# Futures Truth Magazine

**#1-2010 Issue**

## Adversity Is Often the Mother of Innovation

### by Tom J. Reavis

**New Systems In This Issue:**

Castor YM, Odyssey EM, Vantage MR, Pegasus ES, Vantage NQ and Odyssey MR
*by Inspired Trading Systems*

**There Is Always Someone Who's Making Money**
*by Adrienne Toghraie*

Trendfinder-Bobcat 1, Trendfinder-Bobcat 2, Trendfinder-Cougar, Trendfinder-Lion 1, Trendfinder-Lion 2 & Trendfinder-Tiger
*by Trendfinder Trading Systems, LLC*

**George's Corner: Three Systems From George's Archives**
*by George Pruitt*

# *Futures Truth*™
## M A G A Z I N E

## REGULAR FEATURES

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.

## GEORGE'S CORNER

**Three Systems From George's Archives**
**35**
Over the years, George has developed a large number of systems for Futures Truth as well as other publications. Ranging from short-term swing traders to long-term trend followers and day traders, they run the gamut of trading styles. In this installment of George's Corner, he picked three that looked promising over the years and reevaluated them. You'll see not only their updated performance but code where possible.

## ADVERSITY IS OFTEN THE MOTHER OF INNOVATION

**48**
As a day-trader in the "pits" of the CME for over thirty years, Tom Reavis of Worldwide Futures Systems, learned a lot by watching who was making money. Today, his company trades a portfolio of over 200 proprietary day trading systems. Due to recent market conditions he needed to find a way to stay out of the market on choppy days. He's developed the "73 Indicator" to do just that. Find our more on exactly how this indicator works.

## THERE IS ALWAYS SOMEONE WHO'S MAKING MONEY

**54**
When Adrienne Toghraie, the Trader's Success Coach, hears a trader announce that he is no longer trading because there is no moeny to be made in the markets, she like to give them a firm reminder. Don't miss her take on why you should stay in the market.

## CTA RESOURCE REVIEW

**57**
We live in interesting financial times and many investors are changing the way they make investment decisions. Get a look at the YTD Rankings of the Top 25 New CTAs.

## Margins Used For the Master Performance Table

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

*Last updated October 2009*

# TOP TEN TABLES

## TOP TEN SINCE RELEASE DATE

| | System | Annual % Ret |
|---|---|---|
| 1 | TSL_CEL_NG_1.1 | 289.1% |
| 2 | ChrisVivienne | 257.8% |
| 3 | Dual Thrust | 241.4% |
| 4 | Natural Gas Offense | 222.0% |
| 5 | Natural Gas Trader | 159.9% |
| 6 | Auto Core Duo | 150.3% |
| 7 | RC Beginner | 149.4% |
| 8 | TSL_CEL_SP1 | 125.9% |
| 9 | TSL_SP_1.0Z | 125.6% |
| 10 | Trend Weaver | 114.0% |

## TOP TEN FOR PAST 12 MONTHS

| | System | Annual % Ret |
|---|---|---|
| 1 | Black Gold | 236.7% |
| 2 | TSL_CEL_NG_1.1 | 199.6% |
| 3 | ATS 6400 | 173.5% |
| 4 | Q-Tech SP | 155.6% |
| 5 | ChrisVivienne | 153.4% |
| 6 | EGE 6% | 151.3% |
| 7 | Synergy | 138.8% |
| 8 | Super Turtle | 102.8% |
| 9 | TSL_CEL_SP1 | 99.9% |
| 10 | TSL_SP_1.0Z | 90.0% |

## TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

| | System | Annual % Ret |
|---|---|---|
| 1 | TSL_CEL_NG_1.1 | 289.1% |
| 2 | ChrisVivienne | 257.8% |
| 3 | Natural Gas Offense | 222.0% |
| 4 | Natural Gas Trader | 159.9% |
| 5 | TSL_CEL_SP1 | 125.9% |
| 6 | TSL_SP_1.0Z | 125.6% |
| 7 | Jen Jamer | 109.7% |
| 8 | CTB3 SW | 78.5% |
| 9 | Black Gold | 75.8% |
| 10 | Impetus SP | 73.8% |

## TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

| | System | Annual % Ret |
|---|---|---|
| 1 | Dual Thrust | 241.4% |
| 2 | Auto Core Duo | 150.3% |
| 3 | Trend Weaver | 114.0% |
| 4 | GK Energy Trader | 93.0% |
| 5 | Simple Harmony | 87.7% |
| 6 | Catscan IV | 86.7% |
| 7 | Maxim | 84.8% |
| 8 | Super Turtle | 69.3% |
| 9 | Catscan III | 69.3% |
| 10 | Universal 2.0 | 67.5% |

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

| Sys. # | Rank | System Name | Vendor | Sys. # | Rank | System Name | Vendor |
|---|---|---|---|---|---|---|---|
| 405 | 18 | %C DayBreaker | Creative Breakthrough, Inc. | 623 | 9 | CTB3 SW | The Trading Systems Broker |
| 106 | 213 | 1-2-3 System | John Schmidt | 624 | 61 | CTB4 SW | The Trading Systems Broker |
| 198 | 43 | 1-2-3-4 System | John Schmidt | 617 | 179 | CTP | David Imgraben |
| 548 | 105 | 24.Fujiko | Takaiku Nishimura | 511 | 45 | CTS Crash Control | Creative Trading Systems, LLC |
| 275 | 219 | 25X25 | Charles Le Beau | 657 | 51 | CTT | Tom Graney |
| 409 | 243 | Abalone | Petros Development Corp. | 250 | 160 | Cyclone | Dr. John Clayburg |
| 207 | 50 | Aberration | Keith Fitschen | 543 | 169 | DCB Coffee | Andy Waldock |
| 300 | 111 | Aberration Plus | Keith Fitschen | 546 | 76 | DCB Cotton | Andy Waldock |
| 365 | 198 | Advent | Scott Magnuson | 541 | 201 | DCB Crude Oil | Andy Waldock |
| 432 | 89 | AlfaMAXX | Alfaranda CTA | 542 | 34 | DCB Lean Hogs | Andy Waldock |
| 619 | 154 | Alpha DT | The Trading Systems Broker | 544 | 229 | DCB Lumber | Andy Waldock |
| 307 | 41 | Amos' Root | Giles Korznecki | 547 | 94 | DCB Nasdaq Swing | Andy Waldock |
| 364 | 150 | Andromeda | Petros Development Corp. | 545 | 168 | DCB Natural Gas | Andy Waldock |
| 441 | 145 | Andromeda 2 | Petros Development Corp. | 540 | 143 | DCB Wheat | Andy Waldock |
| 380 | 114 | Anomaly 1 | longtermtrading.com | 306 | 221 | DCB-Bond | Andy Waldock |
| 381 | 153 | Anomaly 2 | longtermtrading.com | 111 | 236 | DCS II | PWA Futures |
| 279 | 215 | Arcs | Alfaranda | 509 | 68 | Delphi Universal | TradingVisions Systems, Inc. |
| 302 | 190 | Arcs Plus | Alfaranda | 595 | 88 | Delphi Universal II | TradingVisions Systems, Inc. |
| 271 | 139 | Athena | Brian Watson | 594 | 92 | Delphi Universal II Day | TradingVisions Systems, Inc. |
| 361 | 21 | ATS-3200 | Advanced Trading Sys. | 625 | 176 | Delta DT | The Trading Systems Broker |
| 362 | 3 | ATS-6400 | Advanced Trading Sys. | 136 | 128 | Delta Threshold | Day Trading Inst. |
| 599 | 116 | Auto 2 Way | AutoTrading Systems | 4 | 180 | Dennis RSI | Robert Dennis, Jr. |
| 603 | 30 | Auto Core Duo | AutoTrading Systems | 82 | 131 | Directional Movement | Welles Wilder |
| 601 | 55 | Auto ExtremeR | AutoTrading Systems | 400 | 110 | DirecTrend | Steve Marshall |
| 633 | 38 | Auto NRangeR | AutoTrading Systems | 236 | 120 | Dollar Trader for Curr. | Dave Fox |
| 641 | NT | Auto NRangeR Sh Term | AutoTrading Systems | 62 | 234 | Dr. Jenkins System | Dr. David Jenkins |
| 650 | 254 | AutoScalper2 | Michael Mermer | 125 | 191 | Dual Cross System | David Wright |
| 469 | 113 | Axiom Index | TradingVisions Systems, Inc. | 562 | 22 | Dual Thrust | Mike Chalek |
| 471 | 174 | Axiom Long Term | TradingVisions Systems, Inc. | 590 | NT | DualThrust 2 | Mike Chalek |
| 425 | 177 | AxSym | i8i.com | 240 | 123 | Dynamic Breakout Sys | George Pruitt/FTC |
| 386 | 97 | Balance Point | Daytrading Educators | 303 | 249 | Dynamic MovAvgCross | George Pruitt/FTC |
| 269 | 78 | Basis | Alfaranda | 467 | 54 | DynamicTrendTrading | Dave Reiter |
| 270 | 161 | Basis II | Alfaranda | 265 | 106 | Dynamo | Chuck Hughes |
| 234 | 220 | Belly Trader | Dr. John Clayburg | 327 | 196 | Early Bird | TradingVisions Systems, Inc. |
| 620 | 253 | Beta DT | The Trading Systems Broker | 397 | 212 | Early Bird II | TradingVisions Systems, Inc. |
| 664 | 49 | Big Blue 2 | Mike Barna | 431 | 205 | Early Bird III | TradingVisions Systems, Inc. |
| 273 | 194 | Big Dipper | Charles Le Beau | 626 | 248 | Echo DT | The Trading Systems Broker |
| 578 | 148 | Black Crusader UD | Andrew Gibbs & Allan Kerr | 470 | 6 | EGE 6% | Nihat Orhan |
| 579 | 182 | Black Crusader UD Mini | Andrew Gibbs & Allan Kerr | 473 | NT | EGE7 High Low | Nihat Orhan |
| 333 | 1 | Black Gold | Giles Korznecki | 257 | NT | ETS - Daily | Michael Mermer |
| 124 | 255 | Black or White | Troy Staman | 256 | NT | ETS - Interim | Michael Mermer |
| 225 | 232 | Bond & Yen Trdng. Sys. | George Panagakis | 272 | NT | ETS Day Trade | Michael Mermer |
| 121 | 260 | BondPat | Lee Gettess | 221 | 77 | EuroDollar Indicator | George Panagakis |
| 395 | 166 | BRIX | Alfaranda | 445 | 247 | EuroDynamics LT | Haflidi Eliasson |
| 296 | 240 | Capcon1 | Kevin Brown | 569 | 259 | EuroMax | Haflidi Eliasson |
| 679 | 16 | Castor YM | Inspired Trading Systems | 288 | 187 | EVE T Bond | Emil Van Essen |
| 212 | 258 | CatScan | Randy Stuckey | 235 | 208 | Feeder Trader | Dr. John Clayburg |
| 226 | 230 | Catscan  II | Randy Stuckey | 404 | 135 | FGC Emerald | First Global Capital Mgmt. |
| 421 | 211 | Catscan III | Randy Stuckey | 507 | NT | FMS Advantage | Fast Market Systems |
| 422 | 63 | Catscan III Const. | Randy Stuckey | 611 | NT | Four Ducks | Beverly Antrobus |
| 563 | 99 | CatsCan IV | Randy Stuckey | 171 | 107 | FT S&P DayTrade | Stafford Trading Co. |
| 564 | 57 | CatsCan IV Const | Randy Stuckey | 524 | 100 | Fujiko.N | Takaiku Nishimura |
| 350 | 216 | Challenger | S. L. Pee | 483 | NT | Fusion | Strategic Trading Sys. |
| 342 | 173 | Checkmate | Strategic Trading Sys. | 605 | 59 | GEMS NG Mini | Creative Breathrough, Inc. |
| 647 | 5 | ChrisVivienne | ChrisVivienne | 332 | 239 | Genesis B | Giles Korzenecki |
| 343 | 112 | CoatTails | longtermtrading.com | 294 | 74 | GK Currency Trader | H. G. Knees |
| 278 | 141 | Compass | Ziad Chahal | 349 | 152 | GK Energy Trader | H. G. Knees |
| 338 | 127 | Countdown | longtermtrading.com | 550 | 200 | GK Universal Trader I | H. G. Knees |
| 331 | 47 | Cross Bow | Charles Le Beau | 551 | 119 | GK Universal Trader II | H. G. Knees |
| 606 | 261 | Crude Day Trader | Chan So Han | 487 | 265 | GK-Energy Trader II | H. G. Knees |
| 534 | 246 | CrudeExtreme | Chan So Han | 348 | 256 | GK-Interest Trader | H. G. Knees |
| 615 | 231 | CrudeSpyder | David Imgraben | 488 | NT | GK-Meat Trader I | H. G. Knees |
| 621 | 17 | CTA3 SW | The Trading Systems Broker | 253 | 172 | Golden SX | Randy Stuckey |
| 622 | 102 | CTA4 SW | The Trading Systems Broker | 254 | 224 | Golden SX Const. | Randy Stuckey |

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

## Systems Tracked In This Issue #1-2010

| Sys. # | Rank | System Name | Vendor | Sys. # | Rank | System Name | Vendor |
|---|---|---|---|---|---|---|---|
| 177 | 98 | Grand Cayman System | Mike Chisolm | 187 | 78 | R-Breaker | Rich Saidenberg |
| 572 | 126 | HI%Mid | Seival Systems | 570 | 225 | RC Advance ++ | Rickey Cheung |
| 346 | 228 | Hi-Lo Swing | David McLarney | 643 | 49 | RC Beginner | Rickey Cheung |
| 491 | 66 | HiProb | Seival Systems | 566 | 103 | RC Book 2 | Rickey Cheung |
| 649 | 124 | Hong Kong I-Money | Lok Tsz Chun | 565 | NT | RC Chance | Rickey Cheung |
| 366 | 170 | I-Master | Keith Fischen/Murray Ruggiero | 597 | NT | RC Chance+ | Rickey Cheung |
| 415 | 252 | Impetus | TradingVisions Systems, Inc. | 644 | 172 | RC Constant | Rickey Cheung |
| 589 | 178 | Impetus SP | TradingVisions Systems, Inc. | 642 | 100 | RC Countertrend | Rickey Cheung |
| 656 | 80 | Jen Jamer | David Reppas | 592 | NT | RC Courage | Rickey Cheung |
| 334 | 14 | JJ | Giles Korzenecki | 567 | 228 | RC Edge | Rickey Cheung |
| 538 | 39 | Keystone | Founder Trading | 610 | 111 | RC Intermediate | Rickey Cheung |
| 627 | 206 | Kilo SW | The Trading Systems Broker | 658 | 222 | RC Level | Rickey Cheung |
| 274 | 149 | Lil' Dipper | Charles Le Beau | 659 | 160 | RC Magic | Rickey Cheung |
| 247 | 238 | Lil Gapper | David Wright | 660 | 208 | RC Pro | Rickey Cheung |
| 628 | 216 | Lima SW | The Trading Systems Broker | 631 | 152 | RC Proof+ | Rickey Cheung |
| 274 | 183 | Lil' Dipper | Charles Le Beau | 576 | 182 | RC Shine | Rickey Cheung |
| 247 | 247 | Lil Gapper | David Wright | 661 | 203 | RC Strength | Rickey Cheung |
| 628 | 233 | Lima SW | The Trading Systems Broker | 461 | NT | RC Success | Rickey Cheung |
| 451 | 125 | Longrifle | Adam Grimes | 519 | NT | RC Success 3 | Rickey Cheung |
| 653 | 173 | LPR Accentive | L'eau Prosper Research | 632 | 188 | RC Super | Rickey Cheung |
| 663 | 161 | LPR Atrillion | L'eau Prosper Research | 598 | 84 | RC Trend | Rickey Cheung |
| 654 | 210 | LPR Calibre | L'eau Prosper Research | 340 | 63 | Ready-Set-Go | longtermtrading.com |
| 672 | 171 | LPR Hyl-23 | L'eau Prosper Research | 123 | 255 | Reverse Trend Entry | Troy Staman |
| 662 | 148 | LPR Hyl-6 | L'eau Prosper Research | 186 | 89 | R-Levels | Rich Saidenberg |
| 655 | NT | LPR ML-7 | L'eau Prosper Research | 268 | NT | R-Mesa 3 | John Ehlers/Mike Barna |
| 671 | 158 | LPR Ml-88 | L'eau Prosper Research | 411 | 138 | R-Mesa 5 | John Ehlers/Mike Barna |
| 645 | NT | LPR Quantitative A2 | L'eau Prosper Research | 618 | 93 | RUMI | David Imgraben |
| 639 | NT | LPR Quantitative M3 | L'eau Prosper Research | 436 | 197 | S&P Day | Haflidi Eliasson |
| 646 | 129 | LPR Quantitative P2 | L'eau Prosper Research | 472 | 113 | SAGA | Carlos Chaves |
| 652 | NT | LPR Quantitative P5 | L'eau Prosper Research | 283 | 101 | Samurai_35 | Futures Research |
| 637 | 137 | LPR Quantitative S2 | L'eau Prosper Research | 281 | 106 | Samurai_7 | Futures Research |
| 266 | 95 | Magnet | Lapis Trading Strategies | 105 | 74 | Scooter | Robert Dennis Jr |
| 384 | 135 | Market Direction | Giles Korzenecki | 297 | 178 | Serendipity | Charles LeBeau |
| 203 | 153 | Market Mapping | Lee Gettess | 430 | NT | Shockwave | Keener Capital Mgmt. |
| 552 | 132 | Maxim | Founder Trading | 298 | 237 | Sidewinder | Charles LeBeau |
| 485 | 119 | Mechwarrior-ES | Andrew Gibbs | 255 | NT | Sierra Hotel | Mesa |
| 480 | 105 | Mechwarrior-SP | Andrew Gibbs | 571 | 4 | Simple Harmony | Murray Ruggiero |
| 321 | 212 | MESA Bonds | John Ehlers/Mike Barna | 581 | 184 | SledgeHammer | Greg Jewell |
| 435 | 83 | Mesa T-Notes | John Ehlers/Mike Barna | 232 | 185 | SP \ U | Financial Facilitators |
| 412 | NT | MesaMAX | John Ehlers/Mike Barna | 535 | NT | Spartan | Joseph Ford |
| 104 | 250 | Mike Culler System | Mike Culler | 438 | 87 | Spectrum | TradingVisions Systems, Inc. |
| 280 | 91 | Millenium 2000 | Randy Stuckey | 413 | 88 | SPMD 500 | Giles Korzenecki/Dave Wresins |
| 31 | 156 | Miracle Trading Mthd. | R. C. Allen | 344 | 92 | STAT | Randy Stuckey |
| 322 | 230 | Moving Avg. Reversal | S. L. Pee & M. H. Pee | 345 | 55 | STAT Const | Randy Stuckey |
| 34 | 82 | Murlantic Cattle Method | Mrs. M. Sanderford | 258 | 35 | STC S&P DayTrade | Stafford Trading |
| 525 | 118 | Naka89 | Kazuhiko Nakayama | 347 | 139 | STO-X | David McLarney |
| 504 | 242 | Natural Gas MA | Advanced Systems | 335 | 207 | Strategic | Charles LeBeau |
| 505 | 98 | Natural Gas MA | Advanced Systems | 561 | 7 | Super Turtle | Murray Ruggiero |
| 506 | 52 | Natural Gas MA | Advanced Systems | 140 | 240 | Support/Resistance | Walter Studnicki |
| 526 | 97 | Natural Gas MA | Advanced Systems | 84 | 44 | Swing Index System | Welles Wilder |
| 204 | 246 | NCR | Joseph Stowell | 374 | 15 | Synergy | Strategic Trading Sys. |
| 26 | 186 | Night & Day Daytrading | Joe Bristor | 139 | 102 | T-Bonds Day_Trade | Walter Studnicki |
| 378 | NT | Octane | Keener Capital Mgmt. | 242 | 72 | The Big Blue | Vilar Kelly |
| 629 | 218 | Oscar SW | The Trading Systems Broker | 196 | 25 | The Mystery System | Peter Aan |
| 65 | 127 | Parabolic Stop | Welles Wilder | 309 | 12 | Theta | Scott Lowry |
| 440 | 122 | Pegasus | Petros Development Corp. | 496 | 179 | Time | Urban Jaekle |
| 304 | 180 | Pendulum | Stafford Trading Co. | 228 | 223 | Top Ten System | Taruas Trading |
| 575 | NT | PowerTrader | B. Antrobus | 93 | 232 | Trader's Profit Motive | Traders Software |
| 231 | 81 | Profit Quest | ProfitQuest Systems | 515 | 34 | Trend Harmony | Murray Ruggerio |
| 640 | 96 | Propero | Joseph Ford | 299 | 45 | Trend One | PWA Futures |
| 102a | 162 | PULSAR Imp. Pattern | Joe Duffy | 604 | 37 | Trend Weaver | TimingCharts.com |
| 102b | 131 | PULSAR Volatility | Joe Duffy | 292 | 130 | Trendchannel | John Tolan |
| 568 | 20 | Qtech S&P | Dave Poxon | 17 | 235 | Trender | Walter Studnicki |
| 42 | 134 | QUAD | Joe Bristor | 668 | 3 | TSL_CEL_NG_1.1 | Mike Barna |

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

## Systems Tracked In This Issue      #1-2010

| Sys. # | Rank | System Name | Vendor | Sys. # | Rank | System Name | Vendor |
|---|---|---|---|---|---|---|---|
| 670 | 29 | TSL-CEL_SP1_Retail | Mike Barna | 308 | 57 | USOne | Giles Korzenecki |
| 669 | 14 | TSL-SP_1.0Z_Retail | Mike Barna | 437 | 121 | VC Daytrader | Veecee Corp. |
| 387 | 58 | Tuition-LT | Skyline Computers | 85 | 181 | Volatility | Welles Wilder |
| 651 | 168 | Tumbleweed | Mike Chalek | 59 | 31 | VOLPAT | Lee Gettess |
| 539 | NT | Turbo Trader Pro | Peter Zwag | 126 | 192 | Watch and Wait | Ralph Vince |
| 249 | 9 | Turtle Trading System | Michael Dillon | 339 | 5 | Waverider | longtermtrading.com |
| 426 | 107 | Tzar | Alfaranda, CTA | 318 | 26 | Weaver | Alfaranda |
| 323 | 200 | Ultimate Trading Dev. I | S. L. Pee & M. H. Pee | 319 | 128 | Weaver MT | Alfaranda |
| 324 | 30 | Ultimate Trading Dev. II | S. L. Pee & M. H. Pee | 262 | 77 | William Tell Bonds | Erik Been |
| 133 | 219 | Universal | Stafford Trading Co. | 267 | 252 | XS Bonds | Emil Van Essen |
| 468 | 115 | Universal 2.0 | Stafford Trading Co. | 367 | 176 | Zeeport | Alfaranda |
| 199 | 24 | Universal LT | Stafford Trading Co. | 233 | 120 | Zenith* 1000 | Ron Thieme |
| 616 | 189 | US60Min | David Imgraben | 630 | 239 | Zulu SW | The Trading Systems Broker |

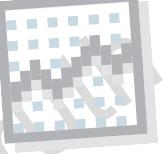**Systems appearing in this issue for the first time are listed in Bold.**

**#1-2010** | **RANKING BY SPECIFIC COMMODITY**

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

| | Bond Systems | Sys. # | %Chng Min.Req Cap. | | S&P Systems | Sys. # | %Chng Min.Req Cap. | | Day Trade Systems | Sys. # | %Chng Min.Req Cap. |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | ATS-3200 | 361 | 54.9% | 1 | RC Beginner | 643 | 144.0% | 1 | ChrisVivienne | 647 | 257.8% |
| 2 | Weaver MT | 319 | 52.1% | 2 | TSL-CEL_SP1 | 670 | 125.9% | 2 | RC Beginner | 643 | 183.1% |
| 3 | MESA Bonds | 321 | 49.7% | 3 | TSL-SP_1.0Z | 669 | 125.6% | 3 | RC Beginner | 643 | 144.0% |
| 4 | Samurai_7 | 281 | 41.9% | 4 | Impetus SP | 589 | 73.8% | 4 | Jen Jamer | 656 | 109.7% |
| 5 | Samurai_35 | 283 | 35.8% | 5 | RC Super | 632 | 51.6% | 5 | Castor YM | 679 | 81.5% |
| 6 | Scooter | 105 | 28.9% | 6 | Mechwarrior | 480 | 46.9% | 6 | Impetus SP | 589 | 73.8% |
| 7 | Grand Cayman System | 177 | 25.1% | 7 | Tzar | 426 | 45.2% | 7 | RC Super | 632 | 70.1% |
| 8 | Universal LT | 199 | 24.8% | 8 | Cyclone | 250 | 44.2% | 8 | CrudeExtreme | 534 | 69.9% |
| 9 | Checkmate | 342 | 22.7% | 9 | Keystone | 538 | 44.1% | 9 | Hong Kong imoney | 649 | 67.5% |
| 10 | William Tell Bonds | 262 | 21.3% | 10 | STC S&P DayTrade | 258 | 43.8% | 10 | Odyssey MR | 684 | 64.0% |
| 11 | 1-2-3 System | 106 | 21.2% | 11 | %C DayBreaker | 405 | 41.6% | 11 | Trendfinder - Tiger | 678 | 63.1% |
| 12 | Lil' Dipper | 274 | 21.0% | 12 | R-Breaker | 187 | 39.8% | 12 | LPR Quantitative S2 | 637 | 59.4% |
| 13 | Trend One | 299 | 20.4% | 13 | Early Bird | 327 | 39.6% | 13 | RC Countertrend | 642 | 51.9% |
| 14 | Compass | 278 | 19.1% | 14 | RC Proof+ | 631 | 36.3% | 14 | Impetus | 415 | 51.9% |
| 15 | DCB-Bond | 306 | 17.7% | 15 | AlfaMAXX | 432 | 35.5% | 15 | RC Super | 632 | 51.6% |
| 16 | Ready-Set-Go | 340 | 12.9% | 16 | Zeeport | 367 | 32.7% | 16 | Vantage NQ | 683 | 49.5% |
| 17 | Turtle Trading System | 249 | 11.6% | 17 | Big Blue 2 | 664 | 32.4% | 17 | Propero | 640 | 47.9% |
| 18 | CTP | 617 | 9.3% | 18 | Spectrum | 438 | 31.9% | 18 | Keystone | 538 | 45.9% |
| 19 | USOne | 308 | 8.8% | 19 | VC Daytrader | 437 | 31.8% | 19 | Early Bird III | 431 | 44.4% |
| 20 | Big Dipper | 273 | 8.4% | 20 | I-Master | 366 | 31.2% | 20 | Cyclone | 250 | 44.2% |
| 21 | EVE T Bond | 288 | 7.6% | 21 | VOLPAT | 59 | 31.0% | 21 | Keystone | 538 | 44.1% |
| 22 | 25X25 | 275 | 7.3% | 22 | SledgeHammer | 581 | 30.3% | 22 | Keystone | 538 | 43.8% |
| 23 | CatScan | 212 | 7.2% | 23 | Black Crusader UD | 578 | 29.4% | 23 | STC S&P DayTrade | 258 | 43.8% |
| 24 | GK Universal Trader II | 551 | 7.0% | 24 | RC Book 2 | 566 | 28.1% | 24 | Vantage MR | 681 | 43.2% |
| 25 | Miracle Trading Mthd. | 31 | 6.4% | 25 | Balance Point | 386 | 26.6% | 25 | %C DayBreaker | 405 | 41.6% |
| 26 | Basis | 269 | 6.2% | 26 | RC Trend | 598 | 25.9% | 26 | R-Breaker | 187 | 39.8% |
| 27 | Countdown | 338 | 4.9% | 27 | CTS Crash Control | 511 | 24.3% | 27 | Early Bird | 327 | 39.6% |
| 28 | Challenger | 350 | 2.8% | 28 | R-Mesa 5 | 411 | 19.9% | 28 | Early Bird III | 431 | 38.8% |
| 29 | Basis II | 270 | 2.7% | 29 | Magnet | 266 | 19.7% | 29 | Propero | 640 | 37.0% |
| 30 | Serendipity | 297 | 2.2% | 30 | RC Constant | 644 | 18.8% | 30 | RC Proof+ | 631 | 36.3% |
| 31 | Ultimate Trading Dev. II | 324 | 1.1% | 31 | RC Countertrend | 642 | 18.0% | 31 | AlfaMAXX | 432 | 35.5% |
| 32 | DynamicTrendTrading | 467 | 0.8% | 32 | FT S&P DayTrade | 171 | 17.7% | 32 | RC Proof+ | 631 | 34.8% |
| 33 | Volatility | 85 | 0.5% | 33 | R-Levels | 186 | 16.6% | 33 | Zeeport | 367 | 32.7% |
| 34 | Watch and Wait | 126 | -0.5% | 34 | The Big Blue | 242 | 15.2% | 34 | Big Blue 2 | 664 | 32.4% |
| 35 | Universal | 133 | -2.3% | 35 | RC Intermediate | 610 | 14.6% | 35 | Spectrum | 438 | 31.9% |
| 36 | Sidewinder | 298 | -3.1% | 36 | Zenith* 1000 | 233 | 13.1% | 36 | VC Daytrader | 437 | 31.8% |
| 37 | CoatTails | 343 | -6.6% | 37 | PULSAR Volatility | 102b | 12.9% | 37 | VOLPAT | 59 | 31.0% |
| 38 | Waverider | 339 | -8.5% | 38 | Arcs Plus | 302 | 12.5% | 38 | Early Bird II | 397 | 30.5% |

| | Mini Russell Systems | Sys. # | %Chng Min.Req Cap. | | Mini MidCap Systems | Sys. # | %Chng Min.Req Cap. | | Cotton Systems | Sys. # | %Chng Min.Req Cap. |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | ChrisVivienne | 647 | 257.8% | 1 | Jen Jamer | 656 | 109.7% | 1 | GK Universal Trader II | 551 | 65.4% |
| 2 | Maxim | 552 | 111.8% | 2 | Delphi Universal | 509 | 39.3% | 2 | Capcon1 | 296 | 54.3% |
| 3 | HiProb | 491 | 71.0% | 3 | Propero | 640 | 37.0% | 3 | Millenium 2000 | 280 | 42.1% |
| 4 | Black Crusader UD Mini | 579 | 65.8% | 4 | Delphi Universal II | 595 | 36.1% | 4 | Pegasus | 440 | 40.2% |
| 5 | Odyssey MR | 684 | 64.0% | 5 | HiProb | 491 | 32.2% | 5 | Black or White | 124 | 39.0% |
| 6 | Trendfinder - Tiger | 678 | 63.1% | 6 | Odyssey EM | 680 | 10.9% | 6 | Grand Cayman System | 177 | 35.5% |
| 7 | HI%Mid | 572 | 54.8% | 7 | Dual Thrust | 562 | 10.3% | 7 | Aberration | 207 | 30.5% |
| 8 | Impetus | 415 | 51.9% | 8 | Kilo SW | 627 | 0.7% | 8 | Waverider | 339 | 26.0% |
| 9 | Propero | 640 | 47.9% | 9 | HI%Mid | 572 | -5.1% | 9 | Ready-Set-Go | 340 | 23.3% |
| 10 | Keystone | 538 | 43.8% | 10 | RUMI | 618 | -6.7% | 10 | Samurai_7 | 281 | 18.7% |
| 11 | Vantage MR | 681 | 43.2% | 11 | Delta DT | 625 | -19.0% | 11 | Volatility | 85 | 14.4% |
| 12 | Trendfinder - Cougar | 675 | 25.6% | 12 | Alpha DT | 619 | -46.3% | 12 | Hi-Lo Swing | 346 | 13.9% |
| 13 | Trendfinder - Lion 2 | 677 | 17.1% | 13 | Oscar SW | 629 | -58.1% | 13 | Golden SX | 253 | 13.6% |
| 14 | Trendfinder - Bobcat 2 | 674 | 15.6% | | | | | 14 | Axiom Long Term | 471 | 10.5% |
| 15 | Delphi Universal II Day | 594 | -1.2% | | | | | 15 | Arcs | 279 | 7.8% |
| 16 | Auto ExtremeR | 601 | -6.9% | | | | | 16 | STO-X | 347 | -1.5% |

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

| | Euro Currency Systems System Name | Sys. # | %Chng Min.Req Cap. | | Japanese Yen Systems System Name | Sys. # | %Chng Min.Req Cap. | | Dollar Index Systems System Name | Sys. # | %Chng Min.Req Cap. |
|---|---|---|---|---|---|---|---|---|---|---|---|
| *1* | *Dual Thrust* | *562* | *212.0%* | *1* | *Dollar Trader for Curr.* | *236* | *62.7%* | *1* | *CatsCan IV Const* | *564* | *223.8%* |
| 2 | CatsCan IV | 563 | 178.5% | 2 | 1-2-3-4 System | 198 | 54.9% | 2 | CatsCan IV | 563 | 167.2% |
| 3 | CatsCan IV Const | 564 | 145.2% | 3 | Dynamic Breakout Sys | 240 | 52.8% | 3 | Synergy | 374 | 145.1% |
| 4 | Catscan III Const. | 422 | 105.7% | 4 | Scooter | 105 | 49.3% | 4 | STAT | 344 | 90.8% |
| 5 | Catscan III | 421 | 102.6% | 5 | Grand Cayman System | 177 | 42.9% | 5 | Catscan III | 421 | 87.1% |
| 6 | 1-2-3-4 System | 198 | 95.2% | 6 | Parabolic Stop | 65 | 41.8% | 6 | 1-2-3-4 System | 198 | 81.7% |
| 7 | Anomaly 2 | 381 | 87.4% | 7 | Universal LT | 199 | 40.8% | 7 | Catscan III Const. | 422 | 77.4% |
| 8 | DirecTrend | 400 | 79.2% | 8 | The Mystery System | 196 | 38.1% | 8 | Directional Movement | 82 | 74.7% |
| 9 | CTB3 SW | 623 | 78.5% | 9 | Turtle Trading System | 249 | 37.8% | 9 | DirecTrend | 400 | 74.3% |
| 10 | Amos' Root | 307 | 72.7% | 10 | Top Ten System | 228 | 37.8% | 10 | Checkmate | 342 | 69.3% |
| 11 | Ultimate Trading Dev. II | 324 | 68.9% | 11 | Theta | 309 | 33.9% | 11 | GK-Currency Trader | 294 | 61.7% |
| 12 | Anomaly 1 | 380 | 66.8% | 12 | Catscan III | 421 | 32.6% | 12 | STAT Const | 345 | 55.7% |
| 13 | GK-Currency Trader | 294 | 63.9% | 13 | Basis II | 270 | 28.4% | 13 | Basis | 269 | 54.4% |
| 14 | Synergy | 374 | 63.5% | 14 | DCS II | 111 | 25.6% | 14 | CatScan | 212 | 44.8% |
| 15 | Dollar Trader for Curr. | 236 | 59.8% | 15 | Pegasus | 440 | 24.1% | 15 | Trend Weaver | 604 | 34.1% |
| 16 | Aberration | 207 | 57.3% | 16 | Bond & Yen Trdng. Sys | 225 | 23.2% | 16 | Axiom Long Term | 471 | 28.1% |
| 17 | BRIX | 395 | 55.4% | 17 | Dr. Jenkins System | 62 | 21.4% | 17 | Compass | 278 | 24.6% |
| 18 | DynamicTrendTrading | 467 | 54.7% | 18 | Golden SX Const. | 254 | 20.7% | 18 | Parabolic Stop | 65 | 7.9% |
| 19 | STAT Const | 345 | 54.5% | 19 | Compass | 278 | 20.3% | 19 | Profit Quest | 231 | -2.6% |
| 20 | Aberration Plus | 300 | 54.3% | 20 | Trend One | 299 | 19.5% | 20 | Volatility | 85 | -24.4% |
| 21 | Market Direction | 384 | 53.2% | 21 | Trend Weaver | 604 | 19.2% | 21 | Swing Index System | 84 | -80.5% |
| 22 | The Mystery System | 196 | 52.1% | 22 | Catscan III Const. | 422 | 17.7% | | | | |
| 23 | GK Universal Trader II | 551 | 49.9% | 23 | GK Universal Trader I | 550 | 15.6% | | | | |
| 24 | Checkmate | 342 | 48.7% | 24 | Trendchannel | 292 | 13.8% | | | | |
| 25 | Andromeda | 364 | 48.3% | 25 | SAGA | 472 | 12.4% | | | | |
| 26 | Ready-Set-Go | 340 | 47.8% | 26 | Weaver | 318 | 11.9% | | | | |
| 27 | Ultimate Trading Dev. I | 323 | 46.8% | 27 | Directional Movement | 82 | 11.8% | | | | |
| 28 | Catscan II | 226 | 46.2% | 28 | Golden SX | 253 | 11.7% | | | | |
| 29 | Andromeda-2 | 441 | 43.5% | 29 | Mike Culler System | 104 | 11.2% | | | | |
| 30 | Hi-Lo Swing | 346 | 41.4% | 30 | Checkmate | 342 | 9.5% | | | | |

| | Natural Gas Systems System Name | Sys. # | %Chng Min.Req Cap. | | Crude Oil Systems System Name | Sys. # | %Chng Min.Req Cap. | | Coffee Systems System Name | Sys. # | %Chng Min.Req Cap. |
|---|---|---|---|---|---|---|---|---|---|---|---|
| *1* | *Dual Thrust* | *562* | *560.5%* | *1* | *Dual Thrust* | *562* | *177.9%* | *1* | *Parabolic Stop* | *65* | *117.3%* |
| 2 | TSL_CEL_NG_1.1 | 668 | 289.1% | 2 | Trend Weaver | 604 | 157.3% | 2 | Scooter | 105 | 79.5% |
| 3 | Natural Gas Offense | 526 | 222.0% | 3 | Universal 2.0 | 468 | 149.6% | 3 | The Mystery System | 196 | 73.2% |
| 4 | Super Turtle | 561 | 163.6% | 4 | BRIX | 395 | 137.4% | 4 | 1-2-3 System | 106 | 68.3% |
| 5 | Natural Gas Trader- GA | 505 | 159.9% | 5 | DirecTrend | 400 | 117.4% | 5 | Catscan II | 226 | 62.5% |
| 6 | Natural Gas Trader -MA | 504 | 155.2% | 6 | Abalone | 409 | 103.8% | 6 | Universal | 133 | 50.5% |
| 7 | Simple Harmony | 571 | 145.7% | 7 | Weaver | 318 | 101.2% | 7 | GK Universal Trader I | 550 | 44.4% |
| 8 | Natural Gas Trader-LA | 506 | 139.0% | 8 | Tuition-LT | 387 | 90.9% | 8 | Watch and Wait | 126 | 40.3% |
| 9 | Samurai_7 | 281 | 128.9% | 9 | GK-Energy Trader | 349 | 82.7% | 9 | Andromeda-2 | 441 | 27.2% |
| 10 | Universal 2.0 | 468 | 122.1% | 10 | Catscan III | 421 | 82.7% | 10 | Top Ten System | 228 | 17.1% |
| 11 | GK-Energy Trader | 349 | 120.8% | 11 | Market Direction | 384 | 78.2% | 11 | Golden SX | 253 | 16.9% |
| 12 | CatsCan IV Const | 564 | 101.8% | 12 | Theta | 309 | 77.7% | 12 | Market Direction | 384 | 11.7% |
| 13 | Waverider | 339 | 101.0% | 13 | GK Energy Trader II | 487 | 76.6% | 13 | Pegasus | 440 | 6.4% |
| 14 | CatsCan IV | 563 | 99.2% | 14 | Black Gold | 333 | 75.8% | 14 | Athena | 271 | 3.4% |
| 15 | Advent | 365 | 93.1% | 15 | Advent | 365 | 75.8% | 15 | CoatTails | 343 | 3.4% |
| 16 | DirecTrend | 400 | 92.7% | 16 | STAT | 344 | 72.8% | 16 | Waverider | 339 | 0.4% |
| 17 | Catscan III | 421 | 88.9% | 17 | STAT Const | 345 | 64.5% | 17 | Golden SX Const. | 254 | 0.1% |
| 18 | Swing Index System | 84 | 87.6% | 18 | Aberration | 207 | 63.9% | 18 | DCS II | 111 | -3.5% |
| 19 | Synergy | 374 | 82.6% | 19 | Dynamic Breakout Sys | 240 | 57.6% | 19 | Andromeda | 364 | -4.0% |
| 20 | Athena | 271 | 67.3% | 20 | Turtle Trading System | 249 | 53.2% | 20 | Turtle Trading System | 249 | -9.6% |
| 21 | GK Universal Trader I | 550 | 66.8% | 21 | Dynamic MovAvgCross | 303 | 48.1% | 21 | Aberration | 207 | -10.7% |
| 22 | Arcs | 279 | 65.7% | 22 | Moving Avg. Reversal | 322 | 47.5% | 22 | Swing Index System | 84 | -11.7% |
| 23 | Volatility | 85 | 65.4% | 23 | Catscan II | 226 | 44.3% | 23 | DirecTrend | 400 | -17.3% |
| 24 | Ready-Set-Go | 340 | 53.8% | 24 | Golden SX Const. | 254 | 41.5% | 24 | DCB Coffee | 543 | -18.6% |

# A bad data point can cost you thousands

## All data is <u>not</u> created equal.

- CSI provides the <u>cleanest data in the industry</u> according to a study by Futures Magazine.

- CSI's market data is rigorously hand checked for errors on a daily basis.

- A wide range of historical data is available including:
    - Global Futures
    - All major FOREX markets
    - Delisted Stocks

- All major formats supported.

**Don't make another trade on bad data.
Call Today: 561-392-8663**

Attention Trading Software Vendors:

## Partner with us!

-Massive 25% commissions

-We can integrate our data into your software

-Exclusive discounts and promos for your customers

**CSI**®

Find out more: **www.csidata.com**
or e-mail **info@csidata.com** or call
**1.561.392.8663** (Boca Raton, FL USA)
**1.800.CSI.4727**

# TESTING INFORMATION

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

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

Futures Truth™ Co. will not publish numbers on a trading system if and when the vendor:
  • Disagrees with the results and we are unable to resolve the differences.
  • Sends us threatening and/or harassing letters.
  • Has their attorney write us a letter.

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

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

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

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

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

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

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

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

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

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

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | <------ Net $Profit/Loss Per Year (6) ------> | | | | | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 2005 | 2006 | 2007 | 2008 | 2009 | | | | | | | |
| 1 | Black Gold | 333 | | Crude | 1/01 | -1830 | 12500 | 21820 | 26665 | 31955 | 0 | 29445 | 0 | 0 | 0 | 10365 | 0 |
| 2 | TSL_CEL_NG_1.1 | 668 | | Nat Gas | 1/08 | n/a | n/a | n/a | 45655 | 33015 | 735 | 12095 | 6910 | -8360 | -5250 | 3840 | 2035 |
| 3 | ATS-6400 | 362 | | T Note | 1/01 | -2985 | 6681 | 1219 | -2321 | 10446 | 1631 | -888 | 0 | 0 | 0 | 0 | 5081 |
| 4 | Qtech S&P | 568 | | Mini S&P | 9/06 | n/a | 625 | -6750 | -13388 | 20663 | 0 | 0 | 19350 | -1950 | 2075 | -3425 | 3975 |
| 5 | ChrisVivienne | 647 | * | Mini Russell | 8/08 | n/a | n/a | n/a | 12700 | 16025 | 755 | 2425 | -350 | 4765 | -555 | 1575 | 110 |
| 6 | EGE 6% | 470 | | Euro C | 4/04 | -15175 | -10113 | -188 | -23225 | 15400 | 5050 | 1900 | 5838 | -2313 | -3450 | 2663 | 2513 |
| 7 | Synergy | 374 | | Nat Gas | 3/02 | 18200 | -4625 | -1515 | 13355 | 88260 | 0 | 0 | 0 | 0 | 0 | 0 | 88615 |
| | Synergy | 374 | | $ Index | 3/02 | 2550 | -1460 | -2195 | 16069 | 4712 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Synergy | 374 | | Nikkei | 3/02 | -2650 | 16020 | -6040 | 17650 | 20225 | 0 | 0 | 23675 | 0 | 0 | -1825 | 0 |
| | Synergy | 374 | | Crude | 3/02 | -5635 | -2425 | 11385 | 11895 | 13075 | 0 | 0 | 0 | 26455 | 0 | 0 | -4155 |
| | Synergy | 374 | | S Franc | 3/02 | 5762 | -4350 | -1675 | 13750 | 2175 | 0 | 0 | -2213 | 0 | 0 | 0 | 0 |
| | Synergy | 374 | | Euro C | 3/02 | -1212 | -6063 | 338 | 41150 | -5013 | 0 | -5025 | 0 | 0 | 0 | 0 | 0 |
| | Synergy | 374 | | Bonds | 3/02 | -3556 | -1068 | -3600 | -1988 | -5975 | 0 | 0 | 0 | -1700 | 0 | 0 | 0 |
| | Synergy | 374 | | Jap Yen | 3/02 | -1238 | 2175 | -1050 | 5513 | -7200 | 0 | 1675 | 0 | -2388 | 0 | -2650 | 0 |
| 8 | Profit Quest | 231 | | $ Index | 9/95 | -7130 | -60 | -340 | 5430 | 410 | 140 | -2960 | 0 | 5050 | -1500 | 0 | 850 |
| 9 | CTB3 SW | 623 | | Euro C | 1/08 | n/a | n/a | n/a | 12263 | 5475 | -2638 | -1500 | -2250 | 6600 | 4950 | 4400 | -3175 |
| 10 | Murlantic Cattle Method | 34 | | Live Cattle | 6/82 | -5816 | 1144 | -7272 | -3756 | 2416 | 2896 | -1068 | -448 | 1204 | 640 | -912 | -856 |
| 11 | Super Turtle | 561 | | Nat Gas | 12/05 | n/a | 58855 | -8100 | 4445 | 42750 | 0 | 0 | 0 | 57405 | 0 | 0 | -1255 |
| | Super Turtle | 561 | | Euro C | 12/05 | n/a | -10238 | -5225 | 12963 | 9025 | 0 | -5813 | 0 | 0 | 0 | 0 | 0 |
| | Super Turtle | 561 | | Sugar | 12/05 | n/a | 1544 | 4441 | -661 | 1770 | 0 | -1994 | -870 | 0 | 948 | 0 | 0 |
| | Super Turtle | 561 | | Copper | 12/05 | n/a | 27363 | -2938 | -11575 | 61163 | -5250 | -4913 | 0 | 0 | 0 | 0 | 0 |
| | Super Turtle | 561 | | Jap Yen | 12/05 | n/a | -7625 | 8925 | -12837 | 3538 | 13175 | 0 | 1800 | 0 | -6075 | -825 | -3238 |
| | Super Turtle | 561 | | T Note | 12/05 | n/a | 2056 | -850 | 604 | 7131 | 0 | -2060 | -1246 | 0 | 0 | 3096 | 0 |
| | Super Turtle | 561 | | Cotton | 12/05 | n/a | 1645 | -5775 | 3760 | -9680 | -1930 | 0 | -930 | 0 | 370 | -1945 | -2085 |
| 12 | TSL-CEL_SP1 | 670 | | S&P | 1/08 | n/a | n/a | n/a | 119700 | 92300 | -14050 | 12150 | 42500 | 22900 | -100 | 6300 | 32850 |
| 13 | TSL-SP_1.0Z | 669 | | S&P | 1/08 | n/a | n/a | n/a | 144100 | 73300 | 32900 | -14875 | 28375 | 0 | -16775 | 18950 | 5125 |
| 14 | JJ | 334 | | Euro $ | 1/01 | 308 | -1083 | -918 | 645 | 1405 | 0 | 363 | 230 | 0 | 700 | 0 | 13 |
| 15 | William Tell Bonds | 262 | | Bonds | 9/97 | -6440 | 1760 | -4750 | 9080 | 5010 | -970 | 8280 | 540 | -590 | -2520 | 790 | 2880 |
| 16 | Castor YM | 679 | * | Mini Dow | 6/10 | n/a | n/a | n/a | n/a | 2810 | n/a | n/a | n/a | n/a | 2025 | 800 | 265 |
| 17 | CTA3 SW | 621 | | Euro C | 1/08 | n/a | n/a | n/a | 1600 | 850 | -6850 | 4988 | 2150 | 4525 | 9400 | -888 | -450 |
| 18 | %C DayBreaker | 405 | * | S&P | 10/02 | -10675 | 21375 | -8600 | 37350 | 27375 | -1250 | -3275 | 2925 | 5150 | 9750 | 1150 | 1800 |
| 19 | VOLPAT | 59 | * | S&P | 10/88 | -11575 | 500 | 43450 | 96600 | 22450 | 4900 | 13050 | 1525 | 5625 | 3725 | 8700 | -4700 |
| 20 | Waverider | 339 | | Nat Gas | 5/01 | 16070 | 29855 | 13800 | -7125 | 70915 | 0 | 81070 | 0 | -5045 | 0 | 0 | 0 |
| | Waverider | 339 | | Live Hogs | 5/01 | 5830 | -2358 | -3350 | 3400 | 5260 | 0 | 0 | 0 | 0 | 0 | 8090 | 0 |
| | Waverider | 339 | | Euro C | 5/01 | 2713 | -12825 | -3325 | -1375 | -3525 | -4500 | -2250 | 0 | -2250 | 0 | 0 | 0 |
| | Waverider | 339 | | Bonds | 5/01 | -5363 | -2169 | 1081 | -2172 | 10106 | -494 | 0 | 0 | 0 | 6488 | 0 | 0 |
| | Waverider | 339 | | Silver | 5/01 | -8925 | 4955 | -17400 | 25775 | -3625 | 0 | 0 | 4525 | 0 | -2250 | -2600 | 0 |
| | Waverider | 339 | | Cotton | 5/01 | -1555 | 2785 | 475 | -11940 | 9930 | -1295 | 0 | -1660 | 0 | 1630 | -2250 | 0 |
| | Waverider | 339 | | Soymeal | 5/01 | 7775 | -3185 | -6785 | -2190 | -6215 | -1805 | -2255 | 0 | 0 | 0 | 4260 | 0 |
| | Waverider | 339 | | Coffee | 5/01 | 7931 | -8981 | -2888 | 8775 | 2456 | -2250 | 0 | -2250 | 0 | -2250 | -2250 | 0 |
| 21 | ATS-3200 | 361 | | Bonds | 1/01 | -456 | 5637 | 44 | 12769 | 11065 | 1506 | 0 | 0 | -1634 | 0 | 0 | 7643 |
| 22 | Dual Thrust | 562 | | Silver | 8/07 | n/a | 0 | -5175 | 75855 | 32025 | -5840 | -6650 | -5170 | 4175 | -2915 | 8025 | 18135 |
| | Dual Thrust | 562 | | Euro C | 8/06 | n/a | 1837 | 10050 | 41376 | 26025 | 12825 | 0 | 17938 | -2600 | 0 | -7213 |
| | Dual Thrust | 562 | | Crude | 8/06 | n/a | -3260 | 21600 | 40340 | 32025 | 5740 | 0 | -10820 | 3600 | -1620 | -190 | 7700 | 8790 |
| | Dual Thrust | 562 | | Unleaded | 8/06 | n/a | -6967 | 53461 | 52047 | 32113 | -5754 | 13801 | -9026 | 19799 | -920 | 14788 | 2369 |
| | Dual Thrust | 562 | | Nat Gas | 8/06 | n/a | 24600 | 96310 | 117680 | 31180 | 9450 | 8670 | -5360 | 590 | 5880 | 90 | 8030 |
| | Dual Thrust | 562 | | Gold | 8/07 | n/a | 0 | 10590 | 30380 | 14060 | 3710 | 450 | -4120 | 3410 | -10280 | -2950 | -2890 |
| | Dual Thrust | 562 | | S&P | 8/06 | n/a | 1450 | 27200 | 23375 | -12325 | -15575 | 6675 | 0 | 53450 | -17000 | -1150 | 35225 |
| | Dual Thrust | 562 | | SP Midcap | 8/07 | n/a | 0 | -5770 | 12345 | 2930 | 6435 | -8630 | 290 | -2900 | 5180 | 3770 | 1735 |
| | Dual Thrust | 562 | | Mini Russell | 8/06 | n/a | n/a | -2915 | -3545 | -21485 | -8875 | -5855 | -1610 | 3525 | -5290 | -6095 | 3550 | 1555 |
| 23 | Simple Harmony | 571 | | Nat Gas | 12/05 | 0 | 57380 | -8780 | 970 | 40095 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Simple Harmony | 571 | | Sugar | 12/05 | 0 | 6170 | 1373 | 3642 | -2480 | 0 | 373 | 0 | -2852 | 0 | 0 | 0 |
| | Simple Harmony | 571 | | Euro C | 12/05 | 0 | -3463 | 11738 | -4963 | -8625 | 0 | 0 | 0 | -7012 | 0 | 0 | 0 |
| | Simple Harmony | 571 | | T Note | 12/05 | 0 | 556 | -456 | 960 | 14625 | 0 | -215 | -950 | 0 | 0 | 4097 | 0 |
| | Simple Harmony | 571 | | Copper | 12/05 | 0 | 4013 | 51388 | 9288 | 49125 | 0 | 0 | 0 | 0 | 0 | 13575 | -15413 |
| | Simple Harmony | 571 | | Jap Yen | 12/05 | 0 | -16125 | 10813 | 3888 | -5150 | 0 | 10137 | 0 | 0 | 0 | 0 | -6888 |
| | Simple Harmony | 571 | | Cotton | 12/05 | 0 | -1250 | -9455 | 7730 | -6305 | -860 | 0 | 0 | 0 | 0 | -5445 | 0 |
| 24 | RC Countertrend | 642 | * | Mini S&P | 6/08 | n/a | n/a | n/a | -1038 | 6275 | 3650 | 1750 | -575 | 388 | -1200 | 1063 | -1163 |
| | RC Countertrend | 642 | * | S&P | 6/08 | n/a | n/a | n/a | -14250 | 26825 | 18000 | 13525 | -4850 | 2775 | -5700 | 3175 | -7275 |
| 25 | The Big Blue | 242 | * | S&P | 8/96 | -10125 | -3075 | 14625 | 21450 | 25100 | 175 | 1175 | 3575 | 3300 | 250 | 7350 | -1300 |
| 26 | Odyssey MR | 684 | * | Mini Russell | 6/10 | n/a | n/a | n/a | n/a | 4420 | n/a | n/a | n/a | n/a | 250 | 1910 | -540 |
| 27 | Auto NRangeR Sh Term | 641 | | Mini S&P | 4/08 | n/a | n/a | n/a | 2413 | 6013 | -888 | 2438 | 2825 | 1425 | -1238 | 88 | 1275 |
| 28 | Trendfinder - Tiger | 678 | * | Mini Russell | 10/09 | n/a | n/a | n/a | n/a | 3600 | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| 29 | Theta | 309 | | Crude | 6/00 | -15935 | 8350 | -5740 | 52505 | 55680 | 0 | 79235 | -7115 | -2765 | 0 | -660 | 0 |
| | Theta | 309 | | Jap Yen | 6/00 | 11488 | -7725 | -2713 | 1863 | 20088 | 17263 | 0 | 0 | 5700 | (4,075) | 0 | -688 |
| | Theta | 309 | | Wheat | 6/00 | -9050 | 263 | 6925 | -36175 | -1088 | 0 | -400 | 138 | 0 | 500 | 0 | 0 |
| | Theta | 309 | | Bonds | 6/00 | -200 | -1300 | -1169 | -17734 | 7650 | -2317 | -3221 | 0 | 0 | 0 | 5218 | -888 |
| | Theta | 309 | | S Franc | 6/00 | 88 | -6813 | -3638 | 5588 | -14188 | -2569 | -3700 | -2513 | 0 | 0 | 2538 | -1625 |
| | Theta | 309 | | Coffee | 6/00 | -919 | -4613 | -450 | -1575 | -994 | -2569 | -2831 | -2138 | -2663 | 0 | 0 | -5363 |
| 30 | Auto Core Duo | 603 | | Mini Crude | 8/07 | n/a | n/a | 2843 | 22663 | 14618 | -700 | 2163 | 1200 | 625 | -690 | 2900 | 4438 |
| | Auto Core Duo | 603 | | Euro C | 4/08 | n/a | n/a | n/a | -14888 | 4213 | -925 | 1463 | 2200 | -2525 | -1875 | 2475 | 2550 |
| | Auto Core Duo | 603 | | Gold | 8/07 | n/a | n/a | -2195 | 22775 | 8075 | 1910 | 4395 | 1725 | -555 | -2495 | 2265 | 1530 |
| | Auto Core Duo | 603 | | Soybeans | 4/08 | n/a | n/a | n/a | 26913 | 1325 | -1425 | 2213 | -825 | -4500 | -3988 | 3413 | -325 |

**#1-2010 ISSUE**  ©2010 Master Performance Table

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min.Req Cap.Since Release (20) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -3585 | -6625 | 2355 | 0 | 0 | 31955 | 10210 | 5 | 60.0 | 14055 | -5105 | 2 | 13500 | 236.7% | 236.7% | 94700 | 12460 | 75.8% | 75.8% |
| 10835 | 1235 | 8700 | -8480 | 2650 | 26945 | 14910 | 81 | 59.3 | 1800 | -1805 | 2 | 13500 | 199.6% | 199.6% | 81320 | 238470 | 289.1% | 289.1% |
| 0 | 721 | -1575 | 2050 | 2346 | 9368 | 1575 | 8 | 75.0 | 1972 | -1232 | 1 | 5400 | 173.5% | 173.5% | 12218 | 14400 | 24.5% | 24.5% |
| -1400 | 2063 | -638 | 613 | 350 | 21013 | 6163 | 79 | 65.8 | 865 | -887 | 4 | 13500 | 155.6% | 155.6% | 1500 | 24000 | 3.2% | 3.2% |
| 2255 | 3120 | 100 | 525 | -5520 | 9205 | 7160 | 37 | 48.6 | 1701 | -1124 | 5 | 6000 | 153.4% | 153.4% | 23205 | 7160 | 257.8% | 257.8% |
| 2450 | -1513 | -1750 | -1175 | 5675 | 15888 | 11838 | 208 | 50.5 | 1046 | -913 | 6 | 10500 | 151.3% | 151.3% | -48388 | 91100 | -77.9% | -77.9% |
| -355 | 0 | 0 | 0 | -2925 | 85335 | 3280 | 3 | 33.3 | 88615 | -1595 | 2 | 13500 | 632.1% | 138.8% | 89215 | 23450 | 82.6% | 34.1% |
| 0 | 0 | 0 | 6707 | 0 | 6707 | 0 | 1 | 100.0 | 6707 | 0 | 2 | 3600 | 186.3% | 138.8% | 41786 | 4555 | 145.1% | 34.1% |
| 0 | -1625 | 0 | 0 | 0 | 20225 | 3450 | 3 | 33.3 | 23675 | -1712 | 2 | 15000 | 134.8% | 138.8% | 28505 | 19350 | 23.8% | 34.1% |
| -4735 | 0 | -2615 | -1875 | 0 | 13075 | 13380 | 5 | 20.0 | 26455 | -3345 | 4 | 13500 | 96.9% | 138.8% | 29060 | 13380 | 26.9% | 34.1% |
| 0 | 0 | 0 | 8213 | -2425 | 3575 | 2425 | 3 | 33.3 | 8213 | -2314 | 1 | 9300 | 38.4% | 138.8% | 15963 | 10938 | 21.5% | 34.1% |
| 0 | 0 | 0 | 5875 | 0 | 850 | 5025 | 2 | 50.0 | 5875 | -5025 | 1 | 10500 | 8.1% | 138.8% | 53325 | 16713 | 63.5% | 34.1% |
| 0 | -2356 | 0 | -1919 | 0 | -5975 | 5975 | 3 | 0.0 | 238 | -1992 | 3 | 9600 | -62.2% | 138.8% | -16431 | 25313 | -21.4% | 34.1% |
| 0 | 0 | 0 | -3838 | 0 | -7200 | 8875 | 4 | 25.0 | 1675 | -2958 | 3 | 9000 | -80.0% | 138.8% | -12200 | 13050 | -16.9% | 34.1% |
| 0 | 0 | -1410 | 0 | 4290 | 4460 | 2960 | 8 | 50.0 | 2583 | -1468 | 2 | 3600 | 123.9% | 123.9% | -1380 | 23360 | -2.6% | -2.6% |
| 500 | 4400 | 4500 | -3400 | -575 | 11813 | 9775 | 103 | 84.5 | 556 | -2291 | 4 | 10500 | 112.5% | 112.5% | 17163 | 17725 | 78.5% | 78.5% |
| -428 | -736 | 1312 | -212 | 1884 | 3276 | 2932 | 34 | 20.6 | 1322 | -222 | 13 | 3000 | 109.2% | 109.2% | -38872 | 45492 | -55.3% | -55.3% |
| -1115 | -6005 | 0 | -6280 | -4100 | 38650 | 20630 | 8 | 25.0 | 29640 | -3438 | 6 | 13500 | 286.3% | 102.8% | 93850 | 20630 | 163.6% | 69.3% |
| 0 | 0 | 0 | 14838 | 9338 | 18363 | 5813 | 4 | 50.0 | 12306 | -3125 | 1 | 10500 | 174.9% | 102.8% | 15863 | 15600 | 35.5% | 69.3% |
| 0 | 0 | 1933 | 0 | 7003 | 7019 | 2865 | 9 | 33.3 | 3770 | -713 | 4 | 5400 | 130.0% | 102.8% | 14097 | 3140 | 61.4% | 69.3% |
| 26288 | -4800 | 0 | 0 | 2413 | 13738 | 10163 | 6 | 33.3 | 14350 | -3732 | 3 | 13500 | 101.8% | 102.8% | 76425 | 40263 | 133.2% | 69.3% |
| 0 | 0 | 0 | -1300 | -3913 | -375 | 15350 | 10 | 20.0 | 7519 | -1927 | 7 | 9000 | -4.2% | 102.8% | -11913 | 15350 | -31.1% | 69.3% |
| 0 | -231 | 0 | -1450 | -1591 | -3481 | 3481 | 6 | 16.7 | 3097 | -1317 | 3 | 5400 | -64.5% | 102.8% | 7351 | 8043 | 32.0% | 69.3% |
| -3430 | 270 | 0 | 0 | 840 | -8840 | 10525 | 11 | 27.3 | 775 | -1396 | 4 | 6000 | -147.3% | 102.8% | -9210 | 15550 | -36.1% | 69.3% |
| -7225 | -12575 | -9325 | 1475 | 9350 | 84250 | 36975 | 72 | 63.9 | 3856 | -3584 | 7 | 84375 | 99.9% | 99.9% | 221350 | 60875 | 125.9% | 125.9% |
| 11950 | -825 | 3150 | 4525 | 3400 | 75900 | 16925 | 44 | 65.9 | 12445 | -18992 | 2 | 84375 | 90.0% | 90.0% | 220800 | 30750 | 125.6% | 125.6% |
| 425 | 106 | 131 | 0 | 0 | 1968 | 213 | 8 | 87.5 | 311 | -210 | 1 | 2250 | 87.4% | 87.4% | 3095 | 4473 | 14.9% | 14.9% |
| -1580 | 1760 | 1510 | -1990 | 0 | 8110 | 5650 | 37 | 75.7 | 956 | -2076 | 2 | 9600 | 84.5% | 84.5% | 25710 | 14170 | 21.3% | 21.3% |
| 255 | -1080 | -190 | 735 | 1100 | 3910 | 1350 | 40 | 67.5 | 261 | -241 | 5 | 4800 | 81.5% | 81.5% | 3910 | 1350 | 81.5% | 81.5% |
| 950 | 1325 | 625 | -6550 | -1163 | 8063 | 10825 | 81 | 69.1 | 1142 | -2232 | 3 | 10500 | 76.8% | 76.8% | 1288 | 24863 | 5.9% | 5.9% |
| 175 | 6350 | 2850 | -500 | 7075 | 32200 | 8275 | 130 | 66.9 | 1011 | -1295 | 3 | 42188 | 76.3% | 76.3% | 130275 | 28400 | 41.6% | 41.6% |
| 3200 | -2875 | 0 | -2750 | 1700 | 32100 | 11200 | 104 | 49.0 | 1680 | -1009 | 8 | 42188 | 76.1% | 76.1% | 283525 | 51400 | 31.0% | 31.0% |
| 0 | -760 | -2175 | -2175 | 0 | 70915 | 12410 | 9 | 22.2 | 42410 | -1974 | 4 | 13500 | 525.3% | 76.1% | 120410 | 34675 | 101.0% | 18.3% |
| 195 | -3850 | 0 | 825 | 0 | 5260 | 5910 | 6 | 50.0 | 3788 | -2035 | 2 | 3150 | 167.0% | 76.1% | 5635 | 10387 | 20.3% | 18.3% |
| 0 | 0 | 0 | 11075 | 0 | 2075 | 9000 | 5 | 20.0 | 11075 | -2250 | 4 | 10500 | 19.8% | 76.1% | 1975 | 53375 | 2.1% | 18.3% |
| -4525 | -2263 | 0 | -106 | 0 | -900 | 6894 | 7 | 28.6 | 4230 | -1874 | 4 | 9600 | -9.4% | 76.1% | -7228 | 23563 | -8.5% | 18.3% |
| 0 | 1050 | -2175 | -2175 | 0 | -3625 | 10400 | 7 | 28.6 | 3913 | -2293 | 3 | 12000 | -30.2% | 76.1% | -9815 | 36500 | -9.3% | 18.3% |
| 0 | 0 | -2175 | 0 | 1595 | -1980 | 3575 | 5 | 40.0 | 1613 | -1735 | 2 | 6000 | -33.0% | 76.1% | 13775 | 14115 | 26.0% | 18.3% |
| 0 | -4240 | -2175 | 0 | -405 | -6620 | 9075 | 8 | 12.5 | 6515 | -1876 | 5 | 6000 | -110.3% | 76.1% | -15085 | 23945 | -28.5% | 18.3% |
| 0 | -2250 | 0 | -2175 | 0 | -13425 | 13425 | 6 | 0.0 | 15881 | -2238 | 6 | 7200 | -186.5% | 76.1% | 263 | 22388 | 0.4% | 18.3% |
| 0 | 0 | 3550 | 0 | -3981 | 7084 | 3381 | 6 | 50.0 | 4816 | -2455 | 3 | 9600 | 73.8% | 73.8% | 48709 | 15319 | 54.9% | 54.9% |
| 17480 | 7735 | 1055 | 11990 | 7995 | 56015 | 21780 | 93 | 55.9 | 2392 | -1666 | 6 | 12000 | 466.8% | 73.5% | 110700 | 39190 | 369.0% | 241.4% |
| 0 | 6688 | -1613 | 0 | 488 | 26513 | 9813 | 10 | 40.0 | 11703 | -3383 | 3 | 10500 | 252.5% | 73.5% | 79775 | 15775 | 212.0% | 241.4% |
| -4830 | 9380 | -5550 | 4810 | 9340 | 26350 | 17240 | 57 | 45.6 | 3072 | -1725 | 6 | 13500 | 195.2% | 73.5% | 86040 | 35070 | 177.9% | 241.4% |
| -6052 | 7203 | -12109 | -6245 | 5720 | 23575 | 19198 | 59 | 40.7 | 3996 | -2069 | 7 | 15000 | 157.2% | 73.5% | 136374 | 24276 | 259.8% | 241.4% |
| -6830 | -10 | -7870 | 5400 | 1380 | 19420 | 16250 | 154 | 46.8 | 1591 | -1163 | 4 | 13500 | 143.9% | 73.5% | 271150 | 16250 | 560.5% | 241.4% |
| 3800 | 1940 | 7090 | 6340 | -570 | 5930 | 18750 | 41 | 36.6 | 2916 | -1455 | 6 | 9999 | 59.3% | 73.5% | 54460 | 18750 | 217.9% | 241.4% |
| -6475 | -18250 | -12175 | -7825 | -2450 | 14450 | 58300 | 26 | 46.2 | 10035 | -7584 | 4 | 84375 | 17.1% | 73.5% | 37250 | 59200 | 12.3% | 241.4% |
| -2040 | 3220 | -4795 | -3370 | -3735 | -4840 | 15800 | 180 | 48.3 | 909 | -901 | 7 | 22500 | -21.5% | 73.5% | 5770 | 37315 | 10.3% | 241.4% |
| -1080 | -2980 | 2215 | -885 | -4595 | -17545 | 20880 | 55 | 29.1 | 909 | -1299 | 10 | 22500 | -78.0% | 73.5% | -41415 | 47730 | -52.6% | 241.4% |
| 0 | 66425 | 0 | -26330 | -7715 | 32380 | 34045 | 4 | 25.0 | 66425 | -11348 | 3 | 13500 | 239.9% | 73.0% | 81950 | 34045 | 145.7% | 87.7% |
| 0 | 0 | 0 | 0 | 12883 | 10404 | 2853 | 3 | 66.7 | 6628 | -2862 | 1 | 5400 | 192.7% | 73.0% | 21590 | 2853 | 96.0% | 87.7% |
| 0 | 0 | 0 | 0 | 15063 | 8050 | 7013 | 3 | 66.7 | 7531 | -7027 | 1 | 10500 | 76.7% | 73.0% | 9750 | 17400 | 21.8% | 87.7% |
| 0 | 0 | 0 | 1316 | -2294 | 1953 | 2294 | 5 | 40.0 | 2706 | -1153 | 2 | 5400 | 36.2% | 73.0% | 13391 | 8097 | 59.5% | 87.7% |
| 0 | 0 | 0 | 0 | 6063 | 4225 | 15413 | 3 | 66.7 | 9819 | -15438 | 1 | 13500 | 31.3% | 73.0% | 119875 | 21125 | 208.9% | 87.7% |
| 0 | 0 | -5225 | -3175 | -400 | -5550 | 15688 | 5 | 20.0 | 10138 | -3922 | 4 | 9000 | -61.7% | 73.0% | -6975 | 16125 | -18.2% | 87.7% |
| 0 | 0 | 0 | 0 | 1050 | -5255 | 6305 | 3 | 33.3 | 1050 | -3150 | 2 | 6000 | -87.6% | 73.0% | -8230 | 17360 | -32.3% | 87.7% |
| 413 | 863 | 763 | 13 | 600 | 6563 | 2863 | 142 | 49.3 | 327 | -227 | 5 | 6750 | 97.2% | 72.6% | 5838 | 7550 | 51.9% | 22.7% |
| 1875 | 3475 | 3375 | 500 | 75 | 28950 | 17400 | 140 | 52.9 | 1510 | -1257 | 5 | 42188 | 68.6% | 72.6% | 12650 | 49425 | 18.0% | 22.7% |
| 6600 | 4000 | 425 | 2075 | 125 | 27750 | 4625 | 109 | 49.5 | 1425 | -893 | 4 | 42188 | 65.8% | 65.8% | 87888 | 50725 | 15.2% | 15.2% |
| 640 | 2380 | -390 | 170 | -580 | 3840 | 2130 | 78 | 61.5 | 257 | -283 | 4 | 6000 | 64.0% | 64.0% | 3840 | 2130 | 64.0% | 64.0% |
| 188 | -938 | 1513 | 150 | 1775 | 8613 | 1713 | 72 | 73.6 | 326 | -456 | 7 | 13500 | 63.8% | 63.8% | 10200 | 8450 | 41.2% | 41.2% |
| n/a | 3290 | 65 | 245 | 185 | 3785 | 900 | 23 | 43.5 | 588 | -161 | 5 | 6000 | 63.1% | 63.1% | 3785 | 900 | 63.1% | 63.1% |
| -4820 | -4045 | 0 | -4150 | -3505 | 52175 | 27060 | 11 | 27.3 | 27748 | -3895 | 4 | 13500 | 386.5% | 62.3% | 103135 | 27935 | 77.7% | -1.0% |
| 0 | 3700 | 0 | -1,813 | 475 | 20563 | 4763 | 7 | 57.1 | 6784 | -2182 | 2 | 9000 | 228.5% | 62.3% | 29988 | 12950 | 33.9% | -1.0% |
| 0 | 3075 | 0 | -2800 | 0 | 513 | 4700 | 7 | 42.9 | 1871 | -1277 | 3 | 9600 | 5.3% | 62.3% | -47913 | 51213 | -50.8% | -1.0% |
| 0 | 1269 | -2256 | -1544 | -1075 | -4815 | 5539 | 8 | 25.0 | 3243 | -1883 | 3 | 9600 | -50.2% | 62.3% | -30722 | 37297 | -32.5% | -1.0% |
| 0 | 0 | 0 | 0 | -588 | -5888 | 6213 | 5 | 20.0 | 3248 | -2106 | 2 | 9300 | -63.3% | 62.3% | -25313 | 27975 | -27.7% | -1.0% |
| -5963 | 0 | -1950 | -619 | -2194 | -26288 | 26288 | 12 | 0.0 | 23100 | -2191 | 12 | 7200 | -365.1% | 62.3% | -34688 | 37256 | -49.0% | -1.0% |
| 1388 | -50 | 2445 | 438 | -838 | 13318 | 2625 | 139 | 40.3 | 766 | -357 | 7 | 6750 | 197.3% | 59.4% | 39285 | 8225 | 232.8% | 150.3% |
| -638 | 1688 | 1738 | -1150 | 200 | 5200 | 5500 | 138 | 43.5 | 779 | -533 | 7 | 3600 | 144.4% | 59.4% | -10475 | 23550 | -158.7% | 150.3% |
| -3570 | 80 | -940 | 1735 | 1255 | 7335 | 8325 | 81 | 39.5 | 1246 | -664 | 7 | 9999 | 73.4% | 59.4% | 29910 | 8325 | 119.7% | 150.3% |
| -200 | 1375 | -1950 | 2188 | 3313 | -713 | 14525 | 125 | 36.8 | 1023 | -605 | 10 | 9000 | -7.9% | 59.4% | 31550 | 14525 | 191.2% | 150.3% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | Net $Profit/Loss Per Year (6) | | | | | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 2005 | 2006 | 2007 | 2008 | 2009 | | | | | | | |
| | Auto Core Duo | 603 | | Mini Nat Gas | 8/07 | n/a | n/a | -825 | 6145 | -1328 | -2788 | 413 | -3638 | 3150 | -225 | 1388 | -1005 |
| 31 | RC Trend | 598 | * | S&P | 8/07 | n/a | n/a | 20850 | -19850 | 31100 | 2175 | 21700 | -1325 | 7525 | -7750 | -75 | -2850 |
| | RC Trend | 598 | * | Mini S&P | 8/07 | n/a | n/a | 4925 | -10813 | 3650 | 375 | 3150 | -263 | 1513 | -1625 | -13 | -650 |
| 32 | Zenith* 1000 | 233 | | S&P | 10/95 | -19875 | 48875 | 32525 | -4125 | 44100 | 9525 | -11125 | 0 | 11325 | -5625 | -400 | 9900 |
| 33 | Trader's Profit Motive | 93 | | S&P | 9/89 | 14325 | 27450 | 6725 | -151175 | 52850 | -40050 | 0 | 0 | 46675 | 0 | 0 | 26425 |
| 34 | DCB Lean Hogs | 542 | | Live Hogs | 12/05 | 0 | 1255 | 245 | -780 | 2025 | 355 | -580 | 190 | 0 | 0 | 0 | 370 |
| 35 | Propero | 640 | * | Mini Russell | 4/08 | n/a | n/a | n/a | 3035 | 2235 | 720 | 2105 | -1045 | 2310 | -365 | 275 | 190 |
| | Propero | 640 | * | Mini Midcap | 4/08 | n/a | n/a | n/a | 3625 | 4015 | 1440 | 2855 | -1275 | 2120 | -705 | 155 | 560 |
| 36 | SPMD 500 | 413 | * | S&P | 4/05 | -6000 | 1825 | 9075 | -4925 | 24775 | -6925 | 10450 | 6250 | 4325 | 4325 | 1975 | -2600 |
| 37 | Vantage NQ | 683 | * | Mini Nasdaq | 6/10 | n/a | n/a | n/a | n/a | 2195 | n/a | n/a | n/a | n/a | -15 | 295 | 405 |
| 38 | Auto NRangeR | 633 | | Mini S&P | 4/08 | n/a | n/a | n/a | -9925 | 8450 | 1063 | -263 | 1625 | 88 | 1413 | 900 | 1513 |
| | Auto NRangeR | 633 | | S&P | 4/08 | n/a | n/a | n/a | -53175 | 36175 | 5475 | -1450 | 3150 | 225 | 7225 | 4275 | 7225 |
| 39 | Keystone | 538 | * | Mini Russell | 4/06 | n/a | 13495 | 7430 | -13075 | 4120 | 690 | 860 | 4960 | 4675 | -3005 | 225 | -1150 |
| | Keystone | 538 | * | S&P | 4/06 | n/a | 26175 | 27300 | 4025 | 12150 | 20625 | -2575 | -825 | 6225 | -16225 | -2275 | -4550 |
| | Keystone | 538 | * | Mini S&P | 4/06 | n/a | 4213 | 7100 | 288 | 550 | 4763 | -550 | -488 | 1450 | -3350 | -1125 | -738 |
| 40 | Vantage MR | 681 | * | Mini Russell | 6/10 | n/a | n/a | n/a | n/a | 1650 | n/a | n/a | n/a | n/a | 760 | -660 | 80 |
| 41 | Amos' Root | 307 | | Euro C | 5/00 | 8400 | -6738 | 11388 | 21550 | 16888 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Amos' Root | 307 | | Jap Yen | 5/00 | 2463 | 6088 | -2263 | 1988 | -8063 | -3625 | 0 | 0 | 6225 | 0 | (4,988) | -4788 |
| 42 | R-Mesa 5 | 411 | * | S&P | 3/02 | -10650 | -27625 | 20300 | 3950 | 20325 | 925 | 5950 | 4425 | 7000 | -1175 | 3450 | -2550 |
| 43 | 1-2-3-4 System | 198 | | Euro C | 12/98 | 5261 | 2461 | 2912 | 29537 | 18612 | 2375 | -4738 | 0 | 13275 | 0 | 0 | 2513 |
| | 1-2-3-4 System | 198 | | $ Index | 12/93 | 1810 | 900 | -1170 | 870 | -200 | 1220 | -3390 | 0 | 5930 | 0 | 0 | 1600 |
| | 1-2-3-4 System | 198 | | S Franc | 12/93 | -1088 | -9114 | -4952 | -1602 | -3813 | -175 | -6613 | 0 | 8513 | 0 | -6125 | -2875 |
| | 1-2-3-4 System | 198 | | Jap Yen | 12/93 | -76 | -9777 | 7764 | 16675 | 1674 | 13438 | 0 | -1588 | -2838 | 0 | 0 | -3113 |
| | 1-2-3-4 System | 198 | | B Pound | 12/93 | -3468 | -3926 | -12021 | 17100 | -34608 | -13719 | -1281 | 0 | 10019 | 0 | -4100 | -2213 |
| 44 | RC Proof+ | 631 | * | S&P | 4/08 | n/a | n/a | n/a | 13650 | 12900 | 7850 | 11850 | -2700 | 3475 | -5325 | -975 | -5800 |
| | RC Proof+ | 631 | * | Mini S&P | 4/08 | n/a | n/a | n/a | 2363 | 1275 | 1900 | 1738 | -588 | 563 | -1075 | -175 | -1288 |
| 45 | CTS Crash Control | 511 | | S&P | 10/05 | -25975 | 21725 | -4300 | 55225 | 43775 | 0 | 17325 | 0 | 0 | 0 | 4250 | 0 |
| | CTS Crash Control | 511 | | SP Midcap | 10/05 | 19875 | 24500 | -38375 | 51950 | 9010 | 0 | 20950 | 0 | -4850 | -4625 | -1350 | 0 |
| | CTS Crash Control | 511 | | Russell 2K | 10/05 | 8200 | 43425 | -49975 | 53180 | 5665 | 0 | 2480 | 0 | -1925 | 0 | -745 | 0 |
| | CTS Crash Control | 511 | | Nasdaq | 10/05 | 4000 | -7755 | -6925 | 14560 | 4725 | 0 | -3850 | 0 | -6150 | 0 | -3200 | 0 |
| 46 | Trend Harmony | 515 | | Sugar | 12/05 | 0 | 5778 | 447 | -3066 | 1776 | 0 | 2548 | -769 | 0 | 0 | 0 | 0 |
| | Trend Harmony | 515 | | Euro C | 12/05 | -3225 | 2125 | 813 | 11163 | -6150 | 0 | -3075 | 0 | 0 | 0 | 0 | 0 |
| | Trend Harmony | 515 | | Nat Gas | 12/05 | -9245 | 10415 | -4185 | 6870 | 4910 | 0 | 23360 | 0 | -6150 | -3075 | 0 | 0 |
| | Trend Harmony | 515 | | Jap Yen | 12/05 | -3088 | -19988 | 8013 | 8050 | 3275 | 0 | 3988 | 0 | 0 | -3075 | 0 | 0 |
| | Trend Harmony | 515 | | Copper | 12/05 | 0 | 10687 | 37725 | 9062 | 28200 | 0 | 0 | 0 | 0 | 0 | 7888 | 0 |
| | Trend Harmony | 515 | | Cotton | 12/05 | 80 | -1250 | -10285 | 1550 | -4095 | -860 | 0 | -3075 | 0 | 0 | -160 | 0 |
| | Trend Harmony | 515 | | T Note | 12/05 | 0 | 47 | -2307 | -8225 | 2547 | 0 | 0 | 0 | -3466 | 0 | 0 | 0 |
| 47 | Cross Bow | 331 | | S Franc | 10/99 | -201 | 4050 | -5338 | 1076 | -4639 | -313 | 1025 | -2125 | -2575 | 0 | -138 | 575 |
| 48 | Ultimate Trading Dev. II | 324 | | Euro C | 8/00 | -8676 | 6263 | 14750 | 25501 | 9288 | -14788 | 0 | 0 | 17938 | 0 | 0 | 2513 |
| | Ultimate Trading Dev. II | 324 | | B Pound | 8/00 | -2469 | 3207 | -4719 | 12675 | 5038 | 6669 | 0 | -4194 | 2975 | 0 | 0 | 738 |
| | Ultimate Trading Dev. II | 324 | | Euro $ | 8/00 | -1250 | 50 | -1575 | -6750 | 1675 | -525 | 0 | 0 | 1525 | 0 | 0 | 900 |
| | Ultimate Trading Dev. II | 324 | | S Franc | 8/00 | -2376 | -1212 | -988 | 5837 | 5537 | -7550 | 0 | 0 | 9700 | 0 | 0 | 675 |
| | Ultimate Trading Dev. II | 324 | | Bonds | 8/00 | -5750 | -1130 | 2830 | 6500 | -5100 | -2730 | 0 | 0 | 1500 | 0 | 0 | -3360 |
| | Ultimate Trading Dev. II | 324 | | Jap Yen | 8/00 | 10488 | -14227 | -276 | 9076 | -8350 | 2913 | 0 | 0 | -2375 | 0 | 0 | 0 |
| 49 | Big Blue 2 | 664 | * | S&P | 4/09 | n/a | n/a | n/a | n/a | 14575 | n/a | n/a | 5825 | 10325 | 2500 | -1500 | -7775 |
| 50 | Aberration | 207 | | Euro C | 12/98 | 224 | -6739 | -6127 | 21464 | 12276 | 0 | 0 | 0 | 4388 | 0 | 0 | 2513 |
| | Aberration | 207 | | B Pound | 12/93 | -5201 | 4382 | -9564 | 17363 | 7919 | 6669 | -2675 | 0 | 6400 | 0 | 0 | 738 |
| | Aberration | 207 | | S Franc | 12/93 | -1375 | -9439 | -4113 | 3625 | -975 | 0 | 0 | 0 | 4338 | 0 | 0 | 675 |
| | Aberration | 207 | | Crude | 12/93 | -4570 | -5410 | 21280 | 87650 | 750 | 5860 | -2900 | 0 | 0 | 10390 | -8200 | 0 |
| | Aberration | 207 | | Cotton | 12/93 | -6290 | -240 | -3270 | 5205 | -2135 | 0 | 0 | 0 | 0 | -3450 | 0 | 0 |
| | Aberration | 207 | | T Note | 12/93 | -8860 | 2440 | 1400 | 2470 | -2700 | 400 | 0 | 0 | -90 | 0 | -1830 | 0 |
| | Aberration | 207 | | Coffee | 12/93 | 8851 | -2532 | -8851 | -3657 | -12413 | 0 | -3563 | 0 | 0 | -3206 | 0 | 0 |
| 51 | CTT | 657 | * | Mini S&P | 1/09 | n/a | n/a | n/a | n/a | 4213 | 2388 | -888 | -488 | 438 | 175 | 2575 | -1625 |
| 52 | RUMI | 618 | | Mini Midcap | 2/08 | n/a | n/a | n/a | -18925 | 16260 | -1650 | 755 | -1530 | 1130 | 970 | 4145 | 535 |
| | RUMI | 618 | | Mini Russell | 2/08 | n/a | n/a | n/a | -14345 | 8175 | -1305 | -310 | -1715 | 335 | 1105 | 2430 | 600 |
| 53 | STC S&P DayTrade | 258 | * | S&P | 4/97 | -7025 | -7150 | 5475 | 66025 | 13650 | 950 | 16575 | -8600 | 5075 | 100 | 2175 | 1675 |
| 54 | DynamicTrendTrading | 467 | | Nat Gas | 4/04 | 4220 | -12510 | -1550 | 11290 | 28570 | 15050 | 0 | 10290 | 0 | -1980 | 0 | 12150 |
| | DynamicTrendTrading | 467 | | Crude | 4/04 | -5010 | 10320 | 6700 | -7340 | 7860 | -1600 | 0 | 0 | -390 | 8310 | 0 | 0 |
| | DynamicTrendTrading | 467 | | Jap Yen | 4/04 | 2688 | -7038 | -1925 | -837 | -1588 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | DynamicTrendTrading | 467 | | Lumber | 4/04 | -4609 | 6446 | 1914 | 16863 | -165 | 4411 | 0 | -506 | -2244 | -264 | -869 | -803 |
| | DynamicTrendTrading | 467 | | Euro C | 4/04 | 13100 | -5151 | 8725 | 17188 | -5337 | 0 | -2000 | 0 | 4863 | -3525 | 0 | -1075 |
| | DynamicTrendTrading | 467 | | Bonds | 4/04 | -3300 | -340 | 1140 | 8510 | 210 | 0 | 0 | 0 | 0 | -380 | 0 | 0 |
| | DynamicTrendTrading | 467 | | Cotton | 4/04 | -3240 | -1545 | -1135 | -3995 | -3370 | 390 | -870 | 2995 | 0 | -3280 | -1315 | -1075 |
| | DynamicTrendTrading | 467 | | Coffee | 4/04 | -4218 | 1069 | -6076 | 6545 | -7744 | 0 | 0 | 0 | 0 | 19 | 0 | 0 |
| 55 | Auto ExtremeR | 601 | | Mini Nat Gas | 8/07 | n/a | n/a | -1400 | -1105 | 4150 | 1400 | -100 | 238 | -325 | 500 | 838 | 0 |
| | Auto ExtremeR | 601 | | Mini Russell | 8/07 | n/a | n/a | -3015 | -1085 | 1625 | 1545 | -1075 | 240 | 1345 | 250 | 0 | 540 |
| | Auto ExtremeR | 601 | | Mini Nasdaq | 8/07 | n/a | n/a | -1970 | 6965 | 155 | -115 | -310 | -855 | 825 | -1810 | -330 | 1595 |
| 56 | Mechwarrior | 480 | | S&P | 12/04 | 16225 | 39000 | 2100 | 132225 | 17025 | 6250 | -7450 | 6475 | 9300 | 10350 | -5575 | -4275 |
| 57 | CatsCan IV Const | 564 | | $ Index | 11/06 | n/a | 2030 | 3590 | 7700 | 8560 | -1230 | 0 | 6500 | 0 | 0 | 0 | 1600 |
| | CatsCan IV Const | 564 | | Euro C | 11/06 | n/a | 2513 | 15625 | 6264 | 11850 | 8775 | -625 | -5150 | 9575 | -8888 | -2325 | 1400 |
| | CatsCan IV Const | 564 | | T Note | 11/06 | n/a | -3000 | 9060 | 10160 | -6180 | -5070 | 0 | 1660 | 4470 | 0 | -1340 | -5280 |
| | CatsCan IV Const | 564 | | Nat Gas | 11/06 | n/a | 17560 | -23790 | 64320 | -14110 | 7230 | 5370 | -610 | -5890 | -11750 | -4740 | 9040 |
| | CatsCan IV Const | 564 | | Euro $ | 11/06 | n/a | -1075 | -4700 | 1200 | 175 | -625 | -625 | 50 | 1000 | -775 | 0 | 625 |

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min.Req Cap.Since Release (20) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -835 | 1138 | 2398 | -2410 | -3065 | -5480 | 6218 | 115 | 31.3 | 550 | -320 | 17 | 3750 | -146.1% | 59.4% | 928 | 7088 | 9.9% | 150.3% |
| 4325 | 8425 | -950 | -700 | -4825 | 25675 | 11350 | 108 | 58.3 | 1338 | -1301 | 6 | 42188 | 60.9% | 58.6% | 27275 | 38575 | 25.9% | 19.6% |
| 800 | 1613 | -375 | -475 | -1050 | 3000 | 2850 | 109 | 41.3 | 336 | -190 | 10 | 6750 | 44.4% | 58.6% | -3288 | 12188 | -19.5% | 19.6% |
| 16325 | 3675 | 13025 | 2875 | -1425 | 48075 | 11125 | 23 | 60.9 | 6379 | -4590 | 2 | 84375 | 57.0% | 57.0% | 160825 | 46275 | 13.1% | 13.1% |
| 0 | 0 | 19800 | 0 | -4975 | 47875 | 40050 | 5 | 60.0 | 30967 | -22513 | 1 | 84375 | 56.7% | 56.7% | 58400 | 248800 | 3.3% | 3.3% |
| 0 | 755 | -35 | 645 | 45 | 1745 | 890 | 13 | 76.9 | 267 | -308 | 2 | 3150 | 55.4% | 55.4% | 2790 | 2475 | 20.8% | 20.8% |
| 65 | -30 | -370 | 235 | 0 | 4090 | 2485 | 60 | 355.0 | 355 | 0 | 4 | 6000 | 68.2% | 54.0% | 5270 | 3465 | 47.9% | 40.8% |
| 45 | 550 | -520 | -5 | 0 | 5220 | 1780 | 60 | 56.7 | 403 | -327 | 5 | 11250 | 46.4% | 54.0% | 7640 | 3535 | 37.0% | 40.8% |
| 10025 | 1375 | -2225 | -4750 | 375 | 22600 | 10950 | 173 | 51.4 | 1374 | -1184 | 4 | 42188 | 53.6% | 53.6% | 25125 | 29825 | 12.1% | 12.1% |
| 750 | -30 | -60 | 850 | 402 | 2597 | 925 | 94 | 48.9 | 171 | -110 | 4 | 5250 | 49.5% | 49.5% | 2598 | 925 | 49.5% | 49.5% |
| -88 | 1738 | 138 | 325 | 513 | 8963 | 1225 | 27 | 85.2 | 516 | -728 | 2 | 13500 | 66.4% | 48.7% | -963 | 12888 | -3.9% | -8.6% |
| -625 | 8425 | 725 | 1525 | 2500 | 38675 | 6100 | 26 | 84.6 | 2411 | -3586 | 2 | 84375 | 45.8% | 48.7% | -14500 | 68600 | -9.4% | -8.6% |
| 1325 | 3125 | -1675 | -1550 | -1670 | 6810 | 5040 | 182 | 52.7 | 481 | -457 | 11 | 6000 | 113.5% | 43.4% | 10300 | 21860 | 43.8% | 44.3% |
| -525 | 6825 | 3150 | 2625 | 3150 | 15625 | 27375 | 193 | 54.9 | 1440 | -1573 | 10 | 42188 | 37.0% | 43.4% | 72800 | 41150 | 44.1% | 44.3% |
| 13 | 1275 | 88 | 75 | -13 | 1400 | 6300 | 189 | 52.4 | 296 | -310 | 10 | 6750 | 20.7% | 43.4% | 12138 | 9875 | 45.9% | 44.3% |
| 230 | -210 | 1170 | 280 | 940 | 2590 | 1080 | 75 | 48.0 | 289 | -200 | 6 | 6000 | 43.2% | 43.2% | 2590 | 1080 | 43.2% | 43.2% |
| 0 | 0 | 0 | 16,888 | 0 | 16888 | 0 | 1 | 100.0 | 16888 | 0 | 0 | 10500 | 160.8% | 42.5% | 75663 | 8013 | 72.7% | 36.2% |
| 0 | 0 | 0 | -888 | -538 | -8600 | 11200 | 8 | 25.0 | 5119 | -3140 | 3 | 9000 | -95.6% | 42.5% | -5650 | 17413 | -6.3% | 36.2% |
| 725 | -250 | -1775 | 3500 | -2450 | 17775 | 7525 | 146 | 41.8 | 1704 | -1015 | 6 | 42188 | 42.1% | 42.1% | 67300 | 44350 | 19.9% | 19.9% |
| 0 | 0 | 8225 | -2588 | 11375 | 30438 | 4738 | 7 | 71.4 | 7553 | -3652 | 1 | 10500 | 289.9% | 42.1% | 113263 | 14713 | 95.2% | 33.0% |
| 0 | 0 | -2520 | -1110 | 3250 | 4980 | 4900 | 10 | 40.0 | 2654 | -1658 | 4 | 3600 | 138.3% | 42.1% | 48300 | 12740 | 81.7% | 33.0% |
| 0 | 0 | 6000 | -2025 | 4450 | 1150 | 9188 | 13 | 30.8 | 4788 | -2003 | 4 | 9300 | 12.4% | 42.1% | 13788 | 28113 | 9.0% | 33.0% |
| 0 | 1350 | 788 | -6363 | -2775 | -1100 | 14538 | 14 | 42.9 | 3536 | -2794 | 3 | 9000 | -12.2% | 42.1% | 81175 | 28275 | 54.9% | 33.0% |
| -5700 | -2763 | -1025 | -588 | 2075 | -19294 | 21369 | 15 | 13.3 | 6047 | -2411 | 9 | 6000 | -321.6% | 42.1% | -48550 | 50625 | -49.3% | 33.0% |
| -150 | -700 | 3875 | 3725 | 1500 | 16625 | 18875 | 101 | 56.4 | 1056 | -988 | 5 | 42188 | 39.4% | 39.0% | 28050 | 30050 | 36.3% | 36.1% |
| 38 | 13 | 150 | 488 | 675 | 2438 | 3825 | 106 | 37.7 | 304 | -147 | 8 | 6750 | 36.1% | 39.0% | 4313 | 5863 | 34.8% | 36.1% |
| 15725 | 11675 | 8675 | 0 | 0 | 57650 | 3175 | 7 | 85.7 | 10138 | -3165 | 1 | 84375 | 68.3% | 35.9% | 90450 | 47225 | 24.3% | 21.2% |
| 5075 | 2365 | 795 | 0 | 0 | 18360 | 12550 | 8 | 50.0 | 7728 | -3138 | 4 | 48000 | 38.3% | 35.9% | 66960 | 95350 | 31.6% | 21.2% |
| 4930 | 2325 | 35 | 0 | 0 | 7100 | 5155 | 8 | 62.5 | 2451 | -1718 | 3 | 45000 | 15.8% | 35.9% | 60495 | 83475 | 30.4% | 21.2% |
| 11675 | 5350 | 6725 | 0 | -11025 | -475 | 13200 | 7 | 42.9 | 7917 | -6067 | 3 | 52500 | -0.9% | 35.9% | -2420 | 65325 | -1.0% | 21.2% |
| 0 | 0 | 0 | 0 | 14967 | 16743 | 769 | 3 | 66.7 | 8756 | -779 | 1 | 5400 | 310.1% | 35.6% | 19902 | 6927 | 86.7% | 39.3% |
| 0 | 0 | 0 | 0 | 12875 | 9800 | 3075 | 4 | 50.0 | 7975 | -3075 | 1 | 10500 | 93.3% | 35.6% | 17600 | 10175 | 39.4% | 39.3% |
| 0 | -6150 | 0 | -3075 | 1125 | 6035 | 21525 | 9 | 22.2 | 13780 | -3070 | 7 | 13500 | 44.7% | 35.6% | 9890 | 32820 | 17.2% | 39.3% |
| 0 | 0 | 0 | 2363 | -400 | 2875 | 9225 | 6 | 33.3 | 6250 | -2402 | 3 | 9000 | 31.9% | 35.6% | -4138 | 23075 | -10.8% | 39.3% |
| -3075 | 0 | -3075 | 0 | 0 | 1738 | 9225 | 4 | 25.0 | 10963 | -3075 | 3 | 13500 | 12.9% | 35.6% | 85675 | 17375 | 149.3% | 39.3% |
| 0 | 0 | 0 | 0 | 1050 | -3045 | 4095 | 4 | 25.0 | 1050 | -1365 | 3 | 6000 | -50.8% | 35.6% | -12950 | 21135 | -50.8% | 39.3% |
| 0 | 0 | -2763 | -3075 | -2294 | -11597 | 11597 | 4 | 0.0 | 5925 | -2899 | 4 | 5400 | -214.8% | 35.6% | -10233 | 11597 | -44.6% | 39.3% |
| 2075 | 1750 | 750 | 0 | 2263 | 3288 | 4838 | 17 | 64.7 | 1157 | -1573 | 1 | 9300 | 35.4% | 35.4% | 2450 | 25150 | 2.5% | 2.5% |
| 0 | 0 | 8225 | -4600 | 5850 | 15138 | 14788 | 6 | 66.7 | 8631 | -9711 | 1 | 10500 | 144.2% | 32.5% | 69975 | 29663 | 26.8% | 26.8% |
| -1150 | 0 | 0 | 0 | 0 | 5038 | 4194 | 5 | 60.0 | 3460 | -2671 | 1 | 6000 | 84.0% | 32.5% | 33138 | 16344 | 57.1% | 26.8% |
| 0 | 0 | 350 | -575 | 0 | 1675 | 575 | 6 | 50.0 | 925 | -367 | 2 | 2250 | 74.4% | 32.5% | 1675 | 11225 | 7.7% | 26.8% |
| 0 | 0 | 6000 | -3288 | 1225 | 6763 | 7550 | 6 | 66.7 | 4400 | -5428 | 1 | 9300 | 72.7% | 32.5% | 11663 | 17500 | 13.1% | 26.8% |
| -510 | 0 | 0 | 0 | 0 | -5100 | 5100 | 4 | 25.0 | 1500 | -2200 | 2 | 9600 | -53.1% | 32.5% | 1050 | 17260 | 1.1% | 26.8% |
| 0 | 0 | 625 | -9513 | 0 | -8350 | 11263 | 5 | 60.0 | 1179 | -5944 | 1 | 9000 | -92.8% | 32.5% | 2213 | 21263 | 2.6% | 26.8% |
| 11550 | -1775 | -1350 | -3225 | -925 | 13650 | 11175 | 97 | 46.4 | 1563 | -1091 | 5 | 42188 | 32.4% | 32.4% | 13650 | 11175 | 32.4% | 32.4% |
| 0 | 0 | 8225 | -2850 | 6088 | 18363 | 2850 | 5 | 80.0 | 5303 | -2849 | 1 | 10500 | 174.9% | 32.3% | 68150 | 23575 | 57.3% | 26.3% |
| -413 | -2800 | 0 | 0 | 0 | 7919 | 3213 | 6 | 50.0 | 4602 | -1962 | 2 | 6000 | 132.0% | 32.3% | 13006 | 20650 | 13.2% | 26.3% |
| 0 | 0 | 6000 | -3275 | 0 | 7738 | 3275 | 4 | 75.0 | 3671 | -3275 | 1 | 9300 | 83.2% | 32.3% | 1163 | 25025 | 0.8% | 26.3% |
| 0 | -1130 | 0 | -3270 | 0 | 750 | 12600 | 6 | 33.3 | 8125 | -3869 | 3 | 13500 | 5.6% | 32.3% | 141570 | 30930 | 63.9% | 26.3% |
| -1500 | 0 | 3910 | 0 | -1785 | -2825 | 4950 | 4 | 25.0 | 3910 | -2245 | 2 | 6000 | -47.1% | 32.3% | 30000 | 18755 | 30.5% | 26.3% |
| 0 | 0 | 1620 | -2800 | 0 | -2700 | 3100 | 5 | 40.0 | 1010 | -1573 | 2 | 5400 | -50.0% | 32.3% | 8730 | 23680 | 9.8% | 26.3% |
| 0 | 0 | -4425 | 0 | 675 | -10519 | 11194 | 4 | 25.0 | 675 | -3731 | 3 | 7200 | -146.1% | 32.3% | -12638 | 83813 | -10.7% | 26.3% |
| 800 | -1525 | 1738 | 938 | -2488 | 2038 | 3038 | 197 | 61.4 | 219 | -322 | 6 | 6750 | 30.2% | 30.2% | 1725 | 3038 | 23.6% | 23.6% |
| 4925 | -990 | 1690 | 2055 | -370 | 11665 | 6000 | 53 | 41.5 | 1785 | -890 | 4 | 22500 | 51.8% | 28.9% | -3035 | 23165 | -6.7% | -19.6% |
| 3755 | -1215 | -1810 | 745 | -4310 | -1695 | 7995 | 51 | 33.3 | 1597 | -847 | 7 | 12000 | -14.1% | 28.9% | -10480 | 16765 | -43.7% | -19.6% |
| 3525 | -675 | -4225 | -1975 | -2775 | 11825 | 15200 | 115 | 46.1 | 1611 | -1187 | 9 | 42188 | 28.0% | 28.0% | 240288 | 43450 | 43.8% | 43.8% |
| -5690 | 30 | 0 | -1280 | 0 | 28570 | 7170 | 10 | 50.0 | 7550 | -1836 | 3 | 13500 | 211.6% | 27.1% | 21190 | 48700 | 26.5% | 11.2% |
| 0 | 1540 | 0 | 0 | -4540 | 3320 | 4540 | 10 | 40.0 | 2573 | -1162 | 4 | 13500 | 24.6% | 27.1% | 3400 | 20100 | 4.3% | 11.2% |
| -1075 | 875 | 1813 | -1163 | 0 | 450 | 1163 | 4 | 50.0 | 1344 | -1119 | 1 | 9000 | 5.0% | 27.1% | -10513 | 13525 | -19.7% | 11.2% |
| 0 | 385 | 0 | -275 | 0 | -165 | 4741 | 9 | 33.3 | 1617 | -835 | 5 | 3300 | -5.0% | 27.1% | 22693 | 8822 | 116.2% | 11.2% |
| 863 | -1075 | -1075 | -2313 | 3313 | -2025 | 8200 | 10 | 30.0 | 3013 | -1581 | 4 | 10500 | -19.3% | 27.1% | 33975 | 24263 | 54.7% | 11.2% |
| -1960 | 640 | 0 | 0 | -950 | -2650 | 2650 | 7 | 28.6 | 485 | -724 | 3 | 9600 | -27.6% | 27.1% | 460 | 9460 | 0.8% | 11.2% |
| -1700 | 0 | 2645 | 0 | 385 | -1825 | 7370 | 13 | 30.8 | 2178 | -1172 | 6 | 6000 | -30.4% | 27.1% | -13255 | 24810 | -37.3% | 11.2% |
| 0 | -2400 | 0 | -3600 | 0 | -5981 | 6000 | 6 | 16.7 | 19 | -1200 | 5 | 7200 | -83.1% | 27.1% | -9919 | 19763 | -23.3% | 11.2% |
| 0 | 1125 | 475 | 0 | 328 | 4478 | 700 | 14 | 85.7 | 451 | -466 | 1 | 3750 | 119.4% | 27.0% | 1973 | 6305 | 21.0% | 8.1% |
| 1230 | -465 | 1205 | -1165 | 410 | 4060 | 1710 | 16 | 50.0 | 1394 | -887 | 2 | 12000 | 33.8% | 27.0% | -2065 | 8795 | -6.9% | 8.1% |
| 25 | -290 | -915 | 460 | 270 | -1450 | 3340 | 34 | 38.2 | 665 | -480 | 5 | 10500 | -13.8% | 27.0% | 5420 | 3885 | 20.6% | 8.1% |
| 7050 | -6000 | 6775 | -3675 | 3400 | 22625 | 16475 | 118 | 59.3 | 2222 | -2766 | 6 | 84375 | 26.8% | 26.8% | 207550 | 35175 | 46.9% | 46.9% |
| 0 | 0 | -1480 | 0 | 4300 | 9690 | 3050 | 9 | 55.6 | 3012 | -1347 | 4 | 3600 | 269.2% | 25.9% | 26180 | 4170 | 223.8% | 82.2% |
| 0 | 0 | 225 | 0 | 13313 | 16300 | 11213 | 15 | 40.0 | 6613 | -2598 | 4 | 10500 | 155.2% | 25.9% | 49563 | 14263 | 145.2% | 82.2% |
| 0 | 380 | 3210 | -2190 | 2370 | -1790 | 6810 | 15 | 53.3 | 1535 | -2007 | 4 | 5400 | -33.1% | 25.9% | 12410 | 10910 | 70.7% | 82.2% |
| -3660 | -9310 | 1980 | 6470 | 680 | -5190 | 28860 | 27 | 37.0 | 3769 | -2519 | 9 | 13500 | -38.4% | 25.9% | 44660 | 35960 | 101.8% | 82.2% |
| -375 | -325 | 50 | -300 | 75 | -1225 | 1300 | 20 | 30.0 | 350 | -238 | 4 | 2250 | -54.4% | 25.9% | -4325 | 6250 | -59.1% | 82.2% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | 2005 | 2006 | 2007 | 2008 | 2009 | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | CatsCan IV Const | 564 | | Coffee | 11/06 | n/a | 2531 | -8643 | 188 | -9995 | 3825 | -1613 | -1031 | -1181 | 5531 | -3806 | -3094 |
| 58 | Trendfinder - Cougar | 675 | * | Mini Russell | 10/09 | n/a | n/a | n/a | n/a | 1350 | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| 59 | GEMS NG Mini | 605 | | Mini Nat Gas | 6/07 | n/a | n/a | -770 | -1645 | 2435 | 38 | 113 | -1625 | 0 | -100 | 1083 | 988 |
| 60 | Miracle Trading Mthd. | 31 | | Bonds | 6/86 | 2250 | -2600 | 14030 | 16590 | 15090 | -2460 | 5770 | 5930 | -5100 | 3870 | 2620 | 1510 |
| | Miracle Trading Mthd. | 31 | | Pork Bellies | 6/86 | -8796 | 6516 | 3604 | 8672 | 688 | -1952 | -48 | -3352 | 0 | -7108 | 1640 | 0 |
| | Miracle Trading Mthd. | 31 | | Soybeans | 6/86 | -4725 | 1345 | -8800 | -19155 | 7785 | -4870 | 2065 | -6135 | -4065 | -275 | 585 | 9050 |
| | Miracle Trading Mthd. | 31 | | S&P | 6/86 | 9025 | -17525 | 21400 | -106563 | 16475 | 12925 | 22975 | -22650 | -3550 | 2650 | 5350 | -14000 |
| 61 | CTB4 SW | 624 | | B Pound | 1/08 | n/a | n/a | n/a | -26581 | 3513 | -2150 | -1219 | 500 | 3950 | 3006 | 1431 | -4263 |
| 62 | Longrifle | 451 | | Mini S&P | 1/04 | -1763 | -1775 | -2925 | 6975 | 2350 | 1075 | 1538 | 263 | 2250 | 463 | -425 | -500 |
| 63 | Catscan III Const. | 422 | | Euro C | 5/03 | 2986 | 3999 | 11339 | 16651 | 17163 | 3863 | -4400 | -1100 | 10413 | 0 | -2250 | -2963 |
| | Catscan III Const. | 422 | | S Franc | 5/03 | 3624 | -476 | -5488 | 6536 | 2762 | 38 | -1225 | -2450 | 7375 | 0 | -3013 | -4163 |
| | Catscan III Const. | 422 | | T Note | 5/03 | 3790 | -5810 | 5370 | -950 | 1350 | 3850 | -1970 | 520 | 3820 | 0 | -2200 | -2300 |
| | Catscan III Const. | 422 | | Euro $ | 5/03 | -1775 | -2925 | -4125 | -1900 | 50 | -525 | -475 | -75 | 875 | -775 | 0 | 725 |
| | Catscan III Const. | 422 | | F Note | 5/03 | 425 | -2360 | 1450 | 3535 | -2050 | -20 | 0 | 0 | -255 | 0 | -530 | -690 |
| | Catscan III Const. | 422 | | $ Index | 5/03 | 5750 | -2910 | 2720 | 6590 | -5060 | -430 | -2660 | -2420 | 6130 | 0 | -870 | -2450 |
| | Catscan III Const. | 422 | | Jap Yen | 5/03 | 5451 | 1226 | 8526 | 15427 | -15152 | 10425 | -3738 | -1400 | -2063 | 0 | 425 | -1925 |
| 64 | R-Breaker | 187 | * | S&P | 7/93 | -20475 | -7100 | 42425 | 8350 | 9750 | -575 | 9275 | -6950 | 4250 | 1025 | 5925 | -4550 |
| 65 | Pegasus ES | 682 | * | Mini S&P | 6/10 | n/a | n/a | n/a | n/a | 1713 | n/a | n/a | n/a | n/a | 212 | 687 | -1412 |
| 66 | HiProb | 491 | | Mini S&P | 1/05 | -2413 | 2963 | 3663 | 9613 | 5175 | 3663 | -300 | 0 | -600 | -63 | 875 | 0 |
| | HiProb | 491 | | Mini Midcap | 1/05 | 2380 | 8360 | 1110 | 20145 | 5390 | 4890 | -2945 | 0 | -1075 | -5 | 815 | 0 |
| | HiProb | 491 | | Mini Russell | 1/05 | 3635 | 8485 | 8040 | 21325 | 2540 | 1525 | -3055 | 0 | -875 | 205 | 635 | 2455 |
| | HiProb | 491 | | Mini Nasdaq | 1/05 | -565 | 3260 | 1700 | 1685 | 1620 | 2215 | -1415 | -155 | -960 | -215 | 615 | 0 |
| 67 | The Mystery System | 196 | | S Franc | 11/93 | 887 | 538 | -4715 | -3837 | 6274 | -38 | -2813 | 0 | 6963 | 0 | 0 | 675 |
| | The Mystery System | 196 | | Jap Yen | 11/93 | 10750 | -11178 | -5951 | 10287 | 8476 | 4638 | 0 | 0 | -1350 | 0 | 0 | 2888 |
| | The Mystery System | 196 | | Coffee | 11/93 | 8307 | -14831 | -3132 | 17230 | -4651 | 2381 | -2138 | -2344 | -1969 | 8719 | -1069 | 6563 |
| | The Mystery System | 196 | | B Pound | 11/93 | -8762 | -2750 | -8008 | -383 | -3426 | -3813 | 600 | 569 | 8444 | 0 | -1850 | -588 |
| | The Mystery System | 196 | | Euro C | 12/98 | 10624 | -7663 | 2413 | 22739 | 3650 | -12563 | -1250 | 213 | 10350 | -5600 | 0 | -2588 |
| 68 | Delphi Universal | 509 | | Mini Midcap | 9/05 | 4545 | 3155 | 11380 | 13395 | 7270 | 3470 | -685 | -2700 | 590 | 1010 | 5080 | -1910 |
| 69 | Trendfinder - Lion 2 | 677 | * | Mini Russell | 10/09 | n/a | n/a | n/a | n/a | 435 | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| 70 | LPR HYL-6 | 662 | * | Mini S&P | 4/09 | n/a | n/a | n/a | n/a | 463 | n/a | n/a | 400 | -263 | 25 | 338 | 138 |
| 71 | LPR ML-88 | 671 | * | Mini S&P | 7/09 | n/a | n/a | n/a | n/a | 725 | n/a | n/a | n/a | n/a | n/a | 375 | 263 |
| 72 | Trendfinder - Bobcat 2 | 674 | * | Mini Russell | 10/09 | n/a | n/a | n/a | n/a | 655 | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| 73 | RC Super | 632 | * | Mini S&P | 4/08 | n/a | n/a | n/a | 5700 | 2175 | 388 | 1350 | 175 | 175 | -825 | -1013 | -1338 |
| | RC Super | 632 | * | S&P | 4/08 | n/a | n/a | n/a | 27150 | 9175 | 2600 | 6700 | -1625 | 650 | -4150 | -4850 | -6600 |
| 74 | GK-Currency Trader | 294 | | Euro C | 12/98 | -588 | -3738 | 9525 | 15163 | 10263 | 0 | 0 | 0 | 3000 | 0 | 0 | 2513 |
| | GK-Currency Trader | 294 | | $ Index | 7/98 | -530 | -4730 | 1720 | 4740 | 750 | 0 | -5530 | 0 | 3290 | 0 | 0 | 1600 |
| | GK-Currency Trader | 294 | | S Franc | 7/98 | 551 | -7613 | -4050 | 6312 | -4363 | -11775 | 0 | 3950 | 0 | 0 | 675 |
| | GK-Currency Trader | 294 | | Jap Yen | 7/98 | 11838 | -10400 | -8788 | 10751 | -1688 | 2588 | 0 | 0 | -5488 | 0 | 0 | -88 |
| 75 | Tzar | 426 | | S&P | 3/03 | -1250 | 63300 | 93475 | 43975 | 60050 | 23450 | -13475 | 19100 | -13850 | 16600 | 22550 | 19275 |
| | Tzar | 426 | | Russell 2K | 3/03 | 23675 | 11125 | 120000 | -97685 | 2435 | 1310 | 0 | -4225 | 0 | 4245 | 755 | 1595 |
| | Tzar | 426 | | D. Jones | 3/03 | 2510 | -11990 | 10940 | 30080 | -140 | -4800 | -1080 | 1300 | -4500 | 4210 | 4680 | 4370 |
| | Tzar | 426 | | Nasdaq | 3/03 | -8350 | 21625 | -32075 | 49200 | -17000 | -9800 | -7525 | -6700 | 0 | 3875 | 10450 | 0 |
| 76 | DCB Cotton | 546 | | Cotton | 12/05 | 0 | -770 | 1010 | -2425 | 675 | 0 | 0 | 0 | 0 | 1670 | 0 | -25 |
| 77 | EuroDollar Indicator | 221 | | Euro $ | 5/95 | -625 | 25 | -3225 | -150 | 2275 | 25 | -275 | 0 | 1325 | -1375 | 0 | 775 |
| 78 | Basis | 269 | | $ Index | 1/98 | -30 | -930 | -520 | -10 | 3340 | -2050 | -1170 | 0 | 8130 | 0 | 0 | 1610 |
| | Basis | 269 | | S Franc | 1/98 | 8013 | -1525 | -6013 | 888 | 2337 | 0 | -4163 | 0 | 8400 | 0 | 0 | 675 |
| | Basis | 269 | | B Pound | 1/98 | -281 | -1776 | -5619 | 19025 | 5568 | 0 | 0 | 0 | 10025 | 0 | 0 | 1213 |
| | Basis | 269 | | Heat Oil | 1/98 | 0 | 0 | -2285 | 54003 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Basis | 269 | | Bonds | 1/98 | -9440 | 8640 | -6530 | 530 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Basis | 269 | | T Note | 1/98 | -950 | -1100 | 2260 | -1070 | -210 | 0 | 0 | 730 | 3160 | 0 | 0 | -1660 |
| | Basis | 269 | | Cotton | 1/98 | -3700 | -1255 | -2515 | -8080 | -13225 | -290 | 0 | -2050 | 0 | -2925 | -1260 | -1850 |
| 79 | LPR HYL-23 | 672 | * | Mini S&P | 7/09 | n/a | n/a | n/a | n/a | 163 | n/a | n/a | n/a | n/a | n/a | 275 | 38 |
| 80 | Jen Jamer | 656 | * | Mini Midcap | 1/09 | n/a | n/a | n/a | 11770 | 1600 | 235 | 1470 | 50 | 955 | -895 | -105 | -930 |
| 81 | Odyssey EM | 680 | * | Mini Midcap | 6/10 | n/a | n/a | n/a | n/a | 1300 | n/a | n/a | n/a | n/a | -10 | 590 | 20 |
| 82 | Spectrum | 438 | * | SP Midcap | 8/03 | -6625 | 2500 | -23375 | 25375 | 5480 | -12850 | 18500 | 350 | 5350 | -1075 | -1050 | 0 |
| | Spectrum | 438 | * | Russell 2K | 8/03 | -3475 | -750 | -10850 | 5950 | 4010 | -470 | 1825 | 2110 | -80 | 380 | 1435 | 0 |
| | Spectrum | 438 | * | S&P | 8/03 | -1175 | 5500 | 8125 | 69975 | 4850 | -12900 | 10675 | -450 | 7775 | 600 | 1225 | 0 |
| | Spectrum | 438 | * | Nasdaq | 8/03 | -4550 | 400 | -1300 | 20175 | -11600 | -7400 | 0 | -750 | 400 | 1250 | 300 | 0 |
| 83 | Mechwarrior-ES | 485 | | Mini S&P | 12/04 | 813 | 5138 | -2713 | 25088 | 2150 | 150 | -1413 | 1325 | 1525 | 525 | -1263 | -825 |
| 84 | Market Mapping | 203 | | Bonds | 1/94 | -1070 | -1270 | -11390 | -8730 | 970 | -390 | 6300 | -2100 | 2140 | 560 | 1060 | 3580 |
| 235 | Market Mapping | 203 | | S&P | 1/94 | -7700 | -6800 | -11400 | 22825 | 675 | -6175 | -1700 | 10875 | 6400 | -1975 | 4550 | -875 |
| 85 | Parabolic Stop | 65 | | Coffee | 1/87 | 4463 | -3600 | -8681 | 22858 | 23195 | -919 | 1388 | 656 | 0 | 14925 | 488 | 11419 |
| | Parabolic Stop | 65 | | Jap Yen | 1/87 | -875 | -11214 | -4940 | 18714 | 5526 | 10175 | -9700 | 750 | -4925 | 975 | 1725 | 4013 |
| | Parabolic Stop | 65 | | Live Hogs | 1/87 | -64 | -1056 | -5868 | 8888 | 2896 | -800 | -8 | -2308 | 480 | 604 | 784 | 3160 |
| | Parabolic Stop | 65 | | Euro C | 1/87 | -13376 | -12189 | 10388 | 28789 | 9314 | 1575 | 7888 | 513 | 10538 | -750 | -7663 | -11400 |
| | Parabolic Stop | 65 | | $ Index | 1/87 | -6820 | -3550 | -1330 | 4890 | 2770 | 40 | 2290 | -720 | 3010 | -1870 | -120 | -2560 |
| | Parabolic Stop | 65 | | Bonds | 1/87 | 5670 | -12510 | 7390 | -3280 | -7620 | 3310 | -7970 | 0 | -1460 | 3200 | 6740 | -1970 |
| | Parabolic Stop | 65 | | Euro $ | 1/87 | -1825 | -1975 | -2325 | 2550 | 2125 | 300 | -425 | 0 | 1225 | -825 | 0 | 500 |
| | Parabolic Stop | 65 | | Cotton | 1/87 | 635 | -4515 | 8120 | 7070 | -7760 | 1430 | -1380 | 1290 | 1945 | -210 | 560 | -3005 |
| | Parabolic Stop | 65 | | Copper | 1/87 | -19289 | 8313 | 3999 | 10474 | -31788 | -6288 | 5400 | -1025 | -11975 | -1400 | -2650 | -6388 |
| | Parabolic Stop | 65 | | Nat Gas | 1/87 | 41220 | -14050 | -28360 | 24040 | -14020 | -6470 | -5140 | 5810 | 4730 | -14070 | 640 | -820 |
| 86 | Millenium 2000 | 280 | | Coffee | 3/98 | -15188 | -10651 | -1594 | 10913 | -2251 | 2213 | -75 | 731 | -1669 | 9019 | -469 | 7875 |
| | Millenium 2000 | 280 | | Euro C | 12/98 | -8739 | -7937 | -6888 | 16838 | -5525 | 0 | -2075 | 0 | 338 | -2488 | -2075 | 0 |

16  Futures Truth™ • Issue #1-2010 • www.FuturesTruth.com

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -2269 | 0 | -94 | -3919 | 863 | -6788 | 15881 | 26 | 38.5 | 1787 | -1543 | 5 | 7200 | -94.3% | 25.9% | -15056 | 28013 | -64.3% | 82.2% |
| n/a | 445 | 190 | 715 | 185 | 1535 | 850 | 29 | 41.4 | 393 | -187 | 4 | 6000 | 25.6% | 25.6% | 1535 | 850 | 25.6% | 25.6% |
| 1638 | 513 | 660 | -1245 | -1155 | 905 | 3443 | 41 | 48.8 | 527 | -459 | 4 | 3750 | 24.1% | 24.1% | -1135 | 6773 | -11.0% | -11.0% |
| 0 | -3940 | 0 | 4060 | -670 | 11590 | 5200 | 12 | 50.0 | 4170 | -2238 | 2 | 9600 | 120.7% | 23.4% | 14430 | 52480 | 6.4% | -2.9% |
| 4288 | 2408 | 0 | 6524 | 1720 | 4120 | 12460 | 16 | 43.8 | 2523 | -1508 | 6 | 3600 | 114.4% | 23.4% | 51584 | 24932 | 61.2% | -2.9% |
| 900 | 3690 | 2825 | 4015 | -6735 | 1050 | 16370 | 19 | 73.7 | 1873 | -5039 | 3 | 9000 | 11.7% | 23.4% | -52660 | 85600 | -25.0% | -2.9% |
| -6875 | -5675 | 14175 | -5100 | 7925 | 8150 | 44750 | 29 | 34.5 | 10388 | -5042 | 5 | 84375 | 9.7% | 23.4% | -84900 | 199700 | -4.3% | -2.9% |
| -2938 | 1825 | 1825 | -281 | -288 | 1400 | 8525 | 117 | 77.8 | 394 | -1327 | 3 | 6000 | 23.3% | 23.3% | -23356 | 31669 | -186.9% | -186.9% |
| 1163 | -1825 | -88 | -663 | -113 | 3138 | 2863 | 65 | 36.9 | 481 | -205 | 11 | 13500 | 23.2% | 23.2% | 250 | 9188 | 0.3% | 0.3% |
| 0 | 0 | 8225 | -638 | 13325 | 24475 | 7888 | 15 | 40.0 | 6975 | -1931 | 4 | 10500 | 233.1% | 22.6% | 75875 | 24013 | 105.7% | 38.8% |
| 0 | 0 | 6000 | -400 | 2875 | 5038 | 7175 | 19 | 26.3 | 3768 | -985 | 7 | 9300 | 54.2% | 22.6% | 2488 | 19675 | 3.9% | 38.8% |
| -2270 | -540 | -110 | -2100 | 2530 | -770 | 9520 | 16 | 37.5 | 1985 | -1268 | 8 | 5400 | -14.3% | 22.6% | 18030 | 11130 | 48.9% | 38.8% |
| -450 | -550 | 50 | -300 | -50 | -1550 | 1550 | 21 | 23.8 | 395 | -220 | 6 | 2250 | -68.9% | 22.6% | -11925 | 12525 | -77.6% | 38.8% |
| -160 | -940 | 940 | -1135 | 370 | -2420 | 2835 | 20 | 15.0 | 542 | -238 | 10 | 3000 | -80.7% | 22.6% | -125 | 7640 | -0.6% | 38.8% |
| -1100 | 760 | -4030 | -570 | 3810 | -3830 | 8800 | 19 | 31.6 | 2117 | -1273 | 5 | 3600 | -106.4% | 22.6% | 19030 | 11450 | 77.4% | 38.8% |
| 0 | -3175 | -2288 | -7150 | -313 | -11200 | 22688 | 18 | 33.3 | 3261 | -2561 | 5 | 9000 | -124.4% | 22.6% | 10863 | 22688 | 17.7% | 38.8% |
| 7550 | 525 | -5025 | -3350 | 925 | 9025 | 10700 | 164 | 40.9 | 1464 | -920 | 8 | 42188 | 21.4% | 21.4% | 282675 | 44950 | 39.8% | 39.8% |
| -1225 | 2312 | 850 | 287 | -352 | 1360 | 2663 | 143 | 67.1 | 139 | -255 | 3 | 6750 | 20.1% | 20.1% | 1360 | 2663 | 20.1% | 20.1% |
| 1275 | 175 | 0 | 0 | 0 | 5025 | 1613 | 10 | 60.0 | 1217 | -569 | 2 | 13500 | 37.2% | 20.1% | 19000 | 4525 | 27.2% | 35.8% |
| 3440 | 0 | -805 | 0 | 0 | 4315 | 4025 | 9 | 55.6 | 1829 | -1211 | 2 | 22500 | 19.2% | 20.1% | 37385 | 4025 | 32.2% | 35.8% |
| 1975 | -275 | -1155 | 0 | 0 | 1435 | 3930 | 9 | 55.6 | 1359 | -1343 | 2 | 12000 | 12.0% | 20.1% | 44025 | 3930 | 71.0% | 35.8% |
| 975 | 0 | -50 | 0 | 0 | 1010 | 2745 | 10 | 40.0 | 951 | -466 | 5 | 10500 | 9.6% | 20.1% | 7700 | 2745 | 14.2% | 35.8% |
| 0 | 0 | 6000 | -3150 | 3325 | 10963 | 3150 | 7 | 57.1 | 4241 | -1994 | 2 | 9300 | 117.9% | 19.8% | 52863 | 17888 | 34.4% | 31.7% |
| 0 | 0 | 10338 | -8038 | -1700 | 6775 | 9738 | 8 | 62.5 | 3780 | -4042 | 2 | 9000 | 75.3% | 19.8% | 56538 | 54088 | 38.1% | 31.7% |
| -4706 | -4800 | -2419 | -1050 | 4031 | 1200 | 12975 | 21 | 33.3 | 3295 | -1559 | 7 | 7200 | 16.7% | 19.8% | 86963 | 35869 | 73.2% | 31.7% |
| -2725 | -4263 | 900 | 1125 | -563 | -2163 | 9425 | 21 | 38.1 | 1777 | -1260 | 3 | 6000 | -36.1% | 19.8% | -38450 | 51888 | -38.9% | 31.7% |
| 2625 | -1750 | -2975 | 2063 | 3000 | -8475 | 16125 | 22 | 36.4 | 3417 | -2561 | 3 | 10500 | -80.7% | 19.8% | 61950 | 26475 | 52.1% | 31.7% |
| -1325 | 2710 | -2880 | 705 | 0 | 4065 | 7410 | 81 | 39.5 | 1211 | -708 | 5 | 22500 | 18.1% | 18.1% | 39745 | 10995 | 39.3% | 39.3% |
| n/a | 485 | -210 | 160 | 590 | 1025 | 1245 | 33 | 39.4 | 397 | -207 | 4 | 6000 | 17.1% | 17.1% | 1025 | 1245 | 17.1% | 17.1% |
| -163 | 763 | -663 | -113 | 675 | 1138 | 775 | 51 | 68.6 | 130 | -213 | 3 | 6750 | 16.9% | 16.9% | 1138 | 775 | 16.9% | 16.9% |
| -50 | 38 | 0 | 100 | 338 | 1063 | 513 | 19 | 84.2 | 121 | -291 | 2 | 6750 | 15.7% | 15.7% | 1063 | 513 | 15.7% | 15.7% |
| n/a | 905 | -105 | -145 | 280 | 935 | 935 | 17 | 41.2 | 421 | -201 | 5 | 6000 | 15.6% | 15.6% | 935 | 935 | 15.6% | 15.6% |
| 13 | 800 | 438 | 675 | 800 | 1638 | 3738 | 99 | 47.5 | 344 | -280 | 8 | 6750 | 24.3% | 15.4% | 8675 | 3738 | 70.1% | 54.1% |
| 50 | 3850 | 2325 | 3350 | 3575 | 5875 | 20400 | 97 | 50.5 | 1650 | -1561 | 5 | 42188 | 13.9% | 15.4% | 39900 | 20400 | 51.6% | 54.1% |
| 0 | 0 | 8225 | -3475 | 2900 | 13163 | 3475 | 5 | 80.0 | 4160 | -3477 | 1 | 10500 | 125.4% | 14.8% | 75988 | 15775 | 63.9% | 21.2% |
| 0 | 0 | 3520 | -2130 | 480 | 1230 | 5530 | 6 | 66.7 | 2223 | -3837 | 1 | 3600 | 34.2% | 14.8% | 26110 | 11280 | 61.7% | 21.2% |
| 0 | 0 | 6000 | -3213 | -75 | -4438 | 11775 | 6 | 50.0 | 3542 | -5021 | 2 | 9300 | -47.7% | 14.8% | -3988 | 26888 | -3.6% | 21.2% |
| 0 | 0 | 10338 | -9038 | -3475 | -5163 | 12513 | 6 | 33.3 | 6463 | -4517 | 2 | 9000 | -57.4% | 14.8% | -20188 | 36988 | -19.1% | 21.2% |
| 12425 | -17550 | -4150 | 8325 | -19275 | 53425 | 39675 | 28 | 53.6 | 10922 | -8505 | 3 | 84375 | 63.3% | 14.7% | 267100 | 46325 | 45.2% | 34.6% |
| 2795 | 1665 | 685 | -945 | 0 | 7880 | 7060 | 18 | 55.6 | 2885 | -2627 | 2 | 45000 | 17.5% | 14.7% | 130400 | 126820 | 41.4% | 34.6% |
| 910 | -6050 | -4370 | 2840 | -5000 | -7490 | 15220 | 26 | 46.2 | 2800 | -2940 | 5 | 31200 | -24.0% | 14.7% | 24490 | 30680 | 11.2% | 34.6% |
| 200 | -5700 | -7200 | 0 | 0 | -22400 | 24025 | 19 | 31.6 | 7350 | -5119 | 3 | 52500 | -42.7% | 14.7% | 93750 | 47975 | 25.5% | 34.6% |
| 145 | 0 | -1140 | 25 | 190 | 865 | 1140 | 7 | 71.4 | 406 | -582 | 1 | 6000 | 14.4% | 14.4% | -1320 | 2725 | -5.2% | -5.2% |
| 0 | 0 | 175 | 0 | -350 | 300 | 1375 | 10 | 40.0 | 606 | -354 | 3 | 2250 | 13.3% | 13.3% | 4450 | 9675 | 13.2% | 13.2% |
| -1320 | 0 | -990 | -870 | 3490 | 6830 | 3640 | 13 | 46.2 | 2630 | -1282 | 2 | 3600 | 189.7% | 12.9% | 23990 | 11230 | 54.4% | 25.9% |
| 0 | 0 | 2225 | -1525 | 4950 | 10563 | 4175 | 9 | 44.4 | 4725 | -1662 | 2 | 9300 | 113.6% | 12.9% | 27713 | 16388 | 24.3% | 25.9% |
| -2694 | -713 | 1025 | -3288 | 0 | 5569 | 5669 | 7 | 57.1 | 3066 | -2226 | 2 | 6000 | 92.8% | 12.9% | 29919 | 17519 | 40.7% | 25.9% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 15000 | 0.0% | 12.9% | 96944 | 10487 | 52.8% | 25.9% |
| 0 | 0 | 0 | 0 | -1480 | -1480 | 1480 | 1 | 0.0 | 0 | -1480 | 1 | 9600 | -15.4% | 12.9% | 7250 | 16600 | 6.2% | 25.9% |
| -1800 | 0 | 3120 | -3760 | -1580 | -1790 | 5680 | 9 | 33.3 | 2337 | -1465 | 4 | 5400 | -33.1% | 12.9% | 6660 | 12470 | 10.1% | 25.9% |
| -4345 | 0 | 1645 | -2150 | 605 | -12620 | 14725 | 15 | 26.7 | 1734 | -1779 | 6 | 6000 | -210.3% | 12.9% | -18320 | 35210 | -24.9% | 25.9% |
| -200 | -25 | 0 | 75 | 700 | 863 | 350 | 21 | 71.4 | 101 | -109 | 3 | 6750 | 12.8% | 12.8% | 863 | 350 | 12.8% | 12.8% |
| -115 | 300 | 130 | 290 | 0 | 1385 | 2735 | 53 | 49.1 | 305 | -243 | 8 | 11250 | 12.3% | 12.3% | 13370 | 2735 | 109.7% | 109.7% |
| 650 | 560 | -440 | 0 | -70 | 1300 | 1540 | 33 | 63.6 | 260 | -346 | 3 | 11250 | 11.6% | 11.6% | 1230 | 1540 | 10.9% | 10.9% |
| 1860 | 5 | 25 | -135 | -675 | 10305 | 13200 | 31 | 48.4 | 2443 | -1647 | 5 | 24000 | 42.9% | 11.2% | 9080 | 63550 | 5.7% | 13.9% |
| 1410 | -35 | -1085 | -225 | -965 | 4300 | 2310 | 30 | 60.0 | 638 | -599 | 4 | 22500 | 19.1% | 11.2% | 3045 | 29675 | 2.1% | 13.9% |
| 2625 | -750 | -1125 | 300 | -2550 | 5425 | 14550 | 32 | 56.3 | 1981 | -2164 | 5 | 42188 | 12.9% | 11.2% | 88625 | 18400 | 31.9% | 13.9% |
| 2100 | -1050 | -1150 | -150 | -700 | -7150 | 10400 | 33 | 39.4 | 1192 | -1133 | 6 | 26250 | -27.2% | 11.2% | 4625 | 17550 | 2.7% | 13.9% |
| 1088 | -975 | 1463 | -438 | 275 | 1438 | 4525 | 121 | 60.3 | 414 | -599 | 5 | 13500 | 10.6% | 10.6% | 30163 | 9463 | 42.6% | 42.6% |
| 700 | -3520 | 610 | -3280 | -2920 | 2740 | 9730 | 63 | 65.1 | 684 | -1151 | 3 | 9600 | 28.5% | 10.1% | -34760 | 45070 | -22.2% | -1.4% |
| -3650 | -650 | 200 | -275 | 25 | 6750 | 11975 | 87 | 48.3 | 1364 | -1124 | 6 | 84375 | 8.0% | 10.1% | 13725 | 53525 | 1.0% | -1.4% |
| 3338 | 1369 | -4256 | 56 | 675 | 29138 | 5906 | 25 | 64.0 | 2732 | -1619 | 3 | 7200 | 404.7% | 9.8% | 197719 | 48000 | 117.3% | 21.1% |
| -2413 | 188 | 6213 | -2175 | 7413 | 12238 | 13875 | 23 | 52.2 | 2764 | -1905 | 3 | 9000 | 136.0% | 9.8% | 88013 | 34513 | 41.8% | 21.1% |
| -240 | -264 | 2984 | -892 | -1084 | 2416 | 3624 | 30 | 46.7 | 1088 | -802 | 5 | 3150 | 76.7% | 9.8% | -10408 | 26292 | -14.1% | 21.1% |
| 3988 | 925 | -2763 | 325 | 3063 | 6238 | 22638 | 25 | 32.0 | 4584 | -1790 | 9 | 10500 | 59.4% | 9.8% | 60100 | 42200 | 24.4% | 21.1% |
| 1370 | -30 | -1650 | -240 | 1910 | 1430 | 6190 | 26 | 34.6 | 1546 | -734 | 5 | 3600 | 39.7% | 9.8% | 6650 | 22660 | 7.9% | 21.1% |
| -2700 | 80 | -580 | -2100 | 5550 | 2100 | 11430 | 25 | 52.0 | 2336 | -2356 | 2 | 9600 | 21.9% | 9.8% | -33050 | 52490 | -14.7% | 21.1% |
| -525 | 0 | 100 | -550 | 150 | -50 | 1550 | 20 | 30.0 | 517 | -225 | 4 | 2250 | -2.2% | 9.8% | -16575 | 22500 | -31.5% | 21.1% |
| 725 | -1000 | -3925 | -1530 | 875 | -4225 | 10100 | 29 | 41.4 | 1249 | -1131 | 5 | 6000 | -70.4% | 9.8% | -6895 | 38305 | -4.9% | 21.1% |
| -975 | 50 | 2563 | -2250 | 11388 | -13550 | 25300 | 27 | 33.3 | 3889 | -2694 | 5 | 13500 | -100.4% | 9.8% | -12450 | 59350 | -3.9% | 21.1% |
| 1600 | -5960 | -2020 | -2390 | -3960 | -28050 | 30250 | 38 | 36.8 | 3410 | -3154 | 4 | 13500 | -207.8% | 9.8% | 114260 | 53160 | 36.1% | 21.1% |
| -356 | -4163 | -7519 | -900 | 394 | 5081 | 15263 | 23 | 39.1 | 2767 | -1414 | 5 | 7200 | 70.6% | 9.5% | -46613 | 66713 | -53.6% | 1.5% |
| 0 | 0 | 5275 | -4500 | 9463 | 3938 | 6300 | 7 | 42.9 | 5025 | -2790 | 2 | 10500 | 37.5% | 9.5% | 15088 | 42338 | 12.7% | 1.5% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | Net $Profit/Loss Per Year (6) | | | | | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 2005 | 2006 | 2007 | 2008 | 2009 | | | | | | | |
| | Millenium 2000 | 280 | | Cotton | 5/98 | -3235 | 255 | 6580 | 9345 | 450 | 2960 | 0 | 540 | 550 | 1515 | -280 | -4080 |
| | Millenium 2000 | 280 | | Jap Yen | 3/98 | 4712 | -11538 | 5838 | 17688 | -5576 | 9925 | 0 | 800 | -6450 | -2075 | 1100 | 1775 |
| | Millenium 2000 | 280 | | Unleaded | 3/98 | -5145 | 0 | 2113 | -5 | -2776 | 0 | 0 | 0 | 0 | 0 | 0 | -2776 |
| | Millenium 2000 | 280 | | Live Cattle | 3/98 | 1296 | -2152 | 1044 | -4284 | -4384 | 0 | 0 | 0 | -1524 | 0 | 1076 | 0 |
| 87 | SP \ U | 232 | | S&P | 9/95 | -18350 | -1775 | -3575 | 2150 | 4975 | -5400 | 5550 | 6450 | -5675 | -1000 | -2000 | 3625 |
| 88 | Delphi Universal II | 595 | | Mini Midcap | 6/07 | n/a | n/a | 11905 | 10220 | 50 | -960 | 230 | -995 | 1510 | -75 | 290 | 250 |
| 89 | AlfaMAXX | 432 | * | S&P | 5/03 | -12225 | 15400 | 45526 | 71975 | 5450 | 1400 | 5200 | 800 | 8725 | -5950 | -1925 | -6750 |
| 90 | Turtle Trading System | 249 | | Copper | 1/90 | 7575 | 15438 | 17037 | 44738 | 27588 | 0 | 0 | 10100 | 0 | 5275 | 0 | 13363 |
| | Turtle Trading System | 249 | | Jap Yen | 1/90 | -775 | -9526 | 2062 | 87 | 4313 | 8625 | 0 | 800 | 0 | 0 | -1225 | -1138 |
| | Turtle Trading System | 249 | | Crude | 1/90 | 2220 | -1310 | 19130 | 117300 | -4420 | -4190 | 0 | -3450 | -270 | 11400 | -5560 | 0 |
| | Turtle Trading System | 249 | | Bonds | 1/90 | 220 | 1980 | -3430 | 2900 | 1220 | 300 | -4720 | 0 | 6480 | -110 | 0 | 0 |
| | Turtle Trading System | 249 | | B Pound | 1/90 | -1869 | 1110 | -5965 | 14663 | -9513 | -7850 | -2700 | -375 | 6300 | 0 | -450 | -75 |
| | Turtle Trading System | 249 | | Coffee | 1/90 | 5270 | -2589 | -8382 | -5027 | -12713 | 0 | -1800 | -1481 | -1463 | 1275 | -2081 | -75 |
| 91 | Time | 496 | | Nikkei | 4/05 | 6075 | 1150 | -1500 | -5625 | 7050 | -175 | 0 | 2975 | 2750 | 0 | -1075 | 650 |
| | Time | 496 | | S&P | 4/05 | 14550 | 2900 | 2125 | -18575 | -775 | -3350 | -11050 | 8800 | 11700 | 0 | -2950 | 2450 |
| | Time | 496 | | Nasdaq | 4/05 | 13000 | 1450 | 6075 | -26400 | 1125 | 700 | -3225 | 7350 | 3525 | 0 | -7600 | 675 |
| 92 | Delphi Universal II Day | 594 | * | Mini Russell | 6/07 | n/a | n/a | -810 | 1345 | -1930 | 150 | 585 | -2035 | 410 | 295 | 190 | 1205 |
| 93 | RC Beginner | 643 | * | S&P | 6/08 | n/a | n/a | n/a | 88700 | 14550 | 4575 | 18250 | -4725 | -1275 | 3075 | -4175 | -5650 |
| | RC Beginner | 643 | * | Mini S&P | 6/08 | n/a | n/a | n/a | 18713 | 2288 | 288 | 3550 | -538 | -363 | 638 | -863 | -1200 |
| 94 | DCB Nasdaq Swing | 547 | | Nasdaq | 12/05 | 285 | -9270 | -3640 | 8600 | 3400 | 0 | 0 | 0 | -1625 | 2200 | 1500 | 1350 |
| 95 | PULSAR Volatility | 102b | | S&P | 1/89 | -16200 | 16175 | 41800 | 37625 | 7025 | -3425 | 6550 | -775 | 100 | -550 | 9200 | -6875 |
| | PULSAR Volatility | 102b | | Bonds | 1/89 | -8775 | -11675 | 7350 | 32250 | -4975 | 1125 | 8625 | -1925 | -6400 | 6325 | 1100 | -3200 |
| 96 | Serendipity | 297 | | Bonds | 1/99 | 3690 | 500 | -6670 | -550 | 1200 | 470 | -1220 | 290 | 2230 | -390 | 220 | 290 |
| 97 | Balance Point | 386 | * | S&P | 5/02 | -8025 | -24425 | -5300 | 63700 | 550 | 2150 | 12325 | 9800 | 7275 | -11675 | -10350 | -6450 |
| 98 | Grand Cayman System | 177 | | Sugar | 8/92 | 1625 | 4323 | -1870 | -3875 | 8849 | 437 | 0 | -1456 | 0 | 2554 | 0 | 0 |
| | Grand Cayman System | 177 | | Euro $ | 8/92 | -725 | -575 | -1775 | -2300 | 4300 | 1525 | 0 | 0 | 1525 | 0 | 0 | 900 |
| | Grand Cayman System | 177 | | B Pound | 8/92 | -7114 | -1456 | -3106 | 11657 | 2613 | 6669 | 0 | -3588 | 7713 | 0 | 0 | 738 |
| | Grand Cayman System | 177 | | Bonds | 8/92 | -2960 | 4720 | -4770 | -9310 | -2430 | -2360 | 0 | 0 | 4530 | 0 | 0 | -3360 |
| | Grand Cayman System | 177 | | Jap Yen | 8/92 | -4863 | -2576 | -1201 | 1687 | -3088 | -1438 | 0 | -1500 | -75 | 0 | 0 | -75 |
| | Grand Cayman System | 177 | | Live Cattle | 8/92 | 1888 | -3752 | -4328 | 8416 | -320 | 0 | 448 | 0 | 76 | -1612 | 216 | -1484 |
| | Grand Cayman System | 177 | | Cotton | 8/92 | -3480 | 2840 | -1510 | 11000 | -2515 | 2815 | 0 | -1420 | 0 | -1910 | 0 | 0 |
| 99 | CatsCan IV | 563 | | Euro C | 11/06 | n/a | 2513 | 8390 | 28438 | 12337 | 10550 | -625 | -2625 | 9575 | -3988 | -2325 | -3200 |
| | CatsCan IV | 563 | | $ Index | 11/06 | n/a | 2030 | 4210 | 7040 | 3540 | -1780 | 0 | -680 | 3390 | 0 | 0 | 1610 |
| | CatsCan IV | 563 | | T Note | 11/06 | n/a | -1710 | 9000 | 6500 | -1870 | -4370 | 0 | 1660 | 4470 | 1130 | -1110 | -4390 |
| | CatsCan IV | 563 | | Nat Gas | 11/06 | n/a | 17560 | -23790 | 64320 | -14110 | 7230 | 5370 | -610 | -5890 | -11750 | -4740 | 9040 |
| | CatsCan IV | 563 | | Euro $ | 11/06 | n/a | -1075 | -5125 | 1150 | -600 | -625 | -675 | 50 | 1000 | -325 | -625 | 75 |
| | CatsCan IV | 563 | | Coffee | 11/06 | n/a | 2531 | -8643 | 188 | -9995 | 3825 | -1613 | -1031 | -1181 | 5531 | -3806 | -3094 |
| 100 | Fujiko.N | 524 | * | Mini S&P | 12/05 | -1250 | -4325 | 675 | 5413 | 2125 | -525 | 4125 | 913 | 1550 | -2050 | -250 | -1100 |
| 101 | R-Levels | 186 | * | S&P | 7/93 | -5700 | -14100 | 4725 | -2750 | 2925 | -2425 | 425 | -3275 | 2525 | 2350 | -225 | 775 |
| 102 | CTA4 SW | 622 | | B Pound | 1/08 | n/a | n/a | n/a | -26600 | 8894 | 1900 | -5563 | 2088 | 6900 | 1431 | -1513 | -1638 |
| 103 | Magnet | 266 | | S&P | 11/97 | -150 | 26875 | 62875 | -23525 | 15300 | -3200 | -2975 | -9625 | 9175 | 1925 | 0 | 39400 |
| 104 | LPR Quantitative S2 | 637 | * | Mini S&P | 3/08 | n/a | n/a | n/a | 8650 | -460 | 1445 | 1520 | 445 | 410 | -430 | -475 | -590 |
| 105 | 24.Fujiko | 548 | * | Mini S&P | 3/06 | n/a | -1138 | -50 | 1213 | 1250 | -938 | 2513 | 475 | 1475 | -1675 | 675 | -275 |
| 106 | Dynamo | 265 | * | S&P | 6/97 | 10425 | -2575 | -1150 | 17425 | 3075 | -5300 | 9775 | -700 | 5750 | -2500 | 450 | -7100 |
| 107 | FT S&P DayTrade | 171 | * | S&P | 6/92 | -1825 | -23475 | 15675 | 33350 | -2850 | 2475 | -1300 | -3350 | -2400 | 4050 | 5100 | -600 |
| 108 | LPR Accentive | 653 | * | Mini S&P | 1/09 | n/a | n/a | n/a | n/a | 13 | 750 | -175 | -163 | 213 | 50 | -563 | -450 |
| 109 | RC Constant | 644 | * | S&P | 6/08 | n/a | n/a | n/a | 7600 | 9450 | -5125 | 11025 | 875 | 875 | -6300 | -1525 | -1675 |
| | RC Constant | 644 | * | Mini S&P | 6/08 | n/a | n/a | n/a | -750 | 913 | -1013 | 1113 | 313 | 100 | -1213 | -300 | -300 |
| 110 | DirecTrend | 400 | | Euro C | 9/02 | 4925 | -1063 | 1926 | 22125 | 12538 | 0 | 0 | 0 | 4388 | 0 | 0 | 2513 |
| | DirecTrend | 400 | | Euro $ | 9/02 | -800 | 100 | -2600 | 1725 | 2575 | 1575 | 0 | 0 | -250 | 0 | 0 | 900 |
| | DirecTrend | 400 | | $ Index | 9/02 | -1730 | -780 | 440 | 4780 | 3180 | -130 | -4140 | 0 | 3090 | 0 | 0 | 1600 |
| 110 | DirecTrend | 400 | | S Franc | 9/02 | -9064 | -3088 | -3176 | 11976 | -6788 | 0 | 0 | 0 | 4338 | 0 | -2488 | 0 |
| | DirecTrend | 400 | | Crude | 9/02 | -1220 | -810 | 18440 | 97060 | 1050 | 5850 | 400 | 0 | 0 | 2850 | -7890 | 0 |
| | DirecTrend | 400 | | Nat Gas | 9/02 | -10280 | 29550 | -11450 | 69430 | -280 | 15050 | 0 | 10290 | -7850 | 0 | 0 | 1760 |
| | DirecTrend | 400 | | T Note | 9/02 | -1780 | 290 | 3660 | 3000 | 2660 | 0 | 0 | 0 | 2260 | 0 | -500 | 0 |
| | DirecTrend | 400 | | F Note | 9/02 | -1115 | -670 | 480 | 1650 | -1495 | 655 | 0 | -770 | -120 | 0 | -115 | 0 |
| | DirecTrend | 400 | | Jap Yen | 9/02 | 4124 | -863 | -1701 | 14487 | -7774 | 1638 | 0 | -1163 | 0 | 0 | -4238 | -3225 |
| | DirecTrend | 400 | | Coffee | 9/02 | 15357 | 3224 | -3244 | -7368 | -12508 | 0 | -3563 | 0 | 0 | -675 | 0 | -5288 |
| 111 | Aberration Plus | 300 | | Euro C | 3/99 | 2762 | -6026 | -5113 | 25339 | 12538 | 0 | 0 | 0 | 4388 | 0 | 0 | 2513 |
| | Aberration Plus | 300 | | S Franc | 3/99 | -1187 | -9952 | -3976 | 3625 | 87 | 0 | 0 | 0 | 4338 | 0 | 0 | 675 |
| | Aberration Plus | 300 | | B Pound | 3/99 | -4164 | 3907 | -8126 | 17001 | 5538 | 0 | 0 | 0 | 6400 | 0 | 0 | 1938 |
| | Aberration Plus | 300 | | T Note | 3/99 | -8670 | 880 | 2350 | 2640 | -620 | 1460 | 0 | 0 | -100 | 0 | -1250 | 0 |
| | Aberration Plus | 300 | | Bonds | 3/99 | -5050 | 3100 | -2420 | -1820 | -1910 | 0 | 0 | 0 | 1560 | 0 | -2750 | 0 |
| | Aberration Plus | 300 | | Jap Yen | 3/99 | 4311 | -7163 | -13226 | 12713 | -4674 | 0 | 0 | 0 | -5000 | 0 | 0 | -6100 |
| | Aberration Plus | 300 | | Coffee | 3/99 | 11194 | -2720 | -7069 | -3863 | -10839 | 0 | -3563 | 0 | 0 | -2213 | 0 | 0 |
| 112 | CoatTails | 343 | | Coffee | 5/01 | 3525 | 0 | 0 | -56 | 5232 | 0 | -975 | 0 | 0 | 6206 | 0 | 0 |
| | CoatTails | 343 | | Soymeal | 5/01 | 1015 | 0 | 725 | -1570 | 4190 | 695 | 0 | 0 | 0 | 0 | 3495 | 0 |
| | CoatTails | 343 | | Nat Gas | 5/01 | -6525 | 0 | 0 | -4580 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | CoatTails | 343 | | Live Hogs | 5/01 | 0 | -2175 | 0 | -3550 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | CoatTails | 343 | | Cotton | 5/01 | 0 | 0 | -3530 | -2175 | -375 | -2250 | 0 | 0 | 0 | 1875 | 0 | 0 |
| | CoatTails | 343 | | Euro C | 5/01 | 838 | 738 | -1713 | -4425 | 8175 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | CoatTails | 343 | | Bonds | 5/01 | 4506 | 0 | -2200 | -4447 | 913 | 0 | 0 | 0 | 0 | 0 | -2263 | 0 |
| | CoatTails | 343 | | Silver | 5/01 | -2175 | -1975 | 0 | 227 | -5735 | -2250 | 0 | 0 | 0 | -885 | 0 | 0 |

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min.Req Cap.Since Release (20) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -515 | -3255 | 3015 | 0 | 1305 | 1755 | 8130 | 17 | 52.9 | 1491 | -1455 | 3 | 6000 | 29.3% | 9.5% | 30075 | 11515 | 42.1% | 1.5% |
| -1350 | -1138 | 5325 | -7263 | 538 | 1188 | 10175 | 18 | 38.9 | 3002 | -1803 | 4 | 9000 | 13.2% | 9.5% | -24413 | 66013 | -22.4% | 1.5% |
| 0 | 0 | 0 | 0 | 0 | -2776 | 2776 | 1 | 0.0 | 0 | -2776 | 1 | 15000 | -18.5% | 9.5% | 31840 | 26859 | 17.6% | 1.5% |
| -1912 | 0 | -1244 | -780 | 0 | -4384 | 4384 | 5 | 20.0 | 1076 | -1365 | 3 | 3000 | -146.1% | 9.5% | 2916 | 13212 | 8.0% | 1.5% |
| 625 | 1000 | 4975 | 500 | -1000 | 7650 | 12075 | 45 | 53.3 | 2552 | -2549 | 4 | 84375 | 9.1% | 9.1% | 119188 | 59125 | 9.6% | 9.6% |
| 275 | 2240 | -745 | -240 | 155 | 1935 | 2835 | 83 | 53.0 | 333 | -326 | 4 | 22500 | 8.6% | 8.6% | 22330 | 8335 | 36.1% | 36.1% |
| 4475 | 6450 | -825 | -5775 | -2300 | 3525 | 15275 | 136 | 40.4 | 1573 | -1023 | 9 | 42188 | 8.4% | 8.4% | 102226 | 44400 | 35.5% | 35.5% |
| -1638 | 0 | -225 | -2100 | -75 | 24700 | 4038 | 8 | 50.0 | 7672 | -1497 | 2 | 13500 | 183.0% | 7.6% | 99013 | 23700 | 35.9% | 28.8% |
| 0 | 1963 | 1813 | -4300 | -75 | 6463 | 4375 | 9 | 55.6 | 2815 | -1908 | 2 | 9000 | 71.8% | 7.6% | 69450 | 21788 | 37.8% | 28.8% |
| 0 | 340 | -270 | 0 | -1480 | -3480 | 9490 | 10 | 30.0 | 4753 | -2534 | 4 | 13500 | -25.8% | 7.6% | 146600 | 17570 | 53.2% | 28.8% |
| -1980 | -1390 | 460 | -2390 | 70 | -3280 | 5410 | 10 | 40.0 | 2273 | -2062 | 4 | 9600 | -34.2% | 7.6% | 22820 | 25080 | 11.6% | 28.8% |
| 0 | -1050 | -75 | 0 | 0 | -6275 | 10925 | 9 | 11.1 | 6300 | -1571 | 4 | 6000 | -104.6% | 7.6% | 21581 | 54169 | 17.6% | 28.8% |
| 0 | -2625 | -2494 | -1969 | -975 | -13688 | 15169 | 12 | 16.7 | 1378 | -1646 | 6 | 7200 | -190.1% | 7.6% | -14044 | 90694 | -9.6% | 28.8% |
| -950 | -1575 | 0 | 4825 | 725 | 8150 | 2950 | 10 | 50.0 | 2385 | -755 | 3 | 15000 | 54.3% | 7.5% | 7875 | 8775 | 10.7% | 1.6% |
| -3475 | -9000 | 0 | 3225 | 6600 | 2950 | 14400 | 11 | 45.5 | 6555 | -4980 | 3 | 84375 | 3.5% | 7.5% | 6825 | 32900 | 1.6% | 1.6% |
| 975 | -4350 | -2175 | 2650 | 1775 | 300 | 12475 | 11 | 63.6 | 2521 | -4330 | 2 | 52500 | 0.6% | 7.5% | -2975 | 29550 | -1.2% | 1.6% |
| 275 | -250 | -860 | -710 | 1190 | 445 | 2890 | 97 | 45.4 | 425 | -345 | 6 | 6000 | 7.4% | 7.4% | -205 | 9855 | -1.2% | -1.2% |
| -3275 | 7050 | -6925 | -1475 | -1975 | 3475 | 21450 | 71 | 45.1 | 1602 | -1227 | 8 | 42188 | 8.2% | 7.3% | 101275 | 21450 | 144.0% | 149.4% |
| -688 | 1400 | -1400 | -350 | -400 | 75 | 4313 | 70 | 44.3 | 335 | -265 | 8 | 6750 | 1.1% | 7.3% | 20600 | 4313 | 183.1% | 149.4% |
| -25 | 0 | 0 | 0 | 125 | 3525 | 1625 | 8 | 75.0 | 863 | -827 | 1 | 52500 | 6.7% | 6.7% | -500 | 18785 | -0.2% | -0.2% |
| 6850 | 2900 | -1150 | -1125 | 1125 | 12825 | 9800 | 88 | 45.5 | 1806 | -1240 | 5 | 84375 | 15.2% | 4.8% | 232763 | 38725 | 12.9% | 10.6% |
| -6075 | 3500 | -8250 | -4650 | 1475 | -8350 | 21425 | 39 | 33.3 | 2615 | -1627 | 7 | 9600 | -87.0% | 4.8% | -20100 | 79138 | -9.8% | 10.6% |
| 1960 | -1320 | -1400 | 1400 | -2100 | 430 | 3970 | 24 | 45.8 | 1679 | -1386 | 2 | 9600 | 4.5% | 4.5% | 2380 | 18910 | 2.2% | 2.2% |
| 7125 | 8975 | -10575 | -3450 | -3300 | 1850 | 32700 | 124 | 50.0 | 1404 | -1374 | 12 | 42188 | 4.4% | 4.4% | 87950 | 65775 | 26.6% | 26.6% |
| 6541 | 0 | 0 | 0 | 5589 | 13664 | 1579 | 6 | 83.3 | 3049 | -1572 | 1 | 5400 | 253.0% | 4.4% | 13418 | 8120 | 14.0% | 17.8% |
| 0 | 0 | 350 | 0 | 175 | 4475 | 0 | 5 | 100.0 | 895 | 0 | 0 | 2250 | 198.9% | 4.4% | 6200 | 8775 | 15.5% | 17.8% |
| 0 | -2219 | -5394 | -1306 | 1356 | 3969 | 8919 | 9 | 44.4 | 4119 | -2496 | 4 | 6000 | 66.2% | 4.4% | -33863 | 74919 | -31.8% | 17.8% |
| -110 | -1130 | 0 | 0 | -2580 | -5010 | 7180 | 7 | 14.3 | 4530 | -1591 | 5 | 9600 | -52.2% | 4.4% | 42710 | 25180 | 25.1% | 17.8% |
| 0 | 0 | 0 | 0 | -4400 | -7488 | 7488 | 6 | 16.7 | 1150 | -1729 | 4 | 9000 | -83.2% | 4.4% | 68575 | 42913 | 42.9% | 17.8% |
| 312 | -460 | 0 | 0 | 0 | -2504 | 3028 | 7 | 57.1 | 263 | -1184 | 1 | 3000 | -83.5% | 4.4% | -4640 | 22104 | -8.7% | 17.8% |
| -5910 | 0 | 3910 | 0 | -2795 | -5310 | 9240 | 9 | 33.3 | 2820 | -2292 | 4 | 6000 | -88.5% | 4.4% | 37845 | 19935 | 35.5% | 17.8% |
| 0 | 2100 | -5800 | -1963 | 10800 | 12500 | 15175 | 20 | 30.0 | 6161 | -1748 | 6 | 10500 | 119.0% | 4.2% | 62475 | 15175 | 178.5% | 86.7% |
| 0 | 0 | -1330 | 0 | 2740 | 3950 | 3040 | 11 | 54.5 | 1617 | -1148 | 3 | 3600 | 109.7% | 4.2% | 19560 | 4000 | 167.2% | 86.7% |
| 0 | -10 | 2480 | -2180 | 1640 | -680 | 5510 | 15 | 46.7 | 1703 | -1577 | 4 | 5400 | -12.6% | 4.2% | 13560 | 7270 | 77.3% | 86.7% |
| -3660 | -9310 | 1980 | 6470 | 680 | -5190 | 28860 | 27 | 37.0 | 3769 | -2519 | 9 | 13500 | -38.4% | 4.2% | 44660 | 35960 | 99.2% | 86.7% |
| -375 | -325 | 50 | -300 | 75 | -2000 | 2075 | 22 | 31.8 | 254 | -252 | 4 | 2250 | -88.9% | 4.2% | -5575 | 6725 | -76.2% | 86.7% |
| -2269 | 0 | -94 | -3919 | 863 | -6788 | 15881 | 26 | 38.5 | 1787 | -1543 | 5 | 7200 | -94.3% | 4.2% | -15056 | 28013 | -62.7% | 86.7% |
| -1175 | 88 | -213 | -238 | -850 | 275 | 6475 | 161 | 39.8 | 279 | -182 | 10 | 6750 | 4.1% | 4.1% | 1788 | 11013 | 6.2% | 6.2% |
| 8050 | -2800 | -2025 | -175 | -1600 | 1600 | 13625 | 86 | 41.9 | 1375 | -960 | 8 | 42188 | 3.8% | 3.8% | 117638 | 51175 | 16.6% | 16.6% |
| -1263 | 1425 | 1669 | -2088 | -3131 | 219 | 6706 | 94 | 39.4 | 1438 | -931 | 6 | 6000 | 3.6% | 3.6% | -20838 | 28481 | -166.7% | -166.7% |
| -9775 | -4050 | -9700 | 0 | -8550 | 2625 | 32075 | 16 | 25.0 | 13456 | -4267 | 7 | 84375 | 3.1% | 3.1% | 206550 | 61275 | 19.7% | 19.7% |
| 65 | -25 | -660 | -1005 | -500 | 200 | 4545 | 114 | 57.9 | 213 | -289 | 3 | 6750 | 3.0% | 3.0% | 7690 | 4545 | 59.4% | 59.4% |
| -1600 | 1313 | -863 | -363 | -575 | 163 | 4475 | 193 | 43.5 | 270 | -206 | 7 | 6750 | 2.4% | 2.4% | 700 | 10750 | 2.6% | 2.6% |
| 4500 | -1300 | -2600 | 625 | -625 | 975 | 10050 | 50 | 28.0 | 2330 | -879 | 10 | 42188 | 2.3% | 2.3% | 49875 | 43475 | 9.2% | 9.2% |
| 5625 | 1025 | -6475 | -5250 | 2025 | 925 | 18400 | 160 | 34.4 | 1735 | -901 | 15 | 42188 | 2.2% | 2.2% | 134025 | 59550 | 17.7% | 17.7% |
| -75 | 375 | -100 | 50 | 188 | 100 | 1963 | 116 | 67.2 | 130 | -264 | 3 | 6750 | 1.5% | 1.5% | 200 | 1953 | 2.7% | 2.7% |
| 2350 | 4025 | 575 | 200 | -3850 | 1450 | 11425 | 61 | 55.7 | 1000 | -1204 | 5 | 42188 | 3.4% | 1.4% | 13200 | 16375 | 18.8% | 15.3% |
| 475 | 763 | 113 | 38 | -850 | -763 | 2250 | 62 | 38.7 | 231 | -166 | 5 | 6750 | -11.3% | 1.4% | -688 | 3800 | -6.1% | 15.3% |
| 0 | 0 | 8225 | -2588 | 5875 | 18413 | 2588 | 5 | 80.0 | 5250 | -2587 | 1 | 10500 | 175.4% | 0.8% | 62388 | 11813 | 79.2% | 46.3% |
| 0 | 0 | 350 | 0 | 175 | 2750 | 250 | 5 | 80.0 | 750 | -250 | 1 | 2250 | 122.2% | 0.8% | -825 | 5450 | -4.9% | 46.3% |
| 0 | 0 | 3520 | -760 | 970 | 4150 | 4270 | 7 | 57.1 | 2295 | -1673 | 2 | 3600 | 115.3% | 0.8% | 20070 | 7250 | 74.3% | 46.3% |
| 0 | 0 | 3575 | -2213 | 925 | 4138 | 2488 | 5 | 60.0 | 2946 | -2350 | 1 | 9300 | 44.5% | 0.8% | -3963 | 17238 | -5.7% | 46.3% |
| 0 | 1260 | 0 | -1420 | 1320 | 2370 | 8050 | 7 | 71.4 | 2336 | -4648 | 1 | 13500 | 17.6% | 0.8% | 118840 | 19720 | 117.4% | 46.3% |
| -4950 | -6340 | 0 | -8240 | -2840 | -3120 | 28460 | 10 | 30.0 | 10800 | -5074 | 5 | 13500 | -23.1% | 0.8% | 93880 | 41450 | 92.7% | 46.3% |
| 0 | 160 | 1620 | -2880 | -2020 | -1360 | 4900 | 6 | 50.0 | 1347 | -1800 | 2 | 5400 | -25.2% | 0.8% | 180 | 8340 | 0.4% | 46.3% |
| 0 | -5 | -30 | -1110 | 0 | -1495 | 2150 | 7 | 14.3 | 655 | -359 | 6 | 3000 | -49.8% | 0.8% | -3490 | 4780 | -15.5% | 46.3% |
| 0 | 1588 | 663 | -6375 | -2863 | -13975 | 15613 | 8 | 37.5 | 1296 | -3573 | 5 | 9000 | -155.3% | 0.8% | -9488 | 20875 | -14.1% | 46.3% |
| 0 | 0 | -656 | -1913 | 825 | -11269 | 12094 | 6 | 16.7 | 825 | -2420 | 5 | 7200 | -156.5% | 0.8% | -9319 | 27131 | -17.3% | 46.3% |
| 0 | 0 | 8225 | -2588 | 5175 | 17713 | 2588 | 5 | 80.0 | 5075 | -2587 | 1 | 10500 | 168.7% | 0.3% | 63238 | 16738 | 54.3% | 0.4% |
| 0 | 0 | 6000 | -2213 | 0 | 8800 | 2213 | 4 | 75.0 | 3671 | -2213 | 1 | 9300 | 94.6% | 0.3% | -2325 | 23438 | -2.3% | 0.4% |
| 0 | -2800 | 0 | 0 | 0 | 5538 | 2800 | 3 | 66.7 | 4169 | -2807 | 1 | 6000 | 92.3% | 0.3% | 20650 | 16819 | 31.1% | 0.4% |
| 0 | 0 | 2060 | -2790 | 0 | -620 | 2790 | 5 | 40.0 | 1760 | -1380 | 2 | 5400 | -11.5% | 0.3% | -5480 | 22680 | -9.2% | 0.4% |
| 0 | -4650 | 0 | 0 | -2660 | -8500 | 10060 | 4 | 25.0 | 1560 | -3353 | 2 | 9600 | -88.5% | 0.3% | -19730 | 24080 | -18.5% | 0.4% |
| 0 | 0 | 9463 | -6375 | -4550 | -12563 | 12563 | 5 | 20.0 | 9463 | -5507 | 2 | 9000 | -139.6% | 0.3% | -4188 | 24825 | -4.2% | 0.4% |
| 0 | 0 | -4425 | 0 | 0 | -10200 | 10200 | 3 | 0.0 | 0 | -3400 | 3 | 7200 | -141.7% | 0.3% | -49519 | 49519 | -62.1% | 0.4% |
| 0 | 0 | 0 | 0 | 0 | 5231 | 975 | 2 | 50.0 | 6206 | -975 | 1 | 7200 | 72.7% | 0.2% | 2175 | 6525 | 3.4% | -5.0% |
| 0 | 0 | 0 | 0 | 0 | 4190 | 0 | 2 | 100.0 | 2095 | 0 | 0 | 6000 | 69.8% | 0.2% | 12490 | 2695 | 23.6% | -5.0% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 0 | 0 | 1 | 13000 | 0.0% | 0.2% | -15425 | 15455 | -12.8% | -5.0% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 0 | 0 | 1 | 3150 | 0.0% | 0.2% | -5725 | 5725 | -20.6% | -5.0% |
| 0 | 0 | 0 | 0 | 0 | -375 | 2250 | 2 | 50.0 | 1875 | -2250 | 1 | 6000 | -6.3% | 0.2% | -17000 | 18875 | -32.1% | -5.0% |
| 0 | 0 | 0 | 2313 | -3225 | -913 | 3225 | 2 | 50.0 | 2313 | -3226 | 1 | 10500 | -8.7% | 0.2% | 7650 | 7575 | 8.2% | -5.0% |
| 0 | 0 | 0 | 0 | 0 | -2263 | 2263 | 1 | 0.0 | 3175 | -2263 | 1 | 9600 | -23.6% | 0.2% | -5628 | 8972 | -6.6% | -5.0% |
| -2600 | 0 | 0 | 0 | 0 | -5735 | 5735 | 3 | 0.0 | 2402 | -1912 | 3 | 12000 | -47.8% | 0.2% | -8828 | 9658 | -8.3% | -5.0% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | Net $Profit/Loss Per Year (6) | | | | | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 2005 | 2006 | 2007 | 2008 | 2009 | | | | | | | |
| 113 | Axiom Index | 469 | | Mini S&P | 10/07 | n/a | n/a | 4925 | 2514 | 4413 | 1000 | -1175 | 88 | -1500 | 2150 | 1875 | 1100 |
| 114 | Anomaly 1 | 380 | | Live Hogs | 3/02 | 1250 | -6900 | -2175 | 6050 | 10715 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Anomaly 1 | 380 | | Nat Gas | 3/02 | 5260 | 8250 | -10300 | 14805 | 23900 | 0 | 0 | 0 | 0 | 23685 | 0 | 0 |
| | Anomaly 1 | 380 | | Soymeal | 3/02 | -975 | -2450 | -4700 | -2260 | 6155 | -2585 | 0 | 0 | -2255 | 0 | 2815 | 0 |
| | Anomaly 1 | 380 | | Euro C | 3/02 | 9563 | -12050 | -2688 | 41813 | -6750 | -4500 | -2250 | 0 | 0 | 0 | 0 | 0 |
| | Anomaly 1 | 380 | | Silver | 3/02 | -960 | 3240 | -5180 | 30645 | -9895 | 0 | 0 | 0 | 0 | 0 | 4755 | 0 |
| | Anomaly 1 | 380 | | Bonds | 3/02 | -2363 | 63 | -313 | -5719 | -11547 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Anomaly 1 | 380 | | Cotton | 3/02 | -9480 | -2175 | 975 | 385 | 4155 | 0 | 0 | -2250 | -2250 | -2250 | -2250 | 0 |
| | Anomaly 1 | 380 | | Coffee | 3/02 | 6375 | -8044 | -7069 | 10808 | -15750 | 0 | -2250 | -2250 | 0 | -2250 | -2250 | 0 |
| 115 | Night & Day Daytrading | 26 | * | S&P | 1/87 | -11625 | -5950 | 4950 | -2200 | 75 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 116 | Auto 2 Way | 599 | * | Mini S&P | 8/07 | n/a | n/a | -2200 | -2725 | 675 | -275 | -1650 | 1088 | -888 | -1700 | 1138 | -688 |
| | Auto 2 Way | 599 | * | Mini S&P | 8/07 | n/a | n/a | -1550 | -3175 | -3600 | -275 | -1650 | 1363 | -1100 | -988 | 75 | -588 |
| 117 | LPR Quantitative P2 | 646 | * | Mini S&P | 5/08 | n/a | n/a | n/a | 2513 | 425 | -750 | 263 | 150 | 13 | -475 | 0 | 0 |
| 118 | GK Grain Trader I | 489 | | Wheat | 11/04 | 1088 | -4713 | 8725 | 4350 | 14462 | 0 | 0 | 0 | 1238 | 0 | 0 | 0 |
| | GK Grain Trader I | 489 | | Rough Rice | 11/04 | -250 | -4675 | -3045 | 15625 | 675 | 0 | 0 | 0 | 0 | 0 | 675 | 0 |
| | GK Grain Trader I | 489 | | Corn | 11/04 | 613 | -2725 | 1463 | 15525 | -5563 | 0 | 0 | 0 | -2238 | -1875 | 0 | 0 |
| 119 | GK Universal Trader II | 551 | | Rough Rice | 3/06 | n/a | -4630 | -1535 | 0 | 405 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader II | 551 | | Unleaded | 3/06 | n/a | 0 | 10421 | 34933 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader II | 551 | | Cotton | 3/06 | n/a | 0 | 7180 | 8185 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader II | 551 | | Euro C | 3/06 | n/a | -6850 | 14388 | 12988 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader II | 551 | | Nikkei | 3/06 | n/a | 0 | 0 | 14900 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader II | 551 | | Bonds | 3/06 | n/a | -3606 | -10681 | 16928 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader II | 551 | | Live Hogs | 3/06 | n/a | -4015 | -3407 | 2350 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader II | 551 | | Gold | 3/06 | n/a | 0 | 10025 | 0 | -3020 | -16595 | 0 | 0 | 0 | 0 | 0 | 0 |
| 120 | Dollar Trader for Curr. | 236 | | Euro C | 1/99 | -4051 | -5414 | 14863 | 388 | -151 | 2863 | -838 | 2000 | 10750 | -2975 | -2988 | -1713 |
| | Dollar Trader for Curr. | 236 | | Jap Yen | 1/96 | 7562 | -4650 | 13850 | 21152 | -16215 | 3613 | -2988 | -2388 | -4913 | -2738 | -3413 | -388 |
| 121 | STAT Const | 345 | | Euro C | 1/01 | 2962 | -8851 | 1887 | 11063 | 14863 | 0 | 0 | 0 | 7038 | 0 | 0 | 2513 |
| | STAT Const | 345 | | S Franc | 5/01 | -8113 | -10539 | -6613 | 5237 | 2663 | 0 | 0 | 0 | 4338 | 0 | 0 | 675 |
| | STAT Const | 345 | | $ Index | 5/01 | -2060 | -4500 | -1060 | 3150 | 1140 | 0 | -6180 | 0 | 4300 | 0 | 0 | 1610 |
| | STAT Const | 345 | | T Note | 5/01 | -6320 | 3210 | 2970 | 710 | 1230 | 1300 | 0 | 0 | 720 | 0 | 0 | -650 |
| | STAT Const | 345 | | Jap Yen | 5/01 | 10613 | -14501 | -6639 | 13938 | -2238 | 1625 | 0 | 0 | -2538 | 0 | 0 | -3875 |
| | STAT Const | 345 | | Rough Rice | 5/01 | 6 | -5390 | -1236 | 2616 | 50 | 5524 | 0 | -1614 | 0 | -2016 | 0 | 1046 |
| | STAT Const | 345 | | Crude | 5/01 | -11520 | 90 | 21970 | 93290 | -21320 | 5850 | -5510 | -7500 | 0 | 12300 | -9390 | -3220 |
| 122 | PULSAR Imp. Pattern | 102a | | Bonds | 1/89 | -330 | -1210 | -3840 | -7320 | 6340 | -2080 | 3290 | 1680 | 1100 | 1440 | 1650 | -1120 |
| | PULSAR Imp. Pattern | 102a | | S&P | 1/89 | -10540 | -9210 | -130 | 1140 | -5340 | 4290 | -1630 | -1100 | 1420 | 80 | -3460 | -730 |
| 123 | Dynamic Breakout Sys | 240 | | Copper | 3/96 | 7662 | 23813 | 13138 | 29912 | 26214 | -1575 | 0 | 10088 | 0 | 5275 | 0 | 13363 |
| | Dynamic Breakout Sys | 240 | | Jap Yen | 3/96 | 10538 | -6714 | 2851 | 7600 | 2712 | 11763 | 0 | -3138 | -1575 | 0 | -1575 | -1050 |
| | Dynamic Breakout Sys | 240 | | S Franc | 3/96 | -3688 | -1325 | -8002 | -4676 | 863 | -3675 | -1575 | -1575 | 4163 | 0 | 0 | 675 |
| | Dynamic Breakout Sys | 240 | | Cotton | 3/96 | -470 | -690 | -4120 | -880 | -2245 | 490 | -1265 | 3625 | 0 | 665 | -3470 | -1575 |
| | Dynamic Breakout Sys | 240 | | Bonds | 3/96 | -2570 | 2300 | 4370 | -2590 | -2780 | 7030 | -8680 | 0 | 5960 | 0 | -3310 | 220 |
| | Dynamic Breakout Sys | 240 | | Crude | 3/96 | -8170 | 3030 | 11860 | 104300 | -20810 | -1580 | 0 | -3380 | 0 | 11390 | -7700 | -4730 |
| | Dynamic Breakout Sys | 240 | | Live Cattle | 3/96 | -1228 | 6808 | -528 | 10432 | -8104 | 0 | 444 | -920 | -1308 | -1496 | -360 | -1056 |
| 124 | Hong Kong imoney | 649 | * | Mini S&P | 10/08 | n/a | n/a | n/a | 5500 | 1175 | 675 | 3275 | -1288 | 738 | -1350 | -838 | -1175 |
| 125 | LPR Atrillion | 663 | * | Mini S&P | 4/09 | n/a | n/a | n/a | n/a | -438 | n/a | n/a | 388 | -650 | 150 | 850 | -300 |
| 126 | HI%Mid | 572 | | Mini Midcap | 5/06 | n/a | -2285 | -2870 | 345 | 450 | 2195 | -705 | 0 | 1415 | 565 | 1315 | -6255 |
| | HI%Mid | 572 | | Mini S&P | 5/06 | n/a | 1863 | -488 | -1063 | -238 | 1875 | -800 | 0 | -300 | 925 | 1375 | -3313 |
| | HI%Mid | 572 | | Mini Nasdaq | 5/06 | n/a | 300 | 4420 | -5040 | -725 | 840 | -1220 | 0 | 535 | -470 | 0 | -2105 |
| | HI%Mid | 572 | | Mini Russell | 5/06 | n/a | 4365 | 10590 | 12700 | -2435 | 1995 | -925 | 0 | 0 | 75 | 0 | -4565 |
| 127 | Countdown | 338 | | Live Hogs | 5/01 | 5465 | -3550 | -2175 | -2100 | 1185 | 0 | 0 | 0 | 0 | 0 | -2255 | 0 |
| | Countdown | 338 | | Silver | 5/01 | -2175 | 12200 | -4350 | -4350 | 3375 | 5625 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Countdown | 338 | | Soymeal | 5/01 | -2175 | -1715 | 2115 | 395 | 3690 | -2255 | 0 | 0 | 0 | 0 | 5945 | 0 |
| | Countdown | 338 | | Bonds | 5/01 | -806 | 1694 | 394 | 456 | 5644 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Countdown | 338 | | Nat Gas | 5/01 | -2175 | 0 | -2175 | 745 | -2255 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Countdown | 338 | | Cotton | 5/01 | -2175 | -2175 | -2770 | 1788 | -1015 | 0 | 0 | 0 | 0 | 1235 | -2250 | 0 |
| | Countdown | 338 | | Coffee | 5/01 | 2081 | 0 | -2175 | -3660 | -4500 | 0 | 0 | 0 | 0 | -2250 | 0 | 0 |
| | Countdown | 338 | | Euro C | 5/01 | 3950 | -4350 | -2738 | -4350 | -6750 | 0 | 0 | 0 | 0 | -2250 | 0 | 0 |
| 128 | Delta Threshold | 136 | * | S&P | 10/90 | -5625 | -6650 | -23000 | -8575 | -5250 | -1050 | 5475 | 2400 | -1800 | -800 | 3275 | -2375 |
| 129 | Trendfinder - Bobcat 1 | 673 | * | Mini Russell | 10/09 | n/a | n/a | n/a | n/a | 400 | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| 130 | RC Book 2 | 566 | * | S&P | 10/06 | n/a | -4425 | 10175 | 34725 | -4250 | 6400 | 1275 | -9425 | 14825 | -14650 | -4450 | -1025 |
| | RC Book 2 | 566 | * | Mini S&P | 10/06 | n/a | -963 | 2638 | 1938 | -3075 | 1175 | 163 | -1875 | 2550 | -2900 | -888 | -688 |
| 131 | Directional Movement | 82 | | Euro C | 1/87 | 662 | -3214 | 7937 | 17049 | 25926 | 6375 | -2625 | 1938 | 7525 | 0 | 0 | 2513 |
| | Directional Movement | 82 | | $ Index | 1/87 | -4170 | -2670 | 3820 | 9890 | 8720 | 2850 | -1620 | -300 | 5990 | 0 | 0 | 1610 |
| | Directional Movement | 82 | | Live Hogs | 1/87 | 2036 | 448 | -7368 | 196 | 4932 | 0 | -728 | -1264 | 3260 | 0 | 1972 | 0 |
| | Directional Movement | 82 | | Copper | 1/87 | -88 | -17701 | 34477 | 49338 | 1437 | -8125 | 0 | 5875 | -638 | 4713 | -6388 | 10000 |
| | Directional Movement | 82 | | Euro $ | 1/87 | -825 | -2450 | -3150 | 4400 | 2550 | 325 | -250 | 0 | 1350 | -300 | -500 | 700 |
| | Directional Movement | 82 | | Jap Yen | 1/87 | -4162 | -5414 | 1750 | -6800 | -5861 | 6263 | -4263 | -7575 | 4913 | -2350 | 0 | 488 |
| | Directional Movement | 82 | | Cotton | 1/87 | -4820 | -5305 | 3235 | 3780 | -7735 | 595 | 0 | 1270 | 65 | -1995 | 155 | -3785 |
| | Directional Movement | 82 | | Nat Gas | 1/87 | -10560 | -5770 | -62540 | 70860 | -38440 | 13530 | -5570 | 7100 | -7040 | -12120 | -10060 | -2980 |
| | Directional Movement | 82 | | Coffee | 1/87 | -13761 | 2418 | -9751 | -4465 | -16203 | -1838 | -94 | -3413 | -2194 | 8006 | -938 | -1256 |
| | Directional Movement | 82 | | Bonds | 1/87 | 1920 | -430 | 640 | -12190 | -24210 | -6890 | -11590 | -2470 | 6770 | 290 | -570 | 2240 |
| 132 | Weaver | 318 | | Sugar | 7/00 | 2229 | 9386 | -7505 | 2128 | 1860 | 1803 | -974 | -302 | 0 | 2554 | 0 | 0 |
| | Weaver | 318 | | Jap Yen | 7/00 | 2624 | -8501 | -7513 | -5062 | 7551 | 3963 | 0 | 0 | -200 | 0 | 0 | 2888 |
| | Weaver | 318 | | S Franc | 7/00 | 11199 | -8701 | 5175 | -213 | -3325 | 0 | -2063 | 0 | 8463 | -7638 | -5950 | 488 |

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 550 | 1538 | -1863 | -1125 | -2713 | -75 | 7038 | 66 | 51.5 | 611 | -651 | 5 | 13500 | -0.6% | -0.6% | 9139 | 7038 | 29.0% | 29.0% |
| 0 | 10715 | 0 | 0 | 0 | 10715 | 0 | 1 | 100.0 | 10715 | 0 | 0 | 3150 | 340.2% | -1.1% | 12796 | 15102 | 50.8% | 10.6% |
| 0 | 4725 | -2255 | -2255 | -2255 | 21645 | 6765 | 5 | 40.0 | 14205 | -2255 | 3 | 13500 | 160.3% | -1.1% | 38075 | 23840 | 35.3% | 10.6% |
| 0 | 0 | 5435 | 0 | -875 | 2535 | 4840 | 5 | 40.0 | 4125 | -1905 | 2 | 6000 | 42.3% | -1.1% | -2535 | 14305 | -5.3% | 10.6% |
| 0 | 0 | 0 | 0 | 4700 | -2050 | 6750 | 5 | 20.0 | 6950 | -2250 | 3 | 10500 | -19.5% | -1.1% | 56150 | 22525 | 66.8% | 10.6% |
| -2250 | -2250 | -2250 | -2250 | 0 | -4245 | 11250 | 6 | 16.7 | 7005 | -2254 | 5 | 12000 | -35.4% | -1.1% | 14390 | 13050 | 15.0% | 10.6% |
| -4525 | -2294 | 0 | 0 | 0 | -6819 | 6819 | 3 | 0.0 | 3519 | -2273 | 3 | 9600 | -71.0% | -1.1% | -21884 | 29678 | -28.5% | 10.6% |
| 0 | 0 | 0 | 0 | 0 | -9000 | 9000 | 4 | 0.0 | 15240 | -2250 | 4 | 6000 | -150.0% | -1.1% | -3895 | 13830 | -8.1% | 10.6% |
| -2250 | 0 | -2250 | 0 | 0 | -13500 | 13500 | 6 | 0.0 | 3450 | -2250 | 6 | 7200 | -187.5% | -1.1% | -35505 | 35505 | -61.6% | 10.6% |
| -1100 | -625 | -1225 | 3025 | -575 | -500 | 4150 | 24 | 45.8 | 902 | -801 | 3 | 42188 | -1.2% | -1.2% | -27000 | 46500 | -2.7% | -2.7% |
| 1638 | 1125 | 1875 | 113 | 138 | 1913 | 3425 | 103 | 37.9 | 514 | -284 | 7 | 6750 | 28.3% | -1.9% | -4113 | 10138 | -24.4% | -24.1% |
| 1075 | 25 | -438 | 0 | 213 | -2288 | 3688 | 109 | 37.6 | 348 | -243 | 7 | 13500 | -16.9% | -1.9% | -8113 | 10788 | -24.0% | -24.1% |
| 213 | 400 | 0 | -50 | 88 | -150 | 1138 | 48 | 56.3 | 181 | -240 | 2 | 6750 | -2.2% | -2.2% | 3025 | 4125 | 25.6% | 25.6% |
| 0 | 3600 | 0 | 0 | 0 | 4838 | 0 | 2 | 100.0 | 2419 | 0 | 0 | 9600 | 50.4% | -2.3% | 23912 | 4888 | 46.7% | 44.1% |
| 0 | 0 | 0 | 0 | -345 | 330 | 345 | 2 | 50.0 | 675 | -345 | 1 | 3750 | 8.8% | -2.3% | 6650 | 9305 | 33.3% | 44.1% |
| 0 | -1450 | 0 | 0 | 0 | -5563 | 5563 | 3 | 0.0 | 7063 | -1854 | 3 | 3600 | -154.5% | -2.3% | 9313 | 5563 | 48.5% | 44.1% |
| 0 | 405 | 0 | 0 | 0 | 405 | 0 | 1 | 100.0 | 405 | 0 | 0 | 3750 | 10.8% | -3.6% | -5760 | 8480 | -39.2% | 33.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 34508 | 0 | 1 | 15000 | 0.0% | -3.6% | 45353 | 0 | 77.2% | 33.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 8965 | 0 | 1 | 6000 | 0.0% | -3.6% | 15365 | 9625 | 65.4% | 33.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 12988 | 0 | 1 | 10500 | 0.0% | -3.6% | 20525 | 6850 | 49.9% | 33.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 4225 | 0 | 1 | 15000 | 0.0% | -3.6% | 14900 | 750 | 25.4% | 33.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 11409 | 0 | 1 | 9600 | 0.0% | -3.6% | 2640 | 14288 | 7.0% | 33.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 705 | 0 | 1 | 3150 | 0.0% | -3.6% | -5072 | 12017 | -41.1% | 33.2% |
| 0 | 0 | 13575 | 0 | 0 | -3020 | 16595 | 2 | 50.0 | 13575 | -16595 | 1 | 9999 | -30.2% | -3.6% | 7005 | 16870 | 17.9% | 33.2% |
| 0 | 2150 | -775 | -2600 | 8650 | 14525 | 8900 | 16 | 50.0 | 3800 | -1984 | 4 | 10500 | 138.3% | -4.0% | 70663 | 20650 | 59.8% | 54.4% |
| 0 | 2488 | 2675 | -6838 | -425 | -15313 | 18925 | 17 | 29.4 | 3470 | -2721 | 6 | 9000 | -170.1% | -4.0% | 80363 | 18925 | 62.7% | 54.4% |
| 0 | 0 | 8225 | -2913 | 5875 | 20738 | 2913 | 5 | 80.0 | 5913 | -2914 | 1 | 10500 | 197.5% | -4.6% | 52975 | 17850 | 54.5% | 22.0% |
| 0 | 0 | 6000 | -3275 | 2188 | 9925 | 3275 | 5 | 80.0 | 3300 | -3275 | 1 | 9300 | 106.7% | -4.6% | -16038 | 35650 | -19.5% | 22.0% |
| 0 | 0 | 3510 | -2100 | 1180 | 2320 | 6180 | 6 | 66.7 | 2650 | -4147 | 1 | 3600 | 64.4% | -4.6% | 17710 | 12490 | 55.7% | 22.0% |
| 0 | 0 | 3570 | -3710 | -2600 | -1370 | 6310 | 6 | 50.0 | 1863 | -2320 | 2 | 5400 | -25.4% | -4.6% | 3320 | 11210 | 7.0% | 22.0% |
| 0 | 0 | 10338 | -7788 | -3625 | -5863 | 11413 | 8 | 37.5 | 4188 | -3685 | 3 | 9000 | -65.1% | -4.6% | -12425 | 27088 | -15.6% | 22.0% |
| -2076 | 0 | 0 | -814 | -2910 | -2860 | 8384 | 8 | 25.0 | 3285 | -1572 | 4 | 3750 | -76.3% | -4.6% | -10654 | 15410 | -32.2% | 22.0% |
| -1710 | -6520 | 0 | -5620 | -4100 | -25420 | 33040 | 12 | 25.0 | 6640 | -5038 | 7 | 13500 | -188.3% | -4.6% | 76940 | 36660 | 64.5% | 22.0% |
| -2980 | 1870 | -1100 | -890 | -550 | 2310 | 4890 | 41 | 56.1 | 667 | -724 | 4 | 9600 | 24.1% | -4.7% | -39010 | 44830 | -19.0% | -2.5% |
| -380 | -600 | -3450 | 760 | -1880 | -6680 | 12920 | 77 | 50.6 | 503 | -691 | 6 | 84375 | -7.9% | -4.7% | -10650 | 29260 | -0.6% | -2.5% |
| -3875 | -2175 | 4963 | 0 | -1913 | 24150 | 6050 | 10 | 50.0 | 6855 | -2025 | 3 | 13500 | 178.9% | -7.6% | 85150 | 30400 | 44.8% | 28.2% |
| 0 | -63 | 4250 | -5900 | -1575 | 1138 | 10625 | 13 | 38.5 | 3610 | -2118 | 5 | 9000 | 12.6% | -7.6% | 66863 | 19713 | 52.8% | 28.2% |
| 0 | 0 | 6000 | -3150 | -688 | 175 | 8400 | 12 | 33.3 | 3406 | -1679 | 6 | 9300 | 1.9% | -7.6% | 4738 | 26938 | 3.6% | 28.2% |
| -3070 | -285 | 2640 | 0 | 1245 | -1000 | 8400 | 15 | 33.3 | 2136 | -1166 | 6 | 6000 | -16.7% | -7.6% | -8685 | 25160 | -10.3% | 28.2% |
| 0 | -3200 | -1080 | -3720 | -1910 | -8690 | 15720 | 15 | 26.7 | 4215 | -2326 | 4 | 9600 | -90.5% | -7.6% | -17100 | 34730 | -12.6% | 28.2% |
| -3270 | 2950 | -5220 | -1570 | -1170 | -14280 | 21120 | 18 | 16.7 | 4917 | -1938 | 7 | 13500 | -105.8% | -7.6% | 109440 | 29730 | 57.6% | 28.2% |
| 788 | -516 | -1588 | -172 | -144 | -6328 | 6772 | 13 | 15.4 | 616 | -688 | 6 | 3000 | -210.9% | -7.6% | 13432 | 15448 | 31.8% | 28.2% |
| -563 | 1400 | -450 | -338 | -600 | -513 | 5000 | 100 | 48.0 | 235 | -227 | 9 | 6750 | -7.6% | -7.6% | 6075 | 5000 | 67.5% | 67.5% |
| -200 | 300 | -600 | -375 | -113 | -550 | 1925 | 76 | 60.5 | 127 | -213 | 4 | 6750 | -8.1% | -8.1% | -550 | 1925 | -8.1% | -8.1% |
| 0 | 1765 | -200 | 0 | 0 | 95 | 6255 | 9 | 66.7 | 1252 | -2476 | 1 | 22500 | 0.4% | -8.3% | -4360 | 15010 | -5.1% | 8.9% |
| -1100 | 0 | 113 | 0 | 0 | -1225 | 4413 | 8 | 50.0 | 1072 | -1378 | 2 | 13500 | -9.1% | -8.3% | 75 | 8225 | 0.1% | 8.9% |
| 830 | 655 | -35 | 0 | 0 | -970 | 3260 | 8 | 50.0 | 715 | -958 | 2 | 10500 | -9.2% | -8.3% | -1045 | 7550 | -2.6% | 8.9% |
| 0 | 1455 | -775 | 0 | 0 | -2740 | 5415 | 6 | 50.0 | 1175 | -2088 | 1 | 12000 | -22.8% | -8.3% | 25220 | 5415 | 54.8% | 8.9% |
| 0 | -135 | 0 | 3575 | 0 | 1185 | 2390 | 3 | 33.3 | 3575 | -1193 | 2 | 3150 | 37.6% | -9.2% | -2820 | 10215 | -10.1% | -4.0% |
| -2250 | 0 | 0 | 0 | 0 | 3375 | 2250 | 2 | 50.0 | 5625 | -2250 | 1 | 12000 | 28.1% | -9.2% | 3385 | 8700 | 3.2% | -4.0% |
| 0 | 0 | 0 | 0 | -2255 | 1435 | 2255 | 3 | 33.3 | 5945 | -2251 | 1 | 6000 | 23.9% | -9.2% | 7175 | 6065 | 13.5% | -4.0% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 5644 | 0 | 1 | 9600 | 0.0% | -9.2% | 4169 | 6856 | 4.9% | -4.0% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0.0 | 745 | 0 | 1 | 13500 | 0.0% | -9.2% | -11740 | 12385 | -9.8% | -4.0% |
| 0 | 0 | 0 | 0 | 0 | -1015 | 2250 | 2 | 50.0 | 1235 | -2250 | 1 | 6000 | -16.9% | -9.2% | -8522 | 9295 | -16.1% | -4.0% |
| 0 | -2250 | 0 | 0 | 0 | -4500 | 4500 | 2 | 0.0 | 690 | -2250 | 2 | 7200 | -62.5% | -9.2% | -14779 | 14779 | -23.2% | -4.0% |
| 0 | -4500 | 0 | 0 | 0 | -6750 | 6750 | 3 | 0.0 | 1900 | -2250 | 3 | 10500 | -64.3% | -9.2% | -1000 | 18188 | -1.1% | -4.0% |
| -900 | -800 | -1450 | -2325 | -3775 | -4125 | 13500 | 114 | 28.1 | 1395 | -596 | 10 | 42188 | -9.8% | -9.8% | -152900 | 171863 | -18.5% | -18.5% |
| n/a | 1105 | -455 | -250 | -990 | -590 | 2315 | 30 | 33.3 | 448 | -253 | 4 | 6000 | -9.8% | -9.8% | -590 | 2315 | -9.8% | -9.8% |
| 4050 | 7500 | -6250 | -5100 | 4300 | -2550 | 23150 | 146 | 57.5 | 1078 | -1500 | 8 | 42188 | -6.0% | -10.0% | 40525 | 23150 | 28.1% | 25.0% |
| 25 | 1300 | -1125 | -888 | 800 | -2350 | 6263 | 145 | 60.0 | 189 | -324 | 7 | 6750 | -34.8% | -10.0% | 1338 | 6263 | 5.8% | 25.0% |
| 0 | 0 | 8225 | -2588 | 11375 | 32738 | 3650 | 9 | 66.7 | 6819 | -2735 | 1 | 10500 | 311.8% | -10.1% | 74388 | 22125 | 30.3% | 7.5% |
| 0 | 930 | -540 | -1970 | 3230 | 10180 | 3310 | 13 | 53.8 | 2336 | -1025 | 3 | 3600 | 282.8% | -10.1% | 62930 | 31080 | 74.7% | 7.5% |
| 1440 | -1336 | 3340 | -1276 | -1192 | 4216 | 2468 | 18 | 38.9 | 1600 | -635 | 4 | 3150 | 133.8% | -10.1% | -24616 | 37728 | -33.5% | 7.5% |
| -1738 | -9513 | 4438 | 0 | 8088 | 6713 | 11250 | 17 | 35.3 | 6094 | -2715 | 4 | 13500 | 49.7% | -10.1% | 52513 | 56025 | 16.7% | 7.5% |
| -350 | 0 | 150 | -500 | 75 | 700 | 800 | 12 | 41.7 | 520 | -272 | 2 | 2250 | 31.1% | -10.1% | 7450 | 9825 | 14.1% | 7.5% |
| 0 | -325 | 6988 | -5925 | 2263 | 475 | 11838 | 17 | 52.9 | 2988 | -3297 | 3 | 9000 | 5.3% | -10.1% | 24800 | 54288 | 11.8% | 7.5% |
| -1710 | -2200 | 3740 | -1870 | -825 | -6560 | 9985 | 23 | 30.4 | 1647 | -1129 | 6 | 6000 | -109.3% | -10.1% | -2600 | 30690 | -1.9% | 7.5% |
| -3030 | -2820 | 1880 | -7290 | 7280 | -21120 | 45170 | 27 | 33.3 | 4982 | -3660 | 11 | 13500 | -156.4% | -10.1% | 28210 | 146350 | 8.9% | 7.5% |
| -2663 | 75 | -10425 | -94 | -225 | -15056 | 18244 | 29 | 34.5 | 1811 | -1747 | 6 | 7200 | -209.1% | -10.1% | -45450 | 87056 | -27.0% | 7.5% |
| -6980 | -760 | 560 | -3000 | 2170 | -20230 | 24600 | 24 | 33.3 | 2216 | -2370 | 6 | 9600 | -210.7% | -10.1% | -40370 | 48830 | -18.0% | 7.5% |
| 5768 | -5723 | 0 | -1266 | 7885 | 9744 | 6989 | 12 | 50.0 | 3142 | -1518 | 3 | 5400 | 180.4% | -10.5% | 3226 | 14022 | 6.1% | 52.0% |
| 0 | 0 | 10338 | -9438 | -3100 | 4450 | 12538 | 8 | 50.0 | 5025 | -3913 | 2 | 9000 | 49.4% | -10.5% | 10438 | 26475 | 11.9% | 52.0% |
| 0 | 0 | 6000 | -2625 | 3850 | 525 | 13588 | 14 | 28.6 | 4700 | -1830 | 8 | 9300 | 5.6% | -10.5% | 17938 | 29650 | 19.8% | 52.0% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | 2005 | 2006 | 2007 | 2008 | 2009 | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Weaver | 318 | | Crude | 7/00 | -5910 | 890 | 26220 | 89340 | 7410 | 5850 | -70 | 3050 | 0 | 14820 | -8850 | -3320 |
| | Weaver | 318 | | T Note | 7/00 | -1910 | 580 | 1310 | 4200 | 1870 | 2380 | -2810 | -990 | 3150 | 0 | 0 | -1650 |
| | Weaver | 318 | | Heat Oil | 7/00 | -640 | -5899 | 13910 | 145136 | 10680 | 0 | 3305 | 0 | -1940 | 2688 | -1655 | -1394 |
| | Weaver | 318 | | Soybeans | 7/00 | -555 | -9595 | 10380 | -6120 | -10070 | 225 | 0 | -3145 | 0 | 8525 | -7015 | -5570 |
| 133 | Trend Weaver | 604 | | Gold | 8/07 | n/a | n/a | 10445 | 20990 | 6710 | 0 | -5985 | 0 | 0 | 3225 | -2025 | 0 |
| | Trend Weaver | 604 | | Palladium | 8/07 | n/a | n/a | 840 | 19940 | -660 | -2080 | 0 | 0 | -3295 | -700 | 0 | 970 |
| | Trend Weaver | 604 | | Jap Yen | 8/07 | n/a | n/a | -1725 | 6100 | -50 | -3113 | 0 | 0 | -3813 | 0 | 425 | 0 |
| | Trend Weaver | 604 | | T Note | 8/07 | n/a | n/a | 3022 | 2247 | 9296 | 0 | -1635 | 45 | 0 | 0 | -44 | 0 |
| | Trend Weaver | 604 | | Crude | 8/07 | n/a | n/a | 15995 | -4880 | 44245 | 3295 | 0 | 0 | -2035 | 0 | -275 | 0 |
| | Trend Weaver | 604 | | $ Index | 8/07 | n/a | n/a | 5410 | 3625 | -4785 | -760 | -825 | -1115 | 0 | -2015 | 0 | 235 |
| 134 | Pendulum | 304 | | S&P | 1/00 | -5675 | -15175 | 42075 | 9800 | -5600 | 300 | -2100 | -5500 | -4000 | 1725 | -3625 | -4575 |
| 135 | FGCM Emerald | 404 | * | S&P | 10/02 | -1450 | -18000 | -1425 | 17150 | -10625 | -4500 | 8950 | -3325 | -4250 | -4575 | 2825 | -2575 |
| 136 | RC Magic | 659 | * | S&P | 4/09 | n/a | n/a | n/a | na/ | -1825 | n/a | n/a | 1650 | 3350 | -4975 | -1600 | 2425 |
| | RC Magic | 659 | * | Mini S&P | 4/09 | n/a | n/a | n/a | n/a | -1138 | n/a | n/a | 275 | 625 | -988 | -488 | 138 |
| 137 | Market Direction | 384 | | Gold | 3/02 | -3655 | 4845 | -4950 | 14615 | 9635 | 5155 | 0 | 0 | -2650 | 1005 | -1325 | -1475 |
| | Market Direction | 384 | | Crude | 3/02 | -11505 | 11580 | 19780 | 41630 | 8450 | -980 | 0 | 0 | 0 | 11655 | 0 | -2160 |
| | Market Direction | 384 | | Jap Yen | 3/02 | 4575 | 700 | 213 | 3350 | 3650 | -2638 | 3613 | -1325 | 0 | 0 | 0 | 0 |
| | Market Direction | 384 | | T Note | 3/02 | -2306 | 2325 | 1438 | 4247 | 6384 | 0 | 0 | -1325 | 0 | 0 | 1553 | -2853 |
| | Market Direction | 384 | | Euro C | 3/02 | 7400 | -8163 | 6150 | 21750 | -6163 | -2650 | -4563 | 0 | 0 | 4238 | -1325 | -1325 |
| | Market Direction | 384 | | Corn | 3/02 | 3113 | -2313 | -3600 | 21638 | -2538 | -2650 | -1050 | -400 | -1325 | -325 | 0 | 3313 |
| | Market Direction | 384 | | S Franc | 3/02 | -650 | 1488 | -2900 | 1425 | -7688 | 0 | -3250 | -1325 | 0 | 3250 | -4313 | -3975 |
| | Market Direction | 384 | | Coffee | 3/02 | 3563 | -3375 | 1594 | 12863 | -8269 | 0 | -150 | -2231 | 0 | 2213 | 0 | 0 |
| 138 | Watch and Wait | 126 | | Coffee | 5/91 | 6771 | 2402 | 2909 | 2120 | 3808 | 38 | 544 | 356 | 0 | 38 | 0 | 1556 |
| | Watch and Wait | 126 | | Gold | 5/91 | 430 | 3090 | 1670 | 9300 | 2300 | 30 | 0 | 0 | 1180 | 0 | -430 | 480 |
| | Watch and Wait | 126 | | Jap Yen | 5/91 | -13038 | 502 | 602 | -7450 | 889 | 438 | 0 | 0 | 0 | 0 | 0 | -400 |
| | Watch and Wait | 126 | | Bonds | 5/91 | 2370 | -2050 | 2160 | -2080 | -5460 | 780 | 0 | 240 | 0 | 0 | 610 | -5960 |
| | Watch and Wait | 126 | | Pork Bellies | 5/91 | -2052 | 1084 | 868 | 5236 | -3576 | -1924 | 1316 | 428 | 0 | 0 | 0 | 0 |
| 139 | Athena | 271 | | Nat Gas | 7/96 | 15940 | 13150 | 2670 | 60740 | 14690 | 15040 | 0 | 10300 | -10650 | 0 | 0 | 0 |
| | Athena | 271 | | Soybeans | 7/96 | 680 | -265 | 9960 | 5050 | 9360 | 0 | 0 | 385 | 0 | 8525 | 825 | 0 |
| | Athena | 271 | | Jap Yen | 7/96 | 5450 | -11476 | 2388 | -887 | 5950 | -1275 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Athena | 271 | | S Franc | 7/96 | -1062 | -14613 | -6226 | 2687 | 5687 | 0 | 0 | 0 | 0 | 0 | 0 | -313 |
| | Athena | 271 | | Bonds | 7/96 | 3820 | 1360 | -3040 | -1700 | -6440 | -2700 | 0 | 0 | 3010 | 0 | 0 | -3350 |
| | Athena | 271 | | Coffee | 7/96 | 5250 | -7069 | -7988 | 8625 | -4687 | 0 | 0 | 0 | 0 | -3581 | 0 | 0 |
| | Athena | 271 | | Cotton | 7/96 | -2490 | -990 | -4930 | 4420 | -5570 | 0 | 0 | 0 | 0 | -3295 | 0 | -2285 |
| 140 | Maxim | 552 | | Mini S&P | 4/06 | n/a | 5613 | 13573 | 16160 | -4075 | -3200 | 238 | 2400 | 313 | -1150 | 88 | 213 |
| | Maxim | 552 | | Mini Russell | 4/06 | n/a | 11720 | 21245 | 25345 | -7245 | 355 | 2375 | 3585 | 925 | -4475 | -2425 | -115 |
| 141 | Compass | 278 | | Copper | 3/98 | 2938 | 15200 | -15888 | 46699 | 3988 | -7150 | -150 | 12625 | -6488 | -1013 | -3825 | 12688 |
| | Compass | 278 | | Jap Yen | 3/98 | 6138 | -10302 | -2199 | 8502 | 6213 | 10138 | -6588 | -488 | -2850 | -5850 | 1363 | 1900 |
| | Compass | 278 | | Coffee | 3/98 | -1574 | 2137 | 1276 | -3939 | 38 | 4819 | 0 | -2681 | -1275 | -675 | -2306 | -675 |
| | Compass | 278 | | Heat Oil | 3/98 | 18946 | -35629 | 26246 | 107032 | 3167 | 0 | 21 | -403 | 7980 | 3436 | -916 | 0 |
| | Compass | 278 | | Bonds | 3/98 | -480 | 9970 | 17290 | 3430 | 2860 | 3270 | -7060 | 20 | 7590 | 1600 | 0 | -930 |
| | Compass | 278 | | T Note | 3/98 | 350 | 2800 | 5160 | 14130 | -9160 | -3030 | -1770 | -1600 | 2490 | 0 | -1480 | 550 |
| | Compass | 278 | | $ Index | 3/98 | -1340 | -400 | 4840 | 6910 | -9520 | 2540 | -5560 | -5130 | 5730 | -4370 | -1810 | -1340 |
| 142 | SAGA | 472 | | Euro C | 4/04 | -6188 | -7164 | 5799 | 5688 | 1250 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | SAGA | 472 | | Crude | 4/04 | -11610 | 4690 | 19430 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | SAGA | 472 | | Jap Yen | 4/04 | 11900 | -16791 | 576 | 16989 | -1850 | 1950 | 0 | 0 | -4250 | 0 | 0 | 0 |
| | SAGA | 472 | | T Note | 4/04 | -2270 | 3580 | 7290 | 11140 | -7820 | -2810 | 0 | -3270 | 1300 | 0 | -1260 | -2880 |
| 143 | DCB Wheat | 540 | | Wheat | 12/05 | 0 | 175 | 513 | -100 | -1588 | -2450 | 488 | 0 | 0 | 0 | 0 | 0 |
| 144 | QUAD | 42 | | S&P | 12/87 | -12075 | 2725 | 2725 | -13075 | 4275 | 7175 | -5925 | 4225 | -4700 | -9750 | 6175 | -6025 |
| | QUAD | 42 | | Bonds | 12/87 | -5190 | -11950 | -1840 | 1720 | 840 | 1260 | 1200 | -1550 | 4190 | -800 | -1640 | 2400 |
| 145 | Andromeda-2 | 441 | | Euro C | 10/03 | 12875 | -12239 | 7224 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Andromeda-2 | 441 | | Crude | 10/03 | -3720 | 5950 | -1410 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Andromeda-2 | 441 | | Heat Oil | 10/03 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1 | Andromeda-2 | 441 | | T Note | 10/03 | -2900 | 1610 | 2450 | -2990 | 210 | 0 | 0 | 0 | 1300 | 0 | -1260 | 0 |
| | Andromeda-2 | 441 | | Jap Yen | 10/03 | 8249 | -6688 | -2451 | 2225 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Andromeda-2 | 441 | | Coffee | 10/03 | 10500 | 2962 | -5476 | 18825 | -4388 | 0 | -3713 | 0 | 0 | -675 | 0 | 0 |
| | Andromeda-2 | 441 | | Cotton | 10/03 | -3690 | 2365 | -2485 | -1970 | -2885 | 0 | 0 | -1535 | 0 | -975 | 0 | -2020 |
| | Andromeda-2 | 441 | | Corn | 10/03 | -2614 | 949 | -1712 | 5325 | -2613 | 0 | -2150 | 0 | 0 | 50 | 0 | 1400 |
| 146 | Universal LT | 199 | | Copper | 4/93 | 3811 | 16175 | 36652 | -11737 | -1050 | -5025 | 0 | 9925 | 0 | -12900 | 0 | 13363 |
| | Universal LT | 199 | | Jap Yen | 4/93 | -2126 | -3952 | 7563 | 19026 | 4199 | 10675 | -5063 | 213 | 250 | -700 | 0 | -938 |
| | Universal LT | 199 | | Bonds | 4/93 | -5040 | -10600 | 9760 | 17120 | -8420 | 1210 | -6850 | -3040 | 2610 | 750 | 3210 | 1750 |
| | Universal LT | 199 | | Euro $ | 4/93 | -2025 | -1125 | -2675 | -3425 | -325 | 925 | 0 | 0 | 1525 | -650 | 0 | -1625 |
| | Universal LT | 199 | | Crude | 4/93 | 11220 | -10500 | 7340 | -5330 | -22480 | 1650 | 2620 | -6850 | 0 | 16340 | -9330 | -11000 |
| | Universal LT | 199 | | B Pound | 4/93 | 212 | 8431 | -8145 | 13037 | -2987 | 1181 | -4850 | -5056 | 8594 | 1169 | -506 | -3513 |
| 147 | Swing Index System | 84 | | Coffee | 1/87 | -15174 | -10388 | -9848 | -132 | 13203 | -255 | -360 | -851 | 2333 | 8959 | 311 | 4226 |
| | Swing Index System | 84 | | Live Hogs | 1/87 | -12132 | -11348 | -5880 | -7192 | 5892 | -100 | -128 | 320 | -2640 | -48 | -80 | 1036 |
| | Swing Index System | 84 | | Nat Gas | 1/87 | 51360 | -10450 | -18480 | 97820 | 20050 | 15020 | 2530 | -4820 | -2320 | 11530 | 2000 | 8870 |
| | Swing Index System | 84 | | $ Index | 1/87 | -8250 | -6020 | -2080 | 4150 | -6350 | -20 | -2370 | -1140 | 6780 | -5170 | 110 | 2000 |
| | Swing Index System | 84 | | Copper | 1/87 | 6938 | 2661 | 50238 | 10948 | -16700 | -2700 | -3775 | 5475 | -4700 | 2925 | -5438 | 6300 |
| | Swing Index System | 84 | | Euro C | 1/87 | -4465 | -7377 | -5125 | 1249 | -5575 | -6563 | -5850 | 1300 | 10338 | -11913 | -1400 | 2975 |
| | Swing Index System | 84 | | Jap Yen | 1/87 | -13250 | -3200 | -8562 | 26712 | -5513 | 7700 | 5713 | -5475 | -1013 | -5613 | 3600 | 550 |
| | Swing Index System | 84 | | Euro $ | 1/87 | -8875 | -4350 | -8850 | -5375 | -1375 | -1250 | -1500 | 0 | 600 | -725 | -175 | 675 |
| | Swing Index System | 84 | | Cotton | 1/87 | -2035 | 255 | -550 | -15265 | -12495 | -1445 | -3240 | 3600 | 570 | -395 | 1670 | -3570 |

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng Min.Req Cap.Since Release (20) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -1240 | -550 | -620 | -1660 | -7170 | 240 | 24210 | 16 | 25.0 | 6918 | -2286 | 6 | 13500 | 1.8% | -10.5% | 133190 | 25020 | 101.2% | 52.0% |
| -210 | 130 | 2460 | -3770 | -1570 | -2880 | 5340 | 11 | 36.4 | 2175 | -1656 | 2 | 5400 | -53.3% | -10.5% | 17540 | 9740 | 33.3% | 52.0% |
| -8820 | 0 | 6539 | -2260 | -4964 | -8501 | 13490 | 14 | 35.7 | 3937 | -3130 | 5 | 15000 | -56.7% | -10.5% | 149629 | 34507 | 102.3% | 52.0% |
| -3820 | -1755 | 0 | 2485 | -520 | -10590 | 19770 | 16 | 37.5 | 3522 | -3172 | 3 | 9000 | -117.7% | -10.5% | 5865 | 35595 | 6.7% | 52.0% |
| 0 | 2515 | 0 | 11995 | -2945 | 6780 | 5985 | 6 | 50.0 | 5912 | -3652 | 1 | 9999 | 67.8% | -10.6% | 35200 | 9000 | 140.8% | 114.0% |
| 1070 | 0 | 1040 | 2335 | 2930 | 2270 | 6075 | 9 | 55.6 | 1669 | -1522 | 4 | 5250 | 43.2% | -10.6% | 23050 | 6845 | 175.6% | 114.0% |
| 0 | 4638 | 0 | 1813 | 0 | -50 | 6925 | 6 | 50.0 | 2292 | -2309 | 3 | 9000 | -0.6% | -10.6% | 4325 | 7963 | 19.2% | 114.0% |
| 255 | -445 | 0 | 435 | 0 | -1389 | 1824 | 6 | 50.0 | 245 | -708 | 1 | 5400 | -25.7% | -10.6% | 14565 | 1824 | 107.9% | 114.0% |
| -5620 | 0 | 345 | 0 | -2285 | -6575 | 9870 | 7 | 28.6 | 1820 | -2045 | 4 | 13500 | -48.7% | -10.6% | 53075 | 26000 | 157.3% | 114.0% |
| 0 | 1485 | -1155 | -635 | -1185 | -5970 | 6515 | 10 | 30.0 | 755 | -1176 | 4 | 3600 | -165.8% | -10.6% | 3065 | 6515 | 34.1% | 114.0% |
| 10775 | 10225 | -4400 | -50 | -9125 | -10350 | 20525 | 36 | 30.6 | 3382 | -1905 | 4 | 84375 | -12.3% | -12.3% | 38925 | 65125 | 4.5% | 4.5% |
| -675 | 7350 | -3675 | -600 | -150 | -5200 | 12925 | 62 | 41.9 | 1590 | -1291 | 6 | 42188 | -12.3% | -12.3% | -4800 | 44325 | -1.5% | -1.5% |
| -1350 | 4325 | -3850 | -1800 | -2600 | -4425 | 12900 | 78 | 46.2 | 902 | -880 | 7 | 42188 | -10.5% | -12.5% | -4425 | 12900 | -10.5% | -12.5% |
| -250 | 788 | -863 | -375 | -538 | -1675 | 3350 | 76 | 39.5 | 205 | -170 | 8 | 6750 | -24.8% | -12.5% | -1675 | 3350 | -24.8% | -12.5% |
| 0 | 0 | 16985 | -8060 | -2650 | 6985 | 10710 | 11 | 27.3 | 7715 | -2024 | 4 | 9999 | 69.9% | -12.8% | 10590 | 14760 | 13.2% | 33.9% |
| -1325 | 2585 | 0 | 0 | -1155 | 8620 | 3485 | 8 | 37.5 | 4862 | -1193 | 3 | 13500 | 63.9% | -12.8% | 84415 | 17100 | 78.2% | 33.9% |
| 0 | 3063 | 0 | 2263 | -538 | 4438 | 2638 | 6 | 50.0 | 2979 | -1500 | 1 | 9000 | 49.3% | -12.8% | -2538 | 18000 | -3.5% | 33.9% |
| 0 | 284 | 0 | -263 | 3 | -2600 | 4319 | 8 | 37.5 | 1102 | -1181 | 3 | 5400 | -48.1% | -12.8% | 17144 | 16847 | 39.7% | 33.9% |
| 0 | 0 | 1725 | -1325 | 0 | -5225 | 7213 | 10 | 20.0 | 3644 | -1564 | 4 | 10500 | -49.8% | -12.8% | 44700 | 13288 | 53.2% | 33.9% |
| -2250 | 0 | 0 | 825 | -1250 | -2463 | 3100 | 9 | 22.2 | 2069 | -942 | 4 | 3600 | -68.4% | -12.8% | 15631 | 7800 | 54.3% | 33.9% |
| -1325 | 0 | 0 | 3250 | 0 | -7688 | 10938 | 10 | 20.0 | 3250 | -1773 | 5 | 9300 | -82.7% | -12.8% | 9188 | 19088 | 12.3% | 33.9% |
| -2663 | -2663 | -1331 | -2663 | -1331 | -10819 | 10819 | 12 | 8.3 | 2213 | -1183 | 8 | 7200 | -150.3% | -12.8% | 6713 | 10819 | 11.7% | 33.9% |
| 769 | 394 | 0 | 113 | 0 | 3806 | 0 | 11 | 100.0 | 346 | 0 | 0 | 7200 | 52.9% | -13.5% | 55125 | 7219 | 40.3% | 7.6% |
| 40 | 0 | 960 | 0 | -820 | 1440 | 860 | 9 | 77.8 | 390 | -646 | 1 | 9999 | 14.4% | -13.5% | 16380 | 5560 | 8.6% | 7.6% |
| 775 | 0 | 38 | 38 | 38 | 925 | 400 | 8 | 87.5 | 189 | -398 | 1 | 9000 | 10.3% | -13.5% | -17988 | 31213 | -10.5% | 7.6% |
| -1220 | 0 | 90 | 0 | -1840 | -7300 | 9000 | 15 | 80.0 | 152 | -3041 | 2 | 9600 | -76.0% | -13.5% | -860 | 15010 | -0.5% | 7.6% |
| 0 | 0 | 0 | 0 | -3992 | -4172 | 4172 | 5 | 60.0 | 592 | -2974 | 1 | 3600 | -115.9% | -13.5% | 3976 | 12024 | 5.8% | 7.6% |
| 0 | 0 | 0 | 0 | 0 | 14690 | 10650 | 3 | 66.7 | 12670 | -10673 | 1 | 13500 | 108.8% | -13.7% | 124850 | 51900 | 67.3% | 11.9% |
| 0 | 0 | 0 | -375 | -4760 | 4600 | 5135 | 5 | 60.0 | 3245 | -2568 | 2 | 9000 | 51.1% | -13.7% | 32910 | 23725 | 26.6% | 11.9% |
| 0 | 0 | 7225 | 0 | -6413 | -463 | 6413 | 3 | 33.3 | 7225 | -3838 | 1 | 9000 | -5.1% | -13.7% | -4825 | 32075 | -3.9% | 11.9% |
| 0 | 0 | 6000 | 0 | -6550 | -863 | 6550 | 3 | 33.3 | 6000 | -3427 | 1 | 9300 | -9.3% | -13.7% | -27613 | 40813 | -21.6% | 11.9% |
| 0 | 0 | -3400 | 0 | -3990 | -10430 | 10740 | 6 | 33.3 | 1565 | -3388 | 2 | 9600 | -108.6% | -13.7% | -23380 | 44400 | -17.7% | 11.9% |
| 0 | 0 | 0 | 0 | -4725 | -8306 | 8306 | 2 | 0.0 | 0 | -4153 | 2 | 7200 | -115.4% | -13.7% | 3394 | 44588 | 3.4% | 11.9% |
| 0 | 0 | 490 | 0 | -2865 | -7955 | 7955 | 4 | 25.0 | 490 | -2815 | 2 | 6000 | -132.6% | -13.7% | -1475 | 18575 | -1.8% | 11.9% |
| 363 | -838 | 0 | -88 | 913 | -750 | 5425 | 70 | 67.1 | 334 | -714 | 3 | 13500 | -5.6% | -15.7% | 32183 | 7838 | 60.9% | 84.8% |
| -85 | -3920 | 1780 | -2730 | 1480 | -3250 | 13470 | 72 | 56.9 | 645 | -956 | 5 | 12000 | -27.1% | -15.7% | 52545 | 13470 | 111.8% | 84.8% |
| -4075 | -4925 | 8038 | -5550 | 11338 | 11513 | 11325 | 32 | 18.8 | 7823 | -1368 | 6 | 13500 | 85.3% | -15.7% | 50788 | 51150 | 31.1% | 28.0% |
| 0 | 3713 | 6025 | -4475 | 1863 | 4750 | 15775 | 24 | 29.2 | 4252 | -1474 | 9 | 9000 | 52.8% | -15.7% | 22075 | 24613 | 20.3% | 28.0% |
| 1125 | 0 | 1950 | 0 | 619 | 900 | 7613 | 21 | 33.3 | 2164 | -1016 | 5 | 7200 | 12.5% | -15.7% | -34088 | 44644 | -39.2% | 28.0% |
| -3562 | -5565 | 8900 | -7186 | -4574 | -1869 | 12902 | 25 | 28.0 | 4993 | -2046 | 5 | 15000 | -12.5% | -15.7% | 118667 | 36397 | 65.5% | 28.0% |
| -7760 | 150 | 3720 | -6480 | 1600 | -4280 | 13360 | 27 | 40.7 | 2550 | -2017 | 6 | 9600 | -44.6% | -15.7% | 22140 | 37640 | 19.1% | 28.0% |
| -3050 | 570 | 740 | -4250 | 1040 | -9790 | 12530 | 31 | 29.0 | 1379 | -1008 | 5 | 5400 | -181.3% | -15.7% | 24150 | 15200 | 37.0% | 28.0% |
| -1370 | 330 | -1590 | -640 | 2050 | -11160 | 15750 | 35 | 28.6 | 1476 | -1038 | 7 | 3600 | -310.0% | -15.7% | 10690 | 23140 | 24.6% | 28.0% |
| 0 | 0 | 4100 | -2850 | 7013 | 8263 | 2850 | 3 | 66.7 | 5557 | -2859 | 1 | 10500 | 78.7% | -15.8% | 10375 | 21188 | 16.7% | 17.8% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 13500 | 0.0% | -15.8% | 21620 | 28940 | 27.1% | 17.8% |
| 0 | 1325 | 5925 | -6800 | -2638 | -4488 | 9438 | 6 | 50.0 | 3067 | -4563 | 2 | 9000 | -49.9% | -15.8% | 6613 | 17113 | 12.4% | 17.8% |
| 0 | 0 | 3890 | -2790 | -2030 | -9850 | 9850 | 8 | 25.0 | 2595 | -2507 | 2 | 5400 | -182.4% | -15.8% | 1770 | 10710 | 5.5% | 17.8% |
| 375 | 0 | 0 | 0 | 0 | -1588 | 2450 | 3 | 66.7 | 431 | -2452 | 1 | 9600 | -16.5% | -16.5% | -1000 | 2869 | -2.5% | -2.5% |
| 12400 | -1450 | -2525 | -2700 | -8900 | -12000 | 29025 | 94 | 41.5 | 2413 | -1930 | 8 | 84375 | -14.2% | -17.1% | 144713 | 85975 | 7.6% | 5.4% |
| -2110 | -800 | -3430 | -310 | -2520 | -4110 | 9470 | 105 | 48.6 | 503 | -552 | 9 | 9600 | -42.8% | -17.1% | -30730 | 70490 | -14.2% | 5.4% |
| 0 | 0 | 0 | 0 | 5875 | 5875 | 0 | 1 | 100.0 | 5875 | 0 | 0 | 10500 | 56.0% | -18.5% | 29338 | 16088 | 43.5% | 4.5% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 13500 | 0.0% | -18.5% | 2370 | 9650 | 2.7% | 4.5% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 15000 | 0.0% | -18.5% | -4187 | 6195 | -4.4% | 4.5% |
| 0 | 0 | 2970 | -2800 | -2050 | -1840 | 4850 | 5 | 40.0 | 2135 | -2037 | 2 | 5400 | -34.1% | -18.5% | -1370 | 6290 | -4.0% | 4.5% |
| 0 | 0 | 0 | 0 | -3813 | -3813 | 3813 | 1 | 0.0 | 0 | -3813 | 1 | 9000 | -42.4% | -18.5% | -6275 | 10725 | -10.9% | 4.5% |
| 0 | 0 | 0 | 0 | 675 | -3713 | 4388 | 3 | 33.3 | 675 | -2193 | 2 | 7200 | -51.6% | -18.5% | 12581 | 10519 | 27.2% | 4.5% |
| 0 | 0 | 1645 | 0 | -1870 | -4755 | 4755 | 6 | 33.3 | 1220 | -1797 | 2 | 6000 | -79.3% | -18.5% | -13185 | 14650 | -34.2% | 4.5% |
| 0 | -1375 | -538 | 0 | -2100 | -4713 | 4713 | 7 | 28.6 | 988 | -1339 | 3 | 3600 | -130.9% | -18.5% | 863 | 7650 | 3.7% | 4.5% |
| -2050 | -2938 | 425 | -2238 | 9800 | 8363 | 14325 | 14 | 35.7 | 7660 | -3324 | 3 | 13500 | 61.9% | -19.0% | 53913 | 63775 | 23.4% | 17.3% |
| 0 | -2138 | 5925 | -8838 | 425 | -188 | 12288 | 19 | 52.6 | 2508 | -2804 | 2 | 9000 | -2.1% | -19.0% | 62738 | 24363 | 40.8% | 17.3% |
| -8810 | 1150 | 1580 | -2140 | 8040 | -540 | 14160 | 30 | 43.3 | 2266 | -1762 | 5 | 9600 | -5.6% | -19.0% | 40740 | 40870 | 24.8% | 17.3% |
| 0 | 0 | -500 | 0 | -325 | -650 | 3100 | 6 | 33.3 | 1225 | -774 | 4 | 2250 | -28.9% | -19.0% | -5200 | 12425 | -13.5% | 17.3% |
| -7240 | 9040 | -10070 | -2160 | 8590 | -8410 | 31890 | 23 | 47.8 | 3615 | -4011 | 3 | 13500 | -62.3% | -19.0% | 6280 | 64910 | 2.7% | 17.3% |
| 1063 | 0 | 2650 | -4719 | -4819 | -8806 | 11113 | 29 | 41.4 | 1422 | -1523 | 8 | 6000 | -146.8% | -19.0% | 769 | 25669 | 0.8% | 17.3% |
| -2003 | 8314 | -1778 | -218 | 5044 | 23723 | 5408 | 59 | 52.5 | 1568 | -887 | 6 | 7200 | 329.5% | -19.7% | -19628 | 119423 | -11.7% | -9.5% |
| 3028 | 2504 | 1840 | -68 | 0 | 5572 | 3296 | 47 | 46.8 | 712 | -404 | 4 | 3150 | 176.9% | -19.7% | -84480 | 95160 | -114.9% | -9.5% |
| -9210 | -2420 | 440 | -1570 | -8770 | 11280 | 25390 | 99 | 42.4 | 2008 | -1280 | 11 | 13500 | 83.6% | -19.7% | 275990 | 47720 | 87.6% | -9.5% |
| -580 | -2510 | -1880 | 0 | 4270 | -510 | 8030 | 58 | 37.9 | 904 | -566 | 8 | 3600 | -14.2% | -19.7% | -67600 | 96580 | -80.5% | -9.5% |
| -7425 | -10225 | 2638 | 0 | 11338 | -5588 | 25438 | 58 | 39.7 | 2203 | -1610 | 7 | 13500 | -41.4% | -19.7% | 30725 | 61775 | 9.8% | -9.5% |
| 2850 | 3538 | -8888 | 3113 | 1225 | -9275 | 15850 | 71 | 36.6 | 1847 | -1272 | 10 | 10500 | -88.3% | -19.7% | -39963 | 65800 | -16.3% | -9.5% |
| -2250 | -3200 | 5763 | -6363 | -8000 | -8588 | 28688 | 89 | 36.0 | 1513 | -1002 | 11 | 9000 | -95.4% | -19.7% | 7813 | 83538 | 3.7% | -9.5% |
| 0 | 0 | 25 | -175 | -975 | -3500 | 3675 | 45 | 20.0 | 247 | -159 | 8 | 2250 | -155.6% | -19.7% | -120075 | 120550 | -228.7% | -9.5% |
| -3045 | 1060 | -3845 | -3855 | 2840 | -9655 | 14030 | 65 | 23.1 | 1122 | -530 | 11 | 6000 | -160.9% | -19.7% | -70640 | 93910 | -50.5% | -9.5% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | 2005 | 2006 | 2007 | 2008 | 2009 | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Swing Index System | 84 | | Bonds | 1/87 | -5570 | -4210 | -5150 | -250 | -15620 | -10790 | 0 | 1910 | -2330 | -2700 | 5730 | -2430 |
| 148 | Black Crusader UD | 578 | | S&P | 1/07 | n/a | n/a | -11800 | 114525 | -29550 | -1200 | -15500 | 1875 | -7825 | -1150 | -2300 | 7650 |
| 149 | Lil' Dipper | 274 | | Bonds | 6/98 | 170 | -70 | -5730 | 8870 | -2100 | 0 | 0 | -3070 | 0 | 0 | 0 | 2080 |
| 150 | Andromeda | 364 | | Euro C | 12/01 | 12875 | -10089 | 2361 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Andromeda | 364 | | Crude | 12/01 | -3730 | 5950 | -1850 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Andromeda | 364 | | Heat Oil | 12/01 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Andromeda | 364 | | T Note | 12/01 | -4460 | 1610 | 1600 | -4390 | 1350 | 0 | 0 | 0 | 1300 | 0 | 0 | -120 |
| | Andromeda | 364 | | Jap Yen | 12/01 | 7149 | -7813 | -2451 | 2225 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Andromeda | 364 | | Coffee | 12/01 | 10500 | 2962 | -8851 | 18825 | -6207 | 0 | -3713 | 0 | 0 | -2494 | 0 | 0 |
| | Andromeda | 364 | | Cotton | 12/01 | -4290 | 2365 | -3765 | -7420 | -3965 | 0 | 0 | -1535 | 0 | -2055 | 0 | -2020 |
| | Andromeda | 364 | | Corn | 12/01 | -2614 | 774 | -1712 | 12900 | -3701 | 0 | -2150 | 0 | 0 | -1038 | 0 | 1400 |
| 151 | Tuition-LT | 387 | | Euro $ | 5/02 | 200 | 275 | -2100 | 2225 | 4300 | 1525 | 0 | 0 | 1525 | 0 | 0 | 900 |
| | Tuition-LT | 387 | | S Franc | 5/02 | -2912 | -8251 | -7501 | 9824 | -2975 | 0 | 0 | 0 | 5375 | 0 | 0 | 675 |
| | Tuition-LT | 387 | | Lumber | 5/02 | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| | Tuition-LT | 387 | | T Note | 5/02 | -5080 | 2630 | 140 | -1110 | -420 | 730 | 810 | 0 | -1100 | 0 | 0 | -890 |
| | Tuition-LT | 387 | | Jap Yen | 5/02 | 10426 | -8375 | -3151 | 8149 | -2001 | 450 | 0 | 0 | -3038 | 0 | 0 | -1313 |
| | Tuition-LT | 387 | | Crude | 5/02 | -11600 | -600 | 22890 | 89040 | 530 | 5860 | -5850 | 0 | 0 | 9490 | 0 | -1730 |
| | Tuition-LT | 387 | | Bonds | 5/02 | -2600 | 6030 | -2310 | -3300 | -6650 | -2320 | 0 | 0 | 5650 | 0 | 0 | -2190 |
| | Tuition-LT | 387 | | Corn | 5/02 | -2539 | -1964 | -4837 | 19688 | -2625 | 738 | -2050 | 0 | 0 | -1363 | 0 | 1525 |
| 152 | GK-Energy Trader | 349 | | Crude | 2/01 | -7420 | -3140 | -3140 | 16010 | 1410 | 7610 | 0 | 0 | 0 | 9790 | -9310 | -270 |
| | GK-Energy Trader | 349 | | Unleaded | 2/01 | 6276 | 1277 | 13881 | 70421 | 2625 | 0 | 0 | 0 | 9832 | 0 | -4435 | 0 |
| | GK-Energy Trader | 349 | | Nat Gas | 2/01 | 7270 | 44820 | -2390 | 76700 | -5960 | 15050 | -750 | 4470 | -7860 | 0 | 0 | -300 |
| | GK-Energy Trader | 349 | | Heat Oil | 2/01 | 5565 | -3562 | 26374 | 106797 | 7434 | 0 | 2936 | 0 | 546 | 0 | -5338 | 0 |
| 153 | Anomaly 2 | 381 | | Live Hogs | 3/02 | -275 | -1825 | -225 | 2930 | 9250 | 0 | 0 | 0 | 0 | 0 | 0 | 12805 |
| | Anomaly 2 | 381 | | Nat Gas | 3/02 | 5260 | 6075 | -12475 | -5040 | 15560 | 8735 | 1205 | 0 | 1375 | 1495 | 0 | 1715 |
| | Anomaly 2 | 381 | | Euro C | 3/02 | 13775 | -11025 | 138 | 42838 | 5138 | -4500 | -2250 | 0 | 0 | 0 | 0 | 0 |
| | Anomaly 2 | 381 | | Soymeal | 3/02 | -1660 | -1725 | -5585 | 11380 | -575 | -2585 | 0 | 0 | -2255 | 0 | 2815 | 0 |
| | Anomaly 2 | 381 | | Bonds | 3/02 | -8438 | 763 | -313 | -6868 | -4593 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Anomaly 2 | 381 | | Silver | 3/02 | -920 | 8240 | -5180 | 27065 | -17120 | 0 | 1170 | 0 | 0 | -2265 | -2250 | 0 |
| | Anomaly 2 | 381 | | Cotton | 3/02 | -8850 | 1180 | -2585 | 14485 | -9785 | 0 | 0 | -1245 | -2250 | -1790 | -2250 | 0 |
| | Anomaly 2 | 381 | | Coffee | 3/02 | 7181 | -8044 | -7181 | 7178 | -15750 | 0 | -2250 | -2250 | 0 | -2250 | -2250 | 0 |
| 154 | Alpha DT | 619 | * | Mini Midcap | 1/08 | n/a | n/a | n/a | -7380 | -3335 | -575 | 4055 | -1800 | 870 | -1440 | -340 | -810 |
| 155 | Ready-Set-Go | 340 | | Soymeal | 5/01 | 2925 | -2400 | -5710 | 12210 | 7430 | 0 | 0 | 0 | 0 | 0 | 6515 | 0 |
| | Ready-Set-Go | 340 | | Bonds | 5/01 | -5050 | -1781 | 894 | 4736 | 4508 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Ready-Set-Go | 340 | | Live Hogs | 5/01 | 1375 | 2550 | -4575 | -2410 | 825 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Ready-Set-Go | 340 | | Cotton | 5/01 | 170 | 1885 | -1205 | 9155 | -1585 | -865 | 0 | 1345 | 185 | 0 | 0 | -2250 |
| | Ready-Set-Go | 340 | | Silver | 5/01 | -6750 | 28770 | -6525 | 38110 | -600 | 0 | 8400 | 0 | 0 | -2250 | 0 | 0 |
| | Ready-Set-Go | 340 | | Nat Gas | 5/01 | 28725 | 0 | -2175 | 46250 | -8660 | 0 | 0 | 0 | 0 | -2255 | 0 | -1895 |
| | Ready-Set-Go | 340 | | Coffee | 5/01 | 12131 | -5269 | -5194 | 14438 | -6469 | -2250 | 0 | 0 | 0 | 281 | 0 | 0 |
| | Ready-Set-Go | 340 | | Euro C | 5/01 | 12100 | -5850 | 12113 | -9050 | -5738 | -4500 | -2250 | 0 | 0 | 0 | 0 | -2250 |
| 156 | Trendfinder - Lion 1 | 676 | * | Mini Russell | 10/09 | n/a | n/a | n/a | n/a | -1265 | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| 157 | RC Shine | 576 | * | S&P | 2/07 | n/a | n/a | 6050 | 4850 | -4175 | -1775 | 2550 | -3450 | -1675 | -2050 | 2050 | -450 |
| | RC Shine | 576 | * | Mini S&P | 2/07 | n/a | n/a | -2913 | -2475 | -1225 | -388 | 513 | -675 | -413 | -375 | 400 | -138 |
| 158 | RC Strength | 661 | * | Mini S&P | 4/09 | n/a | n/a | n/a | n/a | -1488 | n/a | n/a | 100 | 288 | -1213 | 338 | -463 |
| | RC Strength | 661 | * | S&P | 4/09 | n/a | n/a | n/a | n/a | -10625 | n/a | n/a | -1525 | 1525 | -5450 | 1675 | -3975 |
| 159 | Volatility | 85 | | Euro C | 1/87 | -5275 | -3551 | 8401 | 6712 | 17388 | -7413 | 0 | 0 | 17938 | 0 | 0 | 2513 |
| | Volatility | 85 | | $ Index | 1/87 | -6560 | -3460 | -310 | -80 | 3840 | 1180 | -3830 | 0 | 5470 | 0 | 0 | 1610 |
| | Volatility | 85 | | Bonds | 1/87 | -14100 | 5080 | -5900 | -20260 | 7910 | 10840 | 0 | 0 | 4210 | 0 | 0 | -3360 |
| | Volatility | 85 | | Nat Gas | 1/87 | 32630 | 28740 | -21990 | 82210 | 6670 | 15050 | 610 | -950 | -7920 | -10710 | -2130 | 10090 |
| | Volatility | 85 | | Copper | 1/87 | 11150 | -4126 | 30064 | 23762 | 1726 | -3825 | -3875 | 2000 | -3500 | -4575 | -3050 | 10388 |
| | Volatility | 85 | | Euro $ | 1/87 | -2275 | -2275 | -1725 | 650 | 125 | 1525 | -1550 | 0 | 1225 | -625 | -1100 | 425 |
| | Volatility | 85 | | Live Hogs | 1/87 | 6324 | -2988 | 3712 | -6016 | -3784 | 0 | 1088 | 0 | -756 | -1244 | -1128 | 0 |
| | Volatility | 85 | | Cotton | 1/87 | -9400 | -180 | 4035 | -1445 | -2710 | 130 | 0 | 350 | 905 | 1870 | -2160 | -3775 |
| | Volatility | 85 | | Coffee | 1/87 | -31856 | -15077 | -13295 | -7424 | -15582 | 2175 | -1669 | -2850 | -3600 | 6450 | 0 | -6544 |
| | Volatility | 85 | | Jap Yen | 1/87 | -8389 | -7689 | 11263 | 3824 | -42528 | -1563 | -4513 | 0 | -1088 | -8538 | 0 | -6950 |
| 160 | Cyclone | 250 | * | S&P | 7/96 | -29650 | -30200 | 12275 | 131175 | -5775 | -6525 | 11150 | -13400 | 1225 | -1600 | 4225 | -175 |
| 161 | Basis II | 270 | | S Franc | 1/98 | 11213 | -3450 | -8938 | 2587 | -3025 | -363 | -6375 | 0 | 5263 | 0 | -5413 | 488 |
| | Basis II | 270 | | Nat Gas | 1/98 | 0 | 0 | 0 | -4330 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Basis II | 270 | | Crude | 1/98 | 0 | -1130 | 18500 | 1050 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Basis II | 270 | | Bonds | 1/98 | -2520 | -1110 | -1410 | -1040 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Basis II | 270 | | Jap Yen | 1/98 | 14387 | -5975 | 2187 | 7125 | -2675 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Basis II | 270 | | T Note | 1/98 | -5510 | -2140 | 6280 | -1320 | -1020 | 0 | 0 | -550 | 3590 | 0 | 0 | -1650 |
| | Basis II | 270 | | Cotton | 1/98 | -590 | -5620 | -4315 | -4850 | -11315 | -290 | 0 | -2050 | 0 | 725 | -3310 | -1850 |
| 162 | Trend One | 299 | | Coffee | 4/99 | -7238 | 11005 | -6431 | -4969 | 1032 | 2869 | -525 | -2044 | 0 | 10200 | -675 | 3469 |
| | Trend One | 299 | | Jap Yen | 4/99 | 5125 | -14902 | 463 | 12074 | 9400 | 11763 | 0 | 0 | 275 | -5825 | 0 | -313 |
| | Trend One | 299 | | S Franc | 4/99 | -17338 | 1638 | -9752 | 10949 | -2413 | -2088 | -11025 | -688 | 6713 | 0 | 0 | 675 |
| | Trend One | 299 | | Euro C | 4/99 | 5550 | 1763 | -3650 | 15775 | -10089 | 7563 | -2338 | 725 | 10350 | -7750 | -438 | -9250 |
| | Trend One | 299 | | Bonds | 4/99 | 7020 | -380 | 670 | 2070 | -22370 | 7840 | -5360 | -13080 | 6460 | 440 | -2320 | -6090 |
| 163 | STAT | 344 | | $ Index | 5/01 | -820 | -1360 | -1970 | 130 | 3740 | 1680 | -4140 | 0 | 4100 | 0 | 0 | 1600 |
| | STAT | 344 | | S Franc | 5/01 | -5450 | -5664 | -8513 | 2475 | 5562 | 0 | 0 | 0 | 7375 | 0 | 0 | 675 |
| | STAT | 344 | | Euro C | 5/01 | 900 | -3689 | -5350 | 5400 | -6612 | 1588 | -4738 | -9288 | 6175 | 0 | -1800 | 1213 |
| | STAT | 344 | | T Note | 5/01 | -7030 | 3130 | 1230 | 3670 | 620 | 740 | 800 | 0 | 730 | 0 | 0 | -1400 |
| | STAT | 344 | | Jap Yen | 5/01 | 11951 | -7889 | -3838 | 7225 | -3475 | 838 | 0 | 0 | -3813 | 0 | 0 | -2113 |

**#1-2010 ISSUE**  ©2010 Master Performance Table

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 12 Mos Net P/L (8) | 12 Mos Max DD (9) | 12 Mos Total Trds (10) | % Wins (11) | Avg. Win (12) | Avg. Loss (13) | Max Con. Loss (14) | Min. Req'd Cap. $ (15) | %Chng Min.Req Cap. (16) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min.Req Cap.Since Release (20) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -6340 | 930 | -1300 | -2160 | 570 | -18910 | 21430 | 110 | 42.7 | 814 | -907 | 9 | 9600 | -197.0% | -19.7% | -85960 | 101660 | -38.4% | -9.5% |
| 1700 | -2600 | 75 | -4125 | 5300 | -18100 | 28450 | 52 | 42.3 | 2073 | -2123 | 6 | 84375 | -21.5% | -21.5% | 78475 | 40100 | 29.4% | 29.4% |
| 1970 | -3080 | 0 | 0 | 0 | -2100 | 3080 | 4 | 50.0 | 2025 | -3075 | 1 | 9600 | -21.9% | -21.9% | 23800 | 6560 | 21.0% | 21.0% |
| 0 | 0 | 0 | 0 | 5875 | 5875 | 0 | 1 | 100.0 | 5875 | 0 | 0 | 10500 | 56.0% | -22.5% | 41838 | 18800 | 48.3% | 1.0% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 13500 | 0.0% | -22.5% | 2940 | 14780 | 2.6% | 1.0% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 15000 | 0.0% | -22.5% | -2407 | 13012 | -1.9% | 1.0% |
| 0 | 0 | 2970 | -2800 | -2050 | -700 | 4850 | 5 | 40.0 | 2135 | -1657 | 2 | 5400 | -13.0% | -22.5% | -2630 | 10550 | -5.9% | 1.0% |
| 0 | 0 | 0 | 0 | -3813 | -3813 | 3813 | 1 | 0.0 | 0 | -3813 | 1 | 9000 | -42.4% | -22.5% | -3988 | 14125 | -5.4% | 1.0% |
| 0 | 0 | 0 | 0 | 675 | -5531 | 6206 | 3 | 33.3 | 675 | -3101 | 2 | 7200 | -76.8% | -22.5% | -2363 | 20363 | -4.0% | 1.0% |
| 0 | 0 | 1645 | 0 | -1870 | -5835 | 5835 | 6 | 33.3 | 1220 | -2067 | 2 | 6000 | -97.3% | -22.5% | -33240 | 33240 | -67.2% | 1.0% |
| 0 | -1375 | -538 | 0 | -2100 | -5800 | 5800 | 7 | 28.6 | 988 | -1556 | 3 | 3600 | -161.1% | -22.5% | 5413 | 6863 | 18.2% | 1.0% |
| 0 | 0 | 350 | 0 | 175 | 4475 | 0 | 5 | 100.0 | 895 | 0 | 0 | 2250 | 198.9% | -22.7% | 6400 | 2925 | 36.3% | 19.3% |
| 0 | 0 | 6000 | -5250 | 1600 | 8400 | 5250 | 5 | 80.0 | 3413 | -5252 | 1 | 9300 | 90.3% | -22.7% | -17288 | 38800 | -23.7% | 19.3% |
| n/a | n/a | n/a | n/a | -66 | -66 | 66 | 1 | 0.0 | 0 | -66 | 1 | 3300 | -2.0% | -22.7% | -66 | 66 | -0.3% | 19.3% |
| 0 | 0 | 3840 | -3810 | 0 | -420 | 3810 | 6 | 50.0 | 1793 | -1933 | 2 | 5400 | -7.8% | -22.7% | 2100 | 14480 | 5.0% | 19.3% |
| 0 | 0 | 10338 | -8438 | 0 | -2000 | 8438 | 5 | 40.0 | 5394 | -4263 | 2 | 9000 | -22.2% | -22.7% | -713 | 17525 | -1.0% | 19.3% |
| 80 | -1370 | 0 | -5950 | -8390 | -7860 | 17360 | 8 | 37.5 | 5143 | -4658 | 3 | 13500 | -58.2% | -22.7% | 96120 | 34830 | 90.9% | 19.3% |
| 0 | 0 | -2870 | -4920 | -3410 | -10060 | 13390 | 7 | 28.6 | 3010 | -3218 | 2 | 9600 | -104.8% | -22.7% | -7330 | 20610 | -9.7% | 19.3% |
| 0 | -2275 | 800 | 0 | -2525 | -5150 | 5988 | 8 | 50.0 | 791 | -2079 | 2 | 3600 | -143.1% | -22.7% | 5425 | 9338 | 19.2% | 19.3% |
| -160 | -2990 | 0 | -3260 | 0 | 1410 | 15990 | 7 | 28.6 | 8700 | -3203 | 5 | 13500 | 10.4% | -23.3% | 101450 | 31740 | 82.7% | 93.0% |
| -5048 | 0 | -2306 | 0 | 0 | -1957 | 11789 | 5 | 40.0 | 7422 | -5600 | 2 | 15000 | -13.0% | -23.3% | 96806 | 32348 | 71.1% | 93.0% |
| -4370 | -6350 | 0 | -5850 | 0 | -5960 | 24730 | 9 | 33.3 | 7947 | -4960 | 3 | 13500 | -44.1% | -23.3% | 148150 | 40520 | 120.8% | 93.0% |
| -2365 | 0 | 50 | -2612 | 0 | -6783 | 10265 | 7 | 57.1 | 1186 | -3837 | 1 | 15000 | -45.2% | -23.3% | 135059 | 21038 | 99.1% | 93.0% |
| 0 | -3555 | 0 | 0 | 0 | 9250 | 3555 | 4 | 25.0 | 12805 | -1185 | 3 | 3150 | 293.7% | -23.5% | 9236 | 14252 | 36.7% | 8.7% |
| 5545 | 0 | -2255 | -2255 | -2255 | 13305 | 6765 | 9 | 66.7 | 3345 | -2261 | 3 | 13500 | 98.6% | -23.5% | 3365 | 29840 | 3.1% | 8.7% |
| 0 | 14138 | 0 | -2250 | -2413 | 2725 | 6750 | 6 | 16.7 | 14138 | -2289 | 3 | 10500 | 26.0% | -23.5% | 73425 | 19975 | 87.4% | 8.7% |
| 0 | 3705 | -2255 | 0 | -1665 | -2240 | 4840 | 6 | 33.3 | 3260 | -2187 | 2 | 6000 | -37.3% | -23.5% | 8765 | 8970 | 54.8% | 8.7% |
| -4525 | -2293 | 0 | 0 | 0 | -6818 | 6818 | 3 | 0.0 | 4488 | -2273 | 3 | 9600 | -71.0% | -23.5% | -18024 | 24774 | -70.4% | 8.7% |
| -2250 | -1500 | -2250 | -2125 | 0 | -11470 | 12640 | 7 | 14.3 | 1170 | -2107 | 6 | 12000 | -95.6% | -23.5% | 12760 | 23370 | 39.9% | 8.7% |
| 0 | 0 | 0 | 0 | 320 | -7215 | 7535 | 5 | 20.0 | 320 | -1884 | 4 | 6000 | -120.3% | -23.5% | -4975 | 15035 | -31.1% | 8.7% |
| -2250 | 0 | -2250 | 0 | 0 | -13500 | 13500 | 6 | 0.0 | 1725 | -2250 | 6 | 7200 | -187.5% | -23.5% | -36998 | 36998 | -64.2% | 8.7% |
| -830 | -510 | -300 | -825 | -145 | -2650 | 7375 | 134 | 37.3 | 394 | -266 | 7 | 11250 | -23.6% | -23.6% | -10860 | 11805 | -46.3% | -46.3% |
| 0 | 915 | 0 | 0 | -1725 | 5705 | 1725 | 3 | 66.7 | 3715 | -1730 | 1 | 6000 | 95.1% | -25.3% | 13285 | 8110 | 24.8% | 29.6% |
| 0 | 4508 | 0 | 0 | 0 | 4508 | 2261 | 2 | 50.0 | 6769 | -2262 | 1 | 9600 | 47.0% | -25.3% | 11056 | 13050 | 12.9% | 29.6% |
| 0 | 0 | 0 | 825 | 0 | 825 | 0 | 1 | 100.0 | 825 | 0 | 0 | 3150 | 26.2% | -25.3% | -16993 | 19233 | -60.5% | 29.6% |
| 0 | 0 | 0 | 0 | 1880 | 295 | 2250 | 5 | 60.0 | 1137 | -1558 | 1 | 6000 | 4.9% | -25.3% | 12460 | 11115 | 23.3% | 29.6% |
| 0 | -4500 | -2250 | 0 | 0 | -600 | 9000 | 5 | 20.0 | 8400 | -2250 | 4 | 12000 | -5.0% | -25.3% | 68830 | 10875 | 64.3% | 29.6% |
| 0 | -4510 | 0 | 0 | 0 | -8660 | 8660 | 4 | 0.0 | 51555 | -2165 | 4 | 13500 | -64.1% | -25.3% | 64810 | 25670 | 53.8% | 29.6% |
| 0 | -2250 | 0 | -2250 | 0 | -6469 | 6469 | 4 | 25.0 | 281 | -2250 | 2 | 7200 | -89.8% | -25.3% | -19050 | 34856 | -29.7% | 29.6% |
| 0 | 688 | -2250 | -2250 | 0 | -12813 | 12813 | 7 | 14.3 | 688 | -2251 | 4 | 10500 | -122.0% | -25.3% | 44763 | 21538 | 47.8% | 29.6% |
| n/a | 145 | -1155 | -255 | -260 | -1525 | 3280 | 61 | 34.4 | 395 | -245 | 7 | 6000 | -25.4% | -25.4% | -1525 | 3280 | -25.4% | -25.4% |
| -3775 | 300 | -625 | -1325 | 150 | -10075 | 15625 | 92 | 53.3 | 866 | -1223 | 4 | 42188 | -23.9% | -25.8% | 6875 | 26125 | 5.4% | 0.0% |
| -650 | 50 | -488 | -213 | -200 | -2575 | 3675 | 93 | 31.2 | 285 | -169 | 7 | 6750 | -38.1% | -25.8% | -6813 | 8400 | -33.6% | 0.0% |
| -1225 | 763 | 375 | -450 | -175 | -1663 | 3175 | 53 | 41.5 | 254 | -234 | 6 | 6750 | -24.6% | -26.1% | -1663 | 3175 | -24.6% | -26.1% |
| -6150 | 4025 | 1525 | -2275 | -475 | -11100 | 18125 | 55 | 36.4 | 1384 | -1109 | 6 | 42188 | -26.3% | -26.1% | -11100 | 18125 | -26.3% | -26.1% |
| 0 | 0 | 8225 | -3875 | 10088 | 27475 | 7413 | 6 | 66.7 | 9691 | -5660 | 1 | 10500 | 261.7% | -26.5% | 15025 | 59750 | 6.1% | 8.3% |
| 0 | 0 | 3510 | -1740 | 2620 | 8820 | 3830 | 7 | 71.4 | 2878 | -2779 | 1 | 3600 | 245.0% | -26.5% | -20560 | 56240 | -24.4% | 8.3% |
| 0 | -6940 | -4670 | 0 | 3760 | 3840 | 14970 | 8 | 37.5 | 6225 | -3008 | 4 | 9600 | 40.0% | -26.5% | 1200 | 83870 | 0.5% | 8.3% |
| -1240 | 1030 | 0 | 2840 | -3810 | 2860 | 21710 | 16 | 43.8 | 4856 | -3467 | 5 | 13500 | 21.2% | -26.5% | 206890 | 43460 | 65.4% | 8.3% |
| 0 | 0 | 7963 | 0 | -963 | 563 | 16825 | 13 | 30.8 | 6225 | -2708 | 5 | 13500 | 4.2% | -26.5% | 38450 | 56538 | 12.2% | 8.3% |
| 0 | 0 | 350 | -125 | -375 | -250 | 2050 | 10 | 40.0 | 881 | -629 | 2 | 2250 | -11.1% | -26.5% | 11175 | 8475 | 21.2% | 8.3% |
| 1456 | -932 | -4 | 0 | -320 | -1840 | 5584 | 14 | 42.9 | 1055 | -1023 | 4 | 3150 | -58.4% | -26.5% | -15768 | 21480 | -21.4% | 8.3% |
| -845 | -1585 | 2400 | 0 | -2900 | -5610 | 8865 | 16 | 37.5 | 1633 | -1541 | 5 | 6000 | -93.5% | -26.5% | 20165 | 29150 | 14.4% | 8.3% |
| -5794 | -3206 | 1650 | -2194 | -6900 | -22481 | 25088 | 18 | 33.3 | 2128 | -2935 | 4 | 7200 | -312.2% | -26.5% | -77025 | 190706 | -45.8% | 8.3% |
| 0 | 1150 | 0 | -6700 | -363 | -34100 | 34100 | 14 | 28.6 | 2472 | -4402 | 6 | 9000 | -378.9% | -26.5% | -27175 | 69888 | -12.9% | 8.3% |
| 4275 | 1725 | -6425 | -2375 | -3450 | -11350 | 21850 | 261 | 34.9 | 1429 | -833 | 11 | 42188 | -26.9% | -26.9% | 256650 | 86675 | 44.2% | 44.2% |
| 0 | 0 | 6000 | -2625 | 3850 | 825 | 6888 | 11 | 36.4 | 3900 | -2114 | 4 | 9300 | 8.9% | -27.9% | 25313 | 16688 | 22.2% | 13.9% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 13500 | 0.0% | -27.9% | 45050 | 13540 | 27.2% | 13.9% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 13500 | 0.0% | -27.9% | 32010 | 17400 | 19.4% | 13.9% |
| 0 | 0 | 0 | 0 | -1140 | -1140 | 1140 | 1 | 0.0 | 0 | -1140 | 1 | 9600 | -11.9% | -27.9% | 3220 | 17120 | 2.7% | 13.9% |
| 0 | 150 | 3550 | -6375 | 0 | -2675 | 6375 | 3 | 66.7 | 1850 | -6383 | 3 | 9000 | -29.7% | -27.9% | 31288 | 21463 | 28.4% | 13.9% |
| -1590 | 0 | 3350 | -4170 | -1570 | -2590 | 5740 | 9 | 22.2 | 3470 | -1360 | 4 | 5400 | -48.0% | -27.9% | 4670 | 16510 | 7.1% | 13.9% |
| -4345 | 0 | 1645 | -1840 | -1575 | -12890 | 12890 | 14 | 28.6 | 1419 | -1858 | 4 | 6000 | -214.8% | -27.9% | -28495 | 42825 | -38.8% | 13.9% |
| -3169 | 188 | 94 | -4875 | 3356 | 8888 | 8438 | 25 | 44.0 | 2139 | -1046 | 5 | 7200 | 123.4% | -28.2% | -28519 | 48225 | -36.0% | 12.8% |
| 0 | 0 | 10338 | -6838 | -700 | 8700 | 8350 | 13 | 38.5 | 5233 | -2188 | 4 | 9000 | 96.7% | -28.2% | 19288 | 25713 | 19.5% | 12.8% |
| 0 | 0 | 6000 | -2338 | 4138 | 1388 | 13825 | 13 | 38.5 | 3510 | -2024 | 7 | 9300 | 14.9% | -28.2% | 7275 | 28888 | 7.1% | 12.8% |
| -5063 | -4775 | -5163 | -1600 | 5538 | -12200 | 34038 | 23 | 26.1 | 5063 | -2506 | 9 | 10500 | -116.2% | -28.2% | 44863 | 34038 | 38.8% | 12.8% |
| -7160 | -70 | -460 | -3430 | 3580 | -19650 | 31070 | 26 | 26.9 | 3363 | -2271 | 8 | 9600 | -204.7% | -28.2% | 21540 | 31070 | 20.4% | 12.8% |
| 0 | 0 | 3520 | -1330 | 2640 | 8070 | 4140 | 7 | 71.4 | 2708 | -2730 | 1 | 3600 | 224.2% | -29.6% | 28880 | 9460 | 90.8% | 24.3% |
| 0 | 0 | 6000 | -2338 | -1125 | 10588 | 5650 | 6 | 66.7 | 4060 | -2833 | 2 | 9300 | 113.8% | -29.6% | -10913 | 31525 | -13.3% | 24.3% |
| 0 | 0 | 6163 | -2900 | 11113 | 7525 | 14025 | 10 | 60.0 | 4375 | -4681 | 2 | 10500 | 71.7% | -29.6% | 29550 | 21988 | 31.9% | 24.3% |
| 0 | 0 | 3470 | -3720 | -2040 | -1420 | 5760 | 7 | 57.1 | 1435 | -2383 | 2 | 5400 | -26.3% | -29.6% | 2120 | 15360 | 4.4% | 24.3% |
| 0 | 0 | 10338 | -8725 | -3338 | -6813 | 12063 | 8 | 50.0 | 3091 | -4794 | 2 | 9000 | -75.7% | -29.6% | -8063 | 23338 | -10.0% | 24.3% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | Net $Profit/Loss Per Year (6) | | | | | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 2005 | 2006 | 2007 | 2008 | 2009 | | | | | | | |
| | STAT | 344 | | Rough Rice | 5/01 | -1130 | -5014 | -1446 | 7380 | -7204 | 2586 | 0 | -1530 | -1196 | -2670 | -334 | 1044 |
| | STAT | 344 | | Crude | 5/01 | -8540 | 5670 | 21270 | 86540 | -18770 | 5850 | -5110 | 0 | 0 | 9790 | -9310 | -3230 |
| 164 | Oscar SW | 629 | | Mini Midcap | 1/08 | n/a | n/a | n/a | -18695 | -8365 | -4405 | 2760 | 990 | 685 | -2505 | 130 | -2055 |
| 165 | S&P Day | 436 | | S&P | 6/03 | -31375 | -8050 | 2650 | -22300 | -15925 | -13825 | 0 | 0 | -3275 | -6650 | 0 | 6850 |
| 166 | BRIX | 395 | | S Franc | 5/02 | 7500 | -6537 | 1162 | 12638 | -1713 | 0 | -1600 | 0 | 8263 | 0 | -2913 | -2613 |
| | BRIX | 395 | | Jap Yen | 5/02 | 14775 | -9438 | -10852 | -4900 | 8288 | 4700 | 0 | 0 | -200 | 0 | 0 | 2888 |
| | BRIX | 395 | | Euro C | 5/02 | 6524 | -7212 | 2925 | 17688 | -5863 | -3088 | -7663 | -7700 | 5563 | 0 | 0 | 2513 |
| | BRIX | 395 | | Crude | 5/02 | 1810 | 5110 | 29020 | 99550 | 3080 | 5850 | -1160 | 1960 | 0 | 16340 | -17450 | -4020 |
| | BRIX | 395 | | Heat Oil | 5/02 | 4142 | -11830 | 16972 | 145274 | 7265 | 0 | 3301 | -1940 | 3641 | -710 | -1848 | |
| | BRIX | 395 | | T Note | 5/02 | -2930 | -2420 | 5830 | 7850 | -670 | 2380 | -2810 | -850 | 3290 | 0 | 0 | -1650 |
| | BRIX | 395 | | Bonds | 5/02 | -9150 | 11830 | 1010 | 5440 | -13940 | -3100 | 540 | 0 | 4810 | 0 | -6500 | -1740 |
| 167 | RC Intermediate | 610 | * | S&P | 12/07 | n/a | n/a | 8550 | 10150 | -3625 | 200 | 3300 | -5425 | 8625 | -4300 | -4775 | -400 |
| | RC Intermediate | 610 | * | Mini S&P | 12/07 | n/a | n/a | 688 | -1750 | -3063 | -38 | 600 | -1088 | 1313 | -863 | -988 | -363 |
| 168 | DCB Natural Gas | 545 | | Nat Gas | 12/05 | 0 | 6785 | -3450 | 5995 | -105 | 765 | 0 | 0 | 0 | 0 | 0 | 0 |
| 169 | DCB Coffee | 543 | | Coffee | 12/05 | 0 | -4106 | -1481 | 2306 | -2400 | -3169 | -2569 | 881 | 0 | 0 | 638 | 0 |
| 170 | I-Master | 366 | | S&P | 11/01 | -67625 | -8000 | 62750 | 162000 | -10500 | 15000 | -24825 | 22775 | -9875 | 3625 | -30300 | 3525 |
| | I-Master | 366 | | Mini Russell | 11/01 | 5750 | -52650 | 69625 | 215610 | -12850 | 2785 | -1645 | 5420 | -1695 | 5935 | -5020 | -4230 |
| | I-Master | 366 | | Nasdaq | 11/01 | -52550 | -9125 | -22850 | 36325 | -19376 | -1551 | -14100 | 6075 | 6375 | 16450 | -30350 | 3375 |
| 171 | Pegasus | 440 | | Cotton | 9/03 | -3990 | 1835 | 1370 | 10090 | 1265 | 125 | 0 | -915 | 1125 | -170 | 0 | -1670 |
| | Pegasus | 440 | | Euro C | 9/03 | 10375 | -10175 | 3113 | 13574 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Pegasus | 440 | | Crude | 9/03 | 0 | 12740 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Pegasus | 440 | | Heat Oil | 9/03 | 0 | 14494 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Pegasus | 440 | | Coffee | 9/03 | -900 | 3113 | -4126 | 10444 | -3787 | 0 | -300 | 0 | 0 | -1500 | 0 | 0 |
| | Pegasus | 440 | | Jap Yen | 9/03 | 8575 | -2450 | -1113 | 16076 | -3013 | 0 | 0 | 0 | 0 | 0 | 0 | -3013 |
| | Pegasus | 440 | | T Note | 9/03 | -60 | 650 | 2890 | 2910 | -1340 | 0 | 0 | 720 | 0 | 20 | -2160 | |
| | Pegasus | 440 | | Corn | 9/03 | -2651 | 2599 | -2262 | 7087 | -5275 | 0 | -2000 | 0 | 0 | 113 | 0 | 100 |
| 172 | Golden SX | 253 | | Cotton | 7/96 | -2820 | 1035 | -1575 | 6545 | -1725 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Golden SX | 253 | | Crude | 7/96 | 1770 | 1030 | 7550 | 40150 | -8750 | -1630 | 0 | 0 | -1580 | 10220 | -5560 | 0 |
| | Golden SX | 253 | | Coffee | 7/96 | 2043 | -3976 | 2869 | -1350 | -2700 | 0 | 0 | 0 | 0 | 3881 | -1575 | -1575 |
| | Golden SX | 253 | | T Note | 7/96 | 4560 | 2930 | 2430 | 3270 | 240 | 1600 | -3250 | 0 | 560 | 0 | -1150 | 0 |
| | Golden SX | 253 | | Jap Yen | 7/96 | 8450 | -6401 | -4800 | 7511 | -6075 | -1275 | -1575 | 0 | 0 | 0 | 0 | 0 |
| | Golden SX | 253 | | Live Cattle | 7/96 | -884 | -476 | -4592 | 9116 | -2188 | 0 | 652 | 0 | 76 | -444 | 792 | 0 |
| 173 | Checkmate | 342 | | $ Index | 4/01 | 3945 | 2545 | 2970 | 4800 | -40 | 0 | 0 | 0 | 0 | 0 | 3555 | 0 |
| | Checkmate | 342 | | Euro C | 4/01 | 2150 | 3888 | 6538 | 19813 | -1150 | 0 | -6013 | 0 | 0 | 0 | 0 | 0 |
| | Checkmate | 342 | | Nat Gas | 4/01 | -15440 | -24650 | -8725 | -3395 | -8170 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Checkmate | 342 | | Nikkei | 4/01 | 4275 | 2675 | 11375 | -4225 | -5625 | 0 | 0 | 0 | 0 | 0 | -2075 | 0 |
| | Checkmate | 342 | | S Franc | 4/01 | -1788 | -25 | -1238 | 2700 | -6150 | 0 | 0 | 0 | 0 | -1513 | 0 | 0 |
| | Checkmate | 342 | | Crude | 4/01 | -3580 | -8965 | 10720 | 15505 | -5250 | 0 | 0 | 0 | 0 | 0 | -1995 | 0 |
| | Checkmate | 342 | | Jap Yen | 4/01 | 2838 | -338 | -3763 | 7613 | -7838 | 0 | 0 | 0 | 0 | -2938 | -3325 | 0 |
| | Checkmate | 342 | | Bonds | 4/01 | -2931 | 7819 | 450 | 8588 | -10256 | 0 | 0 | -5388 | 0 | -2356 | 0 | 0 |
| 174 | Axiom Long Term | 471 | | $ Index | 4/04 | 2945 | -4555 | -1035 | 7750 | 3952 | 0 | 175 | -3075 | 0 | 0 | 0 | 0 |
| | Axiom Long Term | 471 | | Crude | 4/04 | 4825 | 6740 | -770 | 0 | 4310 | 0 | 0 | 0 | 0 | 0 | 0 | 1425 |
| | Axiom Long Term | 471 | | T Note | 4/04 | -688 | 1013 | -2988 | 11019 | -3200 | 0 | 0 | 175 | 0 | 0 | -1572 | -2028 |
| | Axiom Long Term | 471 | | Cotton | 4/04 | -3270 | -2105 | 5550 | 6185 | -8455 | 0 | 0 | -3075 | 0 | 175 | 0 | -2480 |
| | Axiom Long Term | 471 | | Corn | 4/04 | 2375 | -4575 | -6200 | 22025 | -5038 | 0 | 0 | 0 | 0 | -6088 | 0 | 0 |
| 175 | LPR Calibre | 654 | * | Mini S&P | 1/09 | n/a | n/a | n/a | n/a | -2713 | -700 | -675 | -913 | -163 | 175 | 313 | 113 |
| 176 | Delta DT | 625 | * | Mini Midcap | 1/08 | n/a | n/a | n/a | 450 | -5765 | -1100 | 395 | -65 | 115 | -1065 | -125 | -1220 |
| 177 | AxSym | 425 | * | Mini S&P | 3/03 | 1775 | -8150 | -9088 | 1738 | -4313 | -825 | 2950 | 750 | 1588 | -4300 | -1125 | -175 |
| 178 | Impetus SP | 589 | * | S&P | 12/06 | n/a | -2650 | 35825 | 76025 | -9400 | -7900 | 250 | 275 | -2350 | -6450 | -875 | -1500 |
| 175 | CTP | 617 | | Bonds | 2/08 | n/a | n/a | n/a | -1791 | 4377 | 0 | 725 | -1057 | 331 | 0 | 1700 | 2019 |
| | CTP | 617 | | Bonds | 2/08 | n/a | n/a | n/a | 1734 | -100 | 0 | -3669 | 847 | 1349 | -955 | -1193 | -1675 |
| | CTP | 617 | | Bonds | 2/08 | n/a | n/a | n/a | 719 | -12453 | 0 | -2915 | -447 | -2462 | 1378 | -731 | -2069 |
| 180 | Dennis RSI | 4 | | S&P | 6/86 | -11650 | 21150 | 42200 | 51000 | -39575 | -7675 | -9875 | -9500 | 3700 | -950 | -5525 | 2700 |
| 181 | Universal 2.0 | 468 | | Silver | 11/03 | -2070 | -2715 | -10250 | 43355 | 9850 | -1885 | -3325 | 2325 | -3490 | -2245 | -1245 | 3110 |
| | Universal 2.0 | 468 | | Euro C | 11/03 | -4037 | -10415 | -4674 | 14776 | -4389 | -2875 | -8113 | -638 | -888 | -1175 | -2563 | 300 |
| | Universal 2.0 | 468 | | T Note | 11/03 | -1140 | -1210 | -4820 | -7120 | -3130 | -580 | -2970 | -1050 | 2620 | -50 | -50 | -470 |
| | Universal 2.0 | 468 | | Soybeans | 11/03 | 3500 | -3200 | 8925 | 11030 | -9000 | -1175 | -2255 | 2000 | 4510 | 2275 | -5140 | -2525 |
| | Universal 2.0 | 468 | | Nat Gas | 11/03 | 1770 | 18180 | 17650 | 66620 | -5180 | -2170 | 7470 | -2450 | -2010 | -220 | -2120 | 2040 |
| | Universal 2.0 | 468 | | Crude | 11/03 | -2530 | 7990 | 26130 | 97510 | -8080 | -2670 | -3080 | -2960 | -1860 | 6130 | 3090 | 2260 |
| 182 | Black Crusader UD Mini | 579 | | Mini Nasdaq | 1/07 | n/a | n/a | -1145 | 14115 | -4630 | 110 | -475 | -375 | -160 | -655 | -275 | -770 |
| | Black Crusader UD Mini | 579 | | Mini S&P | 1/07 | n/a | n/a | -2300 | 19788 | -7475 | -325 | -1488 | 288 | -1663 | -825 | -550 | -738 |
| | Black Crusader UD Mini | 579 | | Mini Russell | 1/07 | n/a | n/a | -6865 | 40980 | -10035 | 400 | -3360 | -710 | -1605 | -225 | 375 | 15 |
| 183 | STO-X | 347 | | Euro C | 1/01 | -2102 | -9189 | -6764 | 14700 | -963 | 5300 | -12263 | -6800 | 10425 | 0 | 0 | 2513 |
| | STO-X | 347 | | S Franc | 1/01 | -6888 | -6975 | -2827 | 4262 | 962 | 1338 | 0 | -4163 | 7625 | 0 | 0 | 675 |
| | STO-X | 347 | | B Pound | 1/01 | -10832 | -4696 | -7914 | 8143 | -651 | 2869 | -2675 | -2838 | 7475 | 0 | 0 | 1538 |
| | STO-X | 347 | | Bonds | 1/01 | -3870 | 5380 | -3010 | -860 | -8800 | 230 | 0 | -6610 | 7850 | 0 | -2760 | -3220 |
| | STO-X | 347 | | Jap Yen | 1/01 | 14275 | -9553 | -5274 | 20963 | -6413 | 4650 | 0 | 0 | -1238 | -7063 | 0 | -4750 |
| | STO-X | 347 | | Cotton | 1/01 | -3435 | -90 | -1320 | 7690 | -10065 | -1995 | 0 | 2620 | 0 | -1985 | -2750 | -4765 |
| | STO-X | 347 | | Coffee | 1/01 | 2213 | -5513 | -6133 | 6824 | -21845 | -1781 | -5306 | -4406 | 0 | 2869 | 0 | -4163 |
| 184 | Scooter | 105 | | Jap Yen | 12/89 | 3374 | -13327 | 536 | 30139 | -2664 | 10300 | -4188 | -525 | -8763 | 450 | -4088 | 1775 |
| | Scooter | 105 | | Bonds | 12/89 | 2940 | 4490 | 11580 | 7950 | -3070 | 7390 | -4000 | -580 | 2940 | 1120 | -360 | -6030 |
| | Scooter | 105 | | Coffee | 12/89 | -17193 | -15226 | 12057 | 2232 | -9994 | -19 | -825 | -19 | -1669 | 9019 | -750 | 2344 |
| | Scooter | 105 | | Crude | 12/89 | -28200 | 2990 | 14930 | 58780 | -34780 | -15150 | -840 | -12160 | -2130 | 13890 | 3400 | -6200 |

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng Min.Req Cap.Since Release (20) | %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -1754 | -2076 | 0 | -1274 | -236 | -7440 | 10026 | 12 | 16.7 | 1815 | -1108 | 6 | 3750 | -198.4% | -29.6% | -11070 | 17216 | -33.1% | 24.3% |
| -2500 | -8630 | 0 | -5630 | -8050 | -26820 | 37350 | 10 | 20.0 | 7820 | -5308 | 7 | 13500 | -198.7% | -29.6% | 87600 | 37350 | 72.8% | 24.3% |
| 85 | -190 | -2245 | 230 | -165 | -6685 | 7455 | 127 | 31.5 | 464 | -290 | 11 | 22500 | -29.7% | -29.7% | -27225 | 27290 | -58.1% | -58.1% |
| -700 | -700 | -3975 | 0 | -2825 | -25100 | 25100 | 13 | 7.7 | 10550 | -2972 | 7 | 84375 | -29.7% | -29.7% | -75250 | 82700 | -13.2% | -13.2% |
| 0 | 0 | 6000 | -2625 | 3850 | 8363 | 6013 | 8 | 50.0 | 4650 | -2559 | 2 | 9300 | 89.9% | -29.8% | 20063 | 17775 | 27.5% | 65.4% |
| 0 | 0 | 10338 | -9438 | -4238 | 4050 | 13675 | 8 | 50.0 | 5025 | -4013 | 2 | 9000 | 45.0% | -29.8% | -15125 | 25750 | -21.5% | 65.4% |
| 0 | 0 | 8225 | -3713 | 10250 | 4388 | 18450 | 9 | 55.6 | 5363 | -5618 | 2 | 10500 | 41.8% | -29.8% | 45550 | 22225 | 55.4% | 65.4% |
| 0 | 610 | 0 | 950 | -7790 | -4710 | 27700 | 13 | 46.2 | 4725 | -4731 | 3 | 13500 | -34.9% | -29.8% | 145340 | 27700 | 137.4% | 65.4% |
| -11647 | -643 | 9450 | -6560 | -5405 | -12361 | 18304 | 14 | 35.7 | 4355 | -3791 | 5 | 15000 | -82.4% | -29.8% | 162805 | 38716 | 138.6% | 65.4% |
| -210 | -160 | -30 | -3810 | -2000 | -5850 | 8230 | 11 | 27.3 | 2527 | -1680 | 4 | 5400 | -108.3% | -29.8% | 18310 | 8230 | 43.3% | 65.4% |
| 0 | -1280 | -2070 | -4600 | -1460 | -15400 | 17650 | 12 | 33.3 | 2125 | -2985 | 3 | 9600 | -160.4% | -29.8% | -6660 | 17650 | -8.9% | 65.4% |
| -1075 | 5175 | -5725 | -5725 | -1775 | -11900 | 19775 | 128 | 56 | 955 | -1443 | 5 | 42188 | -28.2% | -31.0% | 13300 | 26500 | 14.6% | 8.3% |
| -1038 | 1675 | -988 | -1088 | -425 | -3288 | 4625 | 127 | 58.3 | 171 | -301 | 5 | 6750 | -48.7% | -31.0% | -4550 | 6325 | -31.1% | 8.3% |
| -870 | 0 | 0 | 0 | -4085 | -4190 | 7650 | 4 | 50.0 | 1730 | -3825 | 2 | 13500 | -31.0% | -31.0% | 5140 | 7650 | 9.0% | 9.0% |
| 394 | 1238 | 225 | 0 | 0 | -2363 | 5831 | 12 | 75.0 | 442 | -2114 | 1 | 7200 | -32.8% | -32.8% | -5681 | 9150 | -18.6% | -18.6% |
| 6025 | -11400 | 11050 | -9475 | 7775 | -16100 | 42350 | 85 | 52.9 | 3351 | -4166 | 4 | 84375 | -19.1% | -33.3% | 219700 | 168375 | 31.2% | 47.5% |
| -1785 | -10160 | 1705 | -6155 | 1785 | -13060 | 27020 | 88 | 46.6 | 1131 | -1265 | 8 | 45000 | -29.0% | -33.3% | 477369 | 87500 | 127.3% | 47.5% |
| 3625 | -15725 | -7200 | 2300 | -700 | -31426 | 48775 | 68 | 42.6 | 2766 | -2858 | 6 | 52500 | -59.9% | -33.3% | 22974 | 127775 | 5.3% | 47.5% |
| -1095 | 0 | 3865 | 0 | -675 | 590 | 2935 | 10 | 50.0 | 1202 | -1084 | 3 | 6000 | 9.8% | -34.2% | 15675 | 8905 | 40.2% | 17.6% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 10500 | 0.0% | -34.2% | 26950 | 16325 | 39.5% | 17.6% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 13500 | 0.0% | -34.2% | 14870 | 3250 | 16.9% | 17.6% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 15000 | 0.0% | -34.2% | 5489 | 11852 | 5.6% | 17.6% |
| -2606 | -619 | 0 | -300 | 675 | -4650 | 5325 | 6 | 16.7 | 675 | -1066 | 5 | 7200 | -64.6% | -34.2% | 2981 | 7219 | 6.4% | 17.6% |
| 0 | 0 | 0 | 0 | -3263 | -6275 | 6275 | 2 | 0.0 | 0 | -3138 | 2 | 9000 | -69.7% | -34.2% | 14113 | 10038 | 24.1% | 17.6% |
| 0 | 0 | 1650 | -4510 | -2050 | -6330 | 7070 | 8 | 50.0 | 598 | -2181 | 3 | 5400 | -117.2% | -34.2% | 880 | 7070 | 2.5% | 17.6% |
| 0 | 0 | -1400 | -2088 | -2075 | -7350 | 7350 | 9 | 22.2 | 388 | -1160 | 4 | 3600 | -204.2% | -34.2% | -600 | 11638 | -2.6% | 17.6% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 6000 | 0.0% | -34.4% | 11245 | 19580 | 13.6% | 22.4% |
| 0 | -180 | -480 | 0 | -1610 | -820 | 7830 | 7 | 14.3 | 10220 | -1842 | 4 | 13500 | -6.1% | -34.4% | 61100 | 17030 | 32.9% | 22.4% |
| -1575 | -281 | 0 | -1575 | 113 | -2588 | 6581 | 7 | 28.6 | 1997 | -1318 | 5 | 7200 | -35.9% | -34.4% | 16763 | 39788 | 16.9% | 22.4% |
| 0 | 0 | 3430 | -3130 | -1570 | -3510 | 5110 | 7 | 42.9 | 1863 | -2278 | 2 | 5400 | -65.0% | -34.4% | 46810 | 6190 | 63.0% | 22.4% |
| -1575 | 0 | 663 | -2313 | 0 | -6075 | 6075 | 5 | 20.0 | 663 | -1685 | 3 | 9000 | -67.5% | -34.4% | 14450 | 20763 | 11.7% | 22.4% |
| -1784 | -504 | -1648 | 672 | 0 | -2188 | 3936 | 10 | 40.0 | 548 | -730 | 5 | 3000 | -72.9% | -34.4% | -14712 | 23796 | -35.7% | 22.4% |
| 0 | 0 | 0 | 0 | 0 | 3555 | 0 | 1 | 100.0 | 3555 | 0 | 0 | 3600 | 98.8% | -34.7% | 22230 | 3595 | 69.3% | 9.5% |
| 10725 | 0 | 0 | 0 | 0 | 4713 | 6013 | 2 | 50.0 | 10725 | -6013 | 1 | 10500 | 44.9% | -34.7% | 45625 | 11875 | 48.7% | 9.5% |
| -3025 | 0 | 0 | 0 | 0 | -3025 | 3025 | 1 | 0.0 | 21795 | -3025 | 1 | 13500 | -22.4% | -34.7% | -46085 | 81195 | -38.3% | 9.5% |
| 0 | -1950 | 0 | -1600 | 0 | -5625 | 5625 | 3 | 0.0 | 3275 | -1875 | 3 | 15000 | -37.5% | -34.7% | 11275 | 13125 | 8.4% | 9.5% |
| 0 | -1988 | 0 | 0 | 0 | -3500 | 3500 | 2 | 0.0 | 463 | -1750 | 2 | 9300 | -37.6% | -34.7% | -2750 | 8688 | -3.3% | 9.5% |
| 0 | -3255 | 0 | 0 | 0 | -5250 | 5250 | 2 | 0.0 | 15505 | -2625 | 2 | 13500 | -38.9% | -34.7% | 14055 | 20350 | 11.7% | 9.5% |
| 0 | 1025 | 0 | -2600 | 0 | -7838 | 7838 | 4 | 25.0 | 1025 | -2954 | 2 | 9000 | -87.1% | -34.7% | 7638 | 7838 | 9.5% | 9.5% |
| 0 | -2513 | 0 | 0 | -1888 | -12144 | 12144 | 4 | 0.0 | 14175 | -3036 | 4 | 9600 | -126.5% | -34.7% | 19438 | 12144 | 22.7% | 9.5% |
| 0 | 0 | 9927 | 0 | 0 | 7027 | 3075 | 3 | 66.7 | 5051 | -3083 | 1 | 3600 | 195.2% | -36.6% | 5982 | 8840 | 28.1% | 13.1% |
| -4000 | 9925 | -3075 | 35 | -3075 | 1235 | 6115 | 7 | 42.9 | 3795 | -2542 | 2 | 13500 | 9.1% | -36.6% | 12030 | 6115 | 15.1% | 13.1% |
| 0 | 175 | 0 | 50 | -1903 | -5103 | 5453 | 7 | 57.1 | 144 | -1891 | 2 | 5400 | -94.5% | -36.6% | -1428 | 9050 | -4.5% | 13.1% |
| -3075 | 0 | 0 | 0 | 0 | -8455 | 8455 | 4 | 25.0 | 175 | -2877 | 2 | 6000 | -140.9% | -36.6% | 3740 | 11180 | 10.5% | 13.1% |
| 0 | 1050 | 0 | 0 | -1425 | -6463 | 6463 | 4 | 25.0 | 1050 | -2504 | 2 | 3600 | -179.5% | -36.6% | 4600 | 12025 | 21.6% | 13.1% |
| -63 | 50 | 25 | -450 | -200 | -2488 | 2513 | 64 | 64.1 | 95 | -278 | 3 | 6750 | -36.9% | -36.9% | -2913 | 3175 | -39.8% | -39.8% |
| -595 | -1135 | 0 | -345 | 865 | -4275 | 5335 | 67 | 35.8 | 320 | -278 | 6 | 11250 | -38.0% | -38.0% | -4450 | 10150 | -19.0% | -19.0% |
| -1613 | 3375 | -1063 | -1750 | -438 | -2625 | 8175 | 389 | 46.3 | 252 | -230 | 8 | 6750 | -38.9% | -38.9% | -35075 | 41113 | -74.2% | -74.2% |
| 250 | 1800 | -1125 | -525 | 1350 | -16800 | 21650 | 120 | 45.8 | 815 | -947 | 5 | 42188 | -39.8% | -39.8% | 101150 | 21650 | 73.8% | 73.8% |
| 2550 | -1944 | 2569 | -863 | -794 | 5236 | 2663 | 26 | 42.3 | 1303 | -606 | 3 | 9600 | 54.5% | -40.1% | 1792 | 4400 | 9.3% | -23.1% |
| -256 | 1256 | 868 | 1119 | -3843 | -6152 | 6152 | 36 | 36.1 | 838 | -741 | 5 | 9600 | -64.1% | -40.1% | -2209 | 6152 | -11.5% | -23.1% |
| -1075 | -713 | -426 | 0 | -1163 | -10622 | 10977 | 21 | 23.8 | 862 | -933 | 5 | 9600 | -110.6% | -40.1% | -12898 | 15090 | -67.2% | -23.1% |
| -3100 | -3100 | -3350 | 5800 | -3300 | -34175 | 39575 | 30 | 36.7 | 3070 | -3580 | 5 | 84375 | -40.5% | -40.5% | 129513 | 45375 | 6.6% | 6.6% |
| 9565 | 4035 | 4975 | 1570 | 0 | 13390 | 14180 | 33 | 51.5 | 2414 | -1727 | 4 | 12000 | 111.6% | -41.6% | 42775 | 40145 | 56.3% | 67.5% |
| 2838 | 2125 | 175 | 3875 | 6488 | -450 | 16650 | 44 | 54.5 | 1204 | -1465 | 2 | 10500 | -4.3% | -41.6% | -2375 | 31750 | -3.6% | 67.5% |
| -460 | -540 | 1530 | -330 | -1410 | -3760 | 5020 | 38 | 28.9 | 700 | -424 | 7 | 5400 | -69.6% | -41.6% | -14250 | 21250 | -41.7% | 67.5% |
| -1610 | -1290 | -760 | -1490 | -320 | -7780 | 13135 | 38 | 36.8 | 857 | -823 | 10 | 9000 | -86.4% | -41.6% | 14540 | 13190 | 25.5% | 67.5% |
| -1080 | 720 | -6140 | -3790 | -2070 | -11820 | 17120 | 37 | 35.1 | 1499 | -1303 | 5 | 13500 | -87.6% | -41.6% | 104360 | 40950 | 122.1% | 67.5% |
| -1240 | -9210 | -1150 | -3570 | -1900 | -16160 | 19480 | 40 | 42.5 | 1454 | -1777 | 5 | 13500 | -119.7% | -41.6% | 127950 | 20540 | 149.6% | 67.5% |
| 10 | -445 | 235 | -300 | -420 | -3520 | 4200 | 44 | 36.4 | 277 | -284 | 4 | 10500 | -33.5% | -44.0% | 7920 | 5320 | 23.8% | 38.9% |
| 88 | -550 | 375 | -925 | 950 | -5363 | 6663 | 46 | 39.1 | 367 | -427 | 5 | 13500 | -39.7% | -44.0% | 10963 | 8913 | 25.6% | 38.9% |
| -470 | -1450 | 270 | -460 | 250 | -6970 | 8075 | 50 | 46.0 | 478 | -665 | 4 | 12000 | -58.1% | -44.0% | 24330 | 13095 | 65.8% | 38.9% |
| 0 | 0 | 8225 | -2850 | 8138 | 12688 | 19063 | 9 | 55.6 | 6920 | -5490 | 3 | 10500 | 120.8% | -44.4% | 17825 | 36450 | 18.5% | -15.2% |
| 0 | 0 | 6000 | -3275 | -663 | 7538 | 7125 | 10 | 50.0 | 3765 | -2257 | 3 | 9300 | 81.1% | -44.4% | -11013 | 34238 | -12.9% | -15.2% |
| -2163 | -3250 | -838 | -769 | 919 | 269 | 7019 | 11 | 45.5 | 2560 | -2092 | 4 | 6000 | 4.5% | -44.4% | -20013 | 39288 | -36.4% | -15.2% |
| 0 | -1770 | 890 | -3410 | 360 | -8440 | 10270 | 13 | 38.5 | 2470 | -2602 | 3 | 9600 | -87.9% | -44.4% | -33760 | 35500 | -38.4% | -15.2% |
| 0 | 0 | 10338 | -8350 | -2700 | -9113 | 15088 | 12 | 41.7 | 3665 | -3924 | 3 | 9000 | -101.3% | -44.4% | 5800 | 23075 | 7.0% | -15.2% |
| -1280 | -785 | 3840 | 0 | -1225 | -8325 | 11565 | 14 | 28.6 | 1684 | -1507 | 7 | 6000 | -138.8% | -44.4% | -810 | 17375 | -1.5% | -15.2% |
| -4894 | -1894 | 131 | -1988 | 1219 | -20213 | 22856 | 14 | 28.6 | 1927 | -2794 | 5 | 7200 | -280.7% | -44.4% | -38175 | 47569 | -57.8% | -15.2% |
| 0 | 3975 | 6138 | -5288 | 3950 | 3738 | 17538 | 20 | 40.0 | 3424 | -1971 | 7 | 9000 | 41.5% | -44.7% | 90988 | 24013 | 49.3% | 29.1% |
| -4940 | -410 | 5230 | -3430 | 5710 | 2640 | 15200 | 22 | 50.0 | 2817 | -2577 | 3 | 9600 | 27.5% | -44.7% | 56910 | 27420 | 28.9% | 29.1% |
| -394 | -4425 | -8306 | -1050 | 3094 | -3000 | 14175 | 21 | 42.9 | 1963 | -1725 | 5 | 7200 | -41.7% | -44.7% | 117394 | 54581 | 79.5% | 29.1% |
| -6480 | 2900 | 0 | 6200 | 6950 | -9620 | 30280 | 26 | 34.6 | 4347 | -2866 | 6 | 13500 | -71.3% | -44.7% | 25280 | 48490 | 9.1% | 29.1% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | Net $Profit/Loss Per Year (6) | | | | | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 2005 | 2006 | 2007 | 2008 | 2009 | | | | | | | |
| | Scooter | 105 | | Copper | 12/89 | -5063 | -1412 | 34939 | 30150 | -29402 | -5725 | 0 | 7925 | -8338 | -288 | -13150 | -213 |
| 185 | SledgeHammer | 581 | | S&P | 1/06 | n/a | 3450 | 40275 | 106750 | -47175 | -20125 | -5075 | -450 | -6725 | 1325 | -6450 | 6050 |
| 186 | RC Advance ++ | 570 | * | S&P | 12/06 | n/a | 125 | -10025 | -12225 | -25825 | -2375 | -6600 | -1800 | 3825 | -325 | -8725 | 375 |
| | RC Advance ++ | 570 | * | Mini S&P | 12/06 | n/a | 125 | -4550 | -7238 | -7150 | 0 | -1313 | -738 | 38 | -650 | -1738 | -488 |
| 187 | EVE T Bond | 288 | | Bonds | 3/98 | 1050 | -990 | 2570 | 4720 | -6250 | -7040 | 2280 | 0 | 0 | 0 | 0 | 0 |
| 188 | T-Bonds Day_Trade | 139 | * | Bonds | 1/84 | -960 | -2230 | -3360 | 4330 | 2370 | -110 | 2760 | -1470 | 2450 | -1170 | -1040 | -1030 |
| 189 | RC Level | 658 | * | S&P | 4/09 | n/a | n/a | n/a | na/ | -19850 | n/a | n/a | -15775 | -3100 | -2250 | -4600 | -1700 |
| | RC Level | 658 | * | Mini S&P | 4/09 | n/a | n/a | n/a | n/a | -4650 | n/a | n/a | -3438 | -725 | -463 | -913 | -425 |
| 190 | Arcs Plus | 302 | * | S&P | 8/99 | -2200 | -19500 | 8200 | 68425 | -36100 | -2750 | 6325 | -5100 | 2300 | 3200 | -4875 | -6225 |
| 191 | Dual Cross System | 125 | | Pork Bellies | 5/91 | -1024 | 4724 | 2008 | 6388 | -3212 | -772 | 212 | -648 | 1452 | -4512 | -2156 | -292 |
| | Dual Cross System | 125 | | Soybeans | 5/91 | -1740 | -3340 | 655 | -15900 | -10145 | 4035 | -1410 | -4960 | -1450 | 0 | -1790 | 3975 |
| | Dual Cross System | 125 | | Bonds | 5/91 | 2740 | 1100 | 1410 | -8820 | 4640 | -1000 | -2820 | -1810 | -2070 | 2110 | 3720 | -970 |
| | Dual Cross System | 125 | | Euro C | 12/98 | -2900 | -774 | 3801 | -4239 | -5913 | -2350 | 0 | 3075 | -6338 | -2075 | 2450 | -513 |
| 192 | Natural Gas Trader-LA | 506 | | Nat Gas | 8/05 | 17720 | 47960 | 7290 | 17670 | 4590 | -7360 | 8460 | -360 | 1230 | 7250 | -1490 | -1600 |
| 193 | Lima SW | 628 | | Mini Russell | 1/08 | n/a | n/a | n/a | -9335 | -5840 | 155 | 755 | -3325 | -3220 | -900 | 5815 | -2775 |
| 194 | Big Dipper | 273 | | Bonds | 6/98 | 270 | 980 | -3950 | 6760 | 2290 | 0 | 0 | -1350 | 0 | 0 | 0 | 0 |
| 195 | Zeeport | 367 | * | S&P | 12/01 | -17375 | 15600 | 27175 | 67700 | -1775 | -2150 | 5625 | -2150 | 6675 | -1250 | 2750 | -2825 |
| | Zeeport | 367 | * | Nasdaq | 12/01 | -25880 | -17225 | 275 | -13850 | -42950 | 200 | -250 | -1850 | -575 | -6075 | -7475 | -6600 |
| 196 | Early Bird | 327 | * | S&P | 1/01 | 1325 | -2325 | 12425 | 111800 | -16300 | -5775 | -3600 | -4300 | 3875 | -5450 | -8925 | -2025 |
| 197 | Natural Gas Offense | 526 | | Nat Gas | 8/05 | 39340 | 46900 | 2720 | 55640 | 960 | -5340 | 7430 | 300 | -940 | 7250 | -1400 | -4290 |
| 198 | Advent | 365 | | Nat Gas | 1/02 | -5640 | 34210 | -43300 | 112980 | 8690 | 15040 | 0 | 10300 | -12930 | 0 | -5080 | 6660 |
| | Advent | 365 | | Jap Yen | 1/02 | 7249 | -10626 | -8526 | -12825 | 7113 | 3313 | 0 | 0 | -2850 | -3938 | 0 | 250 |
| | Advent | 365 | | S Franc | 1/02 | -939 | -7989 | -4450 | -4364 | -6088 | 0 | 0 | -3575 | 5813 | 0 | -2663 | -3938 |
| | Advent | 365 | | Cotton | 1/02 | -4935 | -1345 | 3430 | 12245 | -3335 | 1075 | 0 | 1270 | 0 | -385 | -2705 | -2245 |
| | Advent | 365 | | O. Juice | 1/02 | -3009 | 6998 | -3104 | 2483 | -4418 | -315 | 0 | -2310 | 0 | -1395 | 0 | 0 |
| | Advent | 365 | | Crude | 1/02 | -10360 | -4240 | 30500 | 102010 | -18030 | 5860 | 0 | -3210 | -7140 | 9260 | 0 | -1720 |
| | Advent | 365 | | Coffee | 1/02 | 13370 | -13200 | -11625 | 675 | -12188 | -3075 | 0 | 0 | 0 | -3075 | 0 | 0 |
| | Advent | 365 | | T Note | 1/02 | -15390 | -6660 | 3010 | -1750 | -7960 | 280 | -3880 | 0 | -100 | 0 | 0 | -1650 |
| 199 | Universal | 133 | | Soybeans | 10/91 | -200 | -2925 | 15415 | 14520 | 11105 | 2180 | -3180 | 3140 | 420 | 5670 | -2035 | 2250 |
| | Universal | 133 | | B Pound | 10/91 | 7744 | 14644 | 8805 | 14695 | 1370 | 6838 | 269 | -3331 | 6188 | 3969 | -7925 | 2469 |
| | Universal | 133 | | Coffee | 10/91 | 768 | -18770 | -15673 | -9301 | -2155 | 3188 | -3581 | 150 | 1706 | -2794 | -6731 | 1200 |
| | Universal | 133 | | Euro $ | 10/91 | -2325 | -1125 | -75 | -1750 | -1950 | -200 | -275 | 0 | 1325 | -525 | 0 | -1500 |
| | Universal | 133 | | Bonds | 10/91 | -8850 | -570 | 1720 | -7290 | -17280 | -3520 | -630 | -5560 | 1750 | 1450 | 3720 | 1700 |
| | Universal | 133 | | Jap Yen | 10/91 | -13676 | -10526 | 10563 | 2300 | -30252 | -11338 | -4325 | -3950 | 6350 | 1000 | -2250 | -913 |
| 200 | GK Universal Trader I | 550 | | Nat Gas | 3/06 | n/a | 690 | -3755 | 14850 | 24290 | 0 | 0 | 0 | 10985 | 0 | 0 | 0 |
| | GK Universal Trader I | 550 | | Copper | 3/06 | n/a | 31650 | -15313 | -16513 | 28875 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader I | 550 | | Nasdaq | 3/06 | n/a | -4100 | -3375 | 52450 | -31200 | 0 | -16725 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader I | 550 | | Feeder Cattle | 3/06 | n/a | -1210 | -6360 | 7250 | -1375 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | GK Universal Trader I | 550 | | T Note | 3/06 | n/a | -1604 | -1663 | 4978 | 3821 | 0 | 0 | -716 | 0 | 0 | -3169 | 0 |
| | GK Universal Trader I | 550 | | Jap Yen | 3/06 | n/a | -1025 | 500 | 2963 | 3163 | -8975 | 0 | 0 | 0 | 0 | 0 | -5975 |
| | GK Universal Trader I | 550 | | Soybeans | 3/06 | n/a | 375 | 1813 | 14150 | -10188 | 0 | 0 | 0 | 0 | 0 | 0 | -10188 |
| | GK Universal Trader I | 550 | | Coffee | 3/06 | n/a | 56 | -3131 | 26738 | -11138 | 0 | 0 | -1838 | 0 | 0 | 0 | -3881 |
| 201 | DCB Crude Oil | 541 | | Crude | 12/05 | 0 | -2980 | 6605 | 15805 | -8000 | 0 | -1955 | 0 | 445 | 0 | 1905 | -2990 |
| 202 | MESA Bonds | 321 | | Bonds | 7/00 | 4653 | -144 | -906 | 34400 | -1001 | -3575 | 0 | -3575 | -3975 | -7150 | 2425 | 3015 |
| 203 | Natural Gas Trader- GA | 505 | | Nat Gas | 8/05 | 9510 | 58010 | 6180 | 32950 | 960 | -5340 | 7440 | 290 | -930 | 7250 | -1410 | -4280 |
| 204 | Trender | 17 | | S&P | 1/87 | 10875 | 1500 | -5450 | -107150 | -44400 | 9650 | 5650 | -23775 | -26750 | -2000 | 6950 | -20525 |
| | Trender | 17 | | S Franc | 1/87 | -14901 | -21714 | -5352 | 5824 | -6887 | 3113 | -4575 | 1163 | 7163 | -7763 | -4425 | -8113 |
| | Trender | 17 | | Bonds | 1/87 | 9530 | -9590 | 2650 | 6600 | -30510 | -9550 | -11200 | -7560 | 5490 | 2420 | -630 | 1870 |
| 205 | Early Bird III | 431 | * | Mini S&P | 3/03 | 688 | 625 | 613 | 23225 | -2400 | -3025 | 1488 | -1563 | 525 | -638 | -513 | -975 |
| | Early Bird III | 431 | * | MiniRussel | 3/03 | 1970 | 90 | 9225 | 25458 | -7000 | -110 | -1925 | 1525 | 1780 | -3635 | -1830 | -1170 |
| 206 | Kilo SW | 627 | | Mini Midcap | 1/08 | n/a | n/a | n/a | 14245 | -9090 | -2290 | -1775 | -2705 | -3440 | -1055 | 6080 | 20 |
| 207 | Trendchannel | 292 | | Euro C | 12/98 | -5339 | -11501 | -4239 | 16537 | -11037 | 2713 | -12263 | -7825 | 7038 | 0 | 0 | 2513 |
| | Trendchannel | 292 | | Jap Yen | 6/98 | 8087 | -13252 | 438 | 10075 | -7163 | 5025 | 0 | 0 | -2163 | 0 | 0 | -6100 |
| | Trendchannel | 292 | | T Note | 6/98 | -3590 | 1730 | 4930 | -2090 | -7770 | 740 | 0 | -3380 | 730 | 0 | -1260 | -2880 |
| 208 | Feeder Trader | 235 | | Feeder Cattle | 12/95 | -9815 | 4340 | -1730 | 5765 | -405 | -2060 | 340 | 2120 | 1340 | 0 | -705 | 350 |
| 209 | XS Bonds | 267 | | Bonds | 11/97 | -3360 | 5650 | -4580 | -17020 | -17110 | 3540 | -3770 | -3580 | 3410 | 0 | -1610 | 1680 |
| 210 | USOne | 308 | | T Note | 3/02 | -4506 | -1003 | -744 | 4475 | 2841 | 0 | 0 | 0 | 0 | 0 | -2466 | 0 |
| | USOne | 308 | | Bonds | 5/00 | -3525 | -550 | -1806 | 6819 | 3791 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 211 | Catscan III | 421 | | Euro C | 5/03 | 824 | 3374 | 10838 | 27014 | 9937 | 6375 | -2750 | -3075 | 10550 | 0 | -5700 | -1738 |
| | Catscan III | 421 | | Jap Yen | 5/03 | 7563 | 4915 | 5901 | 12101 | -2675 | 10338 | -4600 | 325 | -2350 | 2025 | 2138 | 3000 |
| | Catscan III | 421 | | Euro $ | 5/03 | -2375 | -3000 | -3150 | -1900 | 600 | -75 | -475 | -75 | 875 | -1075 | 0 | 725 |
| | Catscan III | 421 | | F Note | 5/03 | 425 | -2360 | 1450 | 3535 | -2050 | -20 | 0 | 0 | -255 | 0 | -530 | -690 |
| | Catscan III | 421 | | Nat Gas | 5/03 | -1190 | -10650 | -12720 | 92780 | -17630 | 15050 | -8200 | 5000 | -6320 | -7680 | -7900 | 1400 |
| | Catscan III | 421 | | $ Index | 5/03 | 5650 | -2060 | 3060 | 9370 | -6790 | -4700 | -2060 | -3560 | 6190 | 0 | -830 | -2030 |
| | Catscan III | 421 | | Crude | 5/03 | -2170 | -2420 | 7870 | 112550 | -43530 | 260 | -8090 | -5160 | -1450 | 12070 | -15820 | -10580 |
| 212 | Early Bird II | 397 | * | Mini Russell | 8/02 | -610 | 750 | 7360 | 23855 | -8475 | -350 | -1980 | 450 | 1630 | -3150 | -1545 | -985 |
| | Early Bird II | 397 | * | Mini S&P | 8/02 | 450 | -275 | 3738 | 15488 | -3138 | -2663 | 1150 | -3013 | 175 | -563 | -600 | -538 |
| 213 | 1-2-3 System | 106 | | Coffee | 12/89 | 5288 | 4574 | 6656 | -4050 | 4144 | 2569 | 38 | -994 | -1050 | 10200 | -338 | 3113 |
| | 1-2-3 System | 106 | | Euro $ | 12/89 | -250 | -4225 | -3550 | -2825 | 2250 | 425 | -50 | 75 | 925 | -1200 | 0 | 950 |
| | 1-2-3 System | 106 | | Sugar | 12/89 | -414 | 4333 | -1780 | 6797 | -9766 | 728 | -2643 | 594 | 0 | -56 | 0 | 0 |
| 226 | 1-2-3 System | 106 | | Bonds | 12/89 | 4430 | 5330 | 2360 | -1070 | -3180 | 320 | -8590 | 1240 | 1960 | -2040 | 820 | -1270 |
| | 1-2-3 System | 106 | | S Franc | 12/89 | 1337 | -13202 | -2638 | 862 | -20074 | 250 | -5263 | -2575 | 7063 | -10700 | -3650 | -975 |
| 214 | VC Daytrader | 437 | * | S&P | 8/03 | -11900 | 525 | 32900 | 110775 | -16775 | 2200 | 675 | 2800 | -3000 | -9925 | 2675 | -10125 |

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min.Req Cap. Since Release (20) | Combined %Chng Min.Req Cap. Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| -1738 | -2625 | -3175 | -750 | 10713 | -17363 | 32700 | 25 | 28.0 | 4709 | -2796 | 4 | 13500 | -128.6% | -44.7% | 24325 | 40250 | 8.8% | 29.1% |
| -12250 | -1950 | 3350 | -900 | 3075 | -40125 | 53250 | 73 | 61.6 | 1348 | -3594 | 4 | 84375 | -47.6% | -47.6% | 106375 | 61450 | 30.3% | 30.3% |
| -5725 | -3100 | 2825 | -3400 | 7250 | -17775 | 27825 | 106 | 54.7 | 906 | -1464 | 5 | 42188 | -42.1% | -47.7% | -40700 | 54300 | -29.7% | -36.6% |
| -1300 | -463 | 550 | -825 | 1338 | -5588 | 7263 | 109 | 27.5 | 323 | -193 | 8 | 6750 | -82.8% | -47.7% | -17475 | 19400 | -79.7% | -36.6% |
| 0 | 1640 | 0 | -790 | -680 | -4590 | 7040 | 7 | 42.9 | 1307 | -2130 | 2 | 9600 | -47.8% | -47.8% | 8850 | 19650 | 7.6% | 7.6% |
| 1390 | -1260 | 160 | -1670 | -1340 | -2330 | 6570 | 47 | 38.3 | 609 | -458 | 7 | 4800 | -48.5% | -48.5% | -30830 | 40840 | -27.4% | -27.4% |
| 2000 | 5425 | 150 | 0 | 225 | -19625 | 27425 | 56 | 41.1 | 1223 | -1448 | 7 | 42188 | -46.5% | -49.7% | -19625 | 27425 | -46.5% | -49.7% |
| 413 | 1075 | -175 | 0 | -50 | -4700 | 5963 | 60 | 36.7 | 256 | -272 | 8 | 6750 | -69.6% | -49.7% | -4700 | 5963 | -69.6% | -49.7% |
| -5875 | 850 | -4750 | -9000 | 4175 | -21725 | 38650 | 296 | 39.5 | 1309 | -976 | 8 | 42188 | -51.5% | -51.5% | 56250 | 137800 | 12.5% | 12.5% |
| 404 | 0 | 2032 | 1968 | 2020 | -292 | 6960 | 36 | 44.4 | 849 | -693 | 7 | 3600 | -8.1% | -53.0% | -58108 | 76204 | -85.0% | -30.7% |
| -1445 | 2000 | -1655 | -1985 | 1190 | -3495 | 11110 | 41 | 53.7 | 1048 | -1400 | 5 | 9000 | -38.8% | -53.0% | -58150 | 71110 | -34.0% | -30.7% |
| 160 | 0 | -2530 | 500 | 790 | -3920 | 8770 | 23 | 39.1 | 1328 | -1132 | 5 | 9600 | -40.8% | -53.0% | -31240 | 40070 | -17.1% | -30.7% |
| 1338 | 625 | -1000 | -3213 | -1625 | -9625 | 10350 | 25 | 48.0 | 1075 | -1733 | 3 | 10500 | -91.7% | -53.0% | -43500 | 46638 | -36.6% | -30.7% |
| 310 | 430 | -5040 | 230 | -9230 | -7170 | 17970 | 91 | 48.4 | 1513.0 | -1571.9 | 6 | 13500 | -53.1% | -53.1% | 86000 | 25750 | 139.0% | 139.0% |
| -500 | -3910 | 2980 | 635 | -2110 | -6400 | 9415 | 46 | 30.4 | 1452 | -834 | 7 | 12000 | -53.3% | -53.3% | -17285 | 19185 | -69.1% | -69.1% |
| 0 | -2080 | 0 | -2070 | 300 | -5200 | 5500 | 6 | 16.7 | 300 | -1101 | 5 | 9600 | -54.2% | -54.2% | 9560 | 11960 | 8.4% | 8.4% |
| 4200 | 2200 | -2025 | -8375 | -3525 | -850 | 17350 | 150 | 40.0 | 1387 | -934 | 6 | 42188 | -2.0% | -55.4% | 113825 | 48900 | 32.7% | -3.8% |
| -8025 | -2850 | -3575 | -3350 | 3350 | -37075 | 43975 | 127 | 37.8 | 1008 | -1082 | 8 | 26250 | -141.2% | -55.4% | -135480 | 166930 | -62.6% | -3.8% |
| 825 | 4375 | 1375 | -1300 | -2625 | -23550 | 29375 | 91 | 38.5 | 1289 | -1228 | 6 | 42188 | -55.8% | -55.8% | 154475 | 29650 | 39.6% | 39.6% |
| -1010 | 6390 | -3750 | -4050 | -8190 | -7600 | 18680 | 77 | 48.1 | 1472.0 | -1554.4 | 3 | 13500 | -56.3% | -56.3% | 137370 | 24670 | 222.0% | 222.0% |
| -6310 | -1250 | 0 | 2260 | 800 | 9490 | 20280 | 13 | 53.8 | 5413 | -4723 | 3 | 13500 | 70.3% | -58.8% | 102690 | 79120 | 93.1% | 10.4% |
| 0 | 0 | 10338 | 0 | -6413 | 700 | 6788 | 8 | 50.0 | 4038 | -3863 | 1 | 9000 | 7.8% | -58.8% | -51313 | 58013 | -69.8% | 10.4% |
| 0 | 0 | 6000 | -4150 | 2325 | -188 | 6600 | 8 | 37.5 | 4713 | -2865 | 3 | 9300 | -2.0% | -58.8% | -18213 | 35275 | -24.0% | 10.4% |
| -4255 | 0 | 3910 | 0 | 175 | -3160 | 9590 | 13 | 38.5 | 2069 | -1690 | 4 | 6000 | -52.7% | -58.8% | -9670 | 23760 | -19.7% | 10.4% |
| 0 | 0 | 0 | -398 | 1065 | -3353 | 4418 | 6 | 16.7 | 1065 | -884 | 5 | 2700 | -124.2% | -58.8% | 7508 | 8040 | 34.0% | 10.4% |
| -5310 | -6650 | 0 | -9120 | -2070 | -20100 | 25960 | 11 | 27.3 | 5413 | -4546 | 3 | 13500 | -148.9% | -58.8% | 83570 | 48910 | 75.8% | 10.4% |
| 0 | 0 | 0 | -3075 | -2513 | -11738 | 12300 | 5 | 20.0 | 563 | -3075 | 3 | 7200 | -163.0% | -58.8% | -40163 | 40725 | -68.3% | 10.4% |
| -960 | 0 | 2990 | -4640 | -2830 | -10790 | 11340 | 9 | 22.2 | 1770 | -2046 | 5 | 5400 | -199.8% | -58.8% | -17940 | 31650 | -40.7% | 10.4% |
| 270 | 3900 | 825 | -1945 | 5255 | 16750 | 8995 | 76 | 40.8 | 1951 | -972 | 6 | 9000 | 186.1% | -58.9% | 71120 | 28780 | 42.5% | 18.8% |
| -4750 | 731 | -2806 | 131 | -644 | 1138 | 14238 | 70 | 42.9 | 1435 | -1050 | 6 | 6000 | 19.0% | -58.9% | 41606 | 55713 | 37.3% | 18.8% |
| 450 | 4219 | 2194 | -1125 | 1969 | 844 | 13538 | 76 | 43.4 | 1365 | -1027 | 7 | 7200 | 11.7% | -58.9% | 67613 | 66431 | 50.5% | 18.8% |
| 0 | 0 | -500 | 0 | -325 | -2000 | 2850 | 9 | 33.3 | 483 | -574 | 4 | 2250 | -88.9% | -58.9% | -9525 | 19725 | -22.8% | 18.8% |
| -6850 | -3250 | -5700 | 1120 | -2710 | -18480 | 20080 | 88 | 40.9 | 1063 | -1091 | 6 | 9600 | -192.5% | -58.9% | -4140 | 60790 | -2.3% | 18.8% |
| 863 | -1738 | -6088 | -738 | -500 | -23625 | 24763 | 42 | 42.9 | 1619 | -2201 | 6 | 9000 | -262.5% | -58.9% | -15963 | 65950 | -9.5% | 18.8% |
| 3325 | 0 | 0 | -7485 | 0 | 6825 | 7485 | 3 | 66.7 | 7155 | -7500 | 1 | 13500 | 50.6% | -59.0% | 36075 | 17715 | 66.8% | 24.7% |
| 0 | -6175 | 0 | 0 | 4013 | -2163 | 6175 | 2 | 50.0 | 4013 | -6176 | 1 | 13500 | -16.0% | -59.0% | 32713 | 38300 | 60.6% | 24.7% |
| 0 | -6600 | -7875 | 0 | 2000 | -29200 | 31200 | 4 | 25.0 | 2000 | -10400 | 3 | 52500 | -55.6% | -59.0% | 15775 | 31200 | 7.5% | 24.7% |
| 0 | 0 | 250 | -1625 | 0 | -1375 | 1625 | 2 | 50.0 | 250 | | 1 | 2400 | -57.3% | -59.0% | -1695 | 11795 | -18.0% | 24.7% |
| 0 | 0 | 0 | 0 | -2497 | -6382 | 6382 | 3 | 0 | 7706 | -2127 | 5 | 5400 | -118.2% | -59.0% | 3035 | 6382 | 14.1% | 24.7% |
| 0 | 0 | 0 | 3538 | 0 | -11413 | 14950 | 3 | 33.3 | 3537 | -7469 | 2 | 9000 | -126.8% | -59.0% | 5600 | 14950 | 15.6% | 24.7% |
| 0 | 0 | 0 | 0 | -1363 | -11550 | 11550 | 2 | 0.0 | 15000 | -5775 | 2 | 9000 | -128.3% | -59.0% | 4788 | 17375 | 13.3% | 24.7% |
| 0 | -5419 | 0 | 0 | 0 | -11138 | 11138 | 3 | 0.0 | 24825 | -3713 | 3 | 7200 | -154.7% | -59.0% | 12525 | 11138 | 44.4% | 24.7% |
| 25 | 0 | -6790 | 1360 | 0 | -8000 | 9880 | 10 | 60.0 | 643 | -2965 | 2 | 13500 | -59.3% | -59.3% | 11430 | 10125 | 19.9% | 19.9% |
| 3128 | 137 | 2863 | -2494 | 3488 | -5714 | 18275 | 19 | 52.6 | 2084 | -2494 | 3 | 9600 | -59.5% | -59.5% | 46483 | 23888 | 49.7% | 49.7% |
| -1010 | 6380 | -3750 | -4050 | -8670 | -8080 | 19170 | 77 | 48.1 | 1475.0 | -1569.2 | 5 | 13500 | -59.9% | -59.9% | 98940 | 25020 | 159.9% | 159.9% |
| 0 | 15000 | 4350 | -1500 | 625 | -32325 | 69200 | 20 | 40.0 | 7797 | -7892 | 6 | 84375 | -38.3% | -62.0% | -70075 | 201025 | -3.5% | -10.1% |
| 2300 | 0 | -1975 | -1713 | 4763 | -10063 | 21688 | 21 | 38.1 | 2827 | -2514 | 8 | 9300 | -108.2% | -62.0% | -107350 | 119275 | -49.3% | -10.1% |
| -5870 | -1280 | 3170 | -3980 | 5470 | -21650 | 30560 | 30 | 33.3 | 2406 | -2283 | 6 | 9600 | -225.5% | -62.0% | -65640 | 72300 | -29.2% | -10.1% |
| -25 | 363 | 0 | 700 | -225 | -3888 | 5313 | 118 | 50.0 | 229 | -295 | 6 | 6750 | -57.6% | -65.0% | 20975 | 5313 | 44.4% | 40.9% |
| 35 | -345 | -730 | -555 | -850 | -7810 | 9235 | 152 | 46.1 | 319 | -368 | 11 | 11250 | -69.4% | -65.0% | 30578 | 9235 | 38.8% | 40.9% |
| 985 | -2060 | -5435 | 1750 | -4835 | -14760 | 15295 | 74 | 43.2 | 927 | -1056 | 5 | 22500 | -65.6% | -65.6% | 320 | 18470 | 0.7% | 0.7% |
| 0 | 0 | 8225 | -2850 | 5875 | 3425 | 20088 | 8 | 62.5 | 5273 | -7647 | 2 | 10500 | 32.6% | -66.5% | 42363 | 35875 | 35.6% | 22.6% |
| 0 | 625 | 5925 | -10475 | -3025 | -10188 | 15213 | 9 | 44.4 | 2894 | -4347 | 3 | 9000 | -113.2% | -66.5% | 14688 | 20100 | 13.8% | 22.6% |
| 0 | -540 | 1620 | -2800 | -2020 | -9790 | 10530 | 9 | 33.3 | 1030 | -2145 | 3 | 5400 | -181.3% | -66.5% | 9410 | 17310 | 14.7% | 22.6% |
| 0 | -3575 | 800 | 1110 | -1385 | -1665 | 3930 | 20 | 40.0 | 930 | -759 | 3 | 2400 | -69.4% | -69.4% | 8010 | 16210 | 23.2% | 23.2% |
| -1740 | 2770 | -2470 | -2600 | -2460 | -6830 | 10370 | 14 | 42.9 | 1952 | -2321 | 3 | 9600 | -71.1% | -71.1% | -26430 | 42690 | -22.2% | -22.2% |
| 0 | 738 | 0 | -1,606 | 0 | -3334 | 3334 | 3 | 33.3 | 738 | -2035 | 2 | 5400 | -61.7% | -74.7% | 6631 | 10397 | 15.4% | 12.5% |
| 0 | -2388 | 0 | -5,481 | 0 | -7869 | 7869 | 2 | 0.0 | 11659 | -3934 | 2 | 9600 | -82.0% | -74.7% | 8359 | 15081 | 8.8% | 12.5% |
| 0 | 0 | 5225 | -2588 | 10313 | 16613 | 8488 | 14 | 42.9 | 5586 | -2119 | 4 | 10500 | 158.2% | -74.8% | 73638 | 22950 | 102.6% | 69.3% |
| -2588 | -1000 | 400 | -7150 | 650 | 1188 | 11925 | 22 | 45.5 | 2621 | -2089 | 5 | 9000 | 13.2% | -74.8% | 20075 | 14850 | 32.6% | 69.3% |
| -450 | -150 | 50 | -300 | -50 | -1000 | 1250 | 19 | 36.8 | 314 | -266 | 3 | 2250 | -44.4% | -74.8% | -11425 | 12575 | -74.3% | 69.3% |
| -160 | -940 | 940 | -1135 | 370 | -2420 | 2835 | 20 | 15.0 | 542 | -238 | 10 | 3000 | -80.7% | -74.8% | -125 | 7640 | -0.6% | 69.3% |
| -5260 | 1210 | 1550 | -6480 | 1600 | -16030 | 36310 | 25 | 32.0 | 4959 | -3277 | 6 | 13500 | -118.7% | -74.8% | 82050 | 69070 | 88.9% | 69.3% |
| 0 | 2240 | -3920 | -560 | 3820 | -5410 | 11440 | 21 | 28.6 | 2282 | -1275 | 7 | 3600 | -150.3% | -74.8% | 21430 | 11770 | 87.1% | 69.3% |
| 0 | -120 | -470 | -3240 | -1720 | -34320 | 35910 | 21 | 19.0 | 4020 | -2961 | 7 | 13500 | -254.2% | -74.8% | 76280 | 46580 | 82.7% | 69.3% |
| 45 | -5 | 70 | -1150 | -985 | -7955 | 8560 | 129 | 43.4 | 353 | -380 | 9 | 11250 | -70.7% | -75.2% | 26015 | 9535 | 30.5% | 29.9% |
| 150 | 713 | 38 | 238 | -663 | -5575 | 6363 | 98 | 42.9 | 237 | -278 | 4 | 6750 | -82.6% | -75.2% | 14825 | 6363 | 29.0% | 29.9% |
| -825 | -300 | -5569 | 19 | -244 | 6619 | 9638 | 29 | 48.3 | 1871 | -1306 | 5 | 7200 | 91.9% | -75.2% | 100800 | 37181 | 68.3% | 11.5% |
| -450 | 0 | 75 | -125 | 125 | 750 | 1200 | 16 | 37.5 | 496 | -223 | 4 | 2250 | 33.3% | -75.2% | -5775 | 15250 | -12.5% | 11.5% |
| 1781 | -4234 | -3102 | -1960 | 7997 | -896 | 11962 | 35 | 22.9 | 2265 | -706 | 12 | 5400 | -16.6% | -75.2% | -9352 | 21235 | -8.4% | 11.5% |
| -7560 | 660 | 3820 | -2580 | 5290 | -7930 | 20680 | 44 | 29.5 | 2540 | -1318 | 8 | 9600 | -82.6% | -75.2% | 41810 | 22140 | 21.2% | 11.5% |
| -2900 | -4950 | -4275 | 1338 | 2713 | -23925 | 32313 | 48 | 20.8 | 1958 | -1144 | 11 | 9300 | -257.3% | -75.2% | -47663 | 77975 | -25.0% | 11.5% |
| -2300 | 375 | -4675 | -2550 | -8250 | -32100 | 44200 | 163 | 40.5 | 1680 | -1475 | 5 | 42188 | -76.1% | -76.1% | 88375 | 57675 | 31.8% | 31.8% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | Net $Profit/Loss Per Year (6) 2005 | 2006 | 2007 | 2008 | 2009 | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 215 | Arcs | 279 | | Aussie $ | 3/98 | -2280 | -2720 | 9190 | -4750 | 14400 | 0 | -2670 | 0 | 9200 | 0 | 0 | 4850 |
| | Arcs | 279 | | Nat Gas | 3/98 | -4000 | 0 | -9670 | 32010 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Arcs | 279 | | Unleaded | 3/98 | 0 | 0 | 11483 | 722 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Arcs | 279 | | Cotton | 3/98 | 110 | 2680 | -8615 | 1145 | -2995 | -1920 | -1575 | 3090 | 0 | -1040 | 0 | -530 |
| | Arcs | 279 | | Corn | 3/98 | -1364 | 1563 | -7913 | 18863 | -2038 | -2150 | -1538 | 0 | 0 | -1575 | 0 | 700 |
| | Arcs | 279 | * | S&P | 3/98 | 6975 | -63500 | -46775 | 64700 | -74850 | -11700 | 11225 | -3075 | -3600 | 1775 | -1575 | -18375 |
| | Arcs | 279 | | Jap Yen | 3/98 | 5462 | -7051 | -4749 | 16838 | -18663 | 450 | -4300 | 0 | 1325 | -4188 | -3625 | -3763 |
| 216 | Challenger | 350 | | B Pound | 3/01 | -8894 | 8044 | 1482 | 11012 | 1294 | 6669 | 0 | 0 | 350 | 0 | 0 | 738 |
| | Challenger | 350 | | Jap Yen | 3/01 | 8725 | -9563 | 5687 | -2500 | -1013 | -3813 | -1038 | 0 | -4463 | 0 | -2500 | 463 |
| | Challenger | 350 | | Cotton | 3/01 | -12445 | 805 | -4560 | 9005 | -3890 | -4625 | -710 | -1610 | 0 | -1040 | 0 | 0 |
| | Challenger | 350 | | S Franc | 3/01 | 6963 | -15038 | -3538 | 1887 | -2213 | -38 | 0 | 0 | -8850 | 0 | 0 | 675 |
| | Challenger | 350 | | Euro C | 3/01 | 9075 | -15813 | 8587 | 8038 | 888 | 2713 | 0 | 0 | -12563 | 0 | 0 | 2513 |
| | Challenger | 350 | | Bonds | 3/01 | 780 | 9950 | 4340 | -5790 | -6750 | 1650 | 0 | 0 | 4210 | 0 | 0 | -3360 |
| 217 | Naka89 | 525 | * | Mini S&P | 12/05 | 750 | -6613 | 5238 | -4313 | -5338 | -838 | -1425 | 250 | 113 | -1000 | -1450 | -700 |
| 218 | RC Edge | 567 | * | S&P | 10/06 | n/a | 4925 | 12350 | -19475 | -21925 | -5625 | 9600 | -6325 | -4200 | -2875 | -2050 | -4650 |
| | RC Edge | 567 | * | Mini S&P | 10/06 | n/a | 963 | -2313 | -8213 | -4575 | -725 | 1588 | -838 | -850 | -588 | -250 | -1300 |
| 219 | 25X25 | 275 | | Bonds | 6/98 | -1840 | -3440 | 5690 | 14740 | -12360 | 0 | 0 | -2570 | 0 | 0 | 0 | 0 |
| 220 | Belly Trader | 234 | | Pork Bellies | 12/95 | -3132 | -112 | 3988 | -8808 | 2856 | 1780 | 0 | 1984 | -820 | -3788 | 2548 | 32 |
| 221 | DCB-Bond | 306 | | Bonds | 1/00 | 3630 | 1940 | 3360 | 13990 | -6380 | -1930 | -5430 | 0 | 4070 | 0 | 1240 | -670 |
| 222 | RC Pro | 660 | * | S&P | 4/09 | n/a | n/a | n/a | na/ | -28175 | n/a | n/a | -7750 | 3400 | -4925 | -4650 | -6525 |
| 223 | RC Pro | 660 | * | Mini S&P | 4/09 | n/a | n/a | n/a | n/a | -5025 | n/a | n/a | -1638 | 1513 | -1038 | -975 | -1400 |
| 224 | Golden SX Const. | 254 | | Crude | 7/96 | 710 | 2290 | 20580 | 26880 | -5470 | 5860 | -5520 | 0 | -1570 | 10210 | -9570 | 3200 |
| | Golden SX Const. | 254 | | Cotton | 7/96 | -11135 | -2920 | -5390 | 2765 | -2825 | 0 | -1760 | -35 | 0 | -145 | -3930 | -1575 |
| | Golden SX Const. | 254 | | T Note | 7/96 | -1810 | -1020 | -830 | 6250 | 310 | -1570 | 0 | 0 | 550 | 0 | 430 | -1580 |
| | Golden SX Const. | 254 | | Jap Yen | 7/96 | 3151 | -3602 | -1464 | 2549 | -4750 | 3038 | -4263 | -1575 | 1325 | -2975 | -1575 | 0 |
| | Golden SX Const. | 254 | | Coffee | 7/96 | 6245 | -637 | 767 | -2739 | -10069 | 0 | 0 | -1575 | 0 | -1744 | -1575 | 0 |
| | Golden SX Const. | 254 | | Live Cattle | 7/96 | 756 | 3852 | -4996 | 10664 | -6152 | 0 | 0 | 0 | 0 | -1576 | -392 | -1256 |
| 225 | Top Ten System | 228 | | Jap Yen | 1/94 | 4838 | -15588 | 2663 | 16163 | 6436 | 7588 | -2188 | -313 | 4425 | -5550 | 2450 | 2875 |
| | Top Ten System | 228 | | Sugar | 1/94 | 1311 | 4390 | -2620 | -2444 | -2239 | 1310 | -795 | 392 | 1266 | -762 | -974 | 4805 |
| | Top Ten System | 228 | | Cotton | 1/94 | -1310 | 80 | -2320 | -3450 | -3625 | -1585 | -125 | -885 | 1130 | -2395 | 35 | -2060 |
| | Top Ten System | 228 | | T Note | 1/94 | -400 | -380 | 5310 | -100 | -8330 | -520 | -2300 | -1400 | 2370 | 720 | -1320 | -700 |
| | Top Ten System | 228 | | B Pound | 1/94 | -7258 | -6570 | -14507 | 11751 | -10643 | -8069 | -3931 | 1250 | 9550 | 1919 | -2156 | 1306 |
| | Top Ten System | 228 | | S Franc | 1/94 | -12638 | -6000 | -2712 | 3938 | -17725 | -625 | -3938 | -7750 | 6800 | -2400 | 75 | -6688 |
| | Top Ten System | 228 | | Coffee | 1/94 | -2419 | -1256 | 2269 | -3656 | -20346 | -2138 | -1369 | -3113 | -1181 | -544 | -225 | -3769 |
| 226 | Reverse Trend Entry | 123 | | Live Cattle | 8/89 | -4312 | 312 | -3172 | -3032 | -4172 | 1024 | -1104 | 0 | -560 | 0 | -80 | 0 |
| 227 | Zulu SW | 630 | | Mini Russell | 1/08 | n/a | n/a | n/a | -12765 | -12115 | -3900 | 1885 | -225 | 2890 | -3950 | -105 | -3095 |
| 228 | Hi-Lo Swing | 346 | | Euro C | 1/01 | 2962 | -11387 | -3114 | 18976 | 6000 | 0 | 0 | 0 | 4050 | 0 | 0 | 2513 |
| | Hi-Lo Swing | 346 | | Lumber | 1/01 | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| | Hi-Lo Swing | 346 | | Bonds | 1/01 | -610 | 5580 | -2670 | -1270 | 1800 | -660 | 0 | 0 | 3620 | 0 | 80 | 0 |
| | Hi-Lo Swing | 346 | | Jap Yen | 1/01 | 8650 | -7438 | -12300 | 3138 | 2662 | -3350 | 0 | 0 | -3338 | 0 | 0 | -988 |
| | Hi-Lo Swing | 346 | | Cotton | 1/01 | -5490 | -400 | -2000 | 15140 | -6905 | 0 | 0 | 45 | 0 | -2055 | -3405 | -4165 |
| | Hi-Lo Swing | 346 | | Corn | 1/01 | -2864 | 798 | -5025 | 17837 | -6539 | 0 | 0 | 0 | 0 | -3088 | 0 | 925 |
| | Hi-Lo Swing | 346 | | Coffee | 1/01 | 14382 | 262 | -2925 | -6093 | -17945 | 0 | 0 | -3338 | 0 | -3450 | 0 | -8794 |
| 229 | DCB Lumber | 544 | | Lumber | 12/05 | 0 | 61 | 1092 | -243 | -2625 | -745 | 0 | 382 | 0 | -1032 | -1496 | 154 |
| 230 | Catscan II | 226 | | Coffee | 8/95 | 6300 | -1930 | -1407 | -10050 | 10331 | -2981 | 731 | 1031 | -1050 | 9431 | -19 | -413 |
| | Catscan II | 226 | | T Note | 8/95 | -2230 | -11460 | 9950 | 280 | 1990 | 1680 | -1990 | -490 | 2000 | 0 | -120 | -1170 |
| | Catscan II | 226 | | Euro C | 12/98 | 2199 | 1349 | -14015 | 20388 | -14074 | -2250 | -4625 | 0 | 4388 | 0 | -5275 | 1213 |
| | Catscan II | 226 | | S Franc | 8/95 | -8702 | 9613 | -4801 | 1050 | -16202 | 850 | -4750 | -2813 | 2750 | -3213 | -1350 | -2888 |
| | Catscan II | 226 | | Jap Yen | 8/95 | 5588 | 2950 | 1126 | 6800 | -20901 | -175 | 0 | 0 | 5800 | -1763 | -6638 | -5725 |
| | Catscan II | 226 | | Bonds | 8/95 | -20630 | 8380 | -1670 | -27600 | -13050 | -2630 | -3000 | -2630 | 2620 | 0 | -2160 | -4120 |
| | Catscan II | 226 | | Crude | 8/95 | 4930 | -1870 | -14240 | 111510 | -22780 | -8930 | -2770 | -4100 | 0 | 16340 | -15300 | -2470 |
| 231 | CrudeSpyder | 615 | | Crude | 2/08 | n/a | n/a | n/a | -3870 | -4440 | -1015 | -5615 | -3220 | 1970 | -4815 | 5435 | -2075 |
| 232 | Bond & Yen Trdng. Sys. | 225 | | Bonds | 8/95 | -8060 | 1260 | 2460 | -15320 | 9860 | 8470 | -3990 | 0 | 6170 | 3280 | 0 | 1620 |
| | Bond & Yen Trdng. Sys. | 225 | | Jap Yen | 8/95 | 7800 | -3626 | 7725 | -7626 | -10013 | -1925 | 0 | -975 | 2450 | -1525 | 0 | 2025 |
| 233 | Mesa T-Notes | 435 | | T Note | 1/03 | -2350 | -2575 | 5408 | -11679 | 2446 | -1434 | 1666 | -2869 | -2575 | -738 | 394 | 2490 |
| 234 | Dr. Jenkins System | 62 | | Jap Yen | 6/88 | 2876 | -3939 | -9376 | 9424 | 238 | 4538 | -5938 | 438 | -3300 | 2225 | -1550 | 2938 |
| | Dr. Jenkins System | 62 | | Gold | 6/88 | 1320 | -1030 | -250 | 19880 | -170 | 0 | -4990 | -7080 | 6880 | -2920 | 2090 | -4320 |
| | Dr. Jenkins System | 62 | | B Pound | 6/88 | 5756 | -5633 | -13846 | 13294 | -26263 | -6525 | 600 | 2013 | 5313 | -13381 | -3813 | -1281 |
| 235 | NCR | 204 | | Bonds | 12/93 | -3300 | -3780 | -7360 | -5850 | -9810 | 520 | -970 | -2000 | 3820 | -380 | -200 | -5110 |
| 236 | DCS II | 111 | | Sugar | 1/90 | 1366 | 9599 | -2263 | -2161 | 6216 | 560 | 0 | -1445 | 0 | 2542 | 0 | 0 |
| | DCS II | 111 | | S Franc | 1/90 | -4826 | -6326 | -3576 | 9276 | -5000 | -6338 | -4138 | 0 | 4725 | 0 | 0 | 675 |
| | DCS II | 111 | | Pork Bellies | 1/90 | 8152 | -9856 | -2000 | -20524 | -3344 | 1776 | -2052 | -4076 | 0 | 7568 | -4064 | 0 |
| | DCS II | 111 | | Jap Yen | 1/90 | 2325 | -11852 | -4450 | 14475 | -12138 | -7550 | 0 | 0 | -2388 | 0 | 0 | -4763 |
| | DCS II | 111 | | Coffee | 1/90 | 6226 | -13182 | -2718 | -1558 | -21431 | -3881 | -1388 | -2306 | -2775 | -2175 | -694 | -8025 |
| 237 | Support/Resistance | 140 | * | S&P | 1/84 | 5000 | -25725 | -16775 | 112700 | -49950 | 5575 | -9900 | -950 | -12800 | -7775 | -13375 | -1900 |
| 238 | Lil Gapper | 247 | | Jap Yen | 1/91 | -9188 | -9864 | -10513 | -6777 | 1562 | 3763 | -1063 | 1938 | -575 | -2063 | -3188 | 2388 |
| | Lil Gapper | 247 | | S Franc | 1/91 | -15589 | -10052 | -13478 | -3514 | -12413 | -263 | 588 | -2163 | -3225 | 325 | -950 | 538 |
| | Lil Gapper | 247 | | B Pound | 1/91 | -14714 | -1731 | -7994 | -15002 | -14925 | -2819 | -825 | -881 | -4050 | -238 | 1025 | -2250 |
| 239 | Genesis B | 332 | | Jap Yen | 1/01 | 12463 | -5350 | 713 | 2338 | -10325 | -3625 | 0 | 7050 | 0 | 0 | -4988 | -4788 |
| 240 | Capcon1 | 296 | | S Franc | 1/99 | 1863 | -5913 | -5562 | -6725 | -4250 | 3838 | 0 | 0 | -5988 | -2100 | 0 | 0 |
| | Capcon1 | 296 | | B Pound | 1/99 | 9337 | -12557 | -6931 | 27169 | -6532 | 6669 | 0 | 0 | -11375 | 0 | 0 | -888 |
| | Capcon1 | 296 | | Cotton | 1/99 | -530 | 3620 | 390 | 13220 | -7390 | 2815 | 0 | -4965 | 0 | 890 | 0 | 0 |
| | Capcon1 | 296 | | Crude | 1/99 | -16130 | 14800 | -22120 | 91350 | -19140 | 5850 | 0 | -3200 | 0 | -16490 | 0 | 1580 |

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min.Req Cap.Since Release (20) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0 | 0 | 7650 | 0 | -2380 | 16650 | 2670 | 5 | 60.0 | 7233 | -2525 | 1 | 7500 | 222.0% | -76.3% | 6400 | 21590 | 7.1% | 4.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 13500 | 0.0% | -76.3% | 107220 | 27600 | 65.7% | 4.2% |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 15000 | 0.0% | -76.3% | 34940 | 17556 | 19.3% | 4.2% |
| -1215 | -900 | 1940 | 0 | -2900 | -5050 | 5050 | 10 | 20.0 | 2515 | -1260 | 4 | 6000 | -84.2% | -76.3% | 5635 | 17640 | 7.8% | 4.2% |
| 0 | -538 | 3063 | 0 | -2463 | -4500 | 5263 | 9 | 33.3 | 1342 | -1420 | 4 | 3600 | -125.0% | -76.3% | -1800 | 16763 | -4.1% | 4.2% |
| -16075 | 7075 | -10200 | -15725 | -2050 | -62300 | 68500 | 413 | 38.5 | 1474 | -1168 | 9 | 42188 | -147.7% | -76.3% | -105725 | 269875 | -20.7% | 4.2% |
| 0 | 2313 | -2875 | -4000 | 0 | -18663 | 19113 | 9 | 33.3 | 1363 | -3789 | 3 | 9000 | -207.4% | -76.3% | 2688 | 27475 | 2.5% | 4.2% |
| 0 | -2800 | -3663 | 0 | 2588 | 3881 | 6463 | 7 | 57.1 | 3955 | -3972 | 2 | 6000 | 64.7% | -77.2% | 14394 | 27569 | 26.4% | 1.5% |
| 0 | 0 | 10338 | 0 | -6413 | -7425 | 11813 | 7 | 28.6 | 5400 | -3649 | 4 | 9000 | -82.5% | -77.2% | -17338 | 25325 | -21.4% | 1.5% |
| 1920 | 0 | 3910 | 0 | -2900 | -5055 | 9110 | 8 | 37.5 | 2665 | -2610 | 3 | 6000 | -84.3% | -77.2% | -16305 | 34460 | -29.9% | 1.5% |
| 0 | 0 | 6000 | 0 | -6550 | -8763 | 9350 | 6 | 50.0 | 2379 | -5300 | 2 | 9300 | -94.2% | -77.2% | -9050 | 26575 | -10.8% | 1.5% |
| 0 | 0 | 8225 | 0 | -11663 | -10775 | 15288 | 7 | 71.4 | 3465 | -14033 | 1 | 10500 | -102.6% | -77.2% | 32500 | 32125 | 34.1% | 1.5% |
| 0 | -2480 | 1140 | -7910 | -4010 | -10760 | 16620 | 8 | 37.5 | 2560 | -3688 | 2 | 9600 | -112.1% | -77.2% | 2440 | 18650 | 2.8% | 1.5% |
| 238 | 2013 | -3088 | -813 | 1388 | -5313 | 8150 | 150 | 28.0 | 359 | -189 | 11 | 6750 | -78.7% | -78.7% | -8888 | 12188 | -31.0% | -31.0% |
| -5300 | 375 | -2525 | -5075 | -3675 | -32325 | 36350 | 120 | 48.3 | 606 | -1087 | 8 | 42188 | -76.6% | -79.5% | -27800 | 52150 | -19.3% | -25.6% |
| -1113 | -188 | -438 | -1075 | -788 | -6563 | 7425 | 123 | 18.7 | 302 | -135 | 13 | 6750 | -97.2% | -79.5% | -14925 | 16788 | -64.7% | -25.6% |
| 0 | -2580 | 0 | -2570 | 0 | -7720 | 7720 | 3 | 0.0 | 0 | -2573 | 3 | 9600 | -80.4% | -80.4% | 8240 | 15120 | 7.3% | 7.3% |
| 0 | -36 | -1832 | 1204 | -3988 | -2916 | 9108 | 14 | 50.0 | 1648 | -2065 | 2 | 3600 | -81.0% | -81.0% | -9108 | 42760 | -17.5% | -17.5% |
| 90 | -3380 | -60 | -310 | -1440 | -7820 | 8230 | 25 | 32.0 | 1224 | -1036 | 6 | 9600 | -81.5% | -81.5% | 17460 | 9870 | 17.7% | 17.7% |
| -1525 | 7675 | -11025 | -2850 | -6850 | -35025 | 36125 | 90 | 36.7 | 1370 | -1409 | 8 | 42188 | -83.0% | -84.8% | -35025 | 36175 | -83.0% | -84.8% |
| -313 | 1588 | -2163 | -600 | -1450 | -6475 | 6713 | 91 | 37.4 | 278 | -280 | 9 | 6750 | -95.9% | -84.8% | -6475 | 6713 | -95.9% | -84.8% |
| -4850 | -190 | -1460 | -1580 | -1610 | -7080 | 16060 | 11 | 27.3 | 6423 | -3297 | 5 | 13500 | -52.4% | -84.9% | 77040 | 24530 | 41.5% | 17.3% |
| 0 | 0 | 4620 | 0 | -915 | -3740 | 7445 | 8 | 12.5 | 4620 | -1194 | 6 | 6000 | -62.3% | -84.9% | -10705 | 42675 | -13.0% | 17.3% |
| 0 | 0 | 3430 | -3130 | -1540 | -3410 | 4700 | 8 | 50.0 | 1110 | -1963 | 2 | 5400 | -63.1% | -84.9% | 19820 | 10680 | 26.7% | 17.3% |
| 0 | 0 | 8425 | -7150 | -3213 | -7963 | 11000 | 11 | 36.4 | 3197 | -2968 | 3 | 9000 | -88.5% | -84.9% | 25575 | 18800 | 20.7% | 17.3% |
| -1575 | -1575 | 0 | -1575 | 113 | -9506 | 9619 | 7 | 14.3 | 113 | -1603 | 6 | 7200 | -132.0% | -84.9% | 113 | 44325 | 0.1% | 17.3% |
| -108 | -576 | -1648 | -184 | 0 | -5740 | 5740 | 8 | 0.0 | 0 | -718 | 8 | 3000 | -191.3% | -84.9% | -7044 | 17528 | -17.1% | 17.3% |
| 725 | 1700 | 7375 | -9763 | -225 | 9100 | 9988 | 40 | 32.5 | 2693 | -960 | 10 | 9000 | 101.1% | -85.2% | 55500 | 33288 | 37.8% | -7.6% |
| 3058 | -7101 | 258 | -2386 | 5981 | 5051 | 9229 | 28 | 42.9 | 1534 | -837 | 7 | 5400 | 93.5% | -85.2% | -9240 | 16867 | -10.5% | -7.6% |
| -210 | -400 | 3100 | -155 | 1375 | -2175 | 6620 | 26 | 34.6 | 1107 | -714 | 5 | 6000 | -36.3% | -85.2% | -5660 | 37075 | -5.8% | -7.6% |
| -700 | -470 | 2330 | -2180 | -840 | -5010 | 5210 | 25 | 44.0 | 994 | -1139 | 3 | 5400 | -92.8% | -85.2% | -5700 | 17320 | -6.5% | -7.6% |
| -4275 | 263 | -1581 | -988 | 681 | -6031 | 12000 | 36 | 25.0 | 2016 | -895 | 9 | 6000 | -100.5% | -85.2% | -67900 | 76431 | -69.3% | -7.6% |
| 1813 | 1288 | 313 | -2238 | -4663 | -18013 | 19525 | 22 | 40.9 | 1358 | -2325 | 5 | 9300 | -193.7% | -85.2% | -47263 | 65038 | -31.1% | -7.6% |
| -4106 | -2569 | -38 | -2869 | -2156 | -24075 | 26419 | 39 | 33.3 | 946 | -1398 | 5 | 7200 | -334.4% | -85.2% | 20100 | 75244 | 17.1% | -7.6% |
| -28 | -1916 | 132 | 0 | -64 | -2596 | 4868 | 17 | 35.3 | 750 | -645 | 5 | 3000 | -86.5% | -86.5% | -38412 | 42460 | -61.5% | -61.5% |
| -2235 | 290 | -1435 | 0 | -615 | -10495 | 11390 | 135 | 39.3 | 535 | -474 | 11 | 12000 | -87.5% | -87.5% | -25495 | 25495 | -102.0% | -102.0% |
| 0 | 0 | 8225 | -8788 | 2925 | 8925 | 8788 | 5 | 80.0 | 4428 | -8787 | 1 | 10500 | 85.0% | -87.5% | 39850 | 20975 | 41.4% | -6.4% |
| n/a | n/a | n/a | n/a | 0 | 0 | 0 | 0 | 0.0 | 0 | 0 | 0 | 3300 | 0.0% | -87.5% | 0 | 0 | 0.0% | -6.4% |
| 0 | 0 | -1240 | 0 | -7760 | -5960 | 9000 | 6 | 50.0 | 1270 | -3257 | 1 | 9600 | -62.1% | -87.5% | -24620 | 25210 | -28.0% | -6.4% |
| 0 | 0 | 10338 | 0 | -11325 | -8663 | 11325 | 5 | 20.0 | 10338 | -4750 | 3 | 9000 | -96.3% | -87.5% | -24738 | 28238 | -30.0% | -6.4% |
| 0 | 0 | 2400 | 0 | -2695 | -9875 | 9920 | 6 | 33.3 | 1223 | -3078 | 3 | 6000 | -164.6% | -87.5% | 7705 | 12275 | 13.9% | -6.4% |
| 0 | -2888 | 125 | 0 | -2888 | -7813 | 7813 | 5 | 40.0 | 525 | -2954 | 1 | 3600 | -217.0% | -87.5% | 6338 | 9425 | 19.2% | -6.4% |
| 0 | 0 | 131 | 0 | -4219 | -19669 | 19669 | 5 | 20.0 | 131 | -4950 | 3 | 7200 | -273.2% | -87.5% | -33300 | 41813 | -50.0% | -6.4% |
| 113 | 0 | 0 | 0 | -348 | -2973 | 3470 | 10 | 50.0 | 295 | -890 | 2 | 3300 | -90.1% | -90.1% | -2063 | 4663 | -14.7% | -14.7% |
| 3019 | 19 | 1388 | -825 | 4181 | 14513 | 3188 | 24 | 54.2 | 1778 | -784 | 3 | 7200 | 201.6% | -90.7% | 66338 | 49650 | 62.5% | 21.8% |
| 0 | 0 | 3870 | -3020 | -1670 | -910 | 4770 | 12 | 41.7 | 1634 | -1299 | 3 | 5400 | -16.9% | -90.7% | 23770 | 15960 | 29.8% | 21.8% |
| 0 | 0 | 1400 | -5725 | 8300 | -2575 | 10875 | 15 | 40.0 | 4225 | -3103 | 4 | 10500 | -24.5% | -90.7% | 54950 | 29900 | 46.2% | 21.8% |
| -1363 | 3438 | -1100 | -525 | 5913 | -5050 | 13625 | 21 | 33.3 | 2263 | -1490 | 8 | 9300 | -54.3% | -90.7% | 3550 | 22613 | 2.6% | 21.8% |
| -888 | 0 | 2888 | -6450 | -113 | -13063 | 18688 | 16 | 31.3 | 3395 | -2735 | 6 | 9000 | -145.1% | -90.7% | 6975 | 32163 | 5.3% | 21.8% |
| 0 | -1040 | -4120 | 0 | -2980 | -20060 | 20060 | 11 | 18.2 | 2180 | -2714 | 6 | 9600 | -209.0% | -90.7% | -36230 | 59680 | -25.6% | 21.8% |
| -890 | -1100 | -5740 | -1230 | -5140 | -31330 | 32760 | 20 | 25.0 | 4116 | -3461 | 5 | 13500 | -232.1% | -90.7% | 88180 | 32760 | 44.3% | 21.8% |
| -1845 | -1745 | 2380 | 105 | -1920 | -12360 | 15290 | 180 | 45.0 | 654 | -660 | 6 | 13500 | -91.6% | -91.6% | -10230 | 28495 | -37.9% | -37.9% |
| 0 | -2730 | -3500 | -4920 | -1080 | 3320 | 12230 | 11 | 45.5 | 3938 | -2734 | 3 | 9600 | 34.6% | -93.8% | -31990 | 51080 | -22.6% | -0.5% |
| 0 | -2450 | -7613 | 0 | -10750 | -20763 | 20813 | 11 | 27.3 | 1754 | -3255 | 3 | 9000 | -230.7% | -93.8% | 30750 | 29675 | 23.2% | -0.5% |
| 2235 | -779 | -2744 | -1275 | 441 | -5188 | 8019 | 21 | 47.6 | 1240 | -1598 | 4 | 5400 | -96.1% | -96.1% | 2726 | 18689 | 7.0% | 7.0% |
| -2063 | 1650 | 6950 | -4400 | 1663 | 3150 | 8838 | 28 | 50.0 | 2341 | -2116 | 4 | 9000 | 35.0% | -98.0% | 42413 | 32600 | 21.4% | 8.3% |
| 2510 | -730 | 9040 | -4260 | -2420 | -6200 | 12070 | 21 | 38.1 | 3404 | -2572 | 5 | 9999 | -62.0% | -98.0% | 8790 | 24780 | 4.0% | 8.3% |
| -1563 | -2125 | -2388 | 0 | 1713 | -21438 | 24894 | 33 | 30.3 | 1484 | -1577 | 11 | 6000 | -357.3% | -98.0% | -5544 | 54219 | -4.2% | 8.3% |
| -1880 | -70 | -1030 | -630 | -1890 | -9820 | 12420 | 105 | 49.5 | 275 | -455 | 6 | 9600 | -102.3% | -102.3% | -68080 | 71280 | -43.2% | -43.2% |
| 6552 | -3371 | 0 | 0 | 5152 | 9990 | 3371 | 7 | 71.4 | 2990 | -2475 | 1 | 5400 | 185.0% | -106.3% | 14414 | 10394 | 13.1% | 2.9% |
| 1838 | 0 | 1388 | -3150 | 1225 | -3775 | 10475 | 8 | 62.5 | 1970 | -4542 | 2 | 9300 | -40.6% | -106.3% | 14788 | 29113 | 7.8% | 2.9% |
| -2084 | 0 | 0 | 0 | -1276 | -4208 | 7424 | 7 | 28.6 | 4672 | -2713 | 3 | 3600 | -116.9% | -106.3% | -51024 | 70500 | -69.4% | 2.9% |
| 0 | 0 | 8638 | -7163 | -3038 | -16263 | 16263 | 7 | 28.6 | 6413 | -5823 | 2 | 9000 | -180.7% | -106.3% | 47075 | 48075 | 25.6% | 2.9% |
| 0 | 0 | 919 | 0 | -2081 | -22406 | 23438 | 10 | 20.0 | 975 | -3045 | 7 | 7200 | -311.2% | -106.3% | -5081 | 108094 | -3.5% | 2.9% |
| -10950 | 8800 | -2550 | -9150 | 7675 | -47300 | 67225 | 243 | 33.7 | 2078 | -1350 | 13 | 42188 | -112.1% | -112.1% | 49675 | 106975 | 5.0% | 5.0% |
| -1438 | -25 | 150 | 5763 | -1963 | 3688 | 7075 | 114 | 30.7 | 847 | -329 | 20 | 9000 | 41.0% | -114.4% | -147338 | 158675 | -84.7% | -121.1% |
| -3950 | -1525 | -1763 | 200 | -2888 | -15075 | 16550 | 140 | 22.1 | 713 | -341 | 12 | 9300 | -162.1% | -114.4% | -212375 | 212375 | -118.1% | -121.1% |
| -431 | -1481 | -125 | -4525 | 181 | -16419 | 17994 | 106 | 28.3 | 342 | -351 | 11 | 6000 | -273.7% | -114.4% | -209375 | 213625 | -180.5% | -121.1% |
| 0 | 2788 | 0 | -6763 | 0 | -10325 | 13750 | 8 | 25.0 | 4919 | -3361 | 3 | 9300 | -114.7% | -114.7% | -7875 | 22288 | -9.5% | -9.5% |
| 0 | 0 | 0 | 0 | 5550 | 1300 | 8088 | 4 | 50.0 | 4694 | -4044 | 2 | 9300 | 14.0% | -116.3% | -27988 | 55388 | -26.8% | -0.5% |
| 0 | 0 | -938 | 0 | 2588 | -3944 | 13200 | 5 | 40.0 | 4628 | -4400 | 3 | 6000 | -65.7% | -116.3% | -3406 | 35631 | -5.0% | -0.5% |
| -2070 | 0 | -4060 | 0 | 2750 | -4640 | 10205 | 6 | 50.0 | 2152 | -3699 | 2 | 6000 | -77.3% | -116.3% | 36670 | 10205 | 54.3% | -0.5% |
| 0 | -5780 | 0 | -1100 | 7240 | -11900 | 24990 | 7 | 42.9 | 4890 | -6651 | 2 | 13500 | -88.1% | -116.3% | 26060 | 57430 | 17.2% | -0.5% |

| Rank by % Chng Col.17 (1) | System Name (2) | System # (3) | Day Trd. | Commodity Tested (4) | Sys. Rel. Date (5) | 2005 | 2006 | 2007 | 2008 | 2009 | Feb 2009 | Mar 2009 | April 2009 | May 2009 | June 2009 | July 2009 | Aug 2009 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Capcon1 | 296 | | Euro C | 1/99 | 7600 | -15226 | -5812 | 34713 | -29289 | -163 | 0 | 0 | -18088 | 0 | 0 | -2663 |
| | Capcon1 | 296 | | Copper | 1/99 | -12588 | -5175 | -12587 | 45338 | -36813 | 3088 | 0 | -12850 | 0 | -5425 | 0 | -13513 |
| 241 | Sidewinder | 298 | | Bonds | 1/99 | -10150 | 1330 | -6680 | -2490 | -8750 | -970 | 0 | 0 | 0 | -2570 | -2580 | 0 |
| 242 | Weaver MT | 319 | | Jap Yen | 7/00 | -3500 | -8939 | -939 | 14988 | 7213 | 6688 | -4238 | -2150 | 2388 | -2400 | -888 | 2675 |
| | Weaver MT | 319 | | Bonds | 7/00 | 3330 | 11760 | 7840 | 3640 | -9580 | -920 | -2130 | -2150 | 1630 | 40 | 0 | -3230 |
| | Weaver MT | 319 | | S Franc | 7/00 | 2838 | -6438 | 5663 | 812 | -16339 | -2275 | -4613 | -2138 | 3350 | -2138 | -4713 | -300 |
| | Weaver MT | 319 | | B Pound | 7/00 | 8794 | -8562 | -12094 | 12050 | -16494 | 6669 | -2638 | -4394 | -1075 | -4781 | -1706 | -2594 |
| 243 | Abalone | 409 | | Euro C | 9/02 | -4938 | -77 | -7300 | 20537 | -18749 | 1263 | -12263 | -5925 | 9763 | 0 | -2850 | 3000 |
| | Abalone | 409 | | Cotton | 9/02 | -7630 | 2210 | -4655 | 10730 | -2975 | -965 | 0 | -915 | 0 | 315 | -95 | -1725 |
| | Abalone | 409 | | T Note | 9/02 | -1570 | 720 | 2870 | -850 | -1100 | 1790 | -1820 | -2920 | 2010 | 0 | 10 | -2120 |
| | Abalone | 409 | | Jap Yen | 9/02 | 3526 | -2701 | -2126 | 21265 | -7738 | 5725 | 0 | 500 | -1888 | -1888 | 0 | -9650 |
| | Abalone | 409 | | Crude | 9/02 | -4980 | -2320 | 9730 | 94840 | -2620 | -320 | -1900 | -4010 | 0 | 12300 | -7900 | -3220 |
| | Abalone | 409 | | Coffee | 9/02 | 9789 | 2175 | -11795 | -3825 | -12225 | -1838 | -2231 | 0 | 0 | 281 | -1950 | 375 |
| | Abalone | 409 | | Corn | 9/02 | -1502 | -13 | -2287 | 18824 | -5776 | -2200 | -1600 | -1650 | -413 | 2225 | 0 | 413 |
| | Abalone | 409 | | Heat Oil | 9/02 | 1370 | -5371 | 22204 | 105021 | -17256 | 0 | -302 | -5170 | 5918 | 0 | -6111 | 0 |
| 244 | Samurai_7 | 281 | | Bonds | 5/98 | 340 | 8830 | -3690 | 14570 | 6970 | -1300 | -2220 | 2720 | 60 | 710 | 2370 | -300 |
| | Samurai_7 | 281 | | S Franc | 5/98 | -488 | -17113 | 6364 | 14775 | -263 | -2988 | 438 | -1088 | 0 | -2463 | -2963 | 2013 |
| | Samurai_7 | 281 | | Nat Gas | 5/98 | 18620 | 14290 | 30590 | 61640 | -17430 | -100 | 2790 | 7270 | -10710 | -2820 | -4440 | 0 |
| | Samurai_7 | 281 | | Cotton | 5/98 | 1010 | -3105 | -8550 | 8225 | -5295 | 150 | -2040 | 25 | -2135 | -1700 | 1030 | 140 |
| | Samurai_7 | 281 | | Heat Oil | 5/98 | -5267 | 3549 | 33801 | 69498 | -28367 | -105 | -9521 | -2604 | 3595 | -1474 | 5300 | -29 |
| 245 | US60Min | 616 | | Bonds | 2/08 | n/a | n/a | n/a | 4105 | -9797 | 2425 | -1206 | -682 | 2218 | -3640 | -356 | 200 |
| 246 | CrudeExtreme | 534 | * | Mini Crude | 1/06 | n/a | 645 | 5218 | 9000 | -4263 | -1163 | 425 | -3588 | 670 | 510 | -438 | -118 |
| 247 | EuroDynamics LT | 445 | | Euro C | 9/03 | 988 | 2263 | 9250 | 17588 | -13313 | 0 | -5288 | 0 | 0 | -200 | 0 | -3050 |
| 248 | Echo DT | 626 | * | Mini Russell | 1/08 | n/a | n/a | n/a | -2360 | -6670 | 340 | 485 | -2835 | 235 | -1455 | -370 | -2235 |
| 249 | Dynamic MovAvgCross | 303 | | S Franc | 8/99 | -6188 | 1512 | -4738 | -10126 | -10638 | 2413 | -2763 | -2013 | -350 | 0 | -3113 | 713 |
| | Dynamic MovAvgCross | 303 | | Jap Yen | 8/99 | -225 | -10713 | -11351 | 9250 | 338 | 7638 | 0 | 0 | 6375 | -4163 | 0 | -6725 |
| | Dynamic MovAvgCross | 303 | | T Note | 8/99 | -8400 | 1040 | -1480 | -1800 | 230 | 4000 | 4840 | -2040 | 2990 | 0 | -550 | -6860 |
| | Dynamic MovAvgCross | 303 | | Cotton | 8/99 | 1980 | 1265 | -1525 | 11160 | -4655 | -2350 | -595 | 120 | 0 | -1085 | -2035 | 0 |
| | Dynamic MovAvgCross | 303 | | Nat Gas | 8/99 | -32540 | -41760 | -10560 | 53920 | -18770 | 15050 | 0 | 10290 | 0 | -11250 | -5970 | 7660 |
| | Dynamic MovAvgCross | 303 | | Bonds | 8/99 | -4430 | 7420 | -6650 | -19880 | -8060 | 6090 | -6230 | -4120 | 6330 | 0 | -3230 | -8470 |
| | Dynamic MovAvgCross | 303 | | Crude | 8/99 | 830 | -10040 | 6860 | 90770 | -28900 | 5860 | -7970 | -4590 | 630 | 9480 | -4150 | -8300 |
| 250 | Ultimate Trading Dev. I | 323 | | Euro C | 8/00 | -5001 | 9901 | 14750 | 25788 | -18150 | -16300 | 0 | -4763 | 288 | 0 | 0 | 2513 |
| | Ultimate Trading Dev. I | 323 | | Jap Yen | 8/00 | 2174 | -12063 | -2463 | 7239 | -14951 | 1188 | 0 | -3500 | 0 | 0 | 0 | -3038 |
| 251 | Strategic | 335 | | S Franc | 10/99 | -6688 | 8488 | -9489 | -75 | -6050 | -538 | -2488 | -7150 | 4338 | -2463 | 0 | 0 |
| 252 | Impetus | 415 | * | Mini Russell | 1/03 | -625 | 3225 | 5635 | 17280 | -9065 | -1790 | 620 | -1725 | -665 | -2895 | -990 | -500 |
| 253 | Beta DT | 620 | * | Mini Russell | 1/08 | n/a | n/a | n/a | -2645 | -8890 | -275 | 915 | -2375 | 30 | -1920 | -150 | -2505 |
| 254 | AutoScalper2 | 650 | * | Mini S&P | 10/08 | n/a | n/a | n/a | -1338 | -8000 | -1100 | -650 | -300 | -900 | 613 | -725 | -563 |
| 255 | Black or White | 124 | | Euro $ | 5/90 | 450 | -550 | -2775 | -825 | 1025 | 25 | -750 | 0 | 1175 | 0 | 0 | 450 |
| | Black or White | 124 | | Euro C | 12/98 | -3062 | -1549 | 4362 | 1074 | -7713 | 7175 | -1600 | -1075 | -1150 | 0 | -2875 | -1075 |
| | Black or White | 124 | | Live Cattle | 5/90 | 1892 | -3748 | -1032 | 4908 | 440 | 0 | 0 | 0 | 240 | -576 | 848 | 0 |
| | Black or White | 124 | | B Pound | 5/90 | -7332 | 7019 | -9406 | -11231 | -7238 | 0 | -2738 | 0 | 5688 | 0 | -2575 | -1300 |
| 216 | Black or White | 124 | | Cotton | 12/92 | -11620 | -315 | -11575 | 17875 | -15350 | -1250 | 0 | -2970 | 0 | -2425 | 0 | -3165 |
| | Black or White | 124 | | Heat Oil | 5/90 | 22580 | 4763 | 15250 | 82488 | -56912 | 0 | -6334 | -3692 | -11256 | 0 | -23411 | 0 |
| 256 | GK-Interest Trader | 348 | | Bonds | 2/01 | -30 | 1170 | -3250 | -13810 | -14570 | -3090 | 0 | -1000 | 3290 | 0 | 0 | -3360 |
| | GK-Interest Trader | 348 | | T Note | 2/01 | -6910 | 3200 | -100 | -540 | -5940 | 740 | 0 | 0 | 30 | 0 | 0 | -1660 |
| 257 | Mike Culler System | 104 | | Jap Yen | 7/89 | -16552 | 3001 | 163 | 1163 | -1950 | -850 | -4538 | 1675 | -1188 | -3500 | 0 | 38 |
| | Mike Culler System | 104 | | S Franc | 7/89 | -3065 | -5588 | 3525 | -10788 | -28439 | -3075 | -2025 | -7250 | -1750 | -3313 | -3638 | -4550 |
| 258 | CatScan | 212 | | $ Index | 10/94 | -1450 | -3060 | 3520 | -4340 | -6820 | 3100 | -4140 | 0 | 4740 | 0 | 0 | 1600 |
| | CatScan | 212 | | Cotton | 10/94 | -5555 | -11565 | 2445 | -2115 | -3400 | 1250 | -1255 | 2160 | 550 | -1530 | -4500 | -370 |
| | CatScan | 212 | | S Franc | 10/94 | 3401 | -5902 | -7437 | 6263 | -14576 | -1863 | -4500 | -4900 | 4300 | -3025 | -5700 | 1950 |
| | CatScan | 212 | | Bonds | 10/94 | 2490 | -300 | -1420 | -12920 | -10450 | 8580 | -5710 | -4130 | 3850 | 0 | -2160 | -7360 |
| | CatScan | 212 | | T Note | 10/94 | -600 | -2130 | 1970 | -5210 | -5600 | 2050 | -1430 | -590 | 1880 | 0 | -3450 | -4340 |
| | CatScan | 212 | | Jap Yen | 10/94 | 1187 | -12290 | 6100 | 11838 | -20952 | -6325 | -4163 | -2075 | 6138 | -513 | -2550 | -6488 |
| 259 | EuroMax | 569 | | Euro C | 10/06 | n/a | -13 | 775 | 12700 | -17963 | -2275 | 0 | 0 | 0 | 0 | -2625 | -5150 |
| 260 | BondPat | 121 | * | Bonds | 3/91 | -13080 | -5620 | -7310 | -15460 | -10720 | 3420 | 600 | -2560 | 1320 | 1550 | 700 | 260 |
| 261 | Crude Day Trader | 606 | * | Mini Crude | 8/07 | n/a | n/a | -2528 | 163 | -1513 | -3138 | -63 | 325 | 158 | -860 | 425 | -1978 |
| | Crude Day Trader | 606 | * | Crude | 8/07 | n/a | n/a | -8590 | -12195 | -3850 | -7505 | -2015 | -450 | 160 | 90 | 65 | -4295 |
| 262 | Samurai_35 | 283 | | Bonds | 5/98 | 8630 | -90 | 1940 | -5110 | -10460 | -2150 | -280 | -3530 | 1190 | 2860 | -4430 | 4120 |
| 263 | Moving Avg. Reversal | 322 | | Gold | 6/00 | -3670 | 10990 | -9930 | -23990 | 30520 | 0 | -570 | 0 | 5300 | 0 | -2670 | 0 |
| | Moving Avg. Reversal | 322 | | Euro C | 6/00 | 2649 | -15450 | 7899 | 17288 | -15225 | 1963 | -12263 | 0 | 5750 | 0 | 0 | 2513 |
| | Moving Avg. Reversal | 322 | | Jap Yen | 6/00 | 12825 | -7188 | 3100 | 3424 | -14764 | -3813 | -1938 | 0 | -5363 | 0 | -3463 | -500 |
| | Moving Avg. Reversal | 322 | | Bonds | 6/00 | -5220 | 4590 | -3260 | -11880 | -26940 | 4270 | -8800 | -7770 | 5250 | 0 | -9890 | -2710 |
| | Moving Avg. Reversal | 322 | | Crude | 6/00 | -6580 | -1380 | 16660 | 112040 | -43630 | 5850 | 0 | -3200 | -13560 | 2860 | -18140 | -1140 |
| | Moving Avg. Reversal | 322 | | Cotton | 6/00 | -11220 | -5020 | -7770 | 16520 | -20805 | 2815 | 0 | -4965 | -1730 | -4510 | -4065 | -4640 |
| | Moving Avg. Reversal | 322 | | Coffee | 6/00 | 12432 | -12262 | 919 | 9938 | -31425 | 2175 | 0 | -994 | -8231 | -2381 | 0 | -6881 |
| 264 | Natural Gas Trader -MA | 504 | | Nat Gas | 8/05 | 31080 | 45810 | 8760 | 45060 | -29410 | -8080 | -1350 | -460 | -1530 | 3110 | -2150 | -5860 |
| 265 | GK Energy Trader II | 487 | | Crude | 11/04 | 13525 | 10140 | 15335 | -6940 | 31260 | -11765 | -4335 | 0 | 2500 | 0 | 11475 | 5495 |
| | GK Energy Trader II | 487 | | Unleaded | 11/04 | 27212 | -19227 | 42585 | 72808 | -33551 | 0 | 2132 | -4477 | -13439 | 0 | 9707 | -5468 |
| | GK Energy Trader II | 487 | | Heat Oil | 11/04 | 3923 | 11283 | 10061 | -32848 | -15555 | 0 | -11599 | 0 | -7517 | 0 | 8703 | -4640 |
| | GK Energy Trader II | 487 | | Nat Gas | 11/04 | 74335 | -36585 | -3030 | 60680 | -63745 | 0 | -15390 | -7745 | -6075 | 0 | -11435 | -9910 |

**#1-2010 ISSUE** ©2010 Master Performance Table

| Sept. 2009 | Oct 2009 | Nov 2009 | Dec 2009 | Jan 2010 | 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) | Combined %Chng. (17) | Total Net P/L (18) | Total Max DD (19) | %Chng Min.Req Cap.Since Release (20) | Combined %Chng Min.Req Cap.Since Release (22) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0 | 0 | -8375 | 0 | 13888 | -15400 | 29288 | 5 | 20.0 | 13888 | -7322 | 4 | 10500 | -146.7% | -116.3% | -3938 | 62688 | -3.3% | -0.5% |
| 0 | 0 | -8113 | 0 | 3013 | -33800 | 39900 | 6 | 33.3 | 3050 | -9968 | 4 | 13500 | -250.4% | -116.3% | -31000 | 50538 | -20.4% | -0.5% |
| 0 | -2570 | 0 | 0 | -2580 | -11270 | 12880 | 7 | 28.6 | 805 | -2577 | 2 | 9600 | -117.4% | -117.4% | -3330 | 37070 | -3.1% | -3.1% |
| 0 | 4088 | 4375 | -8613 | 538 | 2463 | 8613 | 23 | 39.1 | 2818 | -1633 | 6 | 9000 | 27.4% | -118.4% | -2088 | 38675 | -2.4% | 4.1% |
| 0 | -2150 | 500 | -5190 | 3530 | -10070 | 15840 | 21 | 28.6 | 1913 | -1438 | 8 | 9600 | -104.9% | -118.4% | 48390 | 15840 | 52.1% | 4.1% |
| 2688 | -2150 | -2300 | -1750 | -1163 | -17500 | 18725 | 33 | 24.2 | 1353 | -1132 | 8 | 9300 | -188.2% | -118.4% | -13000 | 23775 | -14.5% | 4.1% |
| -3056 | -738 | 569 | -2750 | 1475 | -15019 | 23606 | 28 | 21.4 | 1705 | -1147 | 18 | 6000 | -250.3% | -118.4% | -19931 | 31431 | -34.4% | 4.1% |
| 0 | 0 | 7088 | -4525 | 5850 | 1400 | 18188 | 10 | 50.0 | 5558 | -5278 | 2 | 10500 | 13.3% | -121.0% | 13888 | 39550 | 17.6% | 34.3% |
| -3500 | 0 | 3910 | 0 | -585 | -3560 | 6885 | 12 | 41.7 | 1330 | -1460 | 4 | 6000 | -59.3% | -121.0% | -4855 | 17715 | -10.8% | 34.3% |
| 0 | 0 | 2340 | -3710 | -990 | -5410 | 7630 | 12 | 58.3 | 993 | -2469 | 2 | 5400 | -100.2% | -121.0% | -2240 | 10450 | -5.5% | 34.3% |
| 0 | 1513 | 4750 | -6800 | -1338 | -9075 | 15300 | 15 | 46.7 | 2004 | -2891 | 4 | 9000 | -100.8% | -121.0% | -8025 | 23625 | -11.9% | 34.3% |
| -2340 | 4660 | 1250 | -4140 | -8160 | -13780 | 20840 | 15 | 40.0 | 3738 | -4023 | 4 | 13500 | -102.1% | -121.0% | 105060 | 24100 | 103.8% | 34.3% |
| -5681 | -75 | -1706 | 94 | 450 | -12281 | 15000 | 13 | 46.2 | 659 | -2322 | 3 | 7200 | -170.6% | -121.0% | -21675 | 33769 | -40.1% | 34.3% |
| -2413 | 0 | 1950 | -2088 | -1400 | -7175 | 7763 | 18 | 27.8 | 1355 | -1074 | 5 | 3600 | -199.3% | -121.0% | 8600 | 10475 | 31.9% | 34.3% |
| -12209 | -2138 | -445 | -6455 | -8177 | -35091 | 37372 | 11 | 18.2 | 3877 | -4762 | 7 | 15000 | -233.9% | -121.0% | 89674 | 41647 | 79.7% | 34.3% |
| 290 | 3390 | -2990 | 1350 | -2650 | 1430 | 5350 | 41 | 39.0 | 1328 | -792 | 5 | 9600 | 14.9% | -121.2% | 47880 | 18750 | 41.9% | 52.6% |
| -1200 | 1763 | 1175 | -1250 | -138 | -6700 | 9363 | 33 | 39.4 | 818 | -867 | 7 | 9300 | -72.0% | -121.2% | -35575 | 61313 | -32.1% | 52.6% |
| -7110 | 1860 | 730 | -6410 | 370 | -18570 | 28900 | 41 | 29.3 | 1970 | -1457 | 8 | 13500 | -137.6% | -121.2% | 207380 | 37030 | 128.9% | 52.6% |
| -3205 | -495 | 0 | 110 | -865 | -8985 | 9755 | 33 | 27.3 | 578 | -592 | 8 | 6000 | -149.8% | -121.2% | 13365 | 19325 | 18.7% | 52.6% |
| -7871 | -3171 | -8207 | -1235 | -6590 | -31912 | 33428 | 36 | 27.8 | 2204 | -2076 | 7 | 15000 | -212.7% | -121.2% | 101665 | 36922 | 56.9% | 52.6% |
| -1369 | -1081 | -1926 | -2286 | -4241 | -11944 | 15274 | 117 | 28.2 | 682 | -410 | 11 | 9600 | -124.4% | -124.4% | -9933 | 15728 | -51.7% | -51.7% |
| 28 | 2328 | -1808 | -298 | -770 | -4220 | 5670 | 137 | 40.1 | 367 | -297 | 6 | 3375 | -125.0% | -125.0% | 9830 | 6483 | 69.9% | 69.9% |
| 963 | -1525 | 0 | -4213 | 0 | -13313 | 13313 | 6 | 16.7 | 963 | -2857 | 3 | 10500 | -126.8% | -126.8% | 21350 | 13313 | 31.3% | 31.3% |
| -840 | 750 | -670 | -95 | -1140 | -7830 | 8655 | 74 | 41.9 | 309 | -405 | 7 | 6000 | -130.5% | -130.5% | -10170 | 10275 | -81.4% | -81.4% |
| 0 | 0 | 6000 | -4200 | 2275 | -1038 | 9463 | 11 | 45.5 | 3148 | -2801 | 3 | 9300 | -11.2% | -136.1% | -21713 | 37975 | -21.9% | -2.8% |
| 75 | 0 | 6763 | -9625 | -3288 | -2950 | 16963 | 14 | 50.0 | 3245 | -3666 | 4 | 9000 | -32.8% | -136.1% | -23238 | 55300 | -24.2% | -2.8% |
| 0 | 0 | 2170 | -4320 | -2530 | -2300 | 12090 | 18 | 44.4 | 2078 | -1889 | 5 | 5400 | -42.6% | -136.1% | -6970 | 16910 | -12.1% | -2.8% |
| -2620 | 0 | 3910 | 0 | -745 | -5400 | 8565 | 13 | 23.1 | 2572 | -1313 | 6 | 6000 | -90.0% | -136.1% | -16095 | 27030 | -25.1% | -2.8% |
| 0 | -11740 | -6600 | -16210 | -3810 | -22580 | 47920 | 16 | 18.8 | 11000 | -4285 | 7 | 13500 | -167.3% | -136.1% | 16050 | 116390 | 11.1% | -2.8% |
| 0 | -640 | -4260 | -2900 | -3920 | -21350 | 27440 | 13 | 30.8 | 3810 | -4069 | 3 | 9600 | -222.4% | -136.1% | -37250 | 39780 | -36.4% | -2.8% |
| -100 | -13490 | 0 | -6270 | -5710 | -34610 | 40470 | 20 | 30.0 | 3833 | -4115 | 7 | 13500 | -256.4% | -136.1% | 69250 | 40470 | 48.1% | -2.8% |
| 0 | 0 | 8225 | -8113 | 5850 | -12300 | 21063 | 7 | 57.1 | 4219 | -9711 | 2 | 10500 | -117.1% | -139.7% | 47538 | 35938 | 46.8% | 17.4% |
| -3188 | 0 | 625 | -7038 | 0 | -14950 | 16138 | 7 | 28.6 | 1544 | -3610 | 3 | 9300 | -166.1% | -139.7% | -14738 | 25988 | -16.9% | 17.4% |
| 0 | 1988 | -575 | -2800 | -3575 | -13263 | 13263 | 10 | 20.0 | 3163 | -2449 | 4 | 9300 | -142.6% | -142.6% | -21075 | 34163 | -21.6% | -21.6% |
| -20 | 570 | -750 | -280 | -150 | -8575 | 9140 | 131 | 39.7 | 244 | -269 | 9 | 6000 | -142.9% | -142.9% | 22310 | 9860 | 51.9% | 51.9% |
| -965 | 850 | -1350 | -580 | -1065 | -9390 | 10515 | 132 | 32.6 | 360 | -280 | 9 | 6000 | -156.5% | -156.5% | -12600 | 12955 | -100.8% | -100.8% |
| -1338 | -3750 | 825 | -263 | -2450 | -10600 | 11300 | 112 | 55.4 | 350 | -647 | 6 | 6750 | -157.0% | -157.0% | -11788 | 13088 | -131.0% | -131.0% |
| 0 | 0 | 350 | 0 | -75 | 1175 | 750 | 6 | 66.7 | 500 | -413 | 1 | 2250 | 52.2% | -159.8% | 8325 | 6025 | 18.4% | 9.2% |
| 0 | -2150 | -1075 | 0 | 9263 | 5438 | 11000 | 12 | 16.7 | 8219 | -1104 | 2 | 10500 | 51.8% | -159.8% | 28925 | 12825 | 24.3% | 9.2% |
| 1104 | 0 | -1100 | 0 | 0 | 516 | 1100 | 6 | 50.0 | 731 | -559 | 2 | 3000 | 17.2% | -159.8% | -6036 | 18244 | -10.0% | 9.2% |
| 0 | -2575 | -1163 | 0 | 1444 | -3219 | 7613 | 8 | 37.5 | 2802 | -2325 | 2 | 6000 | -53.7% | -159.8% | -31513 | 54544 | -26.2% | 9.2% |
| -5540 | 0 | 0 | 0 | -295 | -15645 | 17090 | 10 | 30.0 | 1077 | -2697 | 5 | 6000 | -260.8% | -159.8% | 40760 | 30110 | 39.0% | 9.2% |
| -5473 | 0 | 428 | 0 | -6825 | -56561 | 56561 | 12 | 8.3 | 428 | -5179 | 9 | 15000 | -377.1% | -159.8% | 27712 | 63735 | 9.2% | 9.2% |
| 0 | -7320 | 1450 | -4540 | -640 | -15210 | 15210 | 10 | 20.0 | 3015 | -2655 | 4 | 9600 | -158.4% | -159.9% | -45150 | 47990 | -51.3% | -43.3% |
| 0 | -2180 | 1750 | -4620 | -2830 | -8770 | 9540 | 8 | 37.5 | 1073 | -2398 | 2 | 5400 | -162.4% | -159.9% | -14320 | 26530 | -28.9% | -43.3% |
| -1275 | 2413 | 7250 | -5088 | -1275 | -6338 | 9638 | 24 | 37.5 | 1750 | -1473 | 4 | 9000 | -70.4% | -163.8% | 21138 | 41325 | 11.2% | -6.0% |
| -1500 | 0 | -2163 | 3375 | 2250 | -23638 | 29263 | 34 | 20.6 | 1211 | -1190 | 8 | 9300 | -254.2% | -163.8% | -44075 | 78225 | -22.7% | -6.0% |
| -2770 | 0 | -4610 | -660 | 3700 | 960 | 8040 | 17 | 35.3 | 2373 | -1207 | 6 | 3600 | 26.7% | -165.4% | 25140 | 12340 | 44.8% | 0.8% |
| -2125 | 0 | 2660 | 0 | -715 | -3875 | 8525 | 18 | 44.4 | 1009 | -1193 | 5 | 6000 | -64.6% | -165.4% | -36370 | 59175 | -38.9% | 0.8% |
| 2075 | 1050 | 488 | -3313 | -200 | -13638 | 15688 | 30 | 30.0 | 1826 | -1432 | 8 | 9300 | -146.6% | -165.4% | 7888 | 29750 | 5.4% | 0.8% |
| 0 | -1610 | -1560 | -5920 | -1410 | -17430 | 26670 | 18 | 27.8 | 2962 | -2482 | 9 | 9600 | -181.6% | -165.4% | 10760 | 32960 | 7.2% | 0.8% |
| 0 | 0 | 1200 | -3770 | -1670 | -10120 | 12570 | 17 | 41.2 | 1029 | -1733 | 5 | 5400 | -187.4% | -165.4% | -8610 | 17720 | -10.2% | 0.8% |
| 0 | 3400 | -3438 | -6063 | -4763 | -26838 | 26838 | 27 | 22.2 | 2517 | -1996 | 9 | 9000 | -298.2% | -165.4% | 6488 | 45400 | 4.6% | 0.8% |
| -2338 | -1575 | -1300 | -2700 | 0 | -17963 | 17963 | 12 | 8.3 | 613 | -1688 | 7 | 10500 | -171.1% | -171.1% | -4500 | 17963 | -12.5% | -12.5% |
| -2540 | -2230 | -3290 | -3790 | -1760 | -8320 | 15400 | 161 | 41.6 | 599 | -515 | 6 | 4800 | -173.3% | -173.3% | -111100 | 118280 | -120.8% | -120.8% |
| 1580 | -350 | 503 | -1065 | -1338 | -5800 | 5890 | 183 | 29.0 | 447 | -227 | 12 | 3375 | -171.9% | -178.5% | -5215 | 9808 | -61.8% | -130.8% |
| 4655 | 1055 | -465 | -295 | -3270 | -12270 | 14735 | 180 | 28.3 | 933 | -463 | 11 | 6750 | -181.8% | -178.5% | -27905 | 32960 | -165.4% | -130.8% |
| -10410 | -1160 | -5760 | 2740 | -1910 | -18720 | 21860 | 74 | 36.5 | 1391 | -1198 | 10 | 9600 | -195.0% | -195.0% | 40980 | 27170 | 35.8% | 35.8% |
| 5200 | 0 | 17130 | 0 | -10050 | 14340 | 10050 | 6 | 50.0 | 9210 | -4430 | 1 | 9999 | 143.4% | -199.5% | -19860 | 44030 | -20.2% | -10.7% |
| 0 | 0 | 8225 | -8113 | 5850 | 3925 | 12263 | 7 | 71.4 | 4860 | -10172 | 1 | 10500 | 37.4% | -199.5% | 21125 | 39025 | 20.5% | -10.7% |
| 0 | 0 | 10338 | -10025 | -3688 | -18450 | 18450 | 8 | 12.5 | 10338 | -4113 | 5 | 9000 | -205.0% | -199.5% | -38325 | 38325 | -43.3% | -10.7% |
| 0 | 0 | -4320 | -4230 | -330 | -28530 | 32800 | 13 | 30.8 | 3190 | -4591 | 3 | 9600 | -297.2% | -199.5% | -43560 | 53000 | -46.1% | -10.7% |
| -2960 | -2280 | 0 | -11060 | -630 | -44260 | 53450 | 15 | 33.3 | 3122 | -5982 | 5 | 13500 | -327.9% | -199.5% | 63070 | 53450 | 47.5% | -10.7% |
| -2660 | -3520 | 2470 | 0 | 2825 | -23630 | 26445 | 16 | 12.5 | 2643 | -2065 | 12 | 6000 | -393.8% | -199.5% | -16535 | 32345 | -28.0% | -10.7% |
| -5794 | -3413 | -5906 | 0 | -3244 | -34669 | 37294 | 16 | 31.3 | 1294 | -3744 | 5 | 7200 | -481.3% | -199.5% | -35025 | 48525 | -49.5% | -10.7% |
| 2300 | -4500 | -7650 | -5010 | -5240 | -36420 | 39890 | 84 | 40.5 | 1379.0 | -1667.3 | 7 | 13500 | -269.8% | -269.8% | 96060 | 50650 | 155.2% | 155.2% |
| 1225 | -9035 | 0 | -3595 | -5495 | -13530 | 18125 | 10 | 40.0 | 6393 | -6517 | 3 | 13500 | -100.2% | -284.9% | 55140 | 34725 | 76.6% | 37.4% |
| -5724 | -11885 | 0 | -4397 | -8458 | -42010 | 50708 | 12 | 25.0 | 6250 | -6751 | 5 | 15000 | -280.1% | -284.9% | 79046 | 50708 | 98.8% | 37.4% |
| -6539 | -8084 | 0 | -2003 | -14518 | -46198 | 46198 | 11 | 9.1 | 8703 | -5491 | 6 | 15000 | -308.0% | -284.9% | -36935 | 79588 | -46.2% | 37.4% |
| 1035 | 0 | -2325 | -8785 | 0 | -60630 | 60630 | 10 | 20.0 | 680 | -7749 | 5 | 13500 | -449.1% | -284.9% | 16580 | 88010 | 23.0% | 37.4% |

by George Pruitt

## Three Systems From George's Archives:
### Contributions Published in *Futures* and *SFO Magazine*

In this installment of George's Corner I had planned on going back in time and reevaluating a few of the systems I had created for Futures Truth magazine and other publications to see if the research had stood the test of time. There was a plethora of systems that ran from short-term swing trading to long-term trend following to day trading. There was simply too many to evaluate in a single installment, so I picked three that looked promising. Not only will I evaluate the systems and show performance but I will also provide code where possible.

### Dynamic Break Out System (circa 1996)

Probably the most famous system that I put together came about in 1996. Futures Magazine contacted me and wanted a series of articles outlining the process of developing, testing and implementing a mechanical trading system. If memory serves me correctly I think the series ran over three issues of the magazine. In the mid 90's trend following was still going strong and I wanted to present this type of system because I felt that was where the value was. However, I wanted to present more than just a simple Donchian system because that had been done way too many times. Don't get me wrong, because at that time a simple 40 day break out would deliver a beautiful equity curve going all the way back to 1980. However, presenting this type of system would generate at most a 100-word article and Futures wanted quite a bit more than that. Around this same time period I had started experimenting with adaptive techniques and figured the marriage between an adaptive engine and accepted classic approach would produce good fodder. And so was born the Dynamic Break Out system - an adaptive based Donchian channel. Through my own analysis and that of Peter Aan I discovered that some markets performed better with longer look back periods than others. It didn't seem that one look back parameter worked best for all markets, so I experimented with volatility engine that would change the look back lengths based on perceived market volatility. If volatility increased then the look back period increased and inversely when volatility dropped so did the look back. I felt it should be more difficult for the system to initiate trades during higher levels of volatility. I wanted to prevent the system from getting whipsawed. The original DBS, if memory serves me correct, also utilized a protective stop. The stop was either the highest high or lowest low of N / 2 days back. There were other versions that did not use a protective stop and was in the market 100% of the time and a version that incorporated a fixed $ stop. The version that I will show is the original version with the N / 2 look back protective stop.

### *Dynamic Break Out System Psuedo Code:*

*Initial Values:*
```
        Ceiling = 60 {max value N – look back can assume}
        Floor = 20 { min value N – look back can assume}
        N = 20
```

*Calculations:*
```
        TodayVolatility = stdDev(c,30)
        YesVolatility = stdDev(c[1],30)
```

> N = N * (1 + ((TodayVolatility – YesVolatility)/TodayVolatility))
>
> N = Max(N,20)
> N = MIN(N,60)

*Orders:*
> Buy tomorrow at Highest(H,N)
> Sell tomorrow at Lowest(L,N)
>
> If Position = Long then ExitLong tomorrow at Lowest(L,N / 2)
> If Position = Short then ExitShort tomorrow at Highest(H,N / 2)

### *EasyLanguage Code:*

```
inputs:ceil(60),flr(20);
vars: todayVolatility(0),yesVolatility(0),N(20),M(10);

if currentBar = 1 then N = 20;

todayVolatility = Stddev(close,30);
yesVolatility = Stddev(close[1],30);

N = N * (1 + (todayVolatility-yesVolatility)/todayVolatility);

N = MaxList(N,flr);
N = MinList(N,ceil);

M = N/2;


Buy("DynamicBuy") tomorrow at highest(high,N) stop;
Sell Short("DynamicSell") tomorrow at lowest(low, N) stop;

if marketPosition = 1 then Sell("LongLiq") next bar at lowest(low,M) stop;
if marketPosition =-1 then BuyToCover("ShortLiq") next bar at
highest(high,M) stop;
```

### *Results from 1986:*

| | Total PL | Avg PL/Yr | Max DrawDn | Trds /Yr | Avg /Trade | %Wins | % INV | W:L | Sharpe Ratio | %Gain 20%DD | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| US Bonds | 29170$ | 1207 | 30040 | 7 | 164 | 36.0 | 81 | 1.2 | .04 | .8 | US |
| 10 yr.Notes | 62830$ | 2600 | 12150 | 7 | 388 | 44.4 | 81 | 1.6 | .12 | 4.3 | TY |
| British Pnd. | 45656$ | 1889 | 38850 | 7 | 272 | 34.5 | 76 | 1.3 | .06 | 1.0 | BP |
| Japanese Yen | 117125$ | 4847 | 40713 | 7 | 719 | 39.9 | 79 | 1.6 | .12 | 2.4 | JY |
| Swiss Franc | 72225$ | 2989 | 18800 | 7 | 446 | 45.1 | 82 | 1.4 | .09 | 3.2 | SF |
| Euro Curr | 64988$ | 6189 | 20088 | 7 | 903 | 40.3 | 82 | 1.6 | .14 | 6.2 | EC |
| Soybeans | 46255$ | 1914 | 33050 | 7 | 256 | 34.3 | 80 | 1.4 | .07 | 1.2 | SD |
| Cotton | 1350$ | 56 | 34655 | 8 | 7 | 29.0 | 83 | 1.0 | 0.00 | 0.0 | CT |
| Live Cattle | 11356$ | 468 | 19440 | 7 | 66 | 32.2 | 81 | 1.1 | .03 | .5 | LC |
| Sugar | -37490$ | -1551 | 47958 | 7 | -208 | 28.9 | 78 | .6 | -.12 | -.6 | SU |
| Heating Oil | -8610$ | -356 | 107507 | 7 | -49 | 32.0 | 82 | 1.0 | -.01 | -.1 | HO |

```
Crude Oil        93170$      3855    46590    7     555   40.5   80   1.5    .08     1.7 CL
Nat Mini Gas     13745$       696    26345    7     102   39.3   82   1.2    .03      .5 NG
Silver          -45175$     -1869    87105    7    -250   29.8   77    .7   -.05     -.4 SV
```

| | Net | Max | | # of | % | Avg.Mrgn | %Gain | %Gain |
|---|---|---|---|---|---|---|---|---|
| SharpeRatio .10 | $PL | DrawDn | Date | RndTrns | INV | Reqd | w/Time | /20%DD |
| Last  6 Months | -66165 | 83211 on 20100301 | | 83 | 76 | 29137 | -41.9 | -31.8 |
| Last 12 Months | -80608 | 152381 on 20100301 | | 169 | 78 | 28803 | -13.6 | -10.6 |
| Average / Year | 19241 | 48950 Avg. Hi 24 | | 157 | 80 | 27899 | 9.8 | 7.9 |
| Since 01/2005 | 168860 | 178890 on 20100301 | | 881 | 80 | 30095 | 23.7 | 18.9 |
| Since 01/2003 | 225295 | 178890 on 20100301 | | 1203 | 80 | 30219 | 31.4 | 25.2 |
| Full Run TOTAL | 466594 | 178890 on 20100301 | | 3802 | 80 | 27899 | 2.7 | 2.2 |

### *Equity Curve from 1986:*
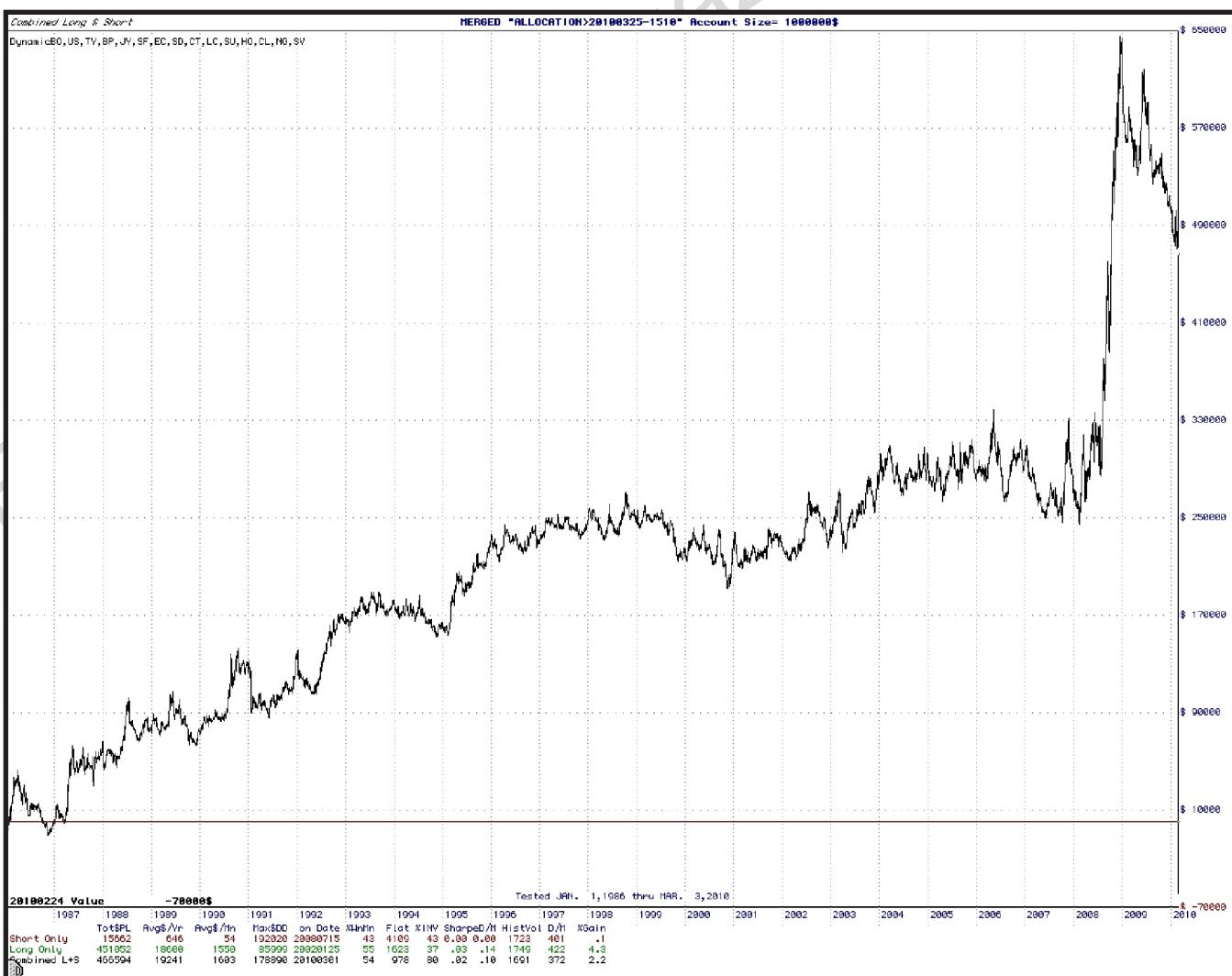


### *Recap:*

The results look favorable or should I say comparable to any trend following system. 2008 was a banner year and it looks like the system is trying to give back a good portion of that once in a lifetime market move.

## Active Trader Magazine Day Trade System (circa 2004)

In 2004 I was called upon to write an article about developing an S&P day trading system. I wanted to provide the steps from the start to end. These steps would include developing a trading technique, programming, testing, and debugging it. The technique was quite simple and one of my favorites – open range break out. I discussed the merits and weakness of this approach. The merits included getting in on nice trend days and make some relatively large profits. The weakness was of course buying/selling into false breakouts. Two techniques were introduced to overcome this weakness – a trade dampening filter and a false break out entry method.

The filter cut down on trading and only allowed trades to occur after the market compressed. Thinking the market would "spring" after compressing, this filter targeted those specific days that indicated the market would exhibit a trend type day. Range compression is observed when today's range is the smallest for the past three days.

False breakouts are very common and this system tries to take advantage of this fact be reversing its position if the market reversed very quickly. Many times a news event will occur and cause a complete market reversal that will carry throughout the rest of the trading day.

The system waits 45 minutes after the market opens to allow any initial reports to be digested by the market. This system is considered an open range break out (ORBO). Buys occur when the market moves up and away from the open. Sells are just the opposite. False breakout trades are only allowed until 1:00 pm eastern and pure breakouts are allowed up to 3:30 eastern. A pure $1000 money management stop is used to either determine the false breakout if we are still able to take that type of trade or as a pure stop to get out of a trade. Only two trades are allowed on a daily basis. Also another filter is introduced that allows the system to buy/sell closer to the open on certain days. This filter is called the BuyEasier / SellEasier pattern.

*Active Trader Magazine Day Trade System Psuedo Code:*

*Initial Values:*
> SmallThrust = 20%
> LargeThrust = 40%
> WaitPeriodTime = 10:15am eastern
> StopTradingTime = 3:30pm eastern
> StopFakeOutTime = 1:00pm eastern
> BuyEasierDay = false
> SellEasierDay = false
> CanTrade = false
> ProtectiveStop = $1000

*Calculations:*
> If Range = Min(Range,Range[1],Range[2],Range[3]) CanTrade = True
> BuyEasierDay = false
> SellEasierDay = false
>
> If Close > Close[1] and Open > Close then BuyEasierDay = true
> If Close < Close[1] and Open < Close then SellEasierDay = true

BuyStop = Open tomorrow + LargeThrust*ATR(10)
SellStop = Open tomorrow – LargeThrust*ATR(10)

If BuyEasierDay then BuyStop = Open tomorrow + SmallThrust*ATR(10)
If SellEasierDay then SellStop = Open tomorrow – SmallThrust*ATR(10)

*Orders:*
        If time >= WaitPeriodTime and time < StopTradingTime then
        If BuysToday = 0 then Buy next bar at BuyStop stop
        If SellsToday = 0 then Sell next bar at SellStop stop
                end
        If MarketPosition = 1 then
        If time < StopFakeOutTime then
        If SellsToay = 0 Sell next bar at EntryPrice – ProtectiveStop
                        Else
                                Exitlong next bar at EntryPrice – ProtectiveStop
                        End
                End

        If MarketPosition = -1 then
        If time < StopFakeOutTime then
        If BuysToday = 0 Buy next bar at EntryPrice + ProtectiveStop
                        Else
                                Exitshort next bar at EntryPrice + ProtectiveStop
                        End
                End

        If EndOfDay = 1 then ExitAll on Close

*EasyLanguage Code:*

```
{***************************************************
 **** S&P system for Active Trader Magazine     ****
 **** developed and programmed by George Pruitt ****
 **** data1 is 5 min bar and data2 is daily bar ****
 **** TradeStation 6.0 and Greater              ****
 ***************************************************}

Inputs:waitPeriodMins(45),initTradesEndTime(1530),liqRevEndTime(1300),
  thrustPrcnt1(0.20),thrustPrcnt2(0.40),mmStop(1000);

Variables:averageRange(0),averageOCRange(0),canTrade(0),buyEasierDay(FALSE),
 sellEasierDay(FALSE),buyBOPoint(0),sellBOPoint(0),myBarCount(0),
 longLiqPoint(0),shortLiqPoint(0),buysToday(0),sellsToday(0);


{************************************************************
 **** Let's start out with the daily bar calculations.   ****
 **** If Date <> Date[1] -- first bar of day -- save time ****
```

```
 **** by doing these calculations once per day          ****
 ***************************************************************}
if(Date <> Date[1]) then
begin
    canTrade = 0;
    if(Range of Data2 = MinList(Range of data2,Range[1] of data2,
    Range[2] of Data2,Range[3] of data2)) then canTrade = 1;
    buyEasierDay = FALSE;
    sellEasierDay = FALSE;

  if(Close of Data2 >  Close[1] of Data2 and
        Open > Close of Data2) then buyEasierDay = TRUE;
    if(Close of Data2 <  Close[1] of Data2 and
        Open < Close of Data2) then sellEasierDay =TRUE;

   buyBOPoint = Open + thrustPrcnt2*AvgTrueRange(10)of data2;
    sellBOPoint = Open - thrustPrcnt2*AvgTrueRange(10)of data2;
    if(buyEasierDay) then buyBOPoint  = Open + thrustPrcnt1*AvgTrueRange(10)
of data2;
    if(sellEasierDay) then sellBOPoint= Open - thrustPrcnt1*AvgTrueRange(10)
of data2;
    myBarCount = 0;
    buysToday = 0;sellsToday = 0;
end;

{Now lets trade and manage on 5-min bars}
myBarCount = myBarCount + 1;
if(myBarCount >= waitPeriodMins/BarInterval and canTrade = 1) then {have we
waited long enough}
begin
    if(MarketPosition = 1) then buysToday = 1;

    if(MarketPosition =-1) then sellsToday= 1;

   if(buysToday = 0 and Time < initTradesEndTime) then
        Buy("LBreakOut") next bar at buyBOPoint stop;
     if(sellsToday= 0 and Time < initTradesEndTime) then
        SellShort("SBreakout") next bar at sellBOPoint stop;

{The next module keeps track of positions and places protective/reversal
stops}
    if(MarketPosition = 1) then
    begin
        longLiqPoint = EntryPrice-mmStop/(pointValue*priceScale);
        if(Time < liqRevEndTime and sellsToday = 0) then
        begin
            SellShort("LongLiqRev") next bar at longLiqPoint stop;
        end
        else begin
            Sell("LongLiq") next bar at longLiqPoint stop;
        end;
```

```
        end;
    if(MarketPosition =-1) then
    begin
        shortLiqPoint = EntryPrice+mmStop/(pointValue*priceScale);
        if(Time < liqRevEndTime and buysToday = 0 ) then
        begin
            Buy("ShortLiqRev") next bar at shortLiqPoint stop;
        end
        else begin
            BuyToCover("ShortLiq") next bar at shortLiqPoint stop;
        end;
    end;
end;
SetExitOnClose;
```

### Results from 2000

| | |
|---|---|
| **All Trades** | |
| Total Net Profit | $70,875.00 |
| Gross Profit | $523,900.00 |
| Gross Loss | ($453,025.00) |
| Profit Factor | 1.16 |
| | |
| Select Total Net Profit | $32,450.00 |
| Select Gross Profit | $485,475.00 |
| Select Gross Loss | ($453,025.00) |
| Select Profit Factor | 1.07 |
| | |
| Adjusted Total Net Profit | $17,574.70 |
| Adjusted Gross Profit | $491,837.84 |
| Adjusted Gross Loss | ($474,263.14) |
| Adjusted Profit Factor | 1.04 |
| | |
| Total Number of Trades | 722 |
| Percent Profitable | 36.98% |
| Winning Trades | 267 |
| Losing Trades | 455 |
| Even Trades | 0 |
| | |
| Avg. Trade Net Profit | $98.16 |
| Avg. Winning Trade | $1,962.17 |
| Avg. Losing Trade | ($995.66) |
| Ratio Avg. Win:Avg. Loss | 1.97 |
| Largest Winning Trade | $13,675.00 |
| Largest Losing Trade | ($1,650.00) |
| Largest Winner as % of Gross Profit | 2.61% |
| Largest Loser as % of Gross Loss | 0.36% |

## *Equity Curve from 2000*
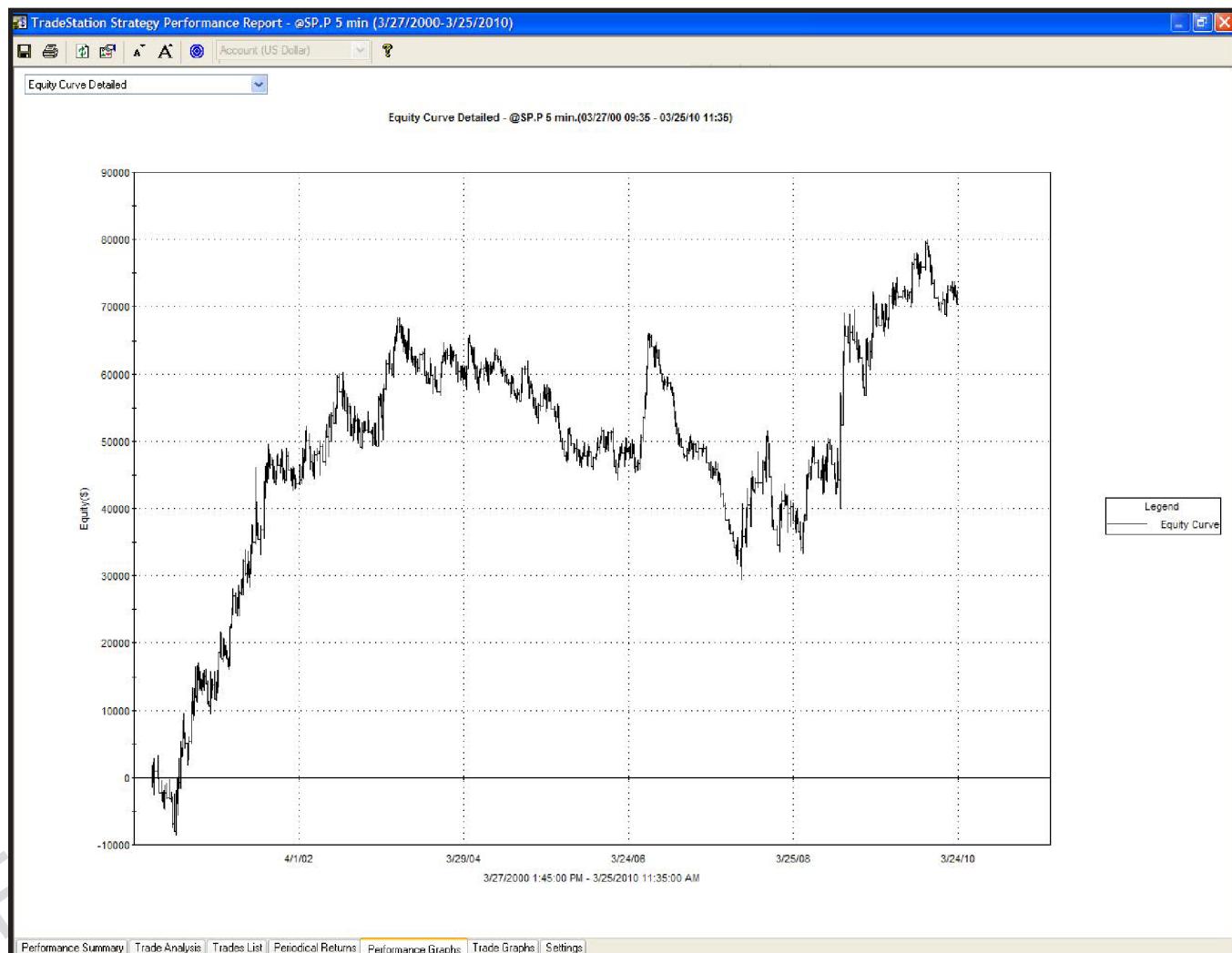


## *Recap:*

This system has done well over the past two or three years. From July 2007 to the present it has made almost $40,000 on a full size S&P contract. But, and there is always a but, the system did suffer a $38K draw down about three years after the article was written. I think the system has definite merit but I think it needs something else. It could be a good foundation for further research.

## SFO Magazine Day Trader (circa 2009)

I wanted to include this system due to its unique trade management. Its similar to the first system I described in that it too is an open range break out and uses range compression/expansion to initiate trades. The big difference between the two is this system puts two contracts on and then peels one off after a certain profit level. When I originally wrote the SFO article I wanted to see if this scaling out method would enhance performance and it did. I will skip the part about the strengths and weaknesses of the ORBO approach and jump into the process of scaling out of one of the two contracts and then incorporating a break-even stop. This new system also incorporated the really handy HighD() and LowD() functions that are now built into EasyLanguage.

Through the years I have programmed techniques that tested the idea of putting two or more contracts on and then after a certain amount of profit had been obtained taking profits on half of the contracts and pulling the stop on the other half to break even.  In effect creating a "free" trade on the remaining contracts.  This technique only worked on systems that demonstrated a certain level of robustness.  So to really show the benefit of this enhancement I had to marry it to a robust trading system.  ORBO has always shown potential in daytrading and short term swing trading.  This system has only been "out" for roughly six months so the walk forward analysis isn't sufficient to determine its validity.  However, I wanted to show the code so that others could use the profit taking technique in their own systems.

### *SFO 2009 Day Trade System Psuedo Code:*

*Initial Values:*
```
        ThrustAmt = 20%
        StopTradingTime = 3:30pm eastern
        CanBuy = false
        CanSell = false
        ProtectiveStop = $2500
        ProfitAmt = $1750
        SmallRange = false
        NumOfCars = 2
```

*Calculations:*
```
        AtrAmt = ATR(10)

        If TrueRange < AtrAmt then CanTrade = True

        SmallRange = TrueRange < AtrAmt

        CanBuy = false
        CanSell = false

        If Close > =Close[1] and SmallRange then CanBuy = true
        If Close <   Close[1] and SmallRange then CanSell = true

        BuyStop = Open tomorrow + ThrustAmt*ATR(10)
        SellStop = Open tomorrow – ThrustAmt*ATR(10)

        If BuyEasierDay then BuyStop = Open tomorrow + SmallThrust*ATR(10)
        If SellEasierDay then SellStop = Open tomorrow – SmallThrust*ATR(10)
```

*Orders:*
```
        If time < StopTradingTime then
        If BuysToday = 0 and CanBuy then
        Buy  NumOfCars contracts next bar at BuyStop stop
                If SellsToday = 0 and CanSell then
        Sell NumOfCars contracts next bar at SellStop stop
                End

        If MarketPosition = 1 and CurrentContracts = 2 then
                        ExitLong NumOfCars/2 contracts next bar at ProfitAmt limit
```

If MarketPosition = -1 and CurrentContracts = 2 then
            Exitshort NumOfCars/2 contracts next bar at ProfitAmt limit

      If CurrentContracts = 1 then ExitLong next bar at EntryPrice
      If CurrentContracts =-1 then ExitShort next bar at EntryPrice

      If MarketPosition = 1 then ExitLong next bar at EntryPrice – ProtectiveStop
      If MarketPosition =-1 then ExitShort next bar at EntryPrice +ProtectiveStop


      If EndOfDay = 1 then ExitAll on Close

***EasyLanguage Source Code:***

```
inputs: atrLen(10),stopAmtPoints(10.00),offSetAmt(.2),profitObj1(7.00),endTra
deTime(1530);
vars: atrAmt(0),smallRange(false),canBuy(true),canSell(true),stb(0),sts(0),t
kpS(0),tkpL(0),yesTrueRange(0);
vars: buysToday(0),sellsToday(0),j(0),longLossPt(0),shortLossPt(0);

{Plot on 5 minute day session - programmed by George Pruitt}
{I used the OpenD(),HighD(),LowD(),CloseD() functions to get
 the prior day's highs and lows and closes                  }

value1 = 0;
for j = 1 to atrLen
begin
 value1 = value1 + maxList(closeD(j+1),highD(j)) - minList(closeD(j+1),lowD(
j));
end;

atrAmt = value1/atrLen;
yesTrueRange = maxList(closeD(2),highD(1)) - minList(closeD(2),lowD(1));
smallRange = yesTrueRange < atrAmt;

if(date<>date[1]) then // first bar of the day
begin
 canBuy = false;
 canSell = false;
 buysToday = 0;
 sellsToday = 0;
end;

if marketPosition = 1 then buysToday = 1; // if we already bot then no more
buys
if marketPosition =-1 then sellsToday = 1;

stb = openD(0) + offSetAmt * atrAmt;
sts = openD(0) - offSetAmt * atrAmt;
```

```
if(closeD(1)>=closeD(2) and smallRange) then canBuy = true;
if(closeD(1)<closeD(2) and smallRange) then canSell = true;

if(canBuy and buysToday = 0 and time < endTradeTime) then buy("SFOBuy") 2
contracts next bar stb stop;
if(canSell and sellsToday = 0 and time < endTradeTime ) then
sellShort("SFOSell") 2 contracts next bar sts stop;

if currentContracts = 2 and marketPosition = 1 then sell("LongProf1") 1 con-
tract next bar at entryPrice + profitObj1 limit;
if currentContracts = 2 and marketPosition =-1 then buyToCover("ShrtProf1")
1 contract next bar at entryPrice - profitObj1 limit;

if currentContracts = 1 then sell("L-BreakEven") next bar at entryPrice
stop;
if currentContracts = 1 then buyToCover("S-BreakEven") next bar at en-
tryPrice stop;

if marketPosition = 1 then sell("MM-L-Out") next bar at entryPrice - stopAm-
tPoints stop;
if marketPosition =-1 then buyToCover("MM-S-Out") next bar at entryPrice +
stopAmtPoints stop;

setExitOnClose;
```

### Results from 2000

| | |
|---|---|
| Total Net Profit | $327,700.00 |
| Gross Profit | $1,618,600.00 |
| Gross Loss | ($1,290,900.00) |
| Profit Factor | 1.25 |
| | |
| Roll Over Credit | $0.00 |
| Open Position P/L | ($2,900.00) |
| | |
| Select Total Net Profit | $190,950.00 |
| Select Gross Profit | $1,481,850.00 |
| Select Gross Loss | ($1,290,900.00) |
| Select Profit Factor | 1.15 |
| | |
| Adjusted Total Net Profit | $215,238.92 |
| Adjusted Gross Profit | $1,562,586.04 |
| Adjusted Gross Loss | ($1,347,347.12) |
| Adjusted Profit Factor | 1.16 |
| | |
| Total Number of Trades | 1358 |
| Percent Profitable | 61.49% |
| Winning Trades | 835 |
| Losing Trades | 523 |
| Even Trades | 0 |

| | |
|---|---|
| Avg. Trade Net Profit | $241.31 |
| Avg. Winning Trade | $1,938.44 |
| Avg. Losing Trade | ($2,468.26) |
| Ratio Avg. Win:Avg. Loss | 0.79 |
| Largest Winning Trade | $9,375.00 |
| Largest Losing Trade | ($5,450.00) |
| Largest Winner as % of Gross Profit | 0.58% |
| Largest Loser as % of Gross Loss | 0.42% |

### *Equity Curve*
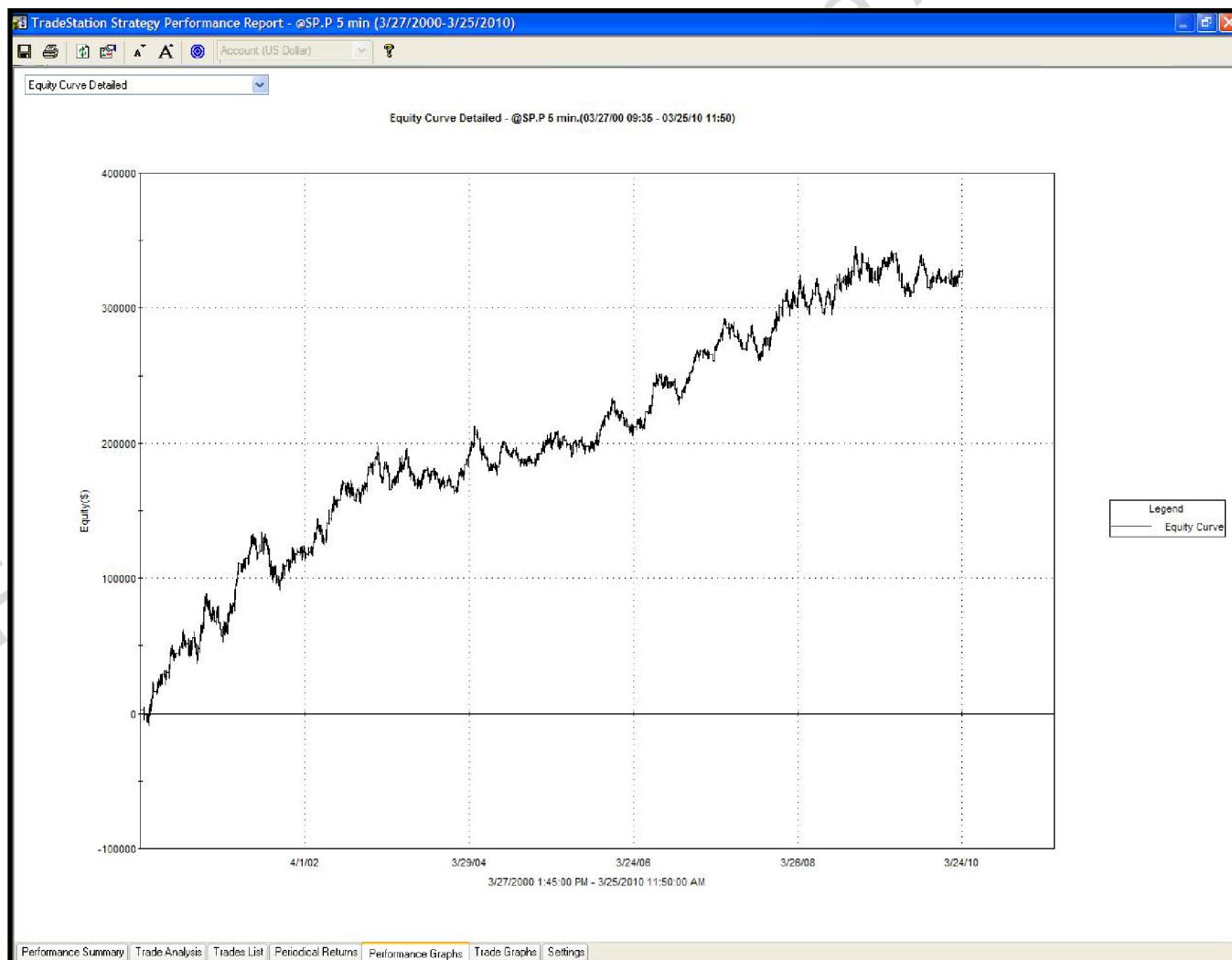


### *Recap*

This system is really too young to make a decision on its viability. However, I wanted to include it as a tutorial on how to use the HighD() function and multiple contracts.

That does it! Three systems that has somewhat stood the test of time and at the same time, hopefully, helped the readers of the various magazines they were published in develop their own successful systems. Please let me know if you have any questions. Email me at george@futurestruth.com.

# ADVERSITY IS OFTEN THE MOTHER OF INNOVATION

**By: Thomas J. Reavis**

I was a day-trader in the "pits" of the Chicago Mercantile Exchange for over thirty years. I traded almost exclusively for my own account in the cattle pit, the Swiss pit and finally in the S&P 500 pit. My father had taught me early on to "follow the boys driving the big cars." In other words, you don't need to reinvent the wheel. Just watch who is making the money and try to do the same thing. Over the years it became clear to me that the rule based traders were the ones that seemed to consistently make the most money. Today, worldwide Futures Systems trades a portfolio of over 200 proprietary day trading systems. Our goal was to develop a diversified portfolio of systems that had a low correlation to each other. We were well satisfied with the results and have been trading it real time since 2001. Suddenly, after the first quarter of last year, things took a turn for the worst. Our longest period between hitting a new equity high was exceeded and then our largest drawdown was exceeded. All this was happening while the S&P 500 was climbing higher every day. It was very frustrating. But, I've been a trader all my life so I've been there before. As one of my trading buddies used to say "they aren't getting a virgin." The question is: has our system failed? Or is this just a very bad market? 2009 was the worst period for managed futures in history. (Source: Barclays) It was a massive contraction period creating the smallest daily ranges in the S&P 500 in 20 years. The VIX (which is a measure of risk or volatility in the market) dropped from a record high of over 80 to a near record low under 20. Finally, the number of days that the market opened and closed at almost the same price was amazingly high. For day trading systems this is the "perfect storm". There is very little opportunity for great trading days.

As a "pit" trader, when I was losing money I went on vacation. I felt that I was fighting the market and if I took some time off so that I would have a better perspective of the market, and I would be fresh when I returned. It usually worked too. I usually traded much better when I returned. In retrospect, I was doing the right thing for the wrong reason. It probably wasn't me that was trading poorly so much as the market was offering little opportunity for a day trader at that time. The right thing to do was to not trade the market and to wait until market conditions "improved".

In the fall of 2009, we decided to try to develop a filter that would keep us out of low opportunity markets. The result of that work is the "73 indicator." It is a proprietary filter created to track and detect "trending" versus

"choppy" intra-day markets. It takes the average of the previous month's trading days and calculates the percentage of days that fall either in the "trending" or "choppy" categories since these have the most weight in determining when a program should or should not trade. Since September 1997, the historical data shows that "trending" days occur on average about 25% of the previous month's days and that "choppy" days occur on average about 30% of the previous month's days. Each program is tested against these averages to determine if the program is suitable to trade during "trending" or "choppy" markets. When a smaller percentage of "trending" days occur and/or a larger percentage of "choppy" days occur, the majority of the programs will "sit on their hands" and stay out of the market and wait for the indicator to turn back into better trading conditions. This allows a majority of our programs to stay out of choppy or non-trending market phases and wait for better, trending market conditions.

If we look at the 73 indicator chart we will see each day our proprietary indicator calculates values for a given trading day. These values are monitored on a portfolio level to allow various levels for trading to take place depending on market conditions. When the chart shows values of zero then all of the programs are trading. When the chart shows a value of 1 this indicates some congestion in the market and some of the programs will not trade during this congestion period. When the chart shows a value of 2 then a majority of the programs will not trade due to extremely unfavorable market conditions. We will just sit on our hands for the entire day.
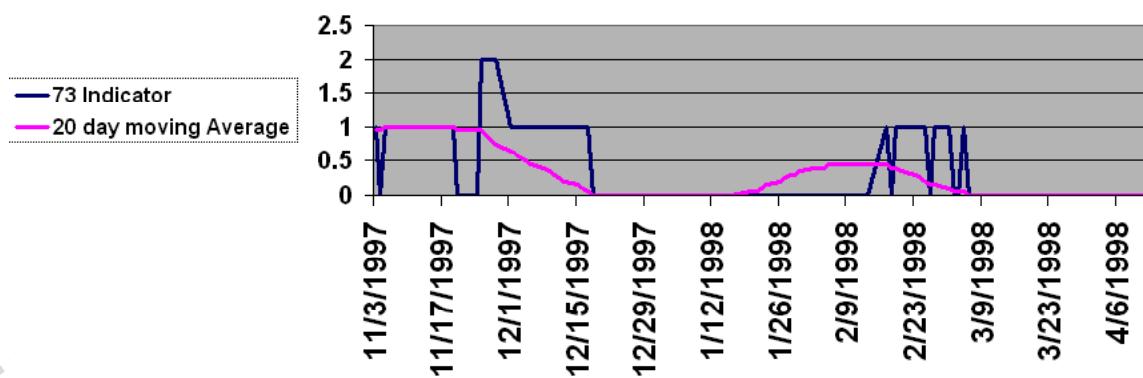


We now feel it is more important to correctly identify market conditions in terms of "trending" or "choppy" intra day markets than the programs and concepts themselves. If you refer to the spreadsheet once again and look at the trading year during 2002 you will see the market conditions for trading are excellent and solid day trading programs would have made excellent profits. We can see that there is very little "noise" which makes for ideal day trading conditions, which was the case during this year.
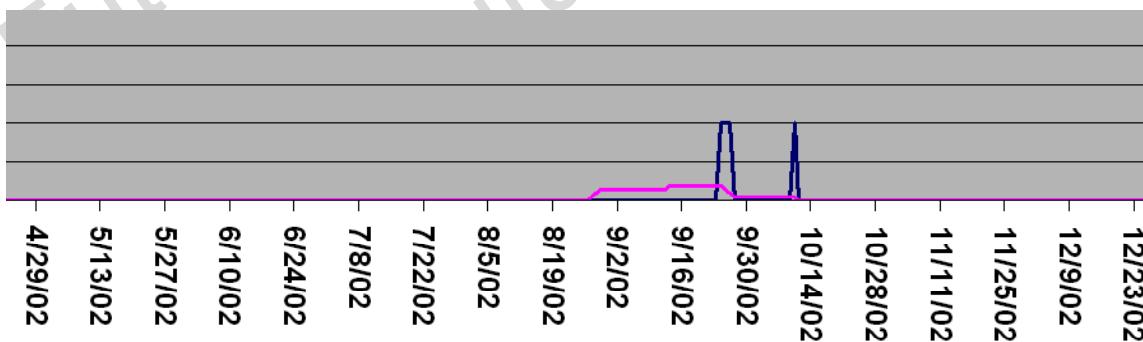


However, if we look at the periods from July 2003 through March 2004, December 2005 through May 2006, August 2006 through May 2007 and May 2009 through December 2009, it shows horrible market conditions for day trading programs with the more than average "choppy' or non-trending days. Knowing when to enter the market with a day trading program is at least or even more important than the program concept itself. For individuals that have been trading the S&P E-mini since the beginning, one should be able to look at the results and see the amount of profits and losses correspond to the 73 indicator. Looking at December 2009 was one of the worst months in the history of the S&P and the 73 indicator caused us to sit on our hands and stay out of most trades.
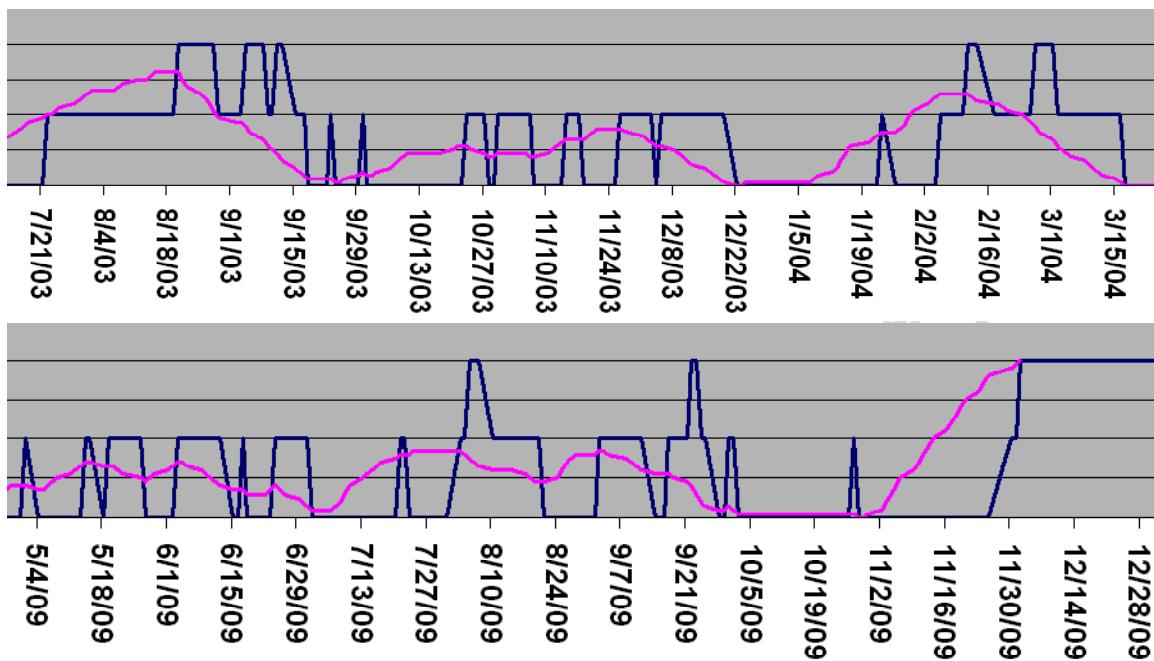
 One of the worst days for day trading is having the market open and close at the exact same value, also known as a "Doji day".  Whereas one of the best scenarios is when the market opens and runs in one direction that ends at the high or the low for the day.

The 73 indicator was developed by observing real day trading results since the S&P E-mini has been trading. The 73 indicator works on all types of markets.  So for instance a portfolio that day trades currencies, uses the 73 indicator just as well as a portfolio that day trades the S&P E-mini.  The concept for portfolio money management is similar to that of card counting in blackjack.  When a large number of the small cards have been dealt and the majority of the rest of the deck consists of large cards, the game turns in favor of the player and he/she will adjust his/her betting to take advantage of this condition.  Just like when the chart is showing a "0", the majority, if not all the day trading programs are ready to execute when all its parameters are met.  When the opposite is true for blackjack and there are very few large cards left in a deck the player will not bet as much and slow down a bit. The same concept is true in regards to the 73 indicator again as when the value is at "2", where the brakes are put on a number of programs and very little trading is done.

Please find below the hypothetical performance report for our smallest portfolio ($10K Portfolio) without the "73 Indicator".  This is followed by the same report with the addition of the indicator.  Notice that it generated a higher net profit with substantially lower number of trades.  This, of course, will have the added benefit of lowering costs.  The average trade jumps from $132 per trade to $179 and the profit factor soars from 2.40 to 3.30. Finally, and probably most importantly, the maximum drawdown ( DD), drops from -$3,662 to -$2,485.  PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

### WFS 10k day-trader with 73 Indicator

```
================================================================================
Total Net Profit          334,891.00
Gross Profit              480,473.00  Gross Loss              -145,582.00

Total # of Trades           1,866.00  Percent Profitable           69.19%
Number Winning Trades       1,291.00  Number Losing Trades           575.00
Largest Winning Trade       2,442.00  Largest Losing Trade        -1,445.00
Average Winning Trade         372.17  Average Losing Trade          -253.19
Ratio AvgWin/AvgLoss            1.47  Average Trade                  179.47

Avg Days Winning Trade          0.00  Avg Days Losing Trade            0.00
Avg Days (win + loss)           0.00

Max Drawdown                2,485.00  Drawdown to Equity              7.68%
Profit Factor                   3.30
Max Entry Value Long      108,838.00  Entry Value Short                0.00

Return / Risk                  0.61%  Std Dev of Drawdown            749.74
Return / St Dev of DD         18.94%  Number of Drawdowns              7.00
================================================================================
```

### WFS 10k day-trader without 73 Indicator

```
================================================================================
Total Net Profit          326,856.00
Gross Profit              559,877.00  Gross Loss              -233,021.00

Total # of Trades           2,469.00  Percent Profitable           63.91%
Number Winning Trades       1,578.00  Number Losing Trades           891.00
Largest Winning Trade       2,443.00  Largest Losing Trade        -1,445.00
Average Winning Trade         354.80  Average Losing Trade          -261.53
Ratio AvgWin/AvgLoss            1.36  Average Trade                  132.38

Avg Days Winning Trade          0.00  Avg Days Losing Trade            0.00
Avg Days (win + loss)           0.00

Max Drawdown                3,662.00  Drawdown to Equity              1.12%
Profit Factor                   2.40
Max Entry Value Long      143,751.00  Entry Value Short                0.00

Return / Risk                  0.57%  Std Dev of Drawdown            918.61
Return / St Dev of DD         15.06%  Number of Drawdowns             14.00
================================================================================
```

So for individuals that have had a difficult time trading the S&P E-mini during 2009 the good news is that there are cycles of compression and expansion for the markets that can be readily identified by an indicator like our "73".  We feel that the key is staying out of the market when conditions are bad and "pressing your bet" when the markets are in your favor.

THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETI-CAL 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 PERFOR-MANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

*Thomas J. Reavis belongs to an elite class of brokers. For over 30 years, he was one of only 625 full members of the Chicago Mercantile Exchange (CME). He has been an independent trader and market maker in the "pits" from 1973 until 2000. For over two decades Tom was a spokesman for the Chicago Mercantile Exchange, representing the position of the floor trader. He has spoken before the National Cattleman Association, Organization of Young Millionaires, American Hog Producers Association, National Association of Police Retirement Fund, State of California Retirement Fund and numerous other groups. Mr. Reavis has served on many exchange committees include the Long Range Planning Committee, Trading Floor Communications Committee, and the Live Cattle Committee. Tom now serves as president and head trader for Worldwide Futures Systems.  You can contact him at 800-982-5321 or info@wwfsystems.com.  Worldwide Futures Systems:  www.wwfsystems.com*

# THERE'S ALWAYS SOMEONE WHO'S MAKING MONEY



**ADRIENNE TOGHRAIE**
**TRADER'S SUCCESS COACH**

Whenever I hear a trader announcing that he is folding up his hand and leaving the game because there is no money to be made in the markets, I remind him of the following, "As long as trades are being consummated and money is still flowing in and out of the markets, somewhere, someone's making money. It might as well be you. Of course, if you quit the game, it certainly won't be you."

If you listen to people talking about winning the lottery and how impossible it is to win it, you hear a similar conversation. "You can't win the lottery if you don't buy a ticket." That statement is true, but the situation is different in one very important respect. Entering the lottery is, indeed, gambling: the odds are in the millions (often the hundreds of millions) to one against your winning, and luck is the operating factor. But, trading is not gambling, or at least it shouldn't be.

A professional trader is a highly trained and knowledgeable participant in the process. Even if each trade is a zero sum game in which one trader makes money and another loses money, the odds are, on average, even – which is a far sight better than the odds in the lottery. But, a trader's knowledge, training, experience, and self-discipline are a set of factors that can significantly tilt the odds in each trade. Otherwise, it would not be possible for professional traders to consistently make a substantial living from their work.

When an inexperienced, untrained, undercapitalized, undisciplined trader, propelled by greed and fear, is on the one side of a trade and a highly disciplined professional trader is on the other side, it is the equivalent of two jockeys in a race in which the first jockey is riding an old nag and the second is riding a magnificent 3-year old sired by a Triple Crown winner. The odds are no longer even and no one would expect the old nag to win, nor would one expect the inexperienced trader to prevail.

What happens, however, when the field is filled with veteran jockeys riding the world's most perfectly bred and well-trained thoroughbreds? Now, you are watching the Kentucky Derby. The race is going to be a nail-biter and the outcome is not certain. However, statistics have demonstrated that the odds in this race favor the horse that has previously won the most races. Experience wins out. Yes, there are upsets, as in the case of the famous race in which Man O' War, the greatest racehorse of the 20th Century, was bested by a relative unknown named Upset (a word which meant, up to that time, "emotionally distressed"). But, that was a single race and Man O' War's only loss. The great equine had been emotionally distressed at the beginning of that race and when the race started, he was facing the field backwards: so much for the importance of psychology in racing (and trading)!

So, what does all this talk about horse racing and lotteries have to do with trading and making money? The point is that as long as there is a competition in which preparation will affect the outcome, someone is going to walk away with the prize and that person will be the one who is most prepared. For traders, this means that, regardless of how thin or volatile or flat the markets may be, there will be money to be made by the traders who have done the best job at preparing themselves for the competition.

And what kind of preparation will keep you in the race and improve your odds of making it to the winner's circle? Here is what I tell my traders who want to finish first:

- Get as much education as you can in the markets
- Develop your discipline to its highest degree
- Work on your psychology and resolve all unresolved personal and emotional issues
- Develop and follow your money management religiously
- Create, test, and follow the rules of your trading strategy with total commitment
- Ignore the roar of the crowd but cultivate your own cheering section

If you follow this strategy, as long as there are races to enter, you will stop worrying about the odds because you will have the confidence to win more of them than you will lose, making you the Man O' War of the trading world.

*Adrienne Toghraie, Trader's Success Coach*
*Adrienne@TradingonTarget.com*
*www.TradingOnTarget.com*
*919-851-8288*

## X_TRADER® Commission Rates*

### Retail Accounts

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

### Institutional Accounts

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

**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    +1-818-728-0415

# CTA RESOURCE REVIEW

## Top 25 New CTAs - YTD Rankings

For Traders Reporting Results as of Apr. 17, 2010

*For CTAs with $5,000,000 or Less under Mgmtt
Who commenced trading January 2004 or later*

| | Manager | Ytd Return | Current Drawdown | Assets Under Mgt | Program Start Date |
|---|---|---|---|---|---|
| 1 | Excel Capital Management - FX Program | 76.31% | 0.00% | $2,380,000 | Jul-09 |
| 2 | Randolph Read Trading Group, LLC - Flexible Option Strategy 1 | 22.28% | 0.00% | $681,512 | Aug-09 |
| 3 | Reynoso Asset Mgt LLC - Small Accounts Prg | 11.59% | 0.00% | $800,000 | Jan-09 |
| 4 | Roe Capital Mgt, Inc. - Monticello Equity Spreads | 8.51% | 0.00% | $3,140,728 | Jun-08 |
| 5 | Roe Capital Management - Jefferson Index Prg | 8.17% | 0.00% | $2,687,604 | Nov-08 |
| 6 | Diamond Capital Mgt - Enhanced S&P Program | 7.81% | 0.00% | $1,317,113 | Jul-09 |
| 7 | Future Gate Consultants - Energetic State Analysis - 2% Daily Volatility Prg | 7.78% | 0.00% | $3,560,000 | Feb-08 |
| 8 | GLOBIVEST, LLC - Alpha Program | 7.44% | 0.00% | $90,448 | Apr-09 |
| 9 | Cervino Capital Mgt - Gold Covered Call Writing | 7.17% | 0.00% | $206,052 | Nov-09 |
| 10 | AFB LLC - FortyEighters Gold Option Prg | 6.87% | -2.89% | $168,195 | Mar-09 |
| 11 | SMI Mgt & Research - S&P 500 | 6.58% | -0.75% | $200,000 | May-08 |
| 12 | Transworld Capital Mgt - High Liquidity (P) | 5.70% | 0.00% | $650,000 | Dec-08 |
| 13 | Global Sigma Group - Plus Program | 5.28% | 0.00% | $277,000 | Nov-09 |
| 14 | YaoSun Strategic Investments - E Mini Prg | 5.17% | -0.19% | $762,000 | Jul-08 |
| 15 | Vergho Asset Mgt - Kinematics | 4.32% | 0.00% | $2,730,000 | Nov-08 |
| 16 | Stein Investment Mgt LLC - Trading Edge ST | 4.09% | -19.81% | $30,000 | Oct-08 |
| 17 | QQFund.com LLC - Trend Program (QTP) | 4.01% | 0.00% | $107,000 | Sep-08 |
| 18 | White River Group - Stock Index Option Writing Strategy | 3.22% | 0.00% | $93,783 | Nov-08 |
| 19 | Integrated Managed Futures - Multi Strategy Prg | 2.86% | -4.08% | $4,000,000 | Jan-08 |
| 20 | Capital Alternative Invst Mgt GmbH - Premium Alpha II | 2.36% | -6.07% | $300,000 | Jan-09 |
| 21 | The House CTA | 2.18% | 0.00% | $650,000 | Jun-09 |
| 22 | Clarity Capital Mgt LLC - The Clarity Program | 2.15% | -2.77% | $105,575 | May-09 |
| 23 | Applied Capital Systems - ACS Systematic Diversified Portfolio 1X | 2.15% | -0.78% | $0 | Oct-09 |
| 24 | WholeCapital LLC - Global Opportunities | 2.01% | -9.75% | $226,155 | Jan-09 |
| 25 | Clinamen Financial Group LLC - Volatility Arbitrage | 1.38% | -0.30% | $345,000 | Jul-09 |

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

Data Source: Autumn Gold

**Enforcement Press Releases
From the CFTC**

## January 2010

The CFTC Sanctions Two Canadian Firms $500,000 for Entering into Unlawful Wash Sales, 01/28/2010.

The CFTC Sanctions Toronto-Based Scotia Capital Inc. $250,000 for Prearranged Fictitious Trades, 01/28/2010.

CFTC Charges Illinois Defendants Jay C. Nolan and His Company, Lodge Capital Group, LLC, with Commodity Pool Fraud, 01/29/2010.

Minnesota Resident Trevor Cook Incarcerated for Violating Court Orders in CFTC Anti-Fraud Action Charging Him in $190 Million Foreign Currency Fraud, 1/29/2010.

## February 2010

CFTC Charges Virginia Resident Ronald W. Smith, Jr., Doing Business as Safeguard 3030 Investment Club, in Forex Fraud Scheme, 02/26/2010.

The CFTC Sanctions Swiss Firm $130,000 for Exceeding Position Limits, 02/24/2010.

CFTC Imposes a $1 Million Penalty on California Resident Craig A. Riley and His Firm, Pressio Capital Management, LP, for Commodity Pool Fraud, 02/19/2010.

## March 2010

Federal Court Issues Preliminary Injunction against Jay Nolan and His Company, Lodge Capital Group, LLC, Charged with Commodity Pool Fraud, 03/02/2010.

Federal Court Orders Forex Dealer One World Capital Group and Its President, John ìJackî Edward Walsh, to Pay $520,000 in Sanctions, 03/04/2010.

New York Court Imposes Fine and Other Sanctions against Robert Moore, Former Managing Director of the Bank of Montrealís Commodity Derivatives Group, 03/08/2010.

CFTC Sues Virginia-based Financial Investments, Inc. for Repeatedly Failing to File Annual Reports in a Timely Manner for a Commodity Pool It Operated, 03/08/2010.

Federal Court Orders California Man David Michael Kogan and His Company, First Capitol Futures Group, to Pay More than $20.3 Million in CFTC Commodity Options Fraud Action, 03/09/2010.

CFTC Charges Texas Resident Willie L. Cloud, Jr. and His Investment Company, C & R Financial, with Operating a Foreign Currency Ponzi Scheme, 03/09/2010.

Federal Court Issues Preliminary Injunction against Virginia Resident Ronald W. Smith, Jr., Doing Business as Safeguard 3030 Investment Club, in Forex Fraud Scheme, 03/11/2010.

CFTC Charges Scottsdale, Arizona Resident Helmut H. Weber d/b/a Weber Capital Management with Solicitation Fraud and Misappropriation in Forex Scheme, 03/11/2010.

CFTC Charges Raleigh, North Carolina Man and His Company, Yellowstone Partners, Inc., with Operating a Foreign Currency Ponzi Scheme, 03/15/2010.

CFTC Charges Patrick Rakotonanahary and Cyber Market Group LLC with Operating a Multi-Million Dollar Ponzi Scheme in Hawaii and Elsewhere in the U.S., 03/16/2010.

Federal Court Imposes $260,000 in Civil Penalties against Austin, Texas Resident Steven Leigh Shakespeare and His Company, Guardian Futures, Inc., Both Charged with Fraud and Unauthorized Trading, 03/24/2010.

Georgia-Based Hedge Fund Lake Dow and its Principal, Ty Edwards, Ordered to Pay More than $4 million in Restitution and Penalties in CFTC Commodity Pool Fraud Action, 03/25/2010.

CFTC Charges Ohio-based Defendants Enrique Villalba, Jr., and Money Market Alternative, LP, with Operating a Multi-Million Dollar Futures Ponzi Scheme, 03/29/2010.

Charlottesville, Virginia-based Defendants Ordered to Pay More than $4.6 Million in Disgorgement and Civil Penalties to Settle 2009 CFTC Anti-Fraud Action, 03/29/2010.

| Sys # | System Name | Cost | # of Para- meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **Advanced Systems** | | | | | | |
| | 297Sassafras Drive • Easley, SC 29642 | | | | | |
| | Voice 864-220-5542 • www.advancedSystemsInc.com | | | | | |
| 504 | Natural Gas Trader MA | ? | ? | Aug-05 | 264 | Black Box |
| 505 | Natural Gas Trader GA | ? | ? | Aug-05 | 203 | Black Box |
| 506 | Natural Gas Trader LA | ? | ? | Aug-05 | 192 | Black Box |
| 526 | Natural Gas Trader LA | ? | ? | Aug-05 | 197 | Black Box |
| **Advanced Trading Systems** | | | | | | |
| | Charles Tanti | | | | | |
| | www.ats3200.com • ats972@ats3200.com | | | | | |
| 361 | ATS-3200 | $2,750 | ? | Jan-01 | 21 | Black Box.  Download a 30 day demo at |
| 362 | ATS-6400 | $1,950 | ? | Jan-02 | 3 | www.ats3200.com. |
| **Allen, R.C.** | | | | | | |
| | (916) 622-9397 | | | | | |
| 31 | The Miracle Trading Method | $99 | 4 | Jun-86 | 60 | |
| **Antrobus, Beverly** | | | | | | |
| | antbevca@yahoo.ca | | | | | |
| 575 | PowerTrader | See vendor | ??? | Oct-06 | N/A | |
| 611 | Four Ducks | See vendor | ??? | Feb-08 | N/A | Temporarily not tracked.  Look for the system in the next issue. |
| **AutoTrading Systems** | | | | | | |
| | Tim Rea | | | | | |
| | 54 Paton Road, R.D. •  Richmond, Nelson 7081  •  New Zealand | | | | | |
| | Phone:  +64-3-669-0770  •  www.autotradingsystems.com • info@autotradingsystems.com | | | | | |
| 599 | Auto 2 Way | See vendor | ??? | Aug-07 | 116 | |
| 601 | Auto ExtremeR | See vendor | ??? | Aug-07 | 55 | |
| 603 | Auto Core Duo | See vendor | ??? | Aug-07 | 30 | |
| 633 | Auto NRangeR | See vendor | ??? | Apr-08 | 38 | |
| 641 | Auto NRangeR Short Term | See vendor | ??? | Apr-08 | NLT* | |
| **Barna, Mike** | | | | | | |
| | 7227 Glenview Dr.  •  San Jose, CA  95120 | | | | | |
| | Voice:  (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingsystemlab.com | | | | | |
| | www.TradingSystemLab.com and www.MesaSoftware.com | | | | | |
| 668 | TSL_CEL_NG_1.1 | Contact Vendor | ??? | Jan-08 | 2 | System derived utilizing Mike Barna's TSL Software |
| 669 | TSL-SP_1.0Z | Contact Vendor | ??? | Jan-08 | 13 | System derived utilizing Mike Barna's TSL Software |
| 670 | TSL-CEL_SP1 | Contact Vendor | ??? | Jan-08 | 12 | System derived utilizing Mike Barna's TSL Software |
| 664 | Big Blue 2 | Contact Vendor | <5 | Apr-09 | 49 | Updated version of the original Big Blue |
| 266 | Magnet | $2,000 | <5 | Nov-97 | 103 | Black Box systems have constant parameters. |
| 269 | Basis | $2,500 | <5 | Jan-98 | 78 | Cost includes Software only on all systems |
| 270 | Basis II | $2,500 | <5 | Jan-98 | 161 | 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 | 190 | the S&P500 using intraday data. |
| 318 | Weaver | $2,500 | <5 | Jul-00 | 132 | |
| 319 | Weaver-MT | $2,500 | <5 | Jul-00 | 242 | |
| 367 | Zeeport | $2,900 | <5 | Dec-02 | 195 | |
| 395 | Brix | $3,500 | <5 | May-02 | 166 | |
| 426 | Tzar | $2,900 | <5 | Mar-03 | 75 | |
| 432 | Alfa-MAXX | $2,900 | <5 | May-03 | 89 | |
| **Been, Erik** | | | | | | |
| | 1435 Kendall Dr. • Boulder, CO 80303 | | | | | |
| 262 | William Tell Bonds | $3500 software $4000 disclosed | >10 | Sept.97 | 15 | Short term pattern recognition system designed for TradeStation. |
| **Bristor, Joe** | | | | | | |
| | Veteran Trader Services | | | | | |
| | 3134 Wright St. • Sacramento, CA 95281 | | | | | |
| | (916) 485-0555 | | | | | |
| 26 | Night & Day Day-Trading | | >10 | Jan-87 | 115 | Sold Out |
| 42 | QUAD Level Trend System | $995 | 3 | Dec-87 | 144 | Optimized 12/1/87 |
| **Brown, Kevin** | | | | | | |
| | Capital Concepts | | | | | |
| | 2316 Lavendale Ct. • Austin, TX 78748 | | | | | |
| | (800) 433-7068 •  www.swingtraderguide.com | | | | | |
| 296 | Capcon1 | $249 | >5 | Jan-99 | 240 | E-mail kbrown@lords.com |
| **The Center for Commodity Research and Trading, Inc.** | | | | | | |
| | 141 W. Jackson Blvd., Suite 188-A | | | | | |
| | Chicago, IL  60604 | | | | | |
| | Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@ccrt.com •  www.ccrt.com | | | | | |
| 365 | Advent | ???? | ???? | Jan-02 | 198 | Long Term Multi-Mkt TrendFollowing System |

| Sys # | System Name | Cost | # of Para-meters | 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 | 22 | Four optimizable parameters; also ranked in Forex MPT. CT and KC |
| 651 | Tumbleweed | See vendor | 5+ | Nov-08 | *NLT | |
| **Chan So Han** | | | | | | |
| | chansohan@gmail.com | | | | | |
| 534 | CrudeExtreme | $1,995 | ???? | Jan-06 | 246 | |
| 606 | Crude Day Trader | $1,995 | ???? | Aug-07 | 261 | |
| **Cheung, Rickey** | | | | | | |
| | www.rc3200.com | | | | | |
| 461 | RC Success | ???? | ???? | Apr-04 | NLT* | Not tracked at this time. |
| 519 | RC Success 3 | ???? | ???? | Nov-05 | NLT* | Not tracked at this time. |
| 565 | RC Chance | ???? | ???? | Oct-06 | NLT* | Not tracked at this time. |
| 566 | RC Book 2 | ???? | ???? | Oct-06 | 130 | |
| 567 | RC Edge | ???? | ???? | Oct-06 | 218 | |
| 570 | RC Advance ++ | ???? | ???? | Dec-06 | 186 | |
| 576 | RC Shine | ???? | ???? | Feb-07 | 157 | |
| 592 | RC Courage | ???? | ???? | Jun-07 | NLT* | Not tracked at this time. |
| 597 | RC Chance+ | ???? | ???? | Aug-07 | NLT* | Not tracked at this time. |
| 598 | RC Trend | ???? | ???? | Aug-07 | 31 | |
| 610 | RC Intermediate | ???? | ???? | Dec-07 | 167 | |
| 631 | RC Proof+ | ???? | ???? | Apr-08 | 44 | |
| 632 | RC Super | ???? | ???? | Apr-08 | 73 | |
| 642 | RC Countertrend | ???? | ???? | Jun-08 | 24 | |
| 643 | RC Beginner | ???? | ???? | Jun-08 | 93 | |
| 644 | RC Constant | ???? | ???? | Jun-08 | NLT* | |
| 648 | RC Coach | ???? | ???? | Aug-08 | NLT* | |
| 658 | RC Level | ???? | ???? | Apr-09 | 189 | |
| 659 | RC Magic | ???? | ???? | Apr-09 | 136 | |
| 660 | RC Pro | ???? | ???? | Apr-09 | 222 | |
| 661 | RC Strength | ???? | | Apr-09 | 158 | |
| **Clayburg, John Dr.** | | | | | | |
| | 29568 Hwy. 141 • Coon Rapids, Iowa | | | | | |
| | (712) 684-5239 | | | | | |
| 234 | Belly Trader | ? | <5 | Dec-95 | 220 | Simple system to trade the pork bellies. |
| 250 | Cyclone | $2,900 | >10 | Jul-96 | 160 | S&P daytrade system for Trade Station |
| **Creative Breakthrough, Inc. CTA** | | | | | | |
| | Jack F. Cahn, CMT | | | | | |
| | 7500 West Lake Mead Blvd., Suite 9-151 • Las Vegas, NV 89128 | | | | | |
| | One Poinsettia Ct., Unit #25 • Emerald Springs - Mooloolaba • QLD Australia 4557 | | | | | |
| | Toll-free from US (800) 618-3820 • in Australia 61-7-5444-5762 | | | | | |
| | jfc@traderassist.com • www.traderassist.com | | | | | |
| 405 | % C Daybreaker | See vendor | ? | Oct-02 | 18 | |
| 605 | GEMS Nat Gas Mini | See vendor | ? | Jun-07 | 59 | |
| **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 | 45 | |
| **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 | 257 | Not Optimized |
| **Day Trading Institute** | | | | | | |
| | 1501 Brazos Trail, Suite A • Plano, TX 75075 | | | | | |
| | (214) 424-9122 | | | | | |
| 136 | Delta Threshold | $975 | <5 | Oct. 90 | 128 | 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 | 97 | 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 | 180 | Not Optimized |
| 105 | Scooter | $365 | 2 | Dec-89 | 184 | Not Optimized |

| Sys # | System Name | Cost | # of Para-meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **eForex, Ltd.** | | | | | | |
| | Haflidi Eliasson • Sudurgata 29 • 101 Reykjavik, Iceland | | | | | |
| | www.simnet.is/eforex • eforex@simnet.is | | | | | |
| 436 | S&P Day | $2,000 | ? | Jun-03 | 165 | |
| 445 | EuroDynamics LT | $950 | ? | Sep-03 | 247 | |
| **Ehlers, John** | | | | | | |
| | MESA | | | | | |
| | Box 1801 • Goleta, CA 93116 | | | | | |
| | (805) 969-6478 • Mike Barna (408) 356-1800 • www.mesa-systems.com | | | | | |
| 255 | Sierra Hotel | $995 TS or SC software $495 Mesa DLLs | ? | Jan-97 | NLT* | TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna. |
| 268 | R-MESA 3 | Call Vendor | ? | Jan-97 | NLT* | R-Mesa is a synthesis of Mesa and R-Breaker |
| 321 | MESA Bonds | Call Vendor | ? | Jul-00 | 202 | |
| 411 | R-MESA 5 | Call Vendor | ? | Mar-02 | 42 | 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 | 233 | |
| **Fast Market Systems** | | | | | | |
| | Stuart Davis | | | | | |
| | 7042 Winter Ridge Place • Castle Rock, CO 80108 | | | | | |
| | 804-201-1114 • fastmarketsystems@comcast.net • www.fastmarketsystems.com | | | | | |
| 507 | FMSadvantage | See vendor | ? | Sep-05 | NLT* | Are version of the software stopped working -- we will keep checking. |
| **Financial Facilitators** | | | | | | |
| | 2125 Kimberely Circle • Eugene, OR 97405-5821 | | | | | |
| | (800) 256-6248 • SPU@finf.com • www.finf.com | | | | | |
| 232 | SP\U | $1250 software $495 Annual | >10 | Sep-95 | 87 | Short term system trading the S&P. |
| **First Global Captal Management** | | | | | | |
| | Paul Fribush RIA, CTA | | | | | |
| | 1813 Madison Ave. • Greenesboro, NC 27403 | | | | | |
| | 336-282-9450 • Fax 336-282-7213 • pfribush@aol.com | | | | | |
| 404 | FGC Emerald | See vendor | ? | Oct-02 | 135 | Money management program only |
| **Fisher, John** | | | | | | |
| | Skyline Computers • 36 Clarendon Rd. • Asheville, NC 28806 | | | | | |
| | (828) 285-9952 | | | | | |
| 387 | Tuition Long Term | $995 | ? | May-02 | 151 | Available in Excel or TradeStation format |
| **Fitschen, Keith** | | | | | | |
| | Trade System | | | | | |
| | 9220 Holly Hill Farm Rd. • Charlotte, NC 28277 | | | | | |
| | (800)372-3942 • Fax: (704) 752-7992 • support@trade-system.com • www.trade-system.com | | | | | |
| 207 | Aberration | $2,295 | <5 | Dec-93 | 50 | Longer term model that comes with software. |
| 300 | Aberration Plus | Call Vendor | >5 | Mar-99 | 111 | Aberration with trailing stop logic. |
| 366 | I-Master | $10,000 | ? | Nov-01 | 170 | By Keith Fitschen and Murray Ruggiero. |
| **Ford, Joseph** | | | | | | |
| | www.daytraderfutures.com • spartan@daytraderfutures.com | | | | | |
| 535 | Spartan | See vendor | ? | Feb-06 | NLT* | Not tracked at this time. |
| 640 | Propero | See vendor | ? | Apr-08 | 35 | |
| **Founder Trading** | | | | | | |
| | www.foundertrading.com • info@foundertrading.com | | | | | |
| 538 | Keystone | See vendor | ???? | Apr-06 | 39 | These systems may only be traded through participating brokers. |
| 552 | Maxim | See vendor | ???? | Apr-06 | 140 | Monthly system subscription fees are based on the system selected & the |
| 553 | ArchHelix | See vendor | ???? | Apr-06 | NLT* | number of contracts being traded. Contact vendor for complete details. |
| **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 | 120 | 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 | 123 | Simple adaptive rules can be put into Excel |
| 249 | F.T. version Turtle Trading | $100 | >10 | Jan-90 | 90 | Russel Sands is the primary source of Turtle |
| 281 | Samurai 7 | $300/month | >5 | May-98 | 244 | teaching along with its many facets. 1361 |
| 282 | Samurai 31 | $300/month | >5 | May-98 | NLT* | S. Federal Highway, Boca Raton, FL 33432. |
| 283 | Samurai 35 | $300/month | >5 | May-98 | 262 | Monthly lease basis only |
| 303 | Dyn Moving Avg Crossover | $50 | >5 | Aug-99 | 249 | System logic revealed in TradeStation code. |

## Vendor Directory

**#1-2010**

| Sys # | System Name | Cost | # of Para-meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **Gettes, Lee** | | | | | | |
| | 1799 Kiowa Ave #107-646 • Lake Havasu City, AZ 86403 | | | | | |
| | (928) 855-3728 | | | | | |
| 59 | VOLPAT | $1,500 | >5 | Oct-88 | 19 | 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 | 84 | 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 | 56 | Lease through Attain Capital or contact vendor for purchase information. |
| 485 | Mechwarrior ES | Lease or purchase | ? | Dec-04 | 83 | Lease through Attain Capital or contact vendor for purchase information. |
| 578 | Black Crusader UD | Lease or purchase | ? | Jan-07 | 148 | Lease through Attain Capital or contact vendor for purchase information. |
| 579 | Black Crusader UD - Mini | Lease or purchase | ? | Jan-07 | 182 | Lease through Attain Capital or contact vendor for purchase information. |
| **Graney, Tom** | | | | | | |
| | www.siftradingsystems.com | | | | | |
| 657 | CTT | Lease $50 per ct. | ? | Jan-09 | 51 | |
| **Grimes, Adam** | | | | | | |
| | adamgrimes@mindspring.com | | | | | |
| 451 | Longrifle | $2,500 | ? | Jan-04 | 62 | |
| **Hughes, Chuck** | | | | | | |
| | 741 Cox Rd. • Moorestown, NJ 08057 | | | | | |
| | (609) 234-3903 | | | | | |
| 265 | Dynamo | $3,500 | >10 | Jun-97 | 106 | 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 | |
| 616 | US60Min | See vendor | ???? | Feb-08 | 245 | |
| 617 | CTP | See vendor | ???? | Feb-08 | 175 | CTP is comprised of 3 Bond systems: CTP 1, CTP 3 & CTP 4 |
| 618 | RUMI | See vendor | ???? | Feb-08 | 52 | |
| **Inspired Trading Systems** | | | | | | |
| | www..inspiredtradingsystems.com | | | | | |
| 679 | Castor YM | $79/month/Contract | ???? | Jun-10 | 16 | |
| 680 | Odyssey EM | $79/month/Contract | ???? | Jun-10 | 81 | |
| 681 | Vantage MR | $79/month/Contract | ???? | Jun-10 | 40 | Auto Execution through Strategy Runner and Ninja Trader |
| 682 | Pegasus ES | $79/month/Contract | ???? | Jun-10 | 65 | |
| 683 | Vantage NQ | $79/month/Contract | ???? | Jun-10 | 37 | |
| 684 | Odyssey MR | $79/month/Contract | ???? | Jun-10 | 231 | |
| **Jaekle, Urban** | | | | | | |
| | Parcusstr. 17a • 64293 Darmstadt • GERMANY | | | | | |
| | Ujaelke@aol.com • www.toptrader-report.com | | | | | |
| 496 | Time | See vendor | ???? | Apr-05 | 91 | |
| **Jewell, Greg** | | | | | | |
| | g_jewell_temp@yahoo.com | | | | | |
| 581 | SledgeHammer | $1,399 | <5 | Jan-06 | 185 | |
| **Knees, Hans Guenther** | | | | | | |
| | Gruener Weg 8 • 35641 Schoeffengrund • GERMANY | | | | | |
| | GK-TradingSystems@web.de | | | | | |
| 294 | GK - Currency Trader | $2,950 | <5 | Aug-98 | 74 | Longer term multi-market system. |
| 348 | GK - Interest Trader | $2,950 | ???? | Feb-02 | 256 | Formerly known as Accordance. |
| 349 | GK - Energy Trader | $2,950 | ???? | Feb-02 | 152 | |
| 487 | GK - Energy Trader II | $2,950 | ???? | Nov-04 | 265 | |
| 488 | GK - Meat Trader I | $2,950 | ???? | Nov-04 | NLT* | |
| 489 | GK - Energy Trader | $2,950 | ???? | Nov-04 | 118 | |
| 550 | GK - Universal Trader I | See vendor | ???? | Mar-06 | 200 | |
| 551 | GK - Universal Trader II | See vendor | ???? | Mar-06 | 119 | |
| **Korzenecki, Giles** | | | | | | |
| | 141 W. Jackson , Suite 1800A • Chicago, IL 60604 | | | | | |
| | 888-281-9566 • gkorz@foxinvestmentx.com • www.marketdirection.net | | | | | |
| 307 | Amos' Root | $75/month | >5 | May-00 | 41 | Trend following systems. |
| 308 | US One | $75/month | >5 | May-00 | 210 | |
| 332 | Genesis B | $75/month | >5 | Jan-01 | 239 | |
| 333 | Black Gold | $75/month | >5 | Jan-01 | 1 | |
| 334 | JJ | $75/month | >5 | Jan-01 | 14 | |
| 384 | Market Direction | $75/month | >5 | Mar-02 | 137 | |
| 413 | SPMD 500 | $200/month | ???? | Apr-05 | 36 | Developed with Dave Wresinski |

| Sys # | System Name | Cost | # of Para-meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **L'eau Prosper Research** | | | | | | |
| | Phone (305) 517-7328 • Fax (305) 735-8003 | | | | | |
| | leauprosper@leauprosper.com • www.leauprosper.com | | | | | |
| 637 | LPR Quantitative S2 | See Vendor. | ??? | Mar-08 | 104 | |
| 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 | 117 | |
| 652 | LPR Quantitative P5 | See Vendor. | ??? | May-08 | NLT* | All Black Boxes |
| 653 | LPR Accentive | See Vendor. | ??? | May-09 | 108 | |
| 654 | LPR Quantitative P2 | See Vendor. | ??? | May-09 | 175 | |
| 655 | LPR Quantitative P2 | See Vendor. | ??? | May-09 | NLT* | |
| 662 | LPR Hyl-6 | See Vendor. | ??? | Apr-09 | 70 | |
| 663 | LPR Atrillion | See Vendor. | ??? | Jun-09 | 125 | |
| 671 | LPR ML-88 | See Vendor. | | Jul-09 | 71 | |
| 672 | LPR HYL-23 | See Vendor. | | Jul-09 | 79 | |
| **LeBeau, Charles** | | | | | | |
| | Sys. Traders Club | | | | | |
| | 50-B Peninsula Center Drive, # 324 • Rolling Hills Estates, CA 90274 | | | | | |
| | Traderclub@aol.com | | | | | |
| 273 | Big Dipper | $250 | <5 | Jun-97 | 194 | LeBeau, Lucas and David Elden have formed the System Traders Club. |
| 274 | Lil' Dipper | $250 | <5 | Aug-97 | 149 | Their objective is to provide robust and simple systems to their |
| 275 | 25 X 25 | $250 | <5 | Oct-97 | 219 | subscribers.All logic is fully disclosed and Trade Station code is available. |
| 297 | Serendipity | $250 | <5 | Jan-99 | 96 | |
| 298 | Sidewinder | $250 | <5 | Jan-99 | 241 | |
| 331 | Crossbow | $250 | <5 | Oct-99 | 47 | |
| 335 | Strategic | $250 | <5 | Oct-99 | 251 | |
| **Lok Tsz Chun** | | | | | | |
| | b201lok@yahoo.com.hk | | | | | |
| 649 | Hong Kong-- iMoney | $500/qtr | ? | Oct-08 | 124 | Black Box $500 per quarter |
| **longtermtrading.com** | | | | | | |
| | 2736 Brentwood Pl. • Davis, CA 95616 | | | | | |
| | (530) 758-6969 • Fax: (530) 758-5173 • info@longtermtrading.com | | | | | |
| 338 | Countdown | $695 | <5 | May-01 | 127 | Longtermtrading.com firmly believes that all potential traders must be |
| 339 | Waverider | $995 | <5 | May-01 | 20 | fully informed as to a system's long term, non-optimized track record |
| 340 | Ready-Set-Go | $995 | <5 | May-01 | 155 | prior to its use. They strongly advise all prospective customers to fully |
| 343 | CoatTails | $695 | <5 | May-01 | 112 | explore their systems' track records on |
| 380 | Anomaly 1 | $995 | <5 | Mar-02 | 114 | |
| 381 | Anomaly 2 | Both $1295 | <5 | Mar-02 | 153 | |
| **Lowry, Scott** | | | | | | |
| | 9827 Waltham Dr. • Richmond, VA 23233 | | | | | |
| | (804) 741-8765 • Fax: (804) 741-1654 • www.FutureMagic.com | | | | | |
| 309 | Theta | $250/quarter lease only | ??? | Jun-00 | 29 | Black box system available for lease only. Trade the first 60 days free. |
| **McLarney, David** | | | | | | |
| | 1003 Milchling Drive • Bel Air, MD 21015 | | | | | |
| | (410) 893-8928 • Fax: (410) 638-0208 • flya7571@home.com | | | | | |
| 347 | STO-X | $500/ea | <10 | Jan-01 | 183 | TradeStation compatible trading systems. |
| 346 | High/Low Swing | or $800 for both | <10 | Jan-01 | 228 | |
| **Mermer, Michael** | | | | | | |
| | Traders Software | | | | | |
| | Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net | | | | | |
| 650 | Auto Scalper 2 | $2,500 | | Oct-08 | 254 | TradeStation compatible trading systems. |
| **Nakayama, Kazuhiko** | | | | | | |
| | www.swingwaver.com | | | | | |
| 525 | Naka89 | See Vendor. | ???? | Dec-05 | 217 | |
| **Nishimura, Takaiku** | | | | | | |
| | 1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016 | | | | | |
| | Voice: +81-3-5856-4601 | | | | | |
| | www.wvitrading.jp/index2.html | | | | | |
| 524 | FUJIKO.N | Lease Only. | ? | Dec-05 | 100 | |
| 548 | 24.Fujiko | Lease Only. | ? | Mar-06 | 105 | |
| **Orhan, Nihat** | | | | | | |
| | +41-79-590 91 79 • isvip@bluewin.ch | | | | | |
| 470 | EGE 6% | $2,500 | ??? | Apr-04 | 6 | |
| 473 | EGE 7 HighLow | $2,750 | ??? | Aug-04 | NLT* | Not tracked at this time. |
| **Panagakis, George** | | | | | | |
| | 555 Baywood Dr. • Newport Beach, CA 92660 | | | | | |
| | (888) 887-1125 • george92075@aol.com | | | | | |
| 221 | Euro$Indicator | $475 | 1 | Mar-95 | 77 | Simple mechanical ED system |
| 225 | Bond and Yen Trading Sys | $1,900 | 5 | Aug-95 | 232 | Simple mechanical system. |

| Sys # | System Name | Cost | # of Para-meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **Pee, S.L. and Pee, M.H.** | | | | | | |
| | Blk 660, #08-I36 • Jin Tenaga • Singapore 410660 | | | | | |
| | p6608136@magix.com.sg | | | | | |
| 323 | The Ultimate Trading Device I | $3750 for both | <5 | Aug-00 | 250 | |
| 324 | The Ultimate Trading Device II | | <5 | Aug-00 | 48 | |
| 322 | Moving Average Reversal Sys | $1,075 | <5 | Jun-00 | 263 | |
| 350 | Challenger | ???? | <5 | Mar-01 | 216 | |
| **Petros Development Corp.** | | | | | | |
| | Voice: (305) 630-9138 • Fax: (305) 574-7817 | | | | | |
| | info@adromedafutures.com • www.andromedafutures.com | | | | | |
| 364 | Andromeda | $995 Disclosed | ???? | Dec-01 | 150 | See vendor for complete pricing structure. |
| 409 | Abalone | $99 | <5 | Sep-02 | 243 | |
| 440 | Pegasus | $1,495 | <5 | Sep-03 | 171 | |
| 441 | Andromeda 2 | See vendor | <5 | Oct-03 | 145 | |
| **Poxon, Dave** | | | | | | |
| | Turning Point Research | | | | | |
| | www.turningpointresearch.com | | | | | |
| | Voice: (416) 907-2990 • Fax: (416) 907-9653 | | | | | |
| 568 | Qtech S&P | $1,299 | ???? | Sep-06 | 4 | |
| **Profit Quest** | | | | | | |
| | Route 4 Box 2100 • Montpelier, VT 05602 | | | | | |
| | (802) 223-9705 | | | | | |
| 231 | ProfitQuest | $495 | 3 | Dec-95 | 8 | Simple system; Software included. |
| **PWA Futures** | | | | | | |
| | 2607 Partridge Ave • Arlington, TX 76017 | | | | | |
| | (972) 386-2901 | | | | | |
| 111 | DCS II | $995 | 4 | Jan-90 | 236 | Optimizable. Software. |
| 196 | Mystery System | $95 | 2 | Nov-93 | 67 | Simple rules. |
| 299 | Trend One | $125 | 3 | Apr-99 | 162 | |
| **Reiter, Dave** | | | | | | |
| | P.O. Box 698 • Gainesville, TX 76241 | | | | | |
| | (800) 974-8707 • 940-759-2191 | | | | | |
| | firstcapital@ntin.net • www.dynamictradinggroup.com | | | | | |
| 467 | Dynamic Trend Trader | $199 | 10+ | Apr-04 | 54 | Fully disclosed |
| **Reppas, David** | | | | | | |
| | dreppas@sbcglobal.net | | | | | |
| 656 | Jen Jammer | TBD | ??? | Jan-09 | 80 | |
| **Robertson, Emily** | | | | | | |
| | 1525 200th St., Langley, BC CANADA V2Z 1W5 | | | | | |
| | Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading | | | | | |
| 442 | Vixen | $799 | ??? | Feb-05 | NLT* | Mini Russell & mini Midcap daytrade system for TradeStation |
| **Ruggiero, Murray** | | | | | | |
| | 1-866-550-0550 | | | | | |
| | www.tradersstudio.com | | | | | |
| 515 | Trend Harmony | $999 | ??? | Dec-05 | 46 | Available with TradersStudio for $1,499. |
| 561 | Super Turtle Trader | $799 | 4 | Dec-05 | 11 | Price includes TradersStuido |
| 571 | Simple Harmony | See vendor | ??? | Dec-05 | 23 | Price includes TradersStuido |
| **Saidenberg, Rick** | | | | | | |
| | 35 Tamarack Way • Pleasantville, NY 10570 | | | | | |
| | rbreaker@spitfire.net | | | | | |
| 186 | R-Levels | $2,000 | 9 | Jul-93 | 101 | Simple rules; Trade Station code included. |
| 187 | R-Breaker | $3,000 | 11 | Jul-93 | 64 | Trade Station code and R-Levels included. |
| **Schmidt, John** | | | | | | |
| | 16 Augusta Drive, # 5 • Vernon, NJ 07462 | | | | | |
| | (973) 209-0105 • jonpau@earthlink.net | | | | | |
| 106 | 1-2-3 System | $300 | 5 | Dec-89 | 213 | Non optmized systems can be purchased |
| 198 | 1-2-3-4 System | $400 | 7 | Dec-93 | 43 | through Futures Truth. |
| **Seival Systems** | | | | | | |
| | Seival Systems | | | | | |
| | Av. Dr. Nilo Pecanha # 2828 Suite 1408 Porto Alegre - Brazil - 91330-001 | | | | | |
| | www.seival.com <http://www.seival.com> | | | | | |
| 404 | SAGA | See vendor | ??? | Apr-04 | 135 | |
| 491 | HiProb | See vendor | ??? | Jan-05 | 66 | |
| 572 | Hi%Mid | See vendor | ??? | May-06 | 126 | |

| Sys # | System Name | Cost | # of Para-meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **Stafford Trading Co.** | | | | | | |
| | 3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326 | | | | | |
| | (404) 812-5360 • (800)-270-1362 | | | | | |
| 133 | Universal | $995 Rules/ $350 Soft. | 5 | Oct-91 | 199 | |
| 171 | FT S&P Daytrade | $650 | 6 | Jun-92 | 107 | |
| 199 | Universal LT | inc. in Univ. | 5 | Apr-93 | 146 | |
| 258 | Stafford S&P Daytrade | $1,200/$1,800 | 9 | Apr-97 | 53 | S&P Daytrade system designed for today's volatility |
| 304 | Pendulum | $495 | >5 | Jan-00 | 134 | |
| 468 | Universal 2.0 | see vendor | 5+ | Nov-03 | 181 | |
| **Staman, Troy** | | | | | | |
| | P.O. Box 145 • Melbeta, NE 69355 | | | | | |
| | trader@actcom.net | | | | | |
| 123 | Reverse Trend Entry | $350 | 12 | Aug-89 | 226 | Not optimized. Simple rules. |
| 124 | Black or White | $295 Rules/ $300 Software | 3 | May-90 | 255 | Not optimized. Simple rules. |
| **Stowell, Joseph** | | | | | | |
| | Money Mgmt. Services | | | | | |
| | 10314 Aldrich Avenue • North Rose, NY 14516 | | | | | |
| | (315) 587-9651 | | | | | |
| 204 | NCR | $1,000 | 10+ | Dec-93 | 235 | Not optimized. Rules. |
| **Strategic Trading Systems, Inc.** | | | | | | |
| | Dean Hoffman (717) 766-7971 | | | | | |
| | 591-23 Geneva Drive • Mechanicsburg, PA 17055 | | | | | |
| | (877) 682-5871 • Dhoffman@TradersTech.Net • www.TradersTech.Net | | | | | |
| 342 | Checkmate | $1,695 | ?? | Apr-01 | 173 | See vendor for complete pricing structure. |
| 374 | Synergy | $1,995 | ?? | Mar-02 | 7 | |
| 483 | Fusion | $2,495 | ?? | Dec-04 | NLT* | |
| **Stuckey, Randy** | | | | | | |
| | MindFire Systems | | | | | |
| | 5 Cedar Lane • Crawfordsville, IN 47933 | | | | | |
| | (765)866-8001 | | | | | |
| 212 | Catscan | Same as Catscan II | 6 | Oct-94 | 258 | Some markets have been dropped & added, check release date for each mkt. |
| 226 | Catscan II | $1875 Rules / $150 T. S. code | 6 | Aug-95 | 230 | CatScan system with 1 more optimized paramater. |
| 253 | Golden SX | $1,475 | 5 | Jul-96 | 172 | Simple system with 2 optimized parameters. |
| 254 | Golden SX CONST. | with GOLDEN SX | 5 | Jul-96 | 224 | Same as Golden SX with fixed parameters. |
| 280 | Millennium 2000 | $1,475 | 5 | Mar-98 | 86 | Simple system with 2 optimized parameters. |
| 344 | STAT | $1,475 | <5 | May-01 | 163 | |
| 345 | STAT Constant | with STAT | <5 | May-01 | 121 | STAT system with fixed parameters. |
| 421 | Catscan III | | >5 | May-03 | 211 | |
| 422 | Catscan III CONST. | | >5 | May-03 | 63 | |
| 563 | Catscan IV | $1,450 | ? | Nov-06 | 99 | Discount available when upgrading from earlier version. |
| 564 | Catscan IV CONST | $1,450 | ? | Nov-06 | 57 | |
| **Studnicki, Walter** | | | | | | |
| | C.E.R. Institute Inc. | | | | | |
| | PO Box 12176 • Scottsdale, AZ 85267 | | | | | |
| | (602) 991-3410 | | | | | |
| 17 | Trender | $377 | 6 | Jan-87 | 204 | Not optimized. Trading rules. |
| 139 | T Bonds Day Trade | ??? | 6 | Jan-87 | 188 | Not optimized. Trading rules. |
| 140 | Support/Resistance | ??? | 9 | Jan-87 | 237 | Not optimized. Trading rules. |
| **TAURUS Corp.** | | | | | | |
| | Michael & Rachel Chisolm | | | | | |
| | One South Washington St. • Winchester, VA 22601-4129 | | | | | |
| | (540) 667-4827 • Fax: (540) 667-7484 • taurusco@intelos.net • www.tauruscorp.com | | | | | |
| 177 | Grand Cayman System | $3,500 | >5 | Jun-92 | 98 | Original version of this system. The price listed is for the Black Box. |
| **Thieme, Ronald** | | | | | | |
| | 11012 Bushnell CT • Fort Wayne, IN 46845 | | | | | |
| | (219) 490-6187 | | | | | |
| 233 | Zenith*1000 | ??? | 10+ | Oct-95 | 32 | Short term S&P system - TradeStation comp. |
| **TimingCharts.com** | | | | | | |
| | $2,995 | | | | | |
| | www.timingcharts.com • shay@timingcharts.com | | | | | |
| 604 | Trend Weaver | ??? | ??? | Aug-07 | 133 | |
| **Tolan, John** | | | | | | |
| | 1501 Walz Ave. • Glenwood Springs, CO 81601 | | | | | |
| | (970) 948-6211 • info@trendchannel.com • www.trendchannel.com | | | | | |
| 292 | Trendchannel | See vendor | <5 | Jun-98 | 207 | Very simple system that can trade a very diverse portfolio. |

| Sys # | System Name | Cost | # of Para-meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **Traders Software** | | | | | | |
| Ray Copeland | | | | | | |
| 4100 NE 2nd Avenue, Suite 211 • Miami, FL 33137 | | | | | | |
| Fax: (206) 600-7348 • www.advantzteam.com/en/analytics/prophet.php | | | | | | |
| 93 | Trader's Profit Motive | $2,500 | 3 | Aug-89 | 33 | Simple rules or software. |
| **The Trading Systems Broker** | | | | | | |
| thetradingsystemsbroker@hotmail.com | | | | | | |
| 619 | Alpha DT | $1,500 | ??? | Jan-08 | 154 | |
| 620 | Beta DT | $1,500 | ??? | Jan-08 | 253 | |
| 621 | CTA3 SW | $1,500 | ??? | Jan-08 | 17 | |
| 622 | CTA4 SW | $1,500 | ??? | Jan-08 | 102 | |
| 623 | CTB3 SW | $1,500 | ??? | Jan-08 | 9 | |
| 624 | CTB4 SW | $1,500 | ??? | Jan-08 | 61 | |
| 625 | Delta DT | $1,500 | ??? | Jan-08 | 176 | |
| 626 | Echo DT | $1,500 | ??? | Jan-08 | 248 | |
| 627 | Kilo SW | $1,500 | ??? | Jan-08 | 206 | |
| 628 | Lima SW | $1,500 | ??? | Jan-08 | 193 | |
| 629 | Oscar SW | $1,500 | ??? | Jan-08 | 164 | |
| 630 | Zulu SW | $1,500 | ??? | Jan-08 | 227 | |
| **TradingVisions Systems, Inc.** | | | | | | |
| 7321 N. Altamont St. • Spokane, WA 99217 | | | | | | |
| Voice (509) 466-8435 or (800) 878-1983 • Fax (330) 248-0034 • Systems@TradingVisions.com • www.TradingVisions.com | | | | | | |
| 327 | EarlyBird | $2,995 | <5 | Jan-01 | 196 | Price includes all EarlyBird releases |
| 397 | EarlyBird II | $2,995 | >10 | Aug-02 | 212 | Price includes all EarlyBird releases |
| 415 | Impetus | $2,995 | ??? | Jan-03 | 252 | Price includes both Impetus releases |
| 431 | EarlyBird III | $2,995 | ??? | Mar-03 | 205 | Price includes all EarlyBird releases |
| 438 | Spectrum | See vendor | ??? | Aug-03 | 82 | |
| 469 | Axiom Index | $2,995 | ??? | Apr-04 | 113 | |
| 471 | Axiom Long Term | $1,250 | ??? | Apr-04 | 174 | |
| 509 | Delphi Universal | $2,995 | ??? | Sep-05 | 68 | Price includes all Delphi releases |
| 589 | Impetus SP | $2,995 | ??? | Dec-06 | 178 | Price includes both Impetus releases |
| 594 | Delphi Universal II Day | $2,995 | ??? | Jun-07 | 92 | Price includes all Delphi releases |
| 595 | Delphi Universal II | $2,995 | ??? | Jun-07 | 88 | Price includes all Delphi releases |
| **Trendfinder Trading Systems LLC** | | | | | | |
| www..inspiredtradingsystems.com | | | | | | |
| Gary Hart 480-947-8520 | | | | | | |
| 12256 N. 78th St. | | | | | | |
| Scottsdale, AZ 85260 | | | | | | |
| 673 | Trendfinder - Bobcat 1 | $100/month/Cont. | ???? | Jun-10 | 129 | Multiple month discounts are available. |
| 674 | Trendfinder - Bobcat 2 | $100/month/Cont. | ???? | Jun-10 | 72 | |
| 675 | Trendfinder - Cougar | $100/month/Cont. | ???? | Jun-10 | 58 | Systems are trade through authorized brokerage firms. |
| 676 | Trendfinder - Lion 1 | $100/month/Cont. | ???? | Jun-10 | 156 | |
| 677 | Trendfinder - Lion 2 | $100/month/Cont. | ???? | Jun-10 | 69 | |
| 678 | Trendfinder - Tiger | $100/month/Cont. | ???? | Jun-10 | 231 | |
| **Van Essen, Emil** | | | | | | |
| 2024 N. Racine Unit G • Chicago, IL 60614 | | | | | | |
| (773)296-4363 | | | | | | |
| 288 | EVE T-Bond Trader | $1,000 | >5 | Mar-98 | 187 | Trading Rules. |
| 267 | XS_Bonds | $1,500 | >5 | Nov-97 | 209 | Compatible with Easy Language. |
| **Veecee Corp.** | | | | | | |
| Van Gothreaux | | | | | | |
| 209 Lauren Drive • Scott, LA 70583 | | | | | | |
| Voice: (337) 344-9939 | | | | | | |
| 437 | VC Daytrader | $200/month/SP | ??? | Aug-03 | 214 | |
| **Vivienne, Chris** | | | | | | |
| Voice: 207 746 7476 | | | | | | |
| chrismartin@fairpoint.net | | | | | | |
| 647 | Chrisvivienne | $50 per month | ??? | Aug-08 | 5 | |
| **Waldock, Andy** | | | | | | |
| Awaldock@aol.com • www.waldockssignals.com | | | | | | |
| 306 | DCB Bond System | See Vendor | 6 | Jan-00 | 221 | |
| 540 | DCB Wheat | See Vendor | ??? | Dec-05 | 143 | |
| 541 | DCB Crude | See Vendor | ??? | Dec-05 | 201 | |
| 542 | DCB Lean Hogs | See Vendor | ??? | Dec-05 | 34 | |
| 543 | DCB Coffee | See Vendor | ??? | Dec-05 | 169 | |
| 544 | DCB Lumber | See Vendor | ??? | Dec-05 | 229 | |
| 545 | DCB Natural Gas | See Vendor | ??? | Dec-05 | 168 | |
| 546 | DCB Cotton | See Vendor | ??? | Dec-05 | 76 | |
| 547 | DCB Swing | See Vendor | ??? | Dec-05 | 94 | |

| Sys # | System Name | Cost | # of Para- meters | Release Date | Rank this issue | Notes: |
|---|---|---|---|---|---|---|
| **Watson, Brian** | | | | | | |
| | 558 Linville Rd • Kernersville, NC 27284 | | | | | |
| | (336)785-0750 | | | | | |
| 271 | Athena | $995 | >5 | Jun-96 | 139 | 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 | 85 | Rules for all systems are included in one book. |
| 82 | Directional Movement | | 2 | Jan-87 | 131 | |
| 84 | Swing Index System | | 7 | Jan-87 | 147 | |
| 85 | Volatility | | 5 | Jan-87 | 159 | |
| **Wright, David** | | | | | | |
| | 33 Fourwinds Road • London, Ontario • Canada N6K3L1 | | | | | |
| | (519) 657-7402 | | | | | |
| 125 | Dual Cross | $600 | 7 | May-91 | 191 | Not optimized. |
| 247 | Lil' Gapper II | ??? | 3 | Jan-91 | 238 | Simple rules. |

# Commodity Research Institute

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

〜 **System Trading**

〜 **Competitive Rates**

Introduce
〜 **Managed Accounts**
**with NFA member Commodity Trading Advisors**

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

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

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

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.

Rule based trading makes sense to me. I like to trade the highest rated commodity systems according to Futures Truth. I realize that making money investing isn't easy. It takes knowledge, experience and hard work. I'm not willing to spend my day staring at computer screens. I need people working for me that I can rely on. I trade with Worldwide Futures Systems.

## Worldwide FUTURES|SYSTEMS

*Giving system traders the edge...Worldwide*

We specialize in the development, monitoring and execution of alternative investment portfolios using what we believe are the worlds best futures trading systems.

Tom Reavis
WWW.WWFSYSTEMS.COM · Phone: 800-982-5321