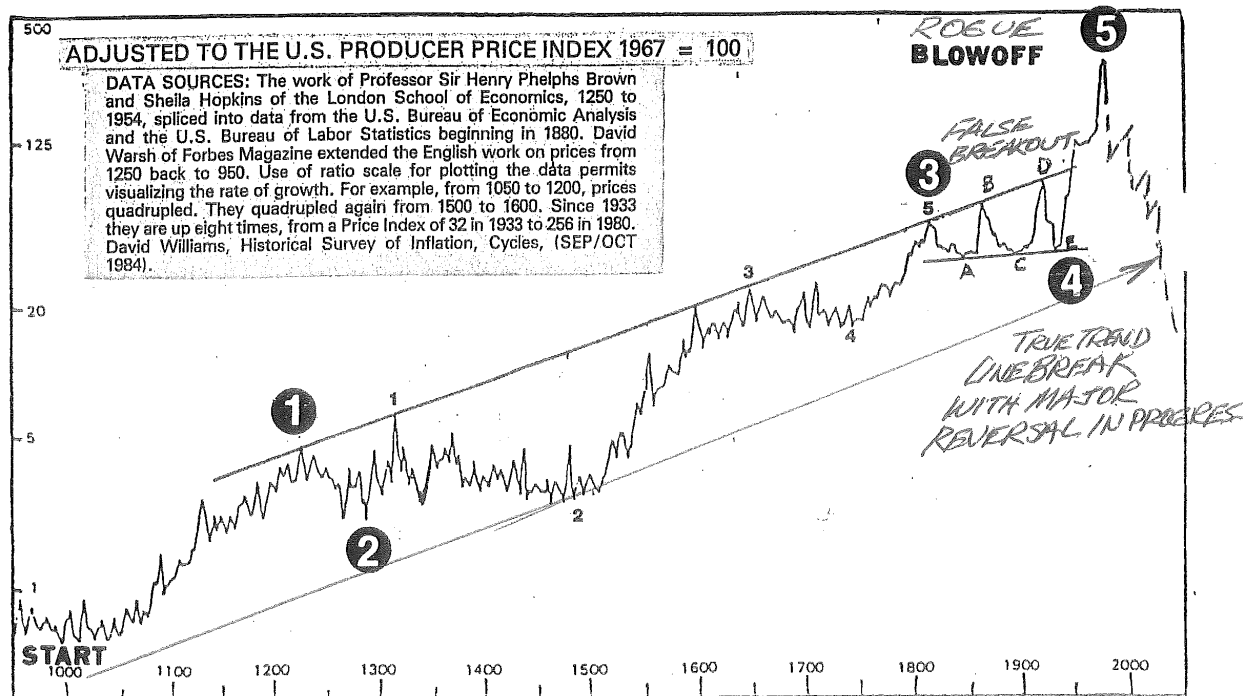
I investigated rogue waves because they don't seem logical. I thought buyers and sellers ran the markets. But in these wild trading sprees, trust me --- forming chart patterns is trader's least concern. Escaping or profiting is all we have in mind. Since rogues are found at the nuclear and quantum levels, as well as

in the populations of other animals such as wolves and lemmings, our actions may only mimic cyclical forces set in motion eons ago. I'm wondering what sort of a wild "Toads" ride nature has in store for us. I doubt any worldly power can thwart the current storm of deadly rogue waves.

The conventional view of financial markets is that extreme cycle patterns are produced by various means such as perceived commodity shortages, inflation scares, and more subtly, cumulative adjacent energies. The "J" rise in the rogue pattern is not the dangerous part; it's actually exhilarating. The problem is the overpowering crush down. Price cycles mimic their oceanic cousins as they rise on extreme buying pressure met by opposing selling resistance. But such massive bullishness is only a fleeting perception based on crowd psychology. Eventually this changeable logic reaches a point where opposite perception



suddenly rushes in --- panicking speculators into retreat. Prices are then slashed in primordial liquidation. Buyers anticipating the drop in prices stand aside, or sell short as in commodities, and the market crashes to levels few thought possible.



1,000 YEARS OF INFLATION—REVERSING TO DEFLATION

We presently appear to be in a perfect storm of rogue waves. The charts portray a major event of epic proportion to be unfolding. Never before have so many economic bubbles broken over our heads at one time, except maybe during the Dark Ages. This rogue bubble storm may take down much of what our civilization has achieved over the past 500 years. Like the North Tower in 9-11, when all the floors above the impact level started falling --- the floors below collapsed in domino fashion. As we sadly know, no lower floor was able to withstand the combined weight of all those above. A similar financial convergence could be awaiting both the U.S. and the world alike.

Perhaps if we were reminded as we climbed the economic mountain, that all productive successes are only borrowed and would have to be given back --- we may not have attempted the climb. So, our ignoring the past may be the requirement of future success after all. If we can't escape the rise and fall balance of nature, just how much do we have to give back? That appears to depend on the length and height of the front side of the "J" formation. With so many economic waves turning down and the biggest tsunami of all, population, about to (next article) --- we may have to give back more ground than any of us can imagine.

Note the 1000 year uptrend of inflation just completing its blowoff peak and breaking the 1000 year trend line to the downside as well. That means we'll have less to spend, yet need to work harder. This is not going to turn around in just a few years. Robert Prechter's book "Conquer the Crash" [www.el-](http://www.el-)

liottwave.com is an excellent source on this subject. Already the Economic Long Wave has shown its downside. Remember that all forecasting is still limited to 50/50 success overall. However, technical analysis pushes this equation and formations with head and shoulders patterns are above everything else.

We can't blame civilization for having to suffer crashing waves, unless we want to blame us for living. We are made to climb mountains. That is what's made life so great. But there's little air, food or good weather on top; so we're compelled to come down. If we expected such and mentally and physically prepared for these descents (maybe future generations will) the trip may not be so bad. But with all the blaming going on instead of preparation ... the climb down may become a disastrous fall. No nation, state, city, or community has made adequate preparations for what could be coming.

We're disappointed when these extreme peaks don't continue higher. But, how can they? Time has run out for them. Look on the lower "time" line of the graph. The graph is not the market, of course, but it accurately portrays the price and lack of time available. In a "J" curve climb, no one knows how high prices could ultimately reach. In theory they could go to infinity. But lack of time is the limiting factor. The pattern of a "J" is too steep at the top to allow much time. In theory, prices could move sideways or slowly drift off, but usually they come down as steeply as they rose ... like the other side of a mountain peak. Further problematic is that the trip down, as from Mt. Everest, is generally more dangerous.

In the early days of ocean shipping, captains would come back with preposterous tales of giant waves standing up to 100 feet and falling on their ships. Many were disbelieved. Others didn't come back. Recently the European Space Agency began searching the oceans for rogues with their radar-equipped satellites and found more than anyone thought possible. Huge waves have also nearly sunk many huge ships in our time. Even the Queen Elizabeth with 10,000 troops on board, was nearly rolled over near Greenland in WWII. Recently a program on the History Channel interviewed a Coast Guard captain who had publicly discounted such stories until he was caught by a rogue in the middle of a calm ocean. The crew didn't even have time to close the ports or windows. His search and rescue ship was sunk and the crew barely escaped. Also, the Edmund Fitzgerald may have met its doom at the hands of a rogue wave.

Financial commentators are pressing the question about our economic dilemma ... is it nearly over yet? But as Yogi Berra once said; "It's not over, til it's over." And in coming down the mountain, you're not down --- until you're down. And that's basically where we started from. Plus it can take as long, or longer to come down as it did to go up. Peaks tend to drop much faster from the top; but they can then drift disastrously thereafter.

If our future is to be a mirrored dive from the financial mountain, it could last a very long time. So we need a serious plan. More than serious, we need a revolutionary plan that will position us to survive and prosper ... which could be many years away. The plan that allows me to sleep at night is one that prioritizes life --- starting with the basics of survival first, and then "Working Backwards" with everything else. Like the popular "paying forward" concept, the essentials of life get "bought forward". By investing in essentials first there is a much better chance that the requirements of life will be there when we need them. They are inexpensive now and still available ... but may not be later.

When preparing for a business trip, I used to leave many of the must do's to last; work files, equipment, packing, etc. I'd continue with what I was doing, assuming I had plenty of time. This left me work-

ing into the night or being late for the meeting, because I failed to prioritize. Now, I concentrate on the “must dos” first. Then work backwards with whatever time is left. This leaves me with a good night’s sleep; and I’m usually on time.

My suggestion is to do the same with our financial lives. The most important future requirement is to exist, eat, a secure place to eat in ... and protection from things that want to eat us. I believe we should devote approximately one-fourth of our capital to this first pile. If we don’t use these items, they should still have good resale potential. Already the things I’ve stored have multiplied in value. I then suggest a second pile, with another fourth of our assets in original forms of money: gold, silver, platinum, diamonds and additional physical items for barter.

Then, maybe we can relax while concentrating on our third pile to include existing forms of paper money, safely stored capital like government debt instruments to buy things when the down drafts are over; when everyone gives up. That’s when bottoms seem to occur. With the final fourth pile we can then return to our futures trading accounts, stocks, bonds, and printed balance sheets at the banks, where if numbers get erased --- our future is still secure with our first three piles. We should also feel safe enough at this point to continue with our present investment strategies, businesses, and living standards. This way we’re not missing out if these projections turn out to be wrong.

Now, back to where I started --- before being blown away by the big picture: How Safe Is Our Futures Trading Money? Initially, I was barely able to sleep, worried over what would become of our funds in this slow motion collapse of the banks. I contacted the CFTC, NFA, FIA, SPIC, FCMs, CMEs, CBs (clearing banks), the Fed, OCC, US Treasury, Congress, the White House, and of course the FDIC. I received a variety of answers, but the only one that seemed logical, other than the Pearl Harbor last November, was the reply from FDIC. Though we still need to be vigilant, we don’t have to be the first out of the “burning theater”.

What I found out agrees with what we’ve been told all along: commodity futures funds are well protected and not to worry. It’s true we have many safeguards. Our funds cannot be used for investment or deposits by the brokerages or banks except in customer segregated funds. They have very detailed laws governing the handling of our funds by brokerage firms, clearing houses, and commodity exchanges. I could only find one large company, REFCO, that collapsed in recent years. Trading resumed the next day, except for foreign currencies. Of course, the capital behind REFCO saw an 80% loss in their stake.

But the leash on banks is not so tight, nor is our money insured. In fact, our bank funds are typically in brokerage and exchange ownerships, and don’t belong to us traders, as they only represent the imbalances of the offsetting trading accounts. Commodity trading funds must, by law, be treated as customer segregated funds by the introducing brokers (IB), clearing brokerages (FCM), trading exchanges (CME), and clearing banks (CB). None of our trading funds can be comingled with any other accounts of the firm; either deposits or investments. Investors in those institutions are at risk, of course, but our potential losses are limited to our trading losses only (which are enough for sure). So, what is not covered? ... the financial network itself.

Futures trading is a zero sum game, as most know. Trades are always balanced between buyers and sellers because it takes both to make a contract. The net result is generally zero and the books are balanced

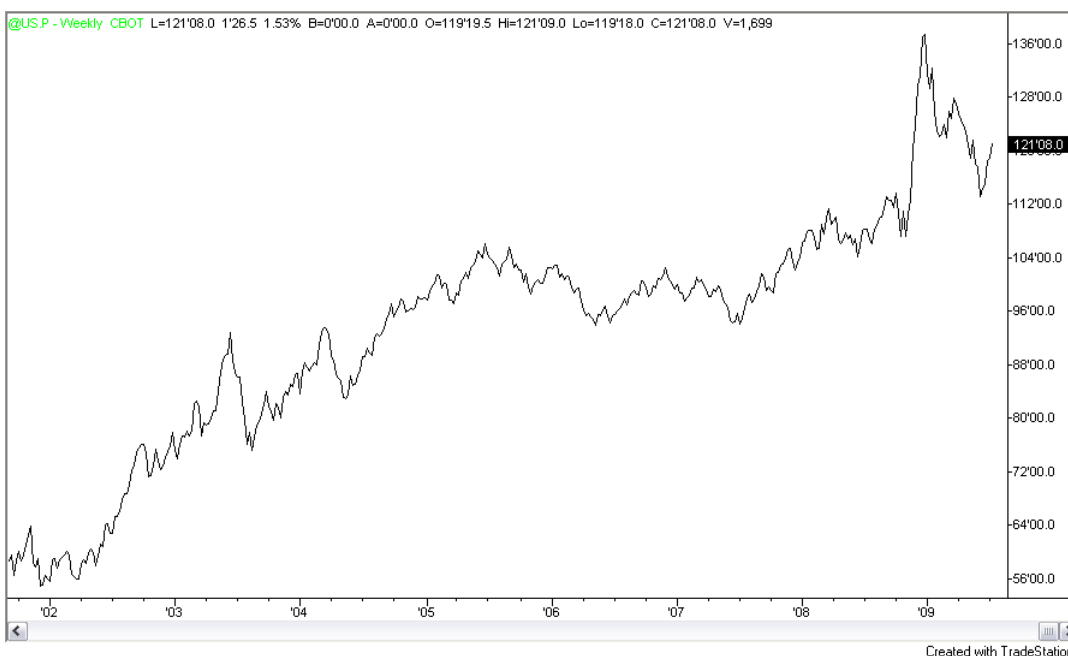


twice per day. Though we can trade on market action through indexes and options on futures --- futures contracts aren't really an investment in the stocks or bonds of the companies that make up the markets. Two good things come out of this. We can cheer for the stock market when it's going up, like stockholders ... and we can also cheer when it's going down, though most stockholders can't.

Commodity traders are mentally and financially trained to expect every market, commodity or equity, to go both ways. We feel no need to be dumbfounded or hateful toward those involved in the current economic crashes. In fact, we don't call them crashes. To us they are corrections, reversals, down trends....normal and simple balancing of the upsides. In fact, we can only have up trends --- if we have down trends. Otherwise, there wouldn't be a lower point from which to come up. Still, the uniformed may think they're being punished for the world's great excesses. Walking under tall buildings may not be safe for a while.

Still, another major bank collapse could reach our pocketbooks if the banks involved undercut the exchanges or brokerages. After more than 30 conversations with every brokerage, bank, exchange that I'm involved with and a similar number of calls to all the government agencies overseeing them and being met with vague answers and little enthusiasm, I only feel moderately informed by the FDIC. They are charged with straightening up banks in difficulty or paying the insurance. They've decided on the former, and do so by moving the patron's accounts of failing banks to stronger banks. And they've done this without raising much public concern, so far.

However, the FDIC must be preparing for major problems since they're building a huge office complex in Orange County of all places. (Don't things come full circle; remember Orange County's BK?) Already 46 U.S. banks have failed, costing \$20 billion so far. The FDIC has \$19 billion in reserves to cover about \$5 trillion in deposits. One expert leaked that they expect 600 or more bank closures this year. Of course, Congress will expand funding, but how long can the U.S. carry everyone? Note the rogue wave in the U.S. "credit star" 30 Year T-Bonds.



FDIC usually enters a troubled bank at closing time on Friday night to spring their plan; the movement of accounts to new banks and terminate the employees before they can take evasive action. This may be a little rough, especially when they threaten borrowers to pay off certain loans, or else, but their funds are limited and serious times require serious action. They also check into local accommodations under non-agency names, using nondescript cars and attire. (I appraised for the first billion dollar firm, Metropolitan Mortgage, to go down in the credit crash, but not knowing the big picture, the state of Washington's actions worsened the debacle.)

By now America was closing most banks in the 1930's. We aren't doing so except in slow motion; probably due the \$250,000 insurance policy on bank accounts by FDIC and \$500,000 by SIPC on stock accounts, even though we just barely scraped by the second "Pearl Harbor" last November. That's when Paulsen demanded our wallets, "or else". For further news about banks we have Clain Brandt, [www.crebbonline.com](http://www.crebbonline.com) and Martin Weiss, [www.moneyandmarkets](http://www.moneyandmarkets)

Permit me to return to the "Working Backwards" program because there's a lot more to it. First, in storing future needs, it's not like we're wasting time ... just doing things today that we'd do later anyway. And hopefully, we'll be ready for disasters rather than being ambushed by them. Plus we can still live the good life until then. With a diversified spread --- some things we pack may be wrong, but having covered all the bases, the right things should more than make up for the losses. We can also avoid the aggravating day-to-day worrying by which the news media loves to jangle our nerves. It's much better to be prepared for potential disasters before the crush of panic. And if we plan for the worst, we might be mentally prepared for what happens ... that's half the battle.

For more detail on sorting assets, we offer additional information in the next article: "How Safe Are We" and on our website [www.i-d-r.net](http://www.i-d-r.net) 509-758-0629. As suggested before, allocate the first of four piles to long term storable foods, medicines, water, protection of all sorts, and shelter. Stay with things we can eventually use. The ancients did this regularly, with no complaints. And these items could increase greatly in value without difficulty, such as the diesel I bought for 90 cents per gallon. I can't say I'm sorry. And if you plan to retire, you might have a majority of what you'll need by then anyway.

So why isn't Uncle Sam storing food, medicines, water, and other essentials? The FEMA cupboard is bare!!! Ancient societies knew all about these cycles as they were forced to deal with them or disappear. Without the grandiose successes of our recent past blinding us, the most meager country would salt away 2 to 3 years of food and life defenses. We have done little. The bomb shelter crackers, candy and even the stored water have long been disposed of by FEMA. Whoa.... Not even one economist, government official or doomsayer calling attention to that????

Again, our second pile should hold original forms of money; not printed numbers on some distant vulnerable balance sheet (thought that's still fine in a lesser prioritized pile). The money I'm referring to is the old fashioned kind ... gold, other precious metals, coins, bullion ... and hide them well. Should we have a nasty conclusion to the run on banks, vaults could be searched. Don't forget that the US banned the ownership of gold during the Great Depression to head off its shipment to Europe and didn't repeal that ban until January 1, 1975.

Owning gold has never been a bad investment, except maybe when it made its "J" curve in early 1980, peaking around \$900 per ounce. Doesn't mean gold isn't a good investment or that it can't rise again.

In fact, we may have just completed a giant Elliott Wave IV and starting a grand rogue Wave V to heights suggested as follows.



If our credit bubble of \$550 trillion is expected to be supported by the lesser \$100 trillion of hard monies, gold could increase in value to \$5,000 per ounce with other precious metals in tow. We are planning to explain means of purchasing gold, since it's difficult to acquire. Some will be unique ways, such as taking delivery of a futures contract. I doubt anyone will be sorry for investing in precious metals as things continue to dissipate. Though I've made my share of bad investments, buying gold when it was just over \$300 per ounce may not be one of them.

The third stack can safely contain actual greenbacks, along with other substantial paper like U.S. Treasury debt instruments; T-Bills and T-Bonds. Because of past inflation and perhaps other government printing disasters, like in 1927 Germany when it took a wheelbarrow full of money to buy a loaf of bread, many consider cash to be trash. But today nothing could be further from the truth. Look at the ratio of supply and demand if we were forced back to paper money.

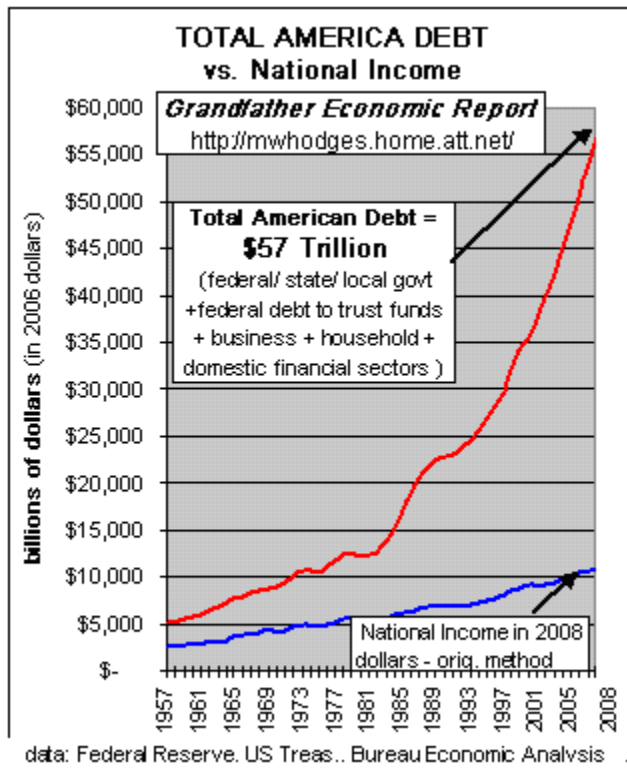
In today's environment we haven't been using greenbacks to any appreciable degree. Though we see a few all the time, there really aren't that many out there. We've pretty much been a cashless society. There's only about \$850 billion in greenback currency in existence compared to over \$50 trillion in balance sheet zeros and \$550 trillion in world debt to cover. This suggests a \$100 bill could eventually be worth \$6,000 at the bank. To cover the world debt (if possible) that same bill would need to be worth \$60,000. (Refer to our first article on the "The Real Estate Bubble" included in the December Issue of the Futures Truth Magazine.)

## How Safe Is Our Money?

(continued)

The \$550 trillion rogue wave in world debt would surely overshadow all others; except the chart is not available. The banks were not required to report these numbers. That may be how they climbed so high. However, we do have the following chart showing the peak forming in American Debt. It is no doubt

falling off that peak by now. Multiply this times 10 and you can see the world predicament.



Large US currency is already in great demand because of our excellent protection of its use and reputation. Foreigners already hold about 65% of our 100 dollar bills. This means there may only be about \$550 billion for use in the U.S. This divides up to only \$2,000 for each one of us! What about all the money we spend, invest and use daily? It's mostly phantom zeros on checks, bank balance sheets and distant repositories that can vanish rather easily, as they have in the past.

Other ways of looking at how scarce greenbacks are is to divide our GNP of about \$15 trillion per year by the \$550 billion available. Every balance sheet dollar we produce would only give us back a nickel. If we had to use cash alone, a gallon of gas would only cost a dime and a loaf of bread --- a nickel. So where is all the cashless money today?

You and I have it, and it's held in basically two camps: big creditors who have most of the positive accounts and the rest of us who have the negative, borrowed money.

We've started serious deflation. But, if inflation is bad, why isn't the reverse good? It can be, but we don't appear to have the reverse psychology necessary to make it work; that is being happy with more work and less pay. With less true value to spend, lenders are going to be depleted and borrowers may be home free. The Government is pouring billions into our economic machinery, but it's not value added --- only needed lubrication; not reaching the hands of those producing goods.

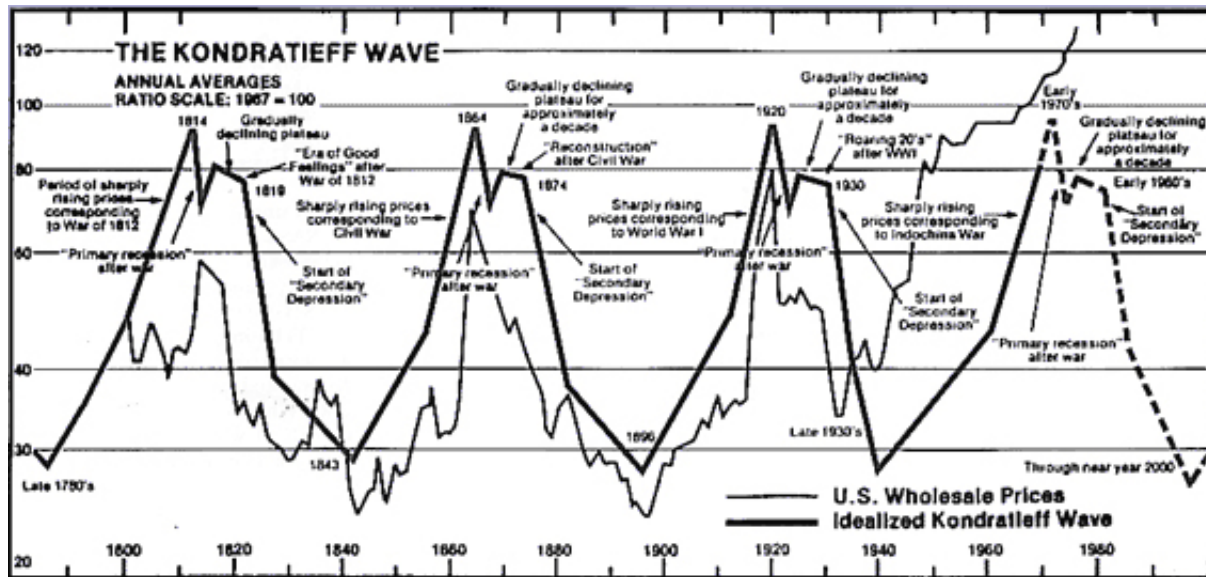
As banks continue failing to lend to questionable industries and these industries discovering they're not financeable ... we could be trapped in a "Catch 22". No amount of money out of vogue can guarantee bread on the table. In the 1600's, Spain was floating in the gold they'd lifted from the Aztecs and Incas, yet they still had a serious depression. If our phantom dollars should disappear, greenbacks and coin could become king again ... as they once were.

T-Bills are now available down to piggy bank amounts direct from the Treasury. They are secure as long as the world is, but no government has an adequate safety margin for major natural disasters. We've become so accustomed to the immense successes of the world over the past 500 years; we can't imagine Mother Nature turning on us. But in fulfilling the rogue wave crashes, these beasts are very resourceful and have many weapons in their arsenal; wars, disease, earthquakes, volcanoes ... the list is endless. They even use us to do their dirty work.



The greatest frustration of the potential devastation is learning to mentally cope with the opposite results of previously successful actions ... like the government and business leaders who were dumbfounded in the 1930's when the fixes they attempted worsened the problems instead. In most big cities, people were in despair and lost all hope. Though history credits the New Deal for the salvation, it was only time for an upturn. The worst of the Crash was concluding when Roosevelt's plan began. Up to that point, nothing could have deterred the correction.

Cycles are invincible, at least in our civilization at this time. Note Kondratieff's Wave for which this capitalistic Russian professor in 1926 spent the rest of his life in a Gulag. His rogue wave is the combination of the world's economy and its down cycle is long overdue and beginning with a vengeance.



Government efforts today to head off the crash may be too early and in fact may facilitate the inevitable factors. Applying fixes today, by what appears would have worked in the 30's Depression, is also no more valid than trading "today" on yesterday's "news". The cycle's invisible hand (a term coined by the Austrian economists of the 18th century) is known to use everything available including our greatest minds and biggest benefactors in achieving its results. Our best analysts are baffled as reasoning in tumultuous times seems to reverse logic. Instead of "cause" preceding "effect", effect appears to travel hand-in-hand with cause, calling up disasters that would otherwise be considered coincidental --- in fulfilling its cyclical requirement.

Our fourth and last stack can now remain pretty much like it is now. We're no longer at the mercy of all the potential disasters --- if we've covered our future as best we can. Instead of shock if our bank closes, or investments crumble, we can smile knowing that what we "bought forward" should be going up in value ... maybe more than what we lost. We can continue to live as normally as possible, and should since no one can perfectly predict the future.

Back to real estate a minute, recovering investments may take much longer than one is led to believe. The down cycle only began nationwide in mid-2006. Overall, this cycle could last until the end of 2015. There's a bell curve range to everything in life, including real estate markets, so some areas are still do-

ing ok while others have long been trashed. Also, the 2006 blowoff was a 6 year extension of the previous up cycle which could have ended in 2000; so the downturn was way overdue. The 18 year cycle (9 years up and 9 years down) is never perfect due typical dispersion throughout nature.

While property values could be headed much lower to fulfill the down cycle, we still need the use of real estate. Don't be afraid to hang on to what you really need. And dare I say that borrowed money may have some merit since future debts may not have to be repaid. If a property you bought is dragging you below the waves and you don't think you can hold on till an "Alle, alle auch sind frei" German for "Olly, olly, oxen free" (everybody is free) --- then you may have to let go. But remember, the ancient Jewish Jubilees. All debts were forgiven every  $7 \times 7 + 1 = 50$  years. Will we see another? How could the entire world's debt be covered otherwise?


Even further, how could lenders foreclose on a potential 35 million residential living units that might go under? This number is based on a worst case scenario wherein half the price gain in homes from 2000 to 2007 could be reclaimed by the real estate tsunami. Even the most conservative number is 20 million homes. Who could buy this many ... except at Great Depression Penny Auctions?

Much of the residential mortgage money came from Chinese savings which were used to blow the greatest housing bubble the world has ever experienced. How could the world's investors in mortgages, like the Chinese, get here to claim their foreclosed investments? Already it's reported that it costs banks 30% and higher of the outstanding loan balance to foreclose on a home. With lost payments, taxes, utilities, maintenance, restoration costs, legal costs and sales commissions --- banks can't foreclose profitably on many homes at all. Later it may be impossible. Banks are already treating home owners in pending default much kinder.

Allow me to switch back to equity investments, I see no reason to close commodity trading or even stock market accounts, though hope you are watching reliable indicators, highly-rated advisors, or using good managed accounts, like those rated by Futures Truth (George Pruitt and John Hill) [futurerest@bellsouth.net](mailto:futurerest@bellsouth.net) 828-697-0273. Also, consider Phil Newman [cribroker@aol.com](mailto:cribroker@aol.com) Charles Maley [charles@angusjackson.com](mailto:charles@angusjackson.com) and for equity and fixed income: Brian Sisto [brian.v.sisto@smithbarney.com](mailto:brian.v.sisto@smithbarney.com). They can take the nightly stress out of bad trades and let us go about other business while prices affecting our financial well-being are constantly varying. We would also like to exchange rogue wave techniques with other traders [www.i-d-r.net](http://www.i-d-r.net) 509-758-0629.

Why not keep our businesses as long as possible. Ask your employees,

<b>X_TRADER® Commission Rates*</b>		
<b>Retail Accounts</b>		
<b>Trading Volume</b> (R/T per Month)	<b>CME/CBOT</b> (Per side/Per Contract)	<b>EUREX</b> (Per side/Per Contract)
0 - 14,999	\$0.35	0,35 €
15,000 - 19,999	\$0.30	0,30 €
20,000 - 49,999	\$0.20	0,20 €
50,000 - 99,999	\$0.10	0,10 €
100,000 +	\$0.05	0,05 €
<b>Institutional Accounts</b>		
<b>Trading Volume</b> (R/T per Month)	<b>CME/CBOT</b> (Per side/Per Contract)	<b>EUREX</b> (Per side/Per Contract)
No Monthly Quota	\$0.24	0,24 €

**GLOBAL FUTURES**  Exchange & Trading Co., Inc. \*For details or more information on this offer, please contact our office directly.

877-367-3177 (USA/Can) [www.GlobalFutures.com](http://www.GlobalFutures.com) +1-818-728-0415

or be prepared if you are one, to salary reductions, contract on production basis, or whatever will allow your business to stay open until things turn around ... as cycles always do. I sold my business prematurely during the last part of the 1980's real estate crash, just before the 1990's upcycle. I didn't realize that spreading the pain worked well in the 1930's. Maybe this way we can continue living as normal as possible, which should be our main objective.

We should never let any problem discourage us from enjoying the best life possible. W.D.Gann, the world's wealthiest trader twice, said: "It's living your life that counts, not the various junctures in between and definitely not the beginning or end." He started as a bucket trader and reached the financial peak only to descend again. With borrowed money he made it to the top again, only to decline to his death. His legacy was his whole life ... the living of it was the objective, he exclaimed. The investor who bought all Gann's papers and books upon his death (my first trading partner), never learned this lesson and blew over half a million dollars from the resale of Gann's heritage in the S&P pit. Sadly, he subsequently shot himself.

Before closing --- to let you mull this over, what about the changes that could come over our country if things get really, really bad. The German people were every bit as capable as our selves when, after the 1st World War, they were saddled with repatriations. Near starvation, they allowed a very bad form of socialism to take over --- the Nazis. Guns were collected via the previous registrations and those who didn't produce them (like my grandparents neighbors) were never heard from again. Nor could there be any dissention, though there was considerable, because there was no power to resist with. Are we headed for the same?

In the next article we'll explore the largest and most compelling rogue wave of all, which began about 10,000 years ago. In these coming times, don't be afraid to let your imagination become the outer limit of suspicion. We think we have collective control, but again the individual is only like a traveler on a cruise ship. The direction of that ship may have already been pre-destined, per the invisible hand. But, we can still load our room with life vests.

A CTA registered in Luxembourg already using more than 100 strategies is recruiting experienced Developers to create systems for commodities, Forex and interest rates. Possibility of cooperation from a distance.

Send CV to [favre@sgfc.ch](mailto:favre@sgfc.ch)



---

Don't forget to tell  
everyone I know about  
Futures Truth Magazine!!!

Get one full year of  
Futures Truth Magazine  
for ONLY \$69.95!!

Contact us at 828.697.0273  
or [info@FuturesTruth.com](mailto:info@FuturesTruth.com) to  
take advantage of this  
fantastic offer!



*Offer is valid for a limited time only. Sales tax (in NC only) and shipping charges will be additional.  
Please contact us if you have any questions.*





# Turtle System Redux

## George's Corner: Some Insights Into The Turtle Trading Approach.

*Since 2008 was such a tremendous year for trend following systems I thought it would be a great idea to go back and review Richard Dennis' Turtle system and update the numbers through April of this year. Updated numbers are italicized.*

There is a very thought provoking interview of Richard Dennis (creator of the Turtle System) in the April 2005 issue of Technical Analysis of Stocks and Commodities. In the interview, Mr. Dennis basically states that the lucrative trend following systems of the 1980's and 1990's don't work any longer. He also goes on and over turns some other industry accepted trading system principles. From my interpretation I understood

Mr. Dennis doesn't necessarily believe in an eternal market principle. In other words, you may have to switch horses mid stream. Also, he states that a simple core concept does not necessarily make a good trading system. These comments have caused some concerns amongst several traders that I usually speak with.

These concerns are unfounded because Mr. Dennis is basically telling us things that we already know and accept. We already know the beautiful markets of the late 80's and early 90's have been laid to rest. We already know that it is better to diversify our trading with a multiple system approach and we also know that a good trading system is made up of a robust entry method and intelligent trade management. Some traders may think they need to abandon their trend following systems by reading Mr. Dennis' comments. The thoughts of quitting may have also been bolstered by the horrendous performance of the past 4 to 5 months. Like I said in last months Corner, trend following is down but it is not dead. The simple Donchian core to the Turtle Trading system may not be a fully self-contained system, but it is a good place to start. In this installment, I want to take a look at some of the concepts that make up the Turtle Trading approach and touch upon some ideas that may make a simple trend following system better.

There are a few companies out there that are selling the Turtle Trading system. What they are selling goes well beyond the simple break out approach that most people accept as the Turtle Trading system. The system is made up of the core Donchian approach, a capital allocation method, and a trade filtering process. In addition, areas of trading psychology and subjective analysis are also touched upon. First off let's take a look at the core 55/20 break out system. Buy when the high of the day penetrates the highest high of the past 55 days and liquidate a long position when the low of the day penetrates the lowest low of the past 20 days.

# George's Corner - Turtle Trading System Redux

(continued)

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn		Trds /Yr	% %Wins	% TIM	%Gain W:L /Mr+DD		
Coffee	21713	1133	99994	6075	6244	8	43.3	63	1.1	1.1	KC
Cocoa	-32130	-1676	35640	-4020	5880	9	30.9	65	.6	-4.6	CC
Sugar	-18435	-962	23621	-3102	3517	8	34.4	63	.7	-4.0	SU
Cotton	55545	2898	18050	535	9030	8	46.4	65	1.5	15.2	CT
Euro Curr-DM	129575	6790	34588	-638	9900	7	45.7	65	1.8	18.3	EM
Swiss Franc	62375	3254	15000	-1650	7550	7	45.9	67	1.5	19.3	SF
British Pd.	50188	2619	47138	-3388	8556	7	38.1	60	1.4	5.4	BP
Japanese Yen	72850	3801	35838	-10550	15300	7	46.9	65	1.5	10.1	JY
Canadian \$	5160	269	14790	3860	5000	7	37.3	59	1.1	1.7	CD
US Bonds	21300	1111	25810	-1190	12160	7	42.9	64	1.2	3.9	US
Treasury Note	24550	1281	14620	-3600	7870	7	48.1	64	1.3	8.0	TY
Euro \$	13700	715	5825	-25	1325	6	47.5	65	1.5	10.3	ED
Gold	-9180	-479	19820	-6730	8620	8	39.9	63	.9	-2.3	GC
Silver	-14065	-734	38985	410	7965	7	42.7	60	.8	-1.8	SV
Copper	-2825	-147	19788	-9213	14375	8	42.2	65	1.0	-.7	CP
Crude Oil	39750	2074	15010	1550	14090	9	48.5	69	1.4	11.3	CL
Heating Oil	-5242	-273	32395	-5347	18014	9	37.0	66	1.0	-.8	HO
Unleaded Gas	2390	125	29707	1739	18518	10	36.8	69	1.0	.4	HU

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	-5987	50232	on 20050222	70	100	22414		-14.6	
Last 12 Months	-39721	53604	on 20050222	144	100	23392		-45.9	
Average / Year	21720	43214	Avg. Hi	19	137	100	22862	27.9	
Full Run TOTAL	416301	89489	on 19910306	2622	100	22862	2.4	17.5	4.9

## UPDATED PERFORMANCE NUMBERS – THRU 4/2009

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn		Trds /Yr	% %Wins	% TIM	%Gain W:L /Mr+DD	Sharpe Ratio	
Coffee	6788	291	110156	-1406	11756	8	42.2	61	1.0	.3	0.00
Cocoa	-41340	-1772	45070	-2690	10570	9	31.2	64	.6	-3.8	0.00
Sugar	-8747	-375	23688	-1064	5264	8	36.6	63	.9	-1.5	0.00
Cotton	50660	2171	25170	6850	8000	8	43.6	64	1.4	8.3	0.00
Euro Curr-DM	128038	5507	34588	-8825	24713	7	44.5	63	1.6	14.8	0.00
Swiss Franc	45800	1963	27600	-6700	13300	7	43.1	65	1.3	6.7	0.00
British Pd.	50863	2180	47138	6781	10800	7	37.8	59	1.3	4.5	0.00
Japanese Yen	77438	3319	40313	6463	15888	7	47.8	66	1.4	7.8	0.00
Canadian \$	5260	225	21430	4670	11390	7	36.8	60	1.1	1.0	0.00
US Bonds	18210	780	25810	-2520	14600	7	44.4	63	1.1	2.7	0.00
Treasury Note	21030	901	14620	-2740	8250	7	46.4	64	1.2	5.6	0.00
Euro \$	10875	466	7900	-500	3850	6	44.3	65	1.3	5.2	0.00
Gold	-11440	-490	29850	-10680	20890	8	39.7	61	.9	-1.6	0.00
Copper	78638	3370	40638	31788	27975	8	43.0	65	1.5	7.9	0.00
Crude Oil	130780	5605	28740	81040	28740	9	47.5	68	1.8	17.5	0.00
Heating Oil	128713	5516	48573	114958	20857	9	38.6	67	1.5	10.9	0.00
Unleaded Gas	111754	4789	41572	109712	18144	10	38.2	69	1.4	11.0	0.00

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	-2134	153962	on 20090428	72	100	18115		-2.3	
Last 12 Months	296421	153962	on 20090428	134	100	20472		158.9	
Average / Year	34382	59502	Avg. Hi	23	130	100	21317	37.3	
Full Run TOTAL	802246	153962	on 20090428	3028	100	21317	2.2	18.4	4.5

The testing covers January of 1986 through February of 2005. Seventy-five dollars was charged for commission/slippage on a round turn basis. The results aren't outstanding but they do provide evidence of a system with a positive expectation. However, is this core system successful enough to form the foundation of an entire trading platform? According to Richard Dennis in his interview, it is not in today's markets. Maybe the break out system itself is good, but the parameters may have withered with time. Let's see if a different set of parameters would perform better. I optimized the entry and exit lengths by varying the number of look back days. I spanned the lengths starting with twenty days and ending with sixty. The exit length was made a function of the entry length by simply not allowing the exit length to be greater than the entry. The following table shows the best set of parameters for each market tested. I chose parameters that fell on a level plateau and delivered a nice profit to draw down ratio.

Market	Entry Length	Exit Length
Coffee	34	10 (short entry length and short exit length)
Cocoa	55	20 (nothing really worked here)
Sugar	50	32 (nothing really worked here)
Cotton	55	22 (very close to the original parameters)
Euro/DM	50	20 (very close to the original parameters)
Swiss Franc	46	22 (somewhat close to the original parameters)
British Pound	30	30 (entry length = exit length was best)
Japanese Yen	50	12 (long entry length– short exit length)
Canadian Dollar	58	14 (long entry length– short exit length)
US T-Bond	26	12 (intermediate term parameters)
Treasury Notes	24	20 (again intermediate term parameters)
Euro Dollar	50	16 (very close to the original parameters)
Gold	20	20 (simply does not work)
Silver	56	22 (original parameters but still doesn't work)
Copper	60	40 (long entry length – long exit length)
Crude	56	16 (very close to the original parameters)
Heating Oil	42	30 (nothing really worked here)
Unleaded Gas	20	20 (short entry length – short exit length)

As a whole the best parameters are different from those that were originally given to the Turtles. This doesn't surprise me; I have always been an opponent of fixed parameters. Parameters that are derived from the market seem to work better. Instead of using a fixed number as a parameter use a percentage. Nonetheless, the core system did work by providing a technical trading edge.

As we all know, a core entry and exit technique does not make a complete trading system. A complete system is made up of entry/exit rules and money management. This latter component is what separates the Turtle system from a mere Donchian break out. The heart of the Turtle money management was based on the concept of volatility based position units. Position size was calculated as a function of current market volatility and the amount of capital that was willing to be risked. Market volatility was defined as the average true range for the past twenty days in terms of dollars. Position size was then calculated by dividing the amount of capital to be risked by market volatility.

N = 20 day Average True Range  
 V = N \* Dollars per point  
 Unit = 1% of Account Volatility

If one percent of an account is \$5,000 and volatility equals \$1,000 then the position size would be 5 contracts. When volatility (implied market risk) increases position size goes down and position size increases with a decrease in volatility. The beauty of this formula is two fold: funds are allocated away from risky markets and markets are normalized based on risk. One unit of soybeans represents that same risk as one unit of bonds. The Turtles did not allow a trade to go against them by more than 2%. Since 1 N represents 1% risk, 2 N would represent 2% risk. Let's go back and retest the original 55/20 breakouts utilizing a 2 N protective stop. Similarly to the original test, one contract per market was tested and the results are shown in the following table.

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	DrawDn	Trds /Yr	% Wins	TIM	W:L	%Gain /Mr+DD	
Coffee	37219	1942	100313	7894	4631	8	40.6	56	1.2	1.8	KC
Cocoa	-34240	-1786	38440	-3430	3690	9	26.4	55	.6	-4.5	CC
Sugar	-15086	-787	21549	-2565	2979	9	29.6	57	.7	-3.5	SU
Cotton	49290	2572	18970	2275	7290	9	43.6	60	1.5	12.9	CT
Euro Curr-DM	120350	6307	27225	-5813	11438	7	42.3	60	1.7	21.2	EM
Swiss Franc	46838	2444	19450	-838	6738	8	40.3	59	1.4	11.5	SF
British Pd.	39675	2070	48031	-3375	8544	7	33.6	52	1.3	4.2	BP
Japanese Yen	55188	2879	27025	-3900	8650	7	40.1	56	1.4	10.0	JY
Canadian \$	3020	158	13060	3720	5050	7	34.6	51	1.1	1.2	CD
US Bonds	26210	1367	24170	-630	9220	7	40.3	58	1.2	5.1	US
Treasury Note	19270	1005	13870	-1190	5460	8	41.8	57	1.2	6.5	TY
Euro \$	16950	884	5825	-25	1125	6	45.2	60	1.6	12.8	ED
Gold	-16250	-848	23130	-5670	6130	9	35.2	54	.8	-3.5	GC
Silver	-20035	-1045	39700	-2675	10855	8	38.8	51	.8	-2.5	SV
Copper	-3525	-184	18525	-12588	14388	9	38.0	59	1.0	-.9	CP
Crude Oil	33160	1730	18320	-1270	12870	9	46.1	61	1.3	8.0	CL
Heating Oil	-5015	-262	34314	-3024	17783	9	35.4	60	1.0	-.7	HO
Unleaded Gas	-17447	-914	33915	-7909	23747	10	32.1	59	.9	-2.5	HU
	Net \$PL	Max DrawDn	Date	# of Trades	% Avg. Mrgn	\$PL/Yr*10	%Gain /Mr+DD	%Gain /20%DD			
Last 6 Months	-10493	54276	on 20050222	74	100	18513	-26.0				
Last 12 Months	-45452	64986	on 20050222	154	100	20266	-46.4				
Average / Year	17458	40797	Avg. Hi	19	145	20399	23.1				
Full Run TOTAL	334617	84964	on 19990122	2770	100	20399	2.1	14.6	4.1		

UPDATED PERFORMANCE NUMBERS - THRU 4/2009

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	DrawDn	Trds /Yr	% Wins	TIM	W:L	%Gain /Mr+DD	Sharpe Ratio
Coffee	25800	1106	107775	113	11044	8	39.8	55	1.1	1.0	0.00
Cocoa	-45300	-1941	49500	-5370	10450	9	27.1	55	.6	-3.8	0.00
Sugar	-5130	-220	21616	-1736	4626	8	33.0	57	.9	-1.0	0.00
Cotton	47525	2037	22040	7300	6785	8	41.4	60	1.4	8.8	0.00
Euro Curr-DM	129188	5556	27225	-2225	20538	7	41.6	58	1.6	18.7	0.00
Swiss Franc	27913	1196	28588	-7888	14700	8	37.5	56	1.2	3.9	0.00
British Pd.	37150	1592	48031	444	14656	7	33.5	51	1.2	3.2	0.00
Japanese Yen	57288	2455	33300	4850	12200	8	41.1	56	1.3	6.9	0.00
Canadian \$	-1280	-55	18910	4320	11830	7	32.3	50	1.0	-.3	0.00
US Bonds	22770	976	24170	-1500	13320	7	41.5	57	1.1	3.6	0.00
Treasury Note	11810	506	16260	-4460	8570	8	40.4	57	1.1	2.9	0.00
Euro \$	15050	645	6825	-300	3925	7	40.9	59	1.4	8.1	0.00
Gold	-9990	-428	26850	-9900	21040	8	35.7	53	.9	-1.5	0.00
Copper	95713	4102	29200	40225	19538	8	39.6	59	1.7	13.1	0.00



# George's Corner - Turtle Trading System Redux

(continued)

Crude Oil	134070	5746	27480	84570	25210	9	45.8	61	1.8	18.6	0.00
Heating Oil	131334	5629	41538	114958	20857	9	37.3	61	1.6	12.9	0.00
Unleaded Gas	80161	3435	41819	104383	18144	10	33.9	60	1.3	7.8	0.00
	Net	Max			# of	%	Avg.Mrgn	\$PL/Yr*10	%Gain	%Gain	
	\$PL	DrawDn	Date	Trades	TIM	Reqd	/Max	DD	/Mr+DD	/20%DD	
Last 6 Months	16340	136680	on 20090428	72	100	15770				19.5	
Last 12 Months	301112	136680	on 20090428	142	100	17927				177.9	
Average / Year	32269	59203	Avg. Hi	23	137	100	19096			35.2	
Full Run TOTAL	752943	136680	on 20090428	3206	100	19096	2.4		19.1	4.7	

The results didn't change all that much. It does look like a few trends were cut prematurely short by the protective stop mechanism. Again we are still showing a system with a positive expectation. Now some traders think that testing a portfolio on a one-contract basis is a waste of time. They argue that this is not realistic and that one contract of beans does not equal one contract of bonds. I would agree with the latter statement, but disagree with the former. In my opinion, if a system can't make money on a one-contract basis then it won't make money utilizing money management schemes. Instead of accepting my opinion, let's run the same system across the same portfolio using the Turtle unit concept. Remember, one unit of sugar will equate to one unit of bonds. We may end up trading three contracts of sugar for every one contract of bonds, but at least all of the markets will be normalized. The results that follow are based off risking 2% of \$100,000 per trade. Let's see if the application of money management increased overall performance (note: for this test re-investment of profits was not used).

	Total	Avg	Max	in Last 12mn		Trds	%		%Gain		
	\$PL	\$PL/Yr	DrawDn	\$PL	DrawDn	/Yr	%Wins	TIM	W:L	/Mr+DD	
Coffee	114881	5994	114863	15788	9263	14	42.0	56	1.5	4.8	KC
Cocoa	-157680	-8227	186230	-14940	16590	57	27.4	55	.8	-4.3	CC
Sugar	-84974	-4433	129058	-25334	30307	67	29.4	57	1.0	-3.3	SU
Cotton	161470	8425	39925	-1450	13955	27	42.4	60	1.6	19.6	CT
Euro Curr-DM	178113	9333	27225	-5813	11438	9	42.0	60	1.9	30.6	EM
Swiss Franc	120400	6282	28350	350	12175	15	42.1	59	1.5	19.6	SF
British Pd.	106563	5560	104869	-4475	14813	16	34.2	52	1.4	5.1	BP
Japanese Yen	159813	8338	43725	-3838	14563	16	42.2	56	1.6	17.5	JY
Canadian \$	82410	4300	64620	13590	13610	45	38.3	51	1.5	6.2	CD
US Bonds	91590	4779	44630	-2040	18440	14	42.4	58	1.4	9.5	US
Treasury Note	98260	5127	48490	-4470	17580	24	44.1	57	1.5	9.6	TY
Euro \$	197200	10289	69300	-825	30900	101	41.7	60	2.3	12.1	ED
Gold	-33330	-1739	94730	-15640	18720	50	35.5	54	1.1	-1.7	GC
Silver	-73030	-3810	156310	-600	24485	31	39.0	51	.9	-2.3	SV
Copper	29775	1553	88963	-28225	34450	42	40.1	59	1.3	1.6	CP
Crude Oil	182070	9499	55410	-190	12870	36	48.0	61	1.8	13.6	CL
Heating Oil	56452	2945	76339	-3024	17783	27	35.9	60	1.2	3.6	HO
Unleaded Gas	-17951	-941	80850	-7909	23747	29	31.5	59	1.0	-1.1	HU

	Net	Max		# of	%	Avg.Mrgn	\$PL/Yr*10	%Gain	%Gain	
	\$PL	DrawDn	Date	Trades	TIM	Reqd	/Max	DD	/Mr+DD	/20%DD
Last 6 Months	-17730	91176	on 20050222	262	100	54196			-21.0	
Last 12 Months	-93250	110243	on 20050222	576	100	57958			-46.4	
Average / Year	62999	105711	Avg. Hi	19	620	100	72948		24.2	
Full Run TOTAL	1207473	227082	on 19980529	11890	100	72948	2.8		16.5	5.5

UPDATED PERFORMANCE NUMBERS - THRU 4/2009

	Total	Avg	Max	in Last 12mn		Trds	%		%Gain	Sharpe	
	\$PL	\$PL/Yr	DrawDn	\$PL	DrawDn	/Yr	%Wins	TIM	W:L	/Mr+DD	Ratio
Coffee	92569	3967	122081	113	11044	14	40.3	55	1.3	3.0	0.00
Cocoa	-204950	-8784	234140	-10250	20410	54	28.0	55	.7	-3.6	0.00

Sugar	-5958	-255	129730	-5712	14706	64	32.7	57	1.2	-.2	0.00
Cotton	148660	6371	43100	3765	11245	26	40.0	60	1.5	13.8	0.00
Euro Curr-DM	184988	7956	27225	-2225	20538	9	41.2	58	1.7	26.1	0.00
Swiss Franc	81975	3513	61950	-6575	20200	16	38.5	56	1.3	5.4	0.00
British Pd.	99525	4265	104869	-1144	20625	17	34.1	51	1.3	3.9	0.00
Japanese Yen	156025	6687	52888	163	14800	16	42.7	56	1.5	11.6	0.00
Canadian \$	87300	3741	64620	17850	18480	41	37.3	50	1.4	5.4	0.00
US Bonds	84620	3627	44630	-3500	13320	14	42.9	57	1.3	7.2	0.00
Treasury Note	71800	3077	48490	-9610	14490	25	42.0	57	1.3	5.8	0.00
Euro \$	110075	4718	142575	-20725	43275	115	34.8	59	1.8	3.0	0.00
Gold	-2590	-111	103890	-9900	21040	44	35.8	53	1.1	-.1	0.00
Copper	140675	6029	88963	40225	19538	36	40.5	59	1.5	6.1	0.00
Crude Oil	282980	12128	55410	84570	25210	31	47.8	61	1.9	17.8	0.00
Heating Oil	192801	8263	76339	114958	20857	24	36.6	61	1.5	10.1	0.00
Unleaded Gas	81488	3492	80858	104383	18144	25	32.4	60	1.2	4.1	0.00

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	10527	150893	on 20090428	117	100	19811		11.3	
Last 12 Months	269659	150893	on 20090428	276	100	24684		121.6	
Average / Year	68438	106460	Avg. Hi	23	572	100	64106	27.0	
Full Run TOTAL	1596886	262731	on 20070306	13335	100	64106	2.6	16.7	5.2

The Turtle Unit concept worked; average return on capital went from 14.6% to 16.5%. The use of money management did not overwhelmingly improve the results as I suspected; money management can improve a system but cannot make a bad system good. Even with just risking 2% of capital per trade, the system still suffered through a 227% maximum draw down. If this happened right off the bat then the system probably would have been killed. In the case of this test, it occurred 13 years after the start of the analysis when equity was at a high. Even at this point in the equity stream, most traders would have jumped ship long before suffering through the \$200,000 draw down. You're probably saying to yourself How can such a successful system have such a horrendous draw down? Two words: portfolio composition. Traders have known for years that the metals and exotics do not trend. If you pull these markets out of the portfolio, then you will see a totally different picture. You will also be somewhat guilty of cherry picking, but why beat your head against the wall.

In addition to the 55/20 breakouts, the original Turtle system also utilized a short term (twenty days) break out as an entry technique that was filtered by the success of the previous trade. In other words, an entry on the twenty-day break out was only taken when the last breakout ended up being a loser. A 2N protective stop and ten day low/high was used as exits. So let's take a look at the same portfolio utilizing this entry technique.

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	Trds DrawDn	% /Yr %Wins	% TIM	%Gain W:L /Mr+DD			
Coffee	128738	6717	48319	7631	3788	9	39.5	44	1.8	12.6	KC
Cocoa	-18420	-961	23440	-2160	5410	10	30.5	47	.7	-3.9	CC
Sugar	-16139	-842	25805	-3427	4827	10	31.6	43	.7	-3.2	SU
Cotton	-15810	-825	36865	4135	4525	10	32.3	45	.9	-2.2	CT
Euro Curr-DM	114363	5993	13713	6638	10575	8	45.2	44	1.7	37.0	EM
Swiss Franc	77663	4052	11688	5675	6425	9	40.6	50	1.6	30.0	SF
British Pd.	11594	605	27081	1006	5769	8	35.6	42	1.1	2.1	BP
Japanese Yen	122338	6383	12475	-1800	6875	8	51.7	44	2.5	44.7	JY
Canadian \$	-11130	-581	16890	1710	4320	9	35.5	49	.8	-3.3	CD
US Bonds	12370	645	18920	-3160	7590	8	40.4	42	1.1	3.0	US
Treasury Note	13670	713	11920	-5760	6370	8	39.2	42	1.2	5.3	TY
Euro \$	-9475	-494	11925	-700	900	7	29.4	34	.7	-3.8	ED

# George's Corner - Turtle Trading System Redux

(continued)

Gold	12710	663	10750	-2710	5880	10	42.2	47	1.2	5.5	GC
Silver	-15330	-800	40990	8445	3400	10	38.6	41	.8	-1.8	SV
Copper	-5413	-282	19325	-10638	13388	10	37.5	48	.9	-1.3	CP
Crude Oil	32930	1718	18080	9200	5770	8	46.8	42	1.5	8.0	CL
Heating Oil	-57632	-3007	61093	-12314	18652	9	35.0	43	.6	-4.8	HO
Unleaded Gas	11810	619	21550	-5594	13957	10	40.0	47	1.1	2.6	HU

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	24516	32097	on 20050202	93	100	17106		83.6	
Last 12 Months	-4362	43539	on 20040915	185	100	16480		-6.2	
Average / Year	20235	34135	Avg. Hi 19	162	100	16009		30.5	
Full Run TOTAL	387839	86434	on 20040915	3100	100	16009	2.3	17.1	4.7

## UPDATED PERFORMANCE NUMBERS - THRU 4/2009

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	Trds DrawDn	% Wins	% TIM	% W:L	%Gain /Mr+DD	Sharpe Ratio
Coffee	74513	3193	115350	-9881	15000	11	38.1	59	2.7	0.00
Cocoa	-47650	-2042	54780	-20	4760	13	28.5	64	-3.7	0.00
Sugar	-22008	-943	33981	-336	3539	12	32.0	63	-2.7	0.00
Cotton	27445	1176	28475	9150	3890	12	36.6	63	4.0	0.00
Euro Curr-DM	139550	6002	15975	11613	13275	10	41.0	61	32.5	0.00
Swiss Franc	13375	573	35938	-13800	22375	11	36.0	61	1.5	0.00
British Pd.	30500	1307	50169	1919	20856	11	33.6	58	2.5	0.00
Japanese Yen	148700	6373	12375	8125	10675	10	49.8	61	43.8	0.00
Canadian \$	-25430	-1090	31140	-12410	22580	11	33.2	63	-3.4	0.00
US Bonds	44070	1889	24910	11500	11100	11	41.0	63	6.8	0.00
Treasury Note	25440	1090	18100	3710	6190	11	41.0	62	5.6	0.00
Euro \$	1100	47	10475	-800	3100	9	35.8	61	.4	0.00
Gold	7260	311	22970	-290	14740	12	41.6	63	1.3	0.00
Copper	65738	2817	37013	40738	12125	12	36.2	65	7.2	0.00
Crude Oil	132300	5670	24740	86500	23620	12	43.6	66	20.2	0.00
Heating Oil	100384	4302	60152	107444	23432	12	38.9	65	6.9	0.00
Unleaded Gas	115811	4963	39178	67246	39178	12	40.5	64	12.0	0.00

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	10189	145508	on 20090424	101	100	18724		11.6	
Last 12 Months	302865	145508	on 20090424	194	100	20775		170.1	
Average / Year	35554	59925	Avg. Hi 23	195	100	21280		38.4	
Full Run TOTAL	829586	145508	on 20090424	4544	100	21280	2.4	20.0	4.9

Overall this system performed better than the 55/20 break out on a one-contract basis. The average draw down was considerably less and the overall profit was more. Before we give the last trade was a loser filter two thumbs up, lets take a look at a pure 20/10 break out with a 2 N protective stop.

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	Trds DrawDn	% Wins	% TIM	% W:L	%Gain /Mr+DD
Coffee	99788	5206	70031	8175	4613	15	38.6	69	6.9
Cocoa	-34000	-1774	39260	-2180	5410	16	31.9	70	-4.4
Sugar	-23856	-1245	31483	-4850	6250	15	31.6	69	-3.9
Cotton	14000	730	25600	-2530	7610	15	32.9	71	2.7
Euro Curr-DM	93975	4924	21388	1350	13638	13	41.9	69	20.6
Swiss Franc	37088	1935	16350	2413	7388	14	35.6	69	10.6
British Pd.	35606	1858	40450	-4931	10925	13	36.7	66	4.4
Japanese Yen	96400	5030	20063	-3100	9100	13	43.5	67	23.0

# George's Corner - Turtle Trading System Redux

(continued)

Canadian \$	-15050	-785	22090	140	4690	13	34.4	72	.8	-3.4	CD
US Bonds	31830	1661	19420	6080	10280	14	41.7	72	1.2	7.5	US
Treasury Note	13470	703	15800	1460	8880	14	38.8	69	1.1	4.1	TY
Euro \$	925	48	9600	-1625	1625	13	33.7	68	1.0	.4	ED
Gold	-10790	-563	21330	-4730	7100	15	38.6	69	.9	-2.5	GC
Silver	-38030	-1984	59010	5435	8455	15	36.0	64	.7	-3.2	SV
Copper	-31025	-1619	38963	-17025	19775	15	34.4	70	.8	-3.9	CP
Crude Oil	27360	1427	20600	2450	7840	15	43.0	73	1.2	6.0	CL
Heating Oil	-28300	-1477	43617	-19480	23902	16	38.3	72	.9	-3.2	HO
Unleaded Gas	554	29	29648	-8887	15393	16	37.9	73	1.0	.1	HU

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	-12644	63038	on 20050216	139	100	24664		-25.9	
Last 12 Months	-44441	71832	on 20050216	282	100	25150		-41.7	
Average / Year	14002	44827	Avg. Hi	19	260	100	25529	17.6	
Full Run TOTAL	268380	108154	on 19910129	4974	100	25529	1.3	9.8	2.6

UPDATED PERFORMANCE NUMBERS - THRU 4/2009

Total	Avg \$PL	Max \$PL/Yr	in Last 12mn DrawDn	Trds \$PL	% DrawDn	%/Yr	%Gain Wins	Sharpe TIM	W:L	/Mr+DD	Ratio
Coffee	73913	3168	89663	-13088	17925	15	37.1	69	1.2	3.4	0.00
Cocoa	-39640	-1699	46700	820	5460	16	31.5	71	.7	-3.6	0.00
Sugar	-19488	-835	31483	-2330	6126	15	33.7	69	.8	-2.6	0.00
Cotton	21840	936	25600	9135	6040	15	34.4	71	1.1	3.5	0.00
Euro Curr-DM	117838	5068	21388	18038	12363	13	41.2	70	1.4	21.2	0.00
Swiss Franc	17338	743	31088	-4950	14200	14	34.7	70	1.1	2.3	0.00
British Pd.	24844	1065	40450	-3831	24456	14	35.6	66	1.1	2.5	0.00
Japanese Yen	116813	5006	21063	14088	11588	13	43.7	68	1.5	21.6	0.00
Canadian \$	-31320	-1342	32940	-12070	22540	14	33.4	70	.8	-4.0	0.00
US Bonds	48290	2070	19420	6170	12690	14	41.5	72	1.2	9.4	0.00
Treasury Note	18820	807	15800	190	10530	14	39.9	70	1.1	4.7	0.00
Euro \$	-2925	-125	10750	-600	3850	14	32.3	67	1.0	-1.1	0.00
Gold	-15730	-674	24760	-18780	21470	15	38.4	69	.9	-2.6	0.00
Copper	52488	2249	42450	33263	14750	15	36.7	70	1.2	5.0	0.00
Crude Oil	113790	4877	23120	59980	23120	15	42.6	73	1.5	18.4	0.00
Heating Oil	32802	1406	62353	38485	29240	15	38.2	72	1.1	2.2	0.00
Unleaded Gas	93983	4028	48090	40534	48090	16	39.9	74	1.3	8.0	0.00

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	-22806	162807	on 20090424	131	100	23226		-23.5	
Last 12 Months	161216	162807	on 20090424	262	100	23963		82.5	
Average / Year	26647	62130	Avg. Hi	23	245	100	24165	28.1	
Full Run TOTAL	621774	162807	on 20090424	5723	100	24165	1.6	13.6	3.3

Well, the filter definitely helped with the 20/10 break out. So which system would you trade? The Turtle system can consist of both. The twenty-day break out can get into the trends faster and get you out of losing trades with less pain. The fifty-five-day break out will get you onto the trend even if you missed it with the last trade was a loser filter.

Well that's the Turtle system in a nutshell (a turtle shell may be more appropriate). There are a lot more to the overall Turtle approach than I have disclosed. I didn't show anything about pyramiding winning positions and this plays a very important part to overall profitability. Its not a thing of beauty but it does work. Is it something a small trader should use? Sure, why not. The system is mechanical and it



will catch the trends albeit with some stiff draw downs. There are a few things that I would personally change and they are as follows:

- 1.) A better portfolio (stick with big market that have shown trending characteristics)
- 2.) Don't risk 2% on each trade (try 1/2% to 1%)
- 3.) Incorporate more aggressive trailing stops (don't leave too much money on the table)
- 4.) Incorporate a volatility filter to weed out trades that are too risky

Here is my version of a "Turtle Like" system:

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	Trds DrawDn	% /Yr %Wins	TIM	W:L	%Gain /Mr+DD	
US Bonds	38460	2007	19780	-5970	9500	6 40.8	51	1.4	8.9	US
Treasury Note	32980	1721	21920	-5470	7910	10 41.3	56	1.3	7.2	TY
Euro \$	98225	5125	34675	-4700	15350	50 40.8	58	2.3	12.2	ED
Euro Curr-DM	51925	2721	11025	0	0	3 40.4	20	2.0	20.1	EM
Japanese Yen	70525	3680	16100	875	5100	7 41.8	48	1.6	20.3	JY
Swiss Franc	59400	3099	18063	763	4400	7 41.9	51	1.5	15.6	SF
Crude Oil	79360	4141	25000	800	5160	16 46.9	56	1.7	13.0	CL
Heating Oil	29463	1537	29257	0	0	11 33.5	49	1.3	4.8	HO
Cotton	61115	3189	15550	-4250	9840	11 41.3	58	1.5	18.9	CT
Copper	-800	-42	45375	-12450	15563	19 37.5	55	1.1	-.1	CP
Soybeans	-3640	-190	63835	2665	9400	16 34.2	52	1.0	-.3	SD

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	-8438	23615	on 20050218	80	100	14407		-34.9	
Last 12 Months	-27733	50480	on 20050218	179	100	16891		-33.4	
Average / Year	26959	36839	Avg. Hi	19	156	19551		29.9	
Full Run TOTAL	516707	60049	on 19980715	2981	100	19551	4.5	23.8	9.0

UPDATED PERFORMANCE NUMBERS - THRU 4/2009

	Total \$PL	Avg \$PL/Yr	Max DrawDn	in Last 12mn \$PL	Trds DrawDn	% /Yr %Wins	TIM	W:L	%Gain /Mr+DD	Sharpe Ratio
US Bonds	32240	1382	19780	-2260	5450	6 41.0	49	1.3	6.1	0.00
Treasury Note	21750	932	28600	-4690	5460	10 39.3	54	1.2	3.0	0.00
Euro \$	65875	2823	61600	-6325	19625	57 34.2	56	1.9	4.1	0.00
Euro Curr-DM	51875	2231	11025	0	0	3 40.0	18	1.9	16.5	0.00
Japanese Yen	63013	2701	20163	-6025	8888	7 41.8	47	1.5	12.0	0.00
Swiss Franc	49625	2127	22650	1313	5500	7 38.8	49	1.3	8.7	0.00
Crude Oil	79360	3401	25000	0	0	13 46.9	46	1.7	10.7	0.00
Heating Oil	29463	1263	29257	0	0	9 33.5	40	1.3	3.9	0.00
Cotton	67815	2906	17205	8550	6745	11 39.5	57	1.5	15.7	0.00
Copper	11238	482	45375	0	0	16 37.6	49	1.2	1.0	0.00
Soybeans	2205	95	63835	0	0	15 33.9	50	1.1	.1	0.00

	Net \$PL	Max DrawDn	Date	# of Trades	% TIM	Avg.Mrgn Reqd	\$PL/Yr*10 /Max DD	%Gain /Mr+DD	%Gain /20%DD
Last 6 Months	-150	6810	on 20090323	19	73	2297		-2.1	
Last 12 Months	-9433	32965	on 20080922	63	78	3907		-17.0	
Average / Year	20321	36135	Avg. Hi	23	154	18282		22.7	
Full Run TOTAL	474152	107886	on 20071031	3585	99	18282	1.9	12.6	3.8

*It looks like the volatility filter constrained trading a bit too much and we missed out on some huge trends.*

Now these results should be more manageable. This system is just like the original 55/20 breakout with following exceptions:

- 1.) Risk only 1% per trade.
- 2.) If the position size is less than 1 contract then skip the trade.
- 3.) Pull the protective stop up/down 1/2 ATR whenever the profit exceeds 1 ATR. Do this on a continuing basis.
- 4.) Pick a better portfolio composition. In this small portfolio we have covered the currencies, financials, energies, metals and grains.

Richard Dennis was correct in that what worked well in 1990 doesn't work as well in 2004. However, in my opinion, the same concepts can still be used to construct a robust trading plan. We have seen almost every type of market condition imaginable in the past twenty years. We can learn from this data if we approach our research from the right standpoint. With the data and computers and software at our disposal we can easily hyper curve fit our results and we all know where that leads. If you are interested in the Turtle Trading system, you can download a free copy from [www.originalturtles.org](http://www.originalturtles.org). This is the website of Curtis Faith, an original turtle.



**S Y S T E M   D E V E L O P E R S**

**FUTURES TRUTH IS YOUR KEY TO  
UNLOCK THE DOOR TO SYSTEM SALES.**

FUTURES TRUTH OFFERS

- **SYSTEM DESIGN HELP**
- **TRADESTATION CODING**
- **PROMOTIONAL MATERIAL DESIGN AND PRINTING**
- **MARKETING TO OUR QUALIFIED LEADS**

**REASONABLE RATES  
CONTACT TODAY  
GEORGE PRUITT AT 828-697-0273  
OR EMAIL: [FUTUREST@BELLSOUTH.NET](mailto:FUTUREST@BELLSOUTH.NET)**

# CTA RESOURCE REVIEW

Rank	Program	Annual ROR	Assets under Mgt (millions)	Sharpe Ratio (Annualized)	Corr. to Autumn Gold Index	Standard Deviation (Annualized)
<b>Last 5 Years</b>						
1	<b>Zone Capital - FX Managed Account</b>	53.30%	\$2.21	1.41	-0.01	29.98%
2	<b>Scully Capital Mgt, LLC - Mistral Program</b>	29.90%	\$18.34	1.03	-0.14	23.08%
3	<b>EuroCapital Management LLC - ECM Eurofin (Proprietary)</b>	29.06%	\$0.58	1.27	-0.16	17.46%
4	<b>Dreiss Research Corp - Diversified Program</b>	28.24%	\$1.85	0.82	-0.22	29.47%
5	<b>Paskewitz Asset Mgt - Contrarian 3X S&amp;P Prg</b>	26.23%	\$191.23	1.17	0.16	16.87%
6	<b>RAM Management Grp, Ltd - MRTP Aggressive Program</b>	25.49%	\$2.03	0.68	-0.06	34.39%
7	<b>Becker Asset Mgt, LLC - Program 1</b>	25.21%	\$0.41	0.62	0.14	40.46%
8	<b>Scully Capital Mgt, LLC - Poniente Program</b>	22.78%	\$17.24	0.8	-0.32	22.54%
9	<b>Tactical Investment Mgt Corp - Institutional Commodity Program</b>	21.85%	\$37.43	0.66	-0.13	28.34%
10	<b>GrowthPoint Investments LLC - Index Condor Program</b>	20.33%	\$2.33	0.97	-0.05	15.35%

*The Sharpe Ratio is Calculated using a 5.0% Risk Free Rate of Return*

<b>Last 3 Years</b>						
1	<b>Edge Investment Mgt Ltd - Global Diversified Program (Proprietary)</b>	124.21%	\$2.76	2.42	-0.02	34.31%
2	<b>RAM Management Grp, Ltd - MRTP Aggressive Program</b>	41.94%	\$2.03	1	-0.08	36.43%
3	<b>EuroCapital Management LLC - ECM Eurofin (Proprietary)</b>	40.77%	\$0.58	1.52	-0.21	20.66%
4	<b>Global Wealth Analytics, Inc. - Class B Program</b>	39.87%	\$0.58	0.64	-0.21	87.95%
5	<b>Scully Capital Mgt, LLC - Poniente Program</b>	37.51%	\$17.24	1.13	-0.36	26.80%
6	<b>Paskewitz Asset Mgt - Contrarian 3X S&amp;P Prg</b>	32.63%	\$191.23	1.25	0.2	20.23%
7	<b>Scully Capital Mgt, LLC - Mistral Program</b>	31.39%	\$18.34	1	-0.23	25.15%
8	<b>Parizek Capital Inc. - Futures Trading Program</b>	29.78%	\$2.69	0.84	-0.52	30.08%
9	<b>Dreiss Research Corp - Diversified Program</b>	28.35%	\$1.85	0.77	-0.38	31.90%
10	<b>White Indian Trading Company Ltd - STAIRS Program (Proprietary)</b>	28.32%	\$0.57	1.07	-0.11	20.52%

*The Sharpe Ratio is Calculated using a 5.0% Risk Free Rate of Return*

<b>Last Year</b>						
1	<b>Fuimus Financial LLC - Zentrender Diversified Futures Program</b>	107.37%	\$1.62	1.79	-0.05	42.23%
2	<b>EuroCapital Management LLC - ECM Eurofin (Proprietary)</b>	89.85%	\$0.58	2.22	-0.21	27.89%
3	<b>EuroCapital Management LLC - ECM Eurofin (Client)</b>	85.15%	\$1.59	2.12	-0.21	27.95%
4	<b>Dynex Asset Management Ltd. - FX-Multisystem Portfolio</b>	70.38%	\$2.00	1.6	-0.2	32.59%
5	<b>Edge Investment Mgt Ltd - Global Diversified Program (Proprietary)</b>	58.78%	\$2.76	1.67	-0.01	26.05%
6	<b>John W. Henry &amp; Company - International Forex</b>	55.76%	\$14.70	1.33	-0.62	32.03%
7	<b>Futures Truth Co - MS4</b>	54.70%	\$2.50	2.12	-0.08	18.59%
8	<b>Global Wealth Analytics, Inc. - Class B Program</b>	52.35%	\$0.58	0.85	-0.29	65.92%
9	<b>Parizek Capital Inc. - Futures Trading Program</b>	52.27%	\$2.69	1.05	-0.59	41.55%
10	<b>Scully Capital Mgt, LLC - Poniente Program</b>	49.23%	\$17.24	1.19	-0.44	32.99%

*The Sharpe Ratio is Calculated using a 5.0% Risk Free Rate of Return*

Data Source: Autumn Gold

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

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

## FOR THE RECORD



### Enforcement Press Releases From the CFTC

#### April 2009

Nacogdoches, Texas Businessman George D. Hudgins Ordered to Pay Approximately \$86 Million for Defrauding 230 Investors in a “Ponzi” Scheme Involving Commodity Futures and Options Contracts, 5641-09, April 2, 2009.

CFTC Charges Two Florida Companies and Three Florida Men with Operating a Fraudulent Commodity Pool that Solicited Approximately \$17 Million from about 100 Investors, 5643-09, April 7, 2009.

Federal Court Issues Preliminary Injunction Against Two Nevada Corporations in \$20 Million Commodity Pool Ponzi Scheme Operated by Tennessee Resident, Dennis Bolze, 5642-09, April 7, 2009.

William D. Perkins of St. George, Utah Ordered to Pay More Than \$2 Million in Sanctions in CFTC Ponzi Scheme Action, 5644-09, April 9, 2009.

CFTC Charges Austin, Texas Resident Steven Leigh Shakespeare and His Company, Guardian Futures, Inc., With Fraud and Unauthorized Trading, 5645-09, April 9, 2009.

New York Court Enters Order Imposing a \$240,000 Fine and Other Sanctions against New York State Resident Michael Vitebsky in a Foreign Currency Scam, 5646-09, April 9, 2009.

CFTC Charges Stuart Jones, Payton Lowe, and WeCorp., Inc. of Hilo and Honolulu, Hawaii with Operating \$1.5 Million Ponzi Scheme, 5647-09, April 15, 2009.

Illinois Federal Court Enters Preliminary Injunction Against Brookshire Raw Materials Management, LLC, a Barrington, Illinois-Based Commodity Pool Operator, and its Canadian Principals, 5649-09, April 21, 2009.

#### May 2009

Michigan Resident Ordered To Pay More Than \$300,000 in Sanctions for Defrauding Clients, 5654-09, May 13, 2009.

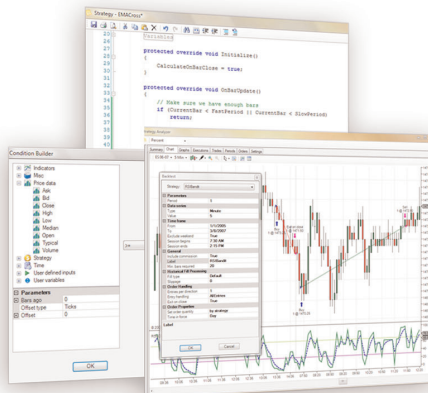
**NINJA**  **TRADER™**

Architects of electronic trading innovation.

# Start to finish!

## Develop. Test. Automate.

NinjaTrader is the industry's most flexible, end-to-end real-time strategy development and automation platform.



- **FREE development platform**
- **Futures, forex and equities**
- **C# based**
- **High-performance backtesting**
- **Strategy optimization**
- **Real-time simulated testing**
- **Automate live through 100's of brokerages**

► **Download now at [ninjatrader.com](http://ninjatrader.com)**



CFTC Charges Las Vegas Resident Gordon Driver and His Companies in \$13.5 Million Ponzi Fraud, 5656-09, May 15, 2009.

Delaware Resident Kenneth Branch and his company, Cocon Trade, Inc., Ordered to Pay More than \$1.5 Million in Restitution and Penalties in CFTC Commodity Pool Fraud Action, 5658-09, May 20, 2009.

CFTC Charges Florida Resident Michael J. Riolo and His Two Companies with Fraud in Alleged Multi-Million Dollar Foreign Currency Scam, 5659-09, May 21, 2009.

CFTC Charges Texas Residents Robert Watson, Daniel Petroski and their Companies with Fraud in Multi-Million Dollar Forex Scheme, 5661-09, May 26, 2009.

**June 2009**

CFTC Charges California-Based SNC Asset Management, Inc., SNC Investments Inc., CEO Peter Son, and CFO Jin K. Chung in an \$85 Million Forex Ponzi Scam, 5666-09, June 9, 2009.

CFTC Sanctions Foreign Currency Broker Who Allowed Confidential Personal Information of its Customers to Appear on the Internet, 5670-09, June 29, 2009.

**Goal: \$500-\$1,000+/Day!**

**Learn to**

**MAKE MONEY**

**in Up or Down Markets!**

**FREE**  
**TRADING**  
**Lessons,**  
**Charts &**  
**On-Line**  
**Course**  
**Demo!**

**Learn a SIMPLE, yet POWERFUL**  
**Trading Methodology**  
**that will help you**  
**become a professional trader!**

*E-mimi's \* S&P \* NASDAQ \* DOW \* All Stocks*  
*Interactive Home Study Course & LIVE Training:*

**Manuals \* Audio CD's**  
**DVD's \* Proprietary "Software"**  
**FREE Ongoing LIFETIME SUPPORT!**  
**Members Area \* Email \* Phone \* Fax**  
**One FREE Day of Live One-On-One**  
**Market Training!**  
*Remote Training Sessions Also Available!*

**Learn From TODD MITCHELL**  
**Who Has Taught Thousand's**  
**of Traders Worldwide**  
**for Over 10 Years!**

**(800) 664-3343**

**www.tmitchell.com**

Get Impressive Results Immediately Like Traders On My Website!  
**SATISFACTION GUARANTEED!**

**F**  
**R**  
**E**  
**E**  
**A**  
**U**  
**D**  
**I**  
**O**  
**C**  
**D**

## Vendor Directory

#3-2009

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Advanced Systems</b>						
297Sassafras Drive • Easley, SC 29642 Voice 864-220-5542 • www.advancedSystemsInc.com						
504	Natural Gas Trader MA	?	?	Aug-05	158	Black Box
505	Natural Gas Trader GA	?	?	Aug-05	145	Black Box
506	Natural Gas Trader LA	?	?	Aug-05	191	Black Box
526	Natural Gas Trader LA	?	?	Aug-05	83	Black Box
<b>Advanced Trading Systems</b>						
Charles Tanti www.ats3200.com • ats972@ats3200.com						
361	ATS-3200	\$2,750	?	Jan-01	10	Black Box. Download a 30 day demo at
362	ATS-6400	\$1,950	?	Jan-02	63	www.ats3200.com.
<b>Allen, R.C.</b>						
(916) 622-9397						
31	The Miracle Trading Method	\$99	4	Jun-86	243	
<b>Antrobus, Beverly</b>						
antbevca@yahoo.ca						
575	PowerTrader	See vendor	???	Oct-06	209	
611	Four Ducks	See vendor	???	Feb-08	110	
<b>AutoTrading Systems</b>						
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	229	
601	Auto ExtremeR	See vendor	???	Aug-07	169	
603	Auto Core Duo	See vendor	???	Aug-07	73	
633	Auto NRanger	See vendor	???	Apr-08	241	
641	Auto NRanger Short Term	See vendor	???	Apr-08	146	
<b>Barna, Mike</b>						
7227 Glenview Dr. • San Jose, CA 95120 Voice: (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingssystemlab.com www.TradingSystemLab.com and www.MesaSoftware.com						
266	Magnet	\$2,000	<5	Nov-97	193	Black Box systems have constant parameters.
269	Basis	\$2,500	<5	Jan-98	113	Cost includes Software only on all systems
270	Basis II	\$2,500	<5	Jan-98	200	by Alfaranda CTA.
278	Compass	\$2,500	<5	Mar-98	*NLT	
279	Arcs/Arcs-DT	\$3,750	<5	Mar-98	*NLT	Arcs can also be utilized to day trade
302	ArcsPlus	\$3,750	<5	Aug-99	20	the S&P500 using intraday data.
318	Weaver	\$2,500	<5	Jul-00	22	
319	Weaver-MT	\$2,500	<5	Jul-00	105	
367	Zeeport	\$2,900	<5	Dec-02	60	
395	Brix	\$3,500	<5	May-02	18	
426	Tzar	\$2,900	<5	Mar-03	205	
432	Alfa-MAXX	\$2,900	<5	May-03	14	
<b>Been, Erik</b>						
1435 Kendall Dr. • Boulder, CO 80303						
262	William Tell Bonds	\$3500 software \$4000 disclosed	>10	Sept.97	84	Short term pattern recognition system designed for TradeStation.
<b>Bristor, Joe</b>						
Veteran Trader Services 3134 Wright St. • Sacramento, CA 95281 (916) 485-0555						
26	Night & Day Day-Trading		>10	Jan-87	197	Sold Out
42	QUAD Level Trend System	\$995	3	Dec-87	71	Optimized 12/1/87
<b>Brown, Kevin</b>						
Capital Concepts 2316 Lavendale Ct. • Austin, TX 78748 (800) 433-7068 • www.swingtraderguide.com						
296	Capcon1	\$249	>5	Jan-99	16	E-mail kbrown@lords.com
<b>The Center for Commodity Research and Trading, Inc.</b>						
141 W. Jackson Blvd., Suite 188-A Chicago, IL 60604 Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@crrt.com • www.crrt.com						
365	Advent	????	????	Jan-02	45	Long Term Multi-Mkt TrendFollowing System

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

**Chalek, Mike**

Universal Technical Systems, Inc.  
P.O. Box 1665 • Estes Park, CO 80517  
Voice: (970) 590 5236 • wetradeall@aol.com • www.tradefutures.com

562	Dual Thrust	See vendor	4	Aug-06	41	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	#VALUE!	
651	Tumbleweed	See vendor	5+	Nov-08	106	

**Chan So Han**

chansohan@gmail.com

534	CrudeExtreme	\$1,995	????	Jan-06	173	
606	Crude Day Trader	\$1,995	????	Aug-07	247	

**Cheung, Rickey**

www.rc3200.com

461	RC Success	????	????	Apr-04	245	
519	RC Success 3	????	????	Nov-05	136	
565	RC Chance	????	????	Oct-06	213	
566	RC Book 2	????	????	Oct-06	86	
567	RC Edge	????	????	Oct-06	177	
570	RC Advance ++	????	????	Dec-06	239	
576	RC Shine	????	????	Feb-07	181	
592	RC Courage	????	????	Jun-07	206	
597	RC Chance+	????	????	Aug-07	198	
598	RC Trend	????	????	Aug-07	94	
610	RC Intermediate	????	????	Dec-07	132	
631	RC Proof+	????	????	Apr-08	128	
632	RC Super	????	????	Apr-08	65	
642	RC Countertrend	????	????	Jun-08	148	
643	RC Beginner	????	????	Jun-08	4	
644	RC Constant	????	????	Jun-08	135	
648	RC Coach	????	????	Aug-08	155	

**Clayburg, John Dr.**

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

234	Belly Trader	?	<5	Dec-95	30	Simple system to trade the pork bellies. S&P daytrade system for Trade Station
250	Cyclone	\$2,900	>10	Jul-96	7	

**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	79	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	240	

**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	67	
-----	-------------------	---	----	--------	----	--

**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	256	Not Optimized
-----	--------------------	-------	---	--------	-----	---------------

**Day Trading Institute**

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

136	Delta Threshold	\$975	<5	Oct. 90	188	System to daytrade the S&P 500
-----	-----------------	-------	----	---------	-----	--------------------------------

**Daytrading Educators**

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

386	Balance Point	See vendor	<5	May-02	13	System to daytrade the S&P 500
-----	---------------	------------	----	--------	----	--------------------------------

**Dennis, Robert Jr.**

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

4	Dennis Relative Strength	?	<5	Jun-86	144	Not Optimized
105	Scooter	\$365	2	Dec-89	91	Not Optimized

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>eForex, Ltd.</b>						
Hafidi Eliasson • Sudurgata 29 • 101 Reykjavik, Iceland www.simnet.is/eforex • eforex@simnet.is						
436	S&P Day	\$2,000	?	Jun-03	216	
445	EuroDynamics LT	\$950	?	Sep-03	66	
<b>Ehlers, John</b>						
MESA Box 1801 • Goleta, CA 93116 (805) 969-6478 • Mike Barna (408) 356-1800 • www.mesa-systems.com						
255	Sierra Hotel	\$995 TS or SC software \$495 Mesa DLLs	?	Jan-97	NLT*	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna.
268	R-MESA 3	Call Vendor	?	Jan-97	NLT*	R-Mesa is a synthesis of Mesa and R-Breaker
321	MESA Bonds	Call Vendor	?	Jul-00	1	
411	R-MESA 5	Call Vendor	?	Mar-02	112	R-Mesa is a synthesis of Mesa and R-Breaker
412	Mesa Max	Call Vendor	?	Mar-02	NLT*	
435	Mesa T-Notes	Call Vendor	?	Jan-03	254	
<b>eMarCoSoft y Cia Ltda</b>						
John Lozano Calle 94 No. 11-29 Of. 604 • Bogota, Columbia www.emarcosoft.com • info@emarcosoft.com						
558	ZumaFria	Contact Vendor	?	Nov-05	224	Black Boxes - TradeStation compatible
559	OCTANE92	\$4,995	?	Nov-05	236	All systems are also custom programmable for eSignal, Metastock or stand alone applications.
582	Red Copper	\$1,495	?	Jan-07	228	
583	Aussie Trader	\$2,995	?	Jan-07	222	
584	Kannatta	\$2,995	?	Jan-07	238	
585	Maya Legacy	\$9,995	?	Jan-07	233	
591	PUMP#1	\$4,995	?	Jan-07	232	
607	HO - No.2	Contact Vendor	?	Nov-07	55	
608	Trigo	Contact Vendor	?	Nov-07	234	
609	Maiz	Contact Vendor	?	Nov-07	225	
<b>Fast Market Systems</b>						
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	
<b>Financial Facilitators</b>						
2125 Kimberly Circle • Eugene, OR 97405-5821 (800) 256-6248 • SPU@finf.com • www.finf.com						
232	SPIU	\$1250 software \$495 Annual	>10	Sep-95	162	Short term system trading the S&P.
<b>First Global Capital Management</b>						
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	121	Money management program only
<b>Fisher, John</b>						
Skyline Computers • 36 Clarendon Rd. • Asheville, NC 28806 (828) 285-9952						
387	Tuition Long Term	\$995	?	May-02	69	Available in Excel or TradeStation format
<b>Fitschen, Keith</b>						
Trade System 9220 Holly Hill Farm Rd. • Charlotte, NC 28277 (800)372-3942 • Fax: (704) 752-7992 • support@trade-system.com • www.trade-system.com						
207	Aberration	\$2,295	<5	Dec-93	50	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	92	Aberration with trailing stop logic.
366	I-Master	\$10,000	?	Nov-01	32	By Keith Fitschen and Murray Ruggiero.
<b>Ford, Joseph</b>						
www.daytraderfutures.com • spartan@daytraderfutures.com						
535	Spartan	See vendor	?	Feb-06	190	
640	Propero	See vendor	?	Apr-08	130	
<b>Founder Trading</b>						
www.foundertrading.com • info@foundertrading.com						
538	Keystone	See vendor	????	Apr-06	116	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	81	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*	



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

**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	46	Software Package, also available in TradeStation format
-----	------------------------------	---------	----	--------	----	---

**Futures Truth Co.**

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

240	Dynamic Breakout	\$300	>5	Mar-96	44	Simple adaptive rules can be put into Excel Russel Sands is the primary source of Turtle teaching along with its many facets. 1361 S. Federal Highway, Boca Raton, FL 33432. Monthly lease basis only System logic revealed in TradeStation code.
249	F.T. version Turtle Trading	\$100	>10	Jan-90	37	
281	Samurai 7	\$300/month	>5	May-98	62	
282	Samurai 31	\$300/month	>5	May-98	NLT*	
283	Samurai 35	\$300/month	>5	May-98	171	
303	Dyn Moving Avg Crossover	\$50	>5	Aug-99	48	

**Gettes, Lee**

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

59	VOLPAT	\$1,500	>5	Oct-88	3	Simple rules to Day Trade SP.
121	BondPat	\$295	<5	Mar-91	260	Simple rules to Day Trade Bonds.
203	Market Mapping	\$2,900	>10	Jan-94	164	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	35	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	52	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	95	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	56	Lease through Attain Capital or contact vendor for purchase information.

**Graney, Tom**

[www.siftrading.com](http://www.siftrading.com)

657	CTT	Lease \$50 per ct.	?	Jan-09	174	
-----	-----	--------------------	---	--------	-----	--

**Grimes, Adam**

adamgrimes@mindspring.com

451	Longrifle	\$2,500	?	Jan-04	115	
-----	-----------	---------	---	--------	-----	--

**Hughes, Chuck**

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

265	Dynamo	\$3,500	>10	Jun-97	120	Rules and software. ** BLACK BOX **
-----	--------	---------	-----	--------	-----	-------------------------------------

**Imgraben, David**

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

615	Crude Spyder	See vendor	????	Feb-08	231	CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4
616	US60Min	See vendor	????	Feb-08	168	
617	CTP	See vendor	????	Feb-08	218	
618	RUMI	See vendor	????	Feb-08	252	

**Jaekle, Urban**

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

496	Time	See vendor	????	Apr-05	203	
-----	------	------------	------	--------	-----	--

**Jewell, Greg**

g\_jewell\_temp@yahoo.com

581	SledgeHammer	\$1,399	<5	Jan-06	141	
-----	--------------	---------	----	--------	-----	--

**Knees, Hans Guenther**

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

294	GK - Currency Trader	\$2,950	<5	Aug-98	186	Longer term multi-market system. Formerly known as Accordance.
348	GK - Interest Trader	\$2,950	????	Feb-02	261	
349	GK - Energy Trader	\$2,950	????	Feb-02	8	
487	GK - Energy Trader II	\$2,950	????	Nov-04	80	
488	GK - Meat Trader I	\$2,950	????	Nov-04	NLT*	
489	GK - Energy Trader	\$2,950	????	Nov-04	36	
550	GK - Universal Trader I	See vendor	????	Mar-06	70	
551	GK - Universal Trader II	See vendor	????	Mar-06	127	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Korzenecki, Giles</b>						
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	51	Trend following systems.
308	US One	\$75/month	>5	May-00	40	
332	Genesis B	\$75/month	>5	Jan-01	143	
333	Black Gold	\$75/month	>5	Jan-01	27	
334	JJ	\$75/month	>5	Jan-01	140	
384	Market Direction	\$75/month	>5	Mar-02	85	
413	SPMD 500	\$200/month	????	Apr-05	196	Developed with Dave Wresinski
<b>L'eau Prosper Research</b>						
Phone (305) 517-7328 • Fax (305) 735-8003 leauprosper@leauprosper.com • www.leauprosper.com						
637	LPR Quantitative S2	See Vendor.	???	Mar-08	59	
639	LPR Quantitative M3	See Vendor.	???	Apr-08	NLT*	
645	LPR Quantitative A2	See Vendor.	???	May-08	NLT*	
646	LPR Quantitative P2	See Vendor.	???	May-08	139	
652	LPR Quantitative P5	See Vendor.	???	May-08	151	
653	LPR Accentive	See Vendor.	???	8-May	179	
654	LPR Quantitative P2	See Vendor.	???	8-May	226	
655	LPR Quantitative P2	See Vendor.	???	8-May	165	
<b>LeBeau, Charles</b>						
Sys. Traders Club 50-B Peninsula Center Drive, # 324 • Rolling Hills Estates, CA 90274 Traderclub@aol.com						
273	Big Dipper	\$250	<5	Jun-97	12	LeBeau, Lucas and David Elden have formed the System Traders Club. Their objective is to provide robust and simple systems to their subscribers. All logic is fully disclosed and Trade Station code is available.
274	Lil' Dipper	\$250	<5	Aug-97	129	
275	25 X 25	\$250	<5	Oct-97	49	
297	Serendipity	\$250	<5	Jan-99	117	
298	Sidewinder	\$250	<5	Jan-99	201	
331	Crossbow	\$250	<5	Oct-99	253	
335	Strategic	\$250	<5	Oct-99	248	
<b>Lok Tsz Chun</b>						
<a href="mailto:b201lok@yahoo.com.hk">b201lok@yahoo.com.hk</a>						
649	Hong Kong-- iMoney	\$500/qtr	?	Oct-08	57	Black Box \$500 per quarter
<b>longtermtrading.com</b>						
2736 Brentwood Pl. • Davis, CA 95616 (530) 758-6969 • Fax: (530) 758-5173 • info@longtermtrading.com						
338	Countdown	\$695	<5	May-01	195	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	43	
340	Ready-Set-Go	\$995	<5	May-01	82	
343	CoatTails	\$695	<5	May-01	194	
380	Anomaly 1	\$995	<5	Mar-02	98	
381	Anomaly 2	Both \$1295	<5	Mar-02	138	
<b>Lowry, Scott</b>						
9827 Waltham Dr. • Richmond, VA 23233 (804) 741-8765 • Fax: (804) 741-1654 • www.FutureMagic.com						
309	Theta	\$250/quarter lease only	???	Jun-00	61	Black box system available for lease only. Trade the first 60 days free.
<b>McLarny, David</b>						
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	157	TradeStation compatible trading systems.
346	High/Low Swing	or \$800 for both	<10	Jan-01	101	
<b>Mermer, Michael</b>						
Traders Software Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net						
650	Auto Scalper 2	\$2,500		Oct-08	230	TradeStation compatible trading systems.
<b>Nakayama, Kazuhiko</b>						
<a href="http://www.swingwaver.com">www.swingwaver.com</a>						
525	Naka89	See Vendor.	????	Dec-05	163	
<b>Nishimura, Takaiku</b>						
1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016 Voice: +81-3-5856-4601 <a href="http://www.wvitrading.jp/index2.html">www.wvitrading.jp/index2.html</a>						
524	FUJIKO.N	Lease Only.	?	Dec-05	26	
548	24.Fujiko	Lease Only.	?	Mar-06	53	

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Schmidt, John</b> 16 Augusta Drive, # 5 • Vernon, NJ 07462 (973) 209-0105 • jonpau@earthlink.net						
106	1-2-3 System	\$300	5	Dec-89	202	Non optimized systems can be purchased through Futures Truth.
198	1-2-3-4 System	\$400	7	Dec-93	97	
<b>Seival Systems</b> Seival Systems Av. Dr. Nilo Pecanha # 2828 Suite 1408 Porto Alegre - Brazil - 91330-001 www.seival.com <http://www.seival.com>						
404	SAGA	See vendor	???	Apr-04	121	
491	HiProb	See vendor	???	Jan-05	93	
572	Hi%Mid	See vendor	???	May-06	119	
<b>Stafford Trading Co.</b> 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	212	S&P Daytrade system designed for today's volatility
171	FT S&P Daytrade	\$650	6	Jun-92	96	
199	Universal LT	inc. in Univ.	5	Apr-93	154	
258	Stafford S&P Daytrade	\$1,200/\$1,800	9	Apr-97	31	
304	Pendulum	\$495	>5	Jan-00	172	
468	Universal 2.0	see vendor	5+	Nov-03	38	
<b>Staman, Troy</b> P.O. Box 145 • Melbeta, NE 69355 trader@actcom.net						
123	Reverse Trend Entry	\$350	12	Aug-89	258	Not optimized. Simple rules.
124	Black or White	\$295 Rules/ \$300 Software	3	May-90	99	Not optimized. Simple rules.
<b>Stowell, Joseph</b> Money Mgmt. Services 10314 Aldrich Avenue • North Rose, NY 14516 (315) 587-9651						
204	NCR	\$1,000	10+	Dec-93	251	Not optimized. Rules.
<b>Strategic Trading Systems, Inc.</b> 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	161	See vendor for complete pricing structure.
374	Synergy	\$1,995	??	Mar-02	23	
483	Fusion	\$2,495	??	Dec-04	NLT*	
<b>Stuckey, Randy</b> MindFire Systems 5 Cedar Lane • Crawfordsville, IN 47933 (765)866-8001						
212	Catscan	Same as Catscan II	6	Oct-94	182	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	102	
253	Golden SX	\$1,475	5	Jul-96	142	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	108	Same as Golden SX with fixed parameters.
280	Millennium 2000	\$1,475	5	Mar-98	109	Simple system with 2 optimized parameters.
344	STAT	\$1,475	<5	May-01	104	STAT system with fixed parameters.
345	STAT Constant	with STAT	<5	May-01	74	
421	Catscan III		>5	May-03	21	
422	Catscan III CONST.		>5	May-03	42	Discount available when upgrading from earlier version.
563	Catscan IV	\$1,450	?	Nov-06	34	
564	Catscan IV CONST	\$1,450	?	Nov-06	47	
<b>Studnicki, Walter</b> C.E.R. Institute Inc. PO Box 12176 • Scottsdale, AZ 85267 (602) 991-3410						
17	Trender	\$377	6	Jan-87	259	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	19	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	2	Not optimized. Trading rules.
<b>TAURUS Corp.</b> 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	125	Original version of this system. The price listed is for the Black Box.

Sys #	System Name	Cost	# of Parameters	Release Date	Rank this issue	Notes:
<b>Thieme, Ronald</b>						
11012 Bushnell CT • Fort Wayne, IN 46845 (219) 490-6187						
233	Zenith*1000	???	10+	Oct-95	199	Short term S&P system - TradeStation comp.
<b>TimingCharts.com</b>						
\$2,995 www.timingcharts.com • shay@timingcharts.com						
604	Trend Weaver	???	???	Aug-07	100	
<b>Tolan, John</b>						
1501 Walz Ave. • Glenwood Springs, CO 81601 (970) 948-6211 • info@trendchannel.com • www.trendchannel.com						
292	Trendchannel	See vendor	<5	Jun-98	208	Very simple system that can trade a very diverse portfolio.
<b>Traders Software</b>						
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	257	Simple rules or software.
<b>The Trading Systems Broker</b>						
thetradingssystemsbroker@hotmail.com						
619	Alpha DT	\$1,500	???	Jan-08	207	
620	Beta DT	\$1,500	???	Jan-08	220	
621	CTA3 SW	\$1,500	???	Jan-08	250	
622	CTA4 SW	\$1,500	???	Jan-08	262	
623	CTB3 SW	\$1,500	???	Jan-08	227	
624	CTB4 SW	\$1,500	???	Jan-08	265	
625	Delta DT	\$1,500	???	Jan-08	170	
626	Echo DT	\$1,500	???	Jan-08	219	
627	Kilo SW	\$1,500	???	Jan-08	221	
628	Lima SW	\$1,500	???	Jan-08	235	
629	Oscar SW	\$1,500	???	Jan-08	255	
630	Zulu SW	\$1,500	???	Jan-08	246	
<b>TradingVisions Systems, Inc.</b>						
7321 N. Altamont St. • Spokane, WA 99217 Voice (509) 466-8435 or (800) 878-1983 • Fax (330) 248-0034 • Systems@TradingVisions.com • www.TradingVisions.com						
327	EarlyBird	\$2,995	<5	Jan-01	15	Price includes all EarlyBird releases
397	EarlyBird II	\$2,995	>10	Aug-02	9	Price includes all EarlyBird releases
415	Impetus	\$2,995	???	Jan-03	33	Price includes both Impetus releases
431	EarlyBird III	\$2,995	???	Mar-03	5	Price includes all EarlyBird releases
438	Spectrum	See vendor	???	Aug-03	75	
469	Axiom Index	\$2,995	???	Apr-04	156	
471	Axiom Long Term	\$1,250	???	Apr-04	176	
509	Delphi Universal	\$2,995	???	Sep-05	68	Price includes all Delphi releases
589	Impetus SP	\$2,995	???	Dec-06	28	Price includes both Impetus releases
594	Delphi Universal II Day	\$2,995	???	Jun-07	185	Price includes all Delphi releases
595	Delphi Universal II	\$2,995	???	Jun-07	159	Price includes all Delphi releases
<b>Van Essen, Emil</b>						
2024 N. Racine Unit G • Chicago, IL 60614 (773)296-4363						
288	EVE T-Bond Trader	\$1,000	>5	Mar-98	223	Trading Rules.
267	XS_Bonds	\$1,500	>5	Nov-97	264	Compatible with Easy Language.
<b>Veecee Corp.</b>						
Van Gothreaux 209 Lauren Drive • Scott, LA 70583 Voice: (337) 344-9939						
437	VC Daytrader	\$200/month/SP	???	Aug-03	6	
<b>Vivienne, Chris</b>						
Voice: 207 746 7476 chrismartin@fairpoint.net						
647	Chrisvivienne	\$50 per month	???	Aug-08	11	



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

**Waldock, Andy**

Awaldock@aol.com • www.waldocksignals.com

306	DCB Bond System	See Vendor	6	Jan-00	89	
540	DCB Wheat	See Vendor	???	Dec-05	215	
541	DCB Crude	See Vendor	???	Dec-05	152	
542	DCB Lean Hogs	See Vendor	???	Dec-05	167	
543	DCB Coffee	See Vendor	???	Dec-05	211	
544	DCB Lumber	See Vendor	???	Dec-05	214	
545	DCB Natural Gas	See Vendor	???	Dec-05	178	
546	DCB Cotton	See Vendor	???	Dec-05	187	
547	DCB Swing	See Vendor	???	Dec-05	153	

**Watson, Brian**

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

271	Athena	\$995	>5	Jun-96	103	Easy Language Code is available.
-----	--------	-------	----	--------	-----	----------------------------------

**Wilder, Welles**

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

65	Parabolic Stop	\$65	4	Jan-87	107	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	64	
84	Swing Index System		7	Jan-87	78	
85	Volatility		5	Jan-87	131	

**Wright, David**

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

125	Dual Cross	\$600	7	May-91	242	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	249	Simple rules.

# Futures Truth Magazine



Let us help you put the pieces together.

[www.FuturesTruth.com](http://www.FuturesTruth.com)

# Commodity Research Institute



*The trader's broker because we are traders ourselves.*

## ~ System Trading

Atlanta, GA  
(800) 270-1362  
lundish@aol.com

## ~ Competitive Rates

Destin, FL  
(800) 829-7708  
cribroker@aol.com

Introduce

## ~ Managed Accounts

with NFA member Commodity Trading Advisors

Hendersonville, NC  
(828) 692-4230  
futurest@bellsouth.net

Rowayton, CT  
(203) 838-5348  
hillcwh@aol.com

*For over 30 years . . .*

**Commodity Research Institute**

*CRI is a registered Introducing Broker and NFA member.*

[WWW.COMMODITYRESEARCH.COM](http://WWW.COMMODITYRESEARCH.COM)

Derivative transactions, including futures, are complex and carry a high degree of risk. They are intended for sophisticated investors and are not suitable for everyone. There is a risk of loss in futures trading.



# Execution Matters.

Its the power behind the trade.

SPECIALIZING IN THE EXECUTION OF FUTURES TRUTH FEATURED SYSTEMS

With knowledgeable brokers, around the clock trading support and an expertise in trading system execution, Daniels Trading is designed to help you meet your trading goals.

## At Daniels Trading, you'll benefit from:

- An execution arrangement designed to improve the accuracy and efficiency of the execution process
- A dedicated professional broker, serving as your advocate and liaison
- 24 hour technical support
- System optimization, ensuring your system is set up to best meet your objectives

Visit [www.danielstrading.com/ft](http://www.danielstrading.com/ft) for more info.

**FOR A COMPLIMENTARY RATE QUOTE  
AND PORTFOLIO CONSULTATION,  
CALL 800-800-3840 TODAY.**

Past performance is not necessarily indicative of future performance. The risk of loss in trading futures contracts or commodity options can be substantial, and therefore investors should understand the risks involved in taking leveraged positions and must assume responsibility for the risks associated with such investments and for their results.



**Daniels Trading**  
EXCELLENCE THROUGH EXECUTION